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QUARTERLY STATEMENT

As of June 30, 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 August 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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	33,338,776,274		33,338,776,274	32,304,478,534
2. Stocks:				
2.1 Preferred stocks	350,678,685		350,678,685	270,862,862
2.2 Common stocks	806,945,159		806,945,159	985,867,582
3. Mortgage loans on real estate:				
3.1 First liens	1,507,485,052		1,507,485,052	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)	65,462,532		65,462,532	97,704,800
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....20,130,647), cash equivalents ($.....613,690,329) and short-term investments ($.....756,443,582)	1,390,264,558		1,390,264,558	1,474,890,487
6. Contract loans (including $.....0 premium notes)	83,774,813		83,774,813	87,043,668
7. Derivatives	706,908,776		706,908,776	945,740,444
8. Other invested assets	1,356,457,019	1,000	1,356,456,019	1,264,538,976
9. Receivables for securities	6,646,075		6,646,075	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)	39,613,398,943	1,000	39,613,397,943	38,812,438,434
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	315,282,213	397,542	314,884,671	313,287,008
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,441,729	15,357	1,426,372	1,609,481
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	8,591,842	1,883,419	6,708,423	7,902,470
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,341,563	440,264	3,901,299	1,618,465
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,793,513		5,793,513	5,415,656
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	73,764,369	17,842,640	55,921,729	35,201,591
19. Guaranty funds receivable or on deposit	2,104,229		2,104,229	2,163,472
20. Electronic data processing equipment and software	432,196		432,196	628,016
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	788,114		788,114	86,518
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	522,801,916	1,957,846	520,844,070	831,828,432
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	40,548,740,627	22,538,068	40,526,202,559	40,012,179,543
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,070,168		8,070,168	6,615,972
28. Total (Lines 26 and 27)	40,556,810,795	22,538,068	40,534,272,727	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	283,494,685		283,494,685	576,712,169
2502. Company-owned life insurance	203,561,424		203,561,424	200,514,839
2503. Interest rate swap collateral receivable			0	19,501,603
2598. Summary of remaining write-ins for Line 25 from overflow page	35,745,807	1,957,846	33,787,961	35,099,821
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	522,801,916	1,957,846	520,844,070	831,828,432

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....34,714,862,527 less $.....0 included in Line 6.3 (including $.....595,662 Modco Reserve)	34,714,862,527	34,217,810,260
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	47,254,332	45,883,507
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	1,668,234,486	1,509,062,365
4.	Contract claims:		
	4.1 Life	214,570,671	179,392,805
	4.2 Accident and health	334,730	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 $.....9,704 accident and health premiums	374,660	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 $.....93 assumed and $.....16,475,070 ceded	16,475,163	1,632,541
	9.4 Interest Maintenance Reserve	52,932,031	35,643,397
10.	Commissions to agents due or accrued - life and annuity contracts $.....3,703,962, accident and health $.....0 and deposit-type contract funds $.....0	3,703,962	3,921,026
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	22,796,306	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	6,198,724	6,281,650
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	57,374,403	16,799,918
15.2	Net deferred tax liability		
16.	Unearned investment income	394,262	388,709
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,047,006	475,715
18.	Amounts held for agents' account, including $.....1,417,652 agents' credit balances	1,417,652	1,382,565
19.	Remittances and items not allocated	31,429,009	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 $.....0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	293,900,992	439,152,813
	24.02 Reinsurance in unauthorized and certified ($.....0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,942,092	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		4,619,832
	24.09 Payable for securities	69,051,040	10,323,310
	24.10 Payable for securities lending		
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	317,379,265	598,538,609
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,521,673,313	37,144,066,292
27.	From Separate Accounts statement	8,070,168	6,615,972
28.	Total liabilities (Lines 26 and 27)	37,529,743,481	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	812,757,703	812,369,688
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,189,259,043	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)	3,002,016,746	2,865,600,751
38.	Totals of Lines 29, 30 and 37	3,004,529,246	2,868,113,251
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	40,534,272,727	40,018,795,515
	DETAILS OF WRITE-INS		
2501.	Liability for funds held as collateral	284,249,547	577,429,149
2502.	Unclaimed property	16,465,552	14,157,581
2503.	Interest rate swap collateral payable	12,793,282	
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,870,884	6,951,879
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	317,379,265	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	1,694,535,101	2,602,901,322	4,704,441,570
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	890,999,676	833,070,634	1,760,782,500
4. Amortization of Interest Maintenance Reserve (IMR)	5,550,169	4,165,158	9,439,806
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	7,967,165	257,460,407	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	2,195,549	3,115,905	6,388,391
8.3 Aggregate write-ins for miscellaneous income	77,467,617	75,035,596	138,195,265
9. Totals (Lines 1 to 8.3)	2,678,715,277	3,774,668,720	7,132,581,566
10. Death benefits	10,855,927	11,222,220	23,724,844
11. Matured endowments (excluding guaranteed annual pure endowments)	9,518	1,057,433	1,099,332
12. Annuity benefits	426,575,231	382,750,035	731,992,641
13. Disability benefits and benefits under accident and health contracts	1,949,837	1,765,878	3,627,493
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	989,168,385	1,063,970,209	2,160,125,151
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	69,058,442	76,534,829	148,672,048
18. Payments on supplementary contracts with life contingencies	184	184	368
19. Increase in aggregate reserves for life and accident and health contracts	498,423,092	2,202,576,030	3,545,472,796
20. Totals (Lines 10 to 19)	1,996,040,616	3,739,876,818	6,614,714,673
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	97,579,497	133,715,878	236,730,461
22. Commissions and expense allowances on reinsurance assumed	513,764	675,373	1,013,979
23. General insurance expenses and fraternal expenses	53,543,923	52,148,441	105,393,641
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,109,237	4,954,601	9,917,976
25. Increase in loading on deferred and uncollected premiums	195,144	(635,141)	(647,858)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,769,745)	2,596,105	5,688,546
27. Aggregate write-ins for deductions	4,762,655	0	0
28. Totals (Lines 20 to 27)	2,153,975,091	3,933,332,075	6,972,811,418
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	524,740,186	(158,663,355)	159,770,148
30. Dividends to policyholders and refunds to members	2,508	6,358	11,141
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	524,737,678	(158,669,713)	159,759,007
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	21,977,038	54,779,082	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)	502,760,640	(213,448,795)	29,301,236
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....12,532,465 (excluding taxes of $.....6,071,074 transferred to the IMR)	(163,179,103)	(4,225,890)	(15,714,408)
35. Net income (Line 33 plus Line 34)	339,581,537	(217,674,685)	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)	339,581,537	(217,674,685)	13,586,828
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(2,418,234)	(309,403,582)	646,141,068	876,991,241
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	23,751,206	44,333,600	78,540,193
41. Change in nonadmitted assets	(3,153,002)	596,254	(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	145,251,821	(98,319,232)	(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)	(60,000,000)	(140,000,000)
53. Aggregate write-ins for gains and losses in surplus	388,015	(254,726,194)	(509,445,104)
54. Net change in capital and surplus (Lines 37 through 53)	136,415,995	60,350,811	166,720,780
55. Capital and surplus as of statement date (Lines 36 + 54)	3,004,529,246	2,761,743,282	2,868,113,251
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income	33,474,709	32,506,472	65,941,630
08.302. Interest on company-owned life insurance	3,046,585	2,870,896	5,835,221
08.303. Reinsurance experience refund	40,936,926	39,573,945	66,316,302
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	9,397	84,283	102,112
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	77,467,617	75,035,596	138,195,265
2701. Reinsurance fee	4,762,655		
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)	4,762,655	0	0
5301. Reinsurance agreement amortization		(255,128,140)	(510,256,280)
5302. Employee and agent stock option contribution	388,015	401,946	811,176
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)	388,015	(254,726,194)	(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	1,756,048,238	2,661,618,620	4,807,000,140
2.	Net investment income	1,153,203,425	1,060,915,274	2,250,167,403
3.	Miscellaneous income	37,841,116	36,533,324	79,960,542
4.	Total (Lines 1 through 3)	2,947,092,779	3,759,067,218	7,137,128,085
5.	Benefit and loss related payments	1,400,838,354	1,455,001,856	2,924,587,614
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,769,745)	2,596,105	5,688,546
7.	Commissions, expenses paid and aggregate write-ins for deductions	147,883,859	194,147,629	358,945,398
8.	Dividends paid to policyholders	2,508	6,358	11,141
9.	Federal and foreign income taxes paid (recovered) net of $.....18,603,539 tax on capital gains (losses)	6,092	61,420,023	151,176,577
10.	Total (Lines 5 through 9)	1,546,961,068	1,713,171,971	3,440,409,276
11.	Net cash from operations (Line 4 minus Line 10)	1,400,131,711	2,045,895,247	3,696,718,809
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,101,301,562	1,803,994,298	3,308,130,620
	12.2 Stocks	149,621,161	113,771,577	211,410,758
	12.3 Mortgage loans	6,092,472	64,682,629	201,934,121
	12.4 Real estate	32,117,387	298,103	298,103
	12.5 Other invested assets	25,541,319	44,799,556	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)	3,314,673,901	2,027,546,164	3,815,272,960
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,139,308,653	2,773,067,091	5,020,442,723
	13.2 Stocks	209,701,871	69,464,024	135,015,330
	13.3 Mortgage loans	143,341,496	41,244,254	559,669,311
	13.4 Real estate	2,134,904	2,620,029	5,715,847
	13.5 Other invested assets	154,577,441	99,526,455	230,920,850
	13.6 Miscellaneous applications	220,385,624	246,577,358	691,012,182
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,869,449,988	3,232,499,210	6,642,776,243
14.	Net increase or (decrease) in contract loans and premium notes	(3,268,855)	(3,043,942)	(7,857,909)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,551,507,232)	(1,201,909,105)	(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	100,453,007	(58,136,096)	(141,912,571)
	16.5 Dividends to stockholders	60,000,000	60,000,000	140,000,000
	16.6 Other cash provided (applied)	26,296,586	30,264,542	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)	66,749,593	(87,871,554)	(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)	(84,625,929)	756,114,589	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)	1,390,264,558	1,530,837,967	1,474,890,487

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

20.0001	Exchanges	90,396,034	242,805,566	994,252,731
20.0002	Capitalized interest	3,017,881	933,890	2,091,147
20.0003	Short term debt maturity extensions	529,767,217		
20.0004	Cash equivalent maturity rollovers	101,500,000		
20.0005	Transferred from other invested assets to debt	2,428,196		
20.0006	Transferred from long-term debt securities to short term	900,000		
20.0007	Transferred from real estate to other invested assets	32,117,387		
20.0008	Transferred from other invested assets to equity	1,013,603	3,499,929	11,499,929
20.0009	Securities aquired from dividends/return of capital distribution	715,891		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	13,466,114	15,462,340	31,139,397
3. Ordinary individual annuities	1,692,850,066	2,586,513,841	4,519,634,949
4. Credit life (group and individual)			
5. Group life insurance	334	235	564
6. Group annuities	130,559,991	65,115,369	266,761,478
7. A&H - group	36,945	38,948	81,569
8. A&H - credit (group and individual)			
9. A&H - other	2,904,179	3,155,295	6,022,860
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	1,839,817,629	2,670,286,028	4,823,640,817
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	1,839,817,629	2,670,286,028	4,823,640,817
14. Deposit-type contracts	5,022,508	4,470,779	12,576,482
15. Total (Lines 13 and 14)	1,844,840,137	2,674,756,807	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	06/30/2020	12/31/2019
(1) State basis	$ 339,581,537	$ 13,586,828
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 339,581,537	$ 13,586,828
Surplus		
(5) Statutory surplus state basis	$ 3,004,529,246	$ 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	$ 3,004,529,246	$ 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
05616MAG1	22,269,687	21,665,392	604,295	21,665,392	19,610,568	6/30/2020
26829DAE5	9,867,288	9,696,960	170,328	9,696,960	9,696,960	6/30/2020
36319WAJ8	14,245,840	14,185,125	60,715	14,185,125	13,847,927	6/30/2020
50188NAA6	12,843,180	12,620,700	222,480	12,620,700	12,414,927	6/30/2020
55953PAE5	1,381,240	1,348,340	32,900	1,348,340	1,020,222	6/30/2020
67389YAF2	13,525,389	13,354,740	170,649	13,354,740	12,689,766	6/30/2020
675923AG1	23,021,839	22,793,220	228,619	22,793,220	21,360,235	6/30/2020
75620RAC6	1,327,078	1,148,650	178,428	1,148,650	883,644	6/30/2020
760985S69	1,646,034	1,457,684	176,368	1,469,666	1,459,894	3/31/2020
059523AX8	3,710,251	3,523,794	186,456	3,523,794	3,383,415	6/30/2020
05949CHM1	1,470,523	1,275,974	43,245	1,427,278	1,427,278	6/30/2020
17307GTY4	3,341,625	3,260,690	80,934	3,260,690	3,239,529	6/30/2020
12667GAA1	7,978,342	7,682,059	296,283	7,682,059	7,635,603	6/30/2020
362341XE4	1,464,933	1,247,885	73,362	1,391,571	1,391,571	6/30/2020
45660LCK3	4,040,742	3,578,078	70,266	3,970,476	3,970,476	6/30/2020
47232CAH7	4,534,594	4,433,916	91,028	4,443,566	4,147,975	6/30/2020
46632YAC8	4,659,645	4,470,791	188,854	4,470,791	4,432,282	6/30/2020
65539CAK2	2,689,565	2,632,778	49,279	2,640,286	2,632,896	6/30/2020
74951PDQ8	829,724	40,351	789,373	40,351	40,351	6/30/2020
885220KW2	4,837,640	4,776,584	61,082	4,776,559	4,706,259	6/30/2020
94986MAA0	1,296,487	1,227,366	62,749	1,233,738	1,227,513	6/30/2020
			$ 30,084,776			

NOTES TO FINANCIAL STATEMENTS

(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	$ 163,082,649
2. 12 Months or Longer	88,691,646

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

1. Less than 12 Months	$3,536,583,885
2. 12 Months or Longer	1,531,796,629

(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.

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	$ 6,057,074	$ 5,894,793	$ 9,412,665	$ 9,320,520
(2) LB&SS - AC	13	13	14,999,115	23,076,613	17,744,924	21,693,544
(3) Preferred Stock - AC	19	15	36,930,963	22,836,540	41,618,103	24,431,236
(4) Preferred Stock - FV	11	5	13,248,352	7,965,319	13,248,352	7,965,319
(5) Total (1+2+3+4)	50	40	$ 71,235,504	$ 59,773,265	$ 82,024,044	$ 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	51	0
(2) Aggregate amount of investment income	$ 13,270,582	$ -

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:

	06-2020			12-2019			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$179,310,826	$ 22,463,342	$201,774,168	$200,851,965	$ 210	$200,852,175	$(21,541,139)	$ 22,463,132	$ 921,993
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	179,310,826	22,463,342	201,774,168	200,851,965	210	200,852,175	(21,541,139)	22,463,132	921,993
d. Deferred tax assets nonadmitted	69,096,799	(51,254,159)	17,842,640	82,089,820	(69,696,482)	12,393,338	(12,993,021)	18,442,323	5,449,302
e. Subtotal net admitted deferred tax asset	110,214,027	73,717,501	183,931,528	118,762,145	69,696,692	188,458,837	(8,548,118)	4,020,809	(4,527,309)
f. Deferred tax liabilities	76,755,640	51,254,159	128,009,799	83,560,764	69,696,482	153,257,246	(6,805,124)	(18,442,323)	(25,247,447)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 33,458,387	$ 22,463,342	$ 55,921,729	$ 35,201,381	$ 210	$ 35,201,591	$ (1,742,994)	$ 22,463,132	$ 20,720,138

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

	06-2020			12-2019			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$22,463,342	$ 22,463,342	$ -	$ 210	$ 210	$ -	$ 22,463,132	$ 22,463,132
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)	33,458,387	-	33,458,387	35,201,381	-	35,201,381	(1,742,994)	-	(1,742,994)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	33,458,387	-	33,458,387	35,201,381	-	35,201,381	(1,742,994)	-	(1,742,994)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	442,226,298	XXX	XXX	418,795,128	XXX	XXX	23,431,170
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	76,755,640	51,254,159	128,009,799	83,560,764	69,696,482	153,257,246	(6,805,124)	(18,442,323)	(25,247,447)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$110,214,027	$73,717,501	$183,931,528	$118,762,145	$69,696,692	$188,458,837	$ (8,548,118)	$ 4,020,809	$ (4,527,309)

(3) Other admissibility criteria:

	06-2020	12-2019
a. Ratio percentage used to determine recovery period and threshold limitation amount	747%	755%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$2,948,175,321	$2,791,967,518

(4) Impact of tax planning strategies:

	06-2020		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)	$179,310,826	$22,463,342	$200,851,965	$ 210	$(21,541,139)	$ 22,463,132
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	7.1%	0.0%	0.0%	0.0%	7.1%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	110,214,027	73,717,501	118,762,145	69,696,692	(8,548,118)	4,020,809
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	8.5%	0.0%	0.0%	0.0%	8.5%

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 expense:

	06-2020	12-2019	Change
a. Federal	$ 21,970,946	$130,450,377	$ (108,479,431)
b. Foreign	6,092	7,394	(1,302)
c. Subtotal	21,977,038	130,457,771	(108,480,733)
d. Federal income tax (benefit) expense on net capital gains	18,603,539	15,335,780	3,267,759
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 40,580,577	$145,793,551	$ (105,212,974)

(2) Deferred tax assets:

	06-2020	12-2019	Change
a. Ordinary			
1 Discounting of unpaid losses	$ -	$ -	$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	120,431,312	142,380,700	(21,949,389)
4 Investments	-	-	-
5 Deferred acquisition costs	51,068,074	50,552,967	515,107
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	28,047	28,047	-
9 Pension accrual	705,142	709,359	(4,217)
10 Receivables - nonadmitted	985,830	1,468,053	(482,223)
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	1,873,189	1,596,344	276,845
14 Accruals	4,219,232	4,116,495	102,737
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	$179,310,826	$200,851,965	$ (21,541,139)
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	69,096,799	82,089,820	(12,993,021)
d. Admitted ordinary deferred tax assets	$110,214,027	$118,762,145	$ (8,548,118)
e. Capital			
1 Investments	$ 22,463,132	$ -	$ 22,463,132
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	210	210	-
99 Subtotal	$ 22,463,342	$ 210	$ 22,463,132
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	(51,254,159)	(69,696,482)	18,442,323
h. Admitted capital deferred tax assets	$ 73,717,501	$ 69,696,692	$ 4,020,809
i. Admitted deferred tax assets	$183,931,528	$188,458,837	$ (4,527,309)

(3) Deferred tax liabilities:

	06-2020	12-2019	Change
a. Ordinary			
1 Investments	$ 1,471,216	$ 1,532,021	$ (60,805)
2 Fixed assets	3,513,495	3,800,196	(286,701)
3 Deferred and uncollected premium	2,097,179	2,004,069	93,110
4 Policyholder reserves	7,874,363	8,859,947	(985,584)
5 Other	805,373	822,967	(17,594)
6 Policy loans	358,194	393,397	(35,203)
7 Other - Reserve transition adjustment	60,635,820	66,148,167	(5,512,347)
99 Subtotal	$ 76,755,640	$ 83,560,764	$ (6,805,124)
b. Capital			
1 Investments	$ 51,254,159	$ 69,696,482	$ (18,442,323)
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	$ 51,254,159	$ 69,696,482	$ (18,442,323)
c. Deferred tax liabilities	$128,009,799	$153,257,246	$ (25,247,447)

(4) Net deferred tax assets/(liabilities)	$ 55,921,729	$ 35,201,591	$ 20,720,138

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:

	06-2020	12-2019
Provision computed at statutory rate (operations and realized gains/losses)	$ 83,464,657	$ 34,206,839
Permanent differences:		
Dividend exclusion	(324,448)	(628,459)
Stock options	(113,377)	(321,007)
Company-owned life insurance	(639,783)	(1,225,396)
Tax exempt interest	(1,177,622)	(2,329,149)
Provision to return adjustments	-	(74,008)
Ceding commission	-	(107,153,819)
Other	101,264	343,195
Total permanent differences	(2,153,966)	(111,388,643)
Timing adjustments:		
Investment differences	38,541,648	(9,773,077)
Reserves	(15,451,457)	85,398,991
DAC tax adjustment	515,107	4,321,524
Legal services	23,940	(46,979)
Deferred and uncollected premiums	289,980	25,984
Accounts payable	26,842	69,429
Provision to return (primarily investment-related items)	-	(2,205,295)
Fixed assets	169,211	(85,617)
Bonus expense	(458)	(86,566)
Other	25,908	102,684
Total timing adjustments	24,140,721	77,721,077
Other adjustments		
Unrealized on options	(64,797,001)	145,154,219
Tax credits	(73,834)	(565,091)
Other	-	665,150
Total other adjustments	(64,870,835)	145,254,278
Federal income tax expense on operations and realized gains/losses	$ 40,580,577	$ 145,793,551
Gross change in deferred tax asset:		
Timing adjustments	(24,140,721)	(77,721,077)
Impact of non-admitted assets	482,223	37,165
Unrealized gains/losses	(2,418,234)	39,521,935
Software development	(117,490)	(125,363)
Other	24,783	(730,918)
Total change in deferred tax asset recorded directly to surplus	(26,169,440)	(39,018,258)
Total statutory income tax expense	$ 14,411,137	$ 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	$ -	$18,487,112	$ 18,487,112
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 June 30, 2020 and December 31, 2019, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $2,329,661,265 as of June 30, 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 June 30, 2020 and December 31, 2019, respectively. The Company held 259,200 shares and 219,200 shares of activity stock at June 30, 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 June 30, 2020 was $2,329,661,265 (fair value) and $2,179,781,879 (carrying value). The total aggregate borrowing from the FHLB at June 30, 2020 was $1,256,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $2,329,661,265 (fair value) and $2,179,781,879 (carrying value) at June 30, 2020. The amount borrowed from the FHLB at the time of maximum collateral was $1,256,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $1,256,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB during the period was $1,256,000,000.

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	-	648,183	195	-	648,378
Commerical MBS	-	-	-	-	-
Asset backed securities	-	-	1,166,221	-	1,166,221
All other bonds	-	-	-	-	-
Total bonds	-	648,183	1,166,416	-	1,814,599
Non-affiliated preferred stock	-	-	8,775,717	-	8,775,717
Non-affiliated common stock	238,514,365	2,436	201,005,378	-	439,522,179
Equity index call options	-	583,118,198	-	-	583,118,198
Interest rate swaps	-	123,790,578	-	-	123,790,578
Separate account assets	-	8,070,168	-	-	8,070,168
Total assets at fair value	$ 238,514,365	$ 715,629,563	$ 210,947,511	$ -	$ 1,165,091,439
Liabilities at fair value					
Separate account liabilities	$ -	$ 8,070,168	$ -	$ -	$ 8,070,168
Interest rate swaps	-	-	-	-	-
Total liabilities at fair value	$ -	$ 8,070,168	$ -	$ -	$ 8,070,168

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

	Beginning Balance at 3/31/2020	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 6/30/2020
Residential MBS	$ 368	$ -	$ -	$ 4,016	$ (3,753)	$ -	$ (436)	$ 195
Asset backed securities	-	1,166,221	-	-	-	-	-	1,166,221
Non-affiliated preferred stock	8,326,305	124,207	-	-	(11,296)	336,501	-	8,775,717
Non-affiliated common stock	205,663,959	20,418	-	(17,760,028)	13,547,048	119,749	(585,768)	201,005,378
Total	$ 213,990,632	$ 1,310,846	$ -	$ (17,756,012)	$ 13,531,999	$ 456,250	$ (586,204)	$ 210,947,511

(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	$ 35,796,476	$ 30,066,601	$ -	$ 20,733,117	$ 15,063,359	$ -	$ -
States, municipalities and political subdivisions	4,043,210,821	3,622,231,325	-	3,975,392,709	67,818,112	-	-
Foreign government	30,819,143	26,858,421	-	30,819,143	-	-	-
Residential MBS	2,087,768,105	1,901,040,950	-	1,917,084,730	170,683,375	-	-
Commercial MBS	734,519,439	701,617,954	-	707,940,654	26,578,785	-	-
Asset backed securities	4,527,954,013	4,587,336,086	3,855,000	3,882,495,284	641,603,729	-	-
Collateralized loan obligations	3,410,263,062	3,483,362,709	-	3,311,674,191	98,588,871		
All other bonds	20,521,434,759	18,986,262,228	3,512,428	19,233,889,615	1,284,032,716	-	-
Total bonds	$ 35,391,765,818	$ 33,338,776,274	$ 7,367,428	$ 33,080,029,443	$ 2,304,368,947	$ -	$ -
Non affiliated preferred stock	368,465,990	350,678,685	148,991,872	73,617,107	145,857,011	-	-
Non affiliated common stock	439,522,179	439,522,179	238,514,364	2,436	201,005,379	-	-
Other investments	246,897,056	224,212,608	-	246,897,056	-	-	-
Mortgage loans	1,518,557,000	1,507,485,052	-	-	1,518,557,000	-	-
Equity index call options	583,118,198	583,118,198	-	583,118,198	-	-	-
Interest rate swaps - assets	123,790,578	123,790,578	-	123,790,578	-	-	-
Interest rate swaps - liabilities	-	-	-	-	-	-	-
Variable annuity assets (separate accounts)	8,070,168	8,070,168	-	8,070,168	-	-	-
Cash, cash equivalents and short-term investments	1,390,264,558	1,390,264,558	1,390,264,558	-	-	-	-
Policy loans	83,774,813	83,774,813	-	-	83,774,813	-	-
Total financial instruments	$ 40,154,226,358	$ 38,049,693,113	$ 1,785,138,222	$ 34,115,524,986	$ 4,253,563,150	$ -	$ -

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, 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.

	06/30/2020		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 151,086,495	$ 9,879,167	$ 160,965,662
Net realized capital gains (losses)	(210,815,451)	47,636,348	(163,179,103)
Change in net deferred income tax - ordinary	23,885,142	(23,885,142)	-
HLR reserve impact	139,021,280	-	139,021,280
Derivative mark-to-market	236,404,071	(308,557,148)	(72,153,077)
Change in net unrealized gains*	-	(8,238,107)	(8,238,107)
Change in asset valuation reserve	-	145,251,821	145,251,821
Dividends to parent	-	(60,000,000)	(60,000,000)
Other	-	(5,252,481)	(5,252,481)
As reported	$ 339,581,537	$ (203,165,542)	$ 136,415,995

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

	06/30/2019		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 174,475,347	$ 14,820,806	$ 189,296,153
Net realized capital gains (losses)	(7,428,010)	3,202,120	(4,225,890)
Change in net deferred income tax	(41,131,480)	41,131,480	-
Reinsurance recapture	(11,402,860)	-	(11,402,860)
HLR reserve impact	(351,428,560)	-	(351,428,560)
HLR reinsurance amortization	255,128,140	(255,128,140)	-
Derivative mark-to-market	(235,887,262)	493,246,094	257,358,833
Change in net unrealized gains*	-	133,241,665	133,241,665
Change in asset valuation reserve	-	(98,319,232)	(98,319,232)
Dividends to parent	-	(60,000,000)	(60,000,000)
Other	-	5,830,702	5,830,702
As reported	$ (217,674,685)	$ 278,025,496	$ 60,350,811

*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 [ ] No [X]

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 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? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

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: $ 486,600,787

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	367,422,979
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	$ 367,423,979
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 [X] No [ ]

18.2 If no, list exceptions:

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements 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

			Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing		
	1.11	Farm mortgages	$
	1.12	Residential mortgages	$ 355,383,422
	1.13	Commercial mortgages	$ 1,151,630,967
	1.14	Total mortgages in good standing	$ 1,507,014,389
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	$ 470,663
	1.33	Commercial mortgages	$
	1.34	Total mortgages with interest overdue more than three months	$ 470,663
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)		$ 1,507,485,052
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

Q10

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	140,302	60,953,086	43,426		61,136,814	
2. Alaska AK	L	5,460	266,308			271,768	
3. Arizona AZ	L	269,732	41,832,306	7,483		42,109,521	2,278,969
4. Arkansas AR	L	82,473	11,120,205	5,562		11,208,240	
5. California CA	L	2,952,266	190,581,255	107		193,533,628	86,452
6. Colorado CO	L	153,761	19,726,638	37,835		19,918,234	
7. Connecticut CT	L	248,241	30,514,929	153		30,763,323	
8. Delaware DE	L	33,480	6,639,805			6,673,285	
9. District of Columbia DC	L	19,718	545,003			564,721	
10. Florida FL	L	1,107,599	124,929,814	169,456		126,206,869	39,882
11. Georgia GA	L	535,452	56,949,527	51,054		57,536,033	
12. Hawaii HI	L	158,741	19,291,928			19,450,669	
13. Idaho ID	L	48,680	9,966,211	3,329		10,018,220	
14. Illinois IL	L	535,421	56,750,596	80,104		57,366,121	
15. Indiana IN	L	127,198	55,081,191	76,327		55,284,716	
16. Iowa IA	L	78,166	13,696,087	80,884		13,855,137	
17. Kansas KS	L	94,389	6,376,246	102,756		6,573,391	
18. Kentucky KY	L	105,853	24,533,296	155,210		24,794,359	
19. Louisiana LA	L	141,743	53,827,508	3,104		53,972,355	
20. Maine ME	L	56,441	7,976,654	5,333		8,038,428	
21. Maryland MD	L	349,923	24,002,847	4,053		24,356,823	54,726
22. Massachusetts MA	L	285,685	47,894,957	619		48,181,261	1,247,734
23. Michigan MI	L	148,323	83,734,834	4,273		83,887,430	119,646
24. Minnesota MN	L	231,149	38,127,346	535		38,359,030	
25. Mississippi MS	L	89,772	12,193,761	3,053		12,286,586	
26. Missouri MO	L	215,530	73,386,824	103,632		73,705,986	
27. Montana MT	L	5,892	1,245,928	6,987		1,258,807	
28. Nebraska NE	L	123,479	5,010,013	37,458		5,170,950	
29. Nevada NV	L	192,244	12,616,808	5,394		12,814,446	
30. New Hampshire NH	L	42,069	4,823,120	28,981		4,894,170	482,034
31. New Jersey NJ	L	454,175	70,197,628	4,952		70,656,755	
32. New Mexico NM	L	121,607	2,780,275			2,901,882	
33. New York NY	N	91,268	12,591,896	3,924		12,687,088	
34. North Carolina NC	L	602,128	86,565,210	817,064		87,984,402	
35. North Dakota ND	L	35,960	1,451,853			1,487,813	59,104
36. Ohio OH	L	340,718	97,649,817	25,173		98,015,708	
37. Oklahoma OK	L	293,567	4,290,660	68,078		4,652,305	
38. Oregon OR	L	76,317	10,556,055	26,420		10,658,792	62,672
39. Pennsylvania PA	L	689,422	70,669,457	7,879		71,366,758	68,369
40. Rhode Island RI	L	34,215	6,937,326	734		6,972,275	
41. South Carolina SC	L	245,812	55,404,738	181,638		55,832,188	365,671
42. South Dakota SD	L	27,153	3,638,131	25		3,665,309	
43. Tennessee TN	L	259,723	93,822,781	155,061		94,237,565	
44. Texas TX	L	1,492,281	95,126,138	118,474		96,736,893	
45. Utah UT	L	77,164	12,770,614	33,870		12,881,648	
46. Vermont VT	L	19,621	1,776,501	7,561		1,803,683	
47. Virginia VA	L	548,843	21,688,308	117,854		22,355,005	
48. Washington WA	L	244,078	34,931,414	85,696		35,261,188	157,249
49. West Virginia WV	L	63,223	14,777,959	4,798		14,845,980	
50. Wisconsin WI	L	167,193	28,595,664	171,632		28,934,489	
51. Wyoming WY	L	11,393	1,539,819			1,551,212	
52. American Samoa AS	N					0	
53. Guam GU	N	50,406				50,406	
54. Puerto Rico PR	N	543				543	
55. US Virgin Islands VI	L	2,575				2,575	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	919				919	
58. Aggregate Other Alien OT	XXX	30,889	1,052,782	0	0	1,083,671	0
59. Subtotal	XXX	14,560,375	1,823,410,057	2,847,941	0	1,840,818,373	5,022,508
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	130,575		93,205		223,780	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	14,690,950	1,823,410,057	2,941,146	0	1,841,042,153	5,022,508
96. Plus Reinsurance Assumed	XXX	2,291,933	357,714	2,519,590		5,169,237	
97. Totals (All Business)	XXX	16,982,883	1,823,767,771	5,460,736	0	1,846,211,390	5,022,508
98. Less Reinsurance Ceded	XXX	9,277,287	138,315,859	2,941,146		150,534,292	34,346
99. Totals (All Business) less Reinsurance Ceded	XXX	7,705,596	1,685,451,912	2,519,590	0	1,695,677,098	4,988,162
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	30,889	1,052,782			1,083,671	
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	30,889	1,052,782	0	0	1,083,671	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. ^	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	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
^ Entity is owned by more than one company within the AFG group.

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 Holding Company, LLC ^	MD	84-4395026	
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
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
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
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^ Entity is owned by more than one company within the AFG group.

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
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Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

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		0001042046	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

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							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	
							Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	N	
							GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	
			06-1356481				Great American Financial Resources, Inc	DE	UDP	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	RE	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	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			84-4395026				Bay Bridge Holding Company, LLC	MD	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2.
			84-4395026				Bay Bridge Holding Company, LLC	MD	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2.
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management, LLC	MD	DS	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			26-3260520				Manhattan National Holding Corporation	OH	DS	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	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			84-4574243				Mountain View Grand Holding Company, LLC	NH	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2.
			84-4574243				Mountain View Grand Holding Company, LLC	NH	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2.
			84-2654660				Skipjack Holding Company, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp	MD	DS	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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	IA	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	
							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	
			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	

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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	
			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	

SCHEDULE Y

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

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.	YES

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.

Bar Code:

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. Accrued contractual fee income	33,787,961		33,787,961	35,099,821
2505. Inventory and prepaid assets on real estate holdings	1,548,734	1,548,734	0	
2506. Accounts receivable	409,112	409,112	0	
2597. Summary of remaining write-ins for Line 25	35,745,807	1,957,846	33,787,961	35,099,821

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	3,799,833	6,849,893
2505. Unfunded commitment fee liability	71,051	101,986
2597. Summary of remaining write-ins for Line 25	3,870,884	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	9,397	84,283	102,112
08.397. Summary of remaining write-ins for Line 8.3	9,397	84,283	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	2,134,904	5,715,847
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		143,501
5.	Deduct amounts received on disposals	32,117,387	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	2,259,785	4,650,078
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	65,462,532	97,704,800
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	65,462,532	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	79,860,119	492,420,112
	2.2 Additional investment made after acquisition	63,481,377	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	6,092,472	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)	1,507,485,052	1,370,236,028
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,507,485,052	1,370,236,028
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,507,485,052	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	57,992,570	93,694,096
	2.2 Additional investment made after acquisition	96,584,871	137,226,754
3.	Capitalized deferred interest and other		
4.	Accrual of discount	149	828
5.	Unrealized valuation increase (decrease)	(36,166,348)	38,502,264
6.	Total gain (loss) on disposals		1,213,321
7.	Deduct amounts received on disposals	25,541,319	93,497,980
8.	Deduct amortization of premium and depreciation	952,880	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)	1,356,457,019	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)	1,356,456,019	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	4,409,898,814	5,665,197,946
3.	Accrual of discount	60,584,108	80,826,802
4.	Unrealized valuation increase (decrease)	(45,987,294)	111,788,179
5.	Total gain (loss) on disposals	70,412,297	57,037,726
6.	Deduct consideration for bonds and stocks disposed of	3,332,994,452	4,029,197,476
7.	Deduct amortization of premium	31,322,289	22,278,038
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized	208,670,628	52,611,727
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	13,270,582	12,568,170
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,496,400,117	33,561,208,979
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	34,496,400,117	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)	21,663,979,060	991,266,966	1,030,428,458	(498,553,077)	21,663,979,060	21,126,264,491		21,443,351,251
2. NAIC 2 (a)	11,669,109,385	461,682,106	500,968,670	343,134,428	11,669,109,385	11,972,957,249		10,956,234,642
3. NAIC 3 (a)	849,954,308	38,298,398	290,564,076	127,607,630	849,954,308	725,296,260		532,609,841
4. NAIC 4 (a)	156,290,001	17,609,506	16,561,952	21,040,016	156,290,001	178,377,571		108,757,055
5. NAIC 5 (a)	65,615,914	2,157,229	7,286,760	15,443,805	65,615,914	75,930,188		88,248,715
6. NAIC 6 (a)	15,365,593	2,330	19,262	1,378,770	15,365,593	16,727,431		13,854,769
7. Total Bonds	34,420,314,261	1,511,016,536	1,845,829,178	10,051,572	34,420,314,261	34,095,553,190	0	33,143,056,273
PREFERRED STOCK								
8. NAIC 1	27,832,965	923,099		(123,415)	27,832,965	28,632,649		26,689,804
9. NAIC 2	193,883,056	52,440,900	176,094	(115,076)	193,883,056	246,032,786		174,284,139
10. NAIC 3						0		
11. NAIC 4	37,685,314	1,336,501	8,284,364	(18,221,234)	37,685,314	12,516,217		31,018,660
12. NAIC 5	44,377,857	2,594,716		16,107,793	44,377,857	63,080,366		38,453,592
13. NAIC 6	416,667				416,667	416,667		416,667
14. Total Preferred Stock	304,195,859	57,295,216	8,460,458	(2,351,932)	304,195,859	350,678,685	0	270,862,862
15. Total Bonds and Preferred Stock	34,724,510,120	1,568,311,751	1,854,289,636	7,699,639	34,724,510,120	34,446,231,874	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 $.....716,293,220; NAIC 2 $.....8,087,812; NAIC 3 $.....3,941,638; NAIC 4 $.....25,875,037; NAIC 5 $.....1,571,240; 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	756,443,582	XXX	755,884,964	7,229,598	204,137

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	632,390,494	704,041,641
3. Accrual of discount	1,269,767	631,747
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(753)	1,377
6. Deduct consideration received on disposals	649,668,475	397,749,286
7. Deduct amortization of premium	91,856	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)	756,443,582	772,544,405
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	756,443,582	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	281,977,960
3.	Unrealized valuation increase/(decrease)	(516,189,797)
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)	706,908,776
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	706,908,776

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	NONE			
	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

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	706,908,776	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		706,908,776
4.	Part D, Section 1, Column 5	706,908,776	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	706,908,776	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		706,908,776
10.	Part D, Section 1, Column 8	706,908,776	
11.	Part D, Section 1, Column 9		
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	2,465,759,332	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	2,569,531,841	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)	613,690,329	717,455,225
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	613,690,329	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				160,284
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				617
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				239,465
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				568,020
0199999. Totals					0	0	0	968,386
0399999. Totals					0	0	0	968,386

QE01

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
Property Transferred																			
Building, Land, and Improvements	Stevenville	MD	04/01/2020	Bay Bridge Holding Company, LLC	26,612,391		16,718,198	262,050			(262,050)		17,051,696	17,051,696			0	850,552	747,785
Building, Land, and Improvements	Whitefield	NH	06/01/2020	Mountain View Grand Holding Company, LLC	24,406,631		14,524,971	449,768			(449,768)		15,065,692	15,065,692			0	2,105,178	2,543,911
0299999. Totals					51,019,022	0	31,243,169	711,818	0	0	(711,818)	0	32,117,387	32,117,387	0	0	0	2,955,730	3,291,696
0399999. Totals					51,019,022	0	31,243,169	711,818	0	0	(711,818)	0	32,117,387	32,117,387	0	0	0	2,955,730	3,291,696

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								
10802ZZZ7	Greensboro	NC		05/08/2020	2.841	17,795,967		25,750,000
200500ZZ2	Fort Walton Beach	FL		03/14/2019	4.815		990,789	42,000,000
212555ZA7	Philadelphia	PA		01/31/2012	6.050		144,202	24,000,000
290600ZB4	Jacksonville	FL		08/22/2018	5.174		940,124	41,000,000
290700AB9	Memphis	TN		11/07/2019	5.202		305,103	38,800,000
353555ZZ1	Franklin	TN		11/01/2018	5.176		229,546	41,100,000
43805ZZZ5	Beaverton	OR		07/16/2019	4.518		166,497	30,300,000
440555ZZ6	Houston	TX		06/28/2018	5.171		482,712	71,000,000
560222ZA2	Lincolnshire	IL		01/24/2019	5.237		150,862	29,550,000
57163ZZZ1	Portland	OR		09/17/2019	4.320		150,788	28,700,000
70069ZZA4	Louisville	KY		04/29/2020	2.841	8,500,000		11,333,333
70069ZZB2	Louisville	KY		04/29/2020	2.841	3,500,000		4,666,667
797241ZB5	Miramar Beach	FL		06/17/2019	6.013		2,073,840	30,100,000
797241ZZ2	Miramar Beach	FL		11/01/2018	6.088		6,874,353	102,900,000
80403ZZZ3	Indianapolis	IN		11/21/2019	3.805		1,620,000	42,300,000
86167ZZZ6	Denver	CO		05/05/2020	2.841	27,773,603		41,750,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	57,569,569	14,128,817	605,250,000
Mortgages in Good Standing - Mezzanine Loans								
209999ZA2	Charleston	SC		09/30/2019	3.634		6,629,692	10,199,527
209999ZC8	Charleston	SC		06/18/2020	3.308	22,290,550		34,293,154
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	22,290,550	6,629,692	44,492,681
0899999. Total - Mortgages in Good Standing				XXX	XXX	79,860,119	20,758,510	649,742,681
3399999. Total Mortgages				XXX	XXX	79,860,119	20,758,510	649,742,681

QE02

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		102,984					0		102,984	102,984			0
030211ZZ2	Lehi	UT		09/22/2016		151,774					0		151,774	151,774			0
081533ZZ7	Ridgeway	SC		10/27/2014		87,346					0		87,346	87,346			0
114840ZA2	Coral Gables	FL		08/12/2016		170,079					0		170,079	170,079			0
165421ZZ4	Cape Cod	MA		05/06/2016		138,925					0		138,925	138,925			0
212555ZA7	Philadelphia	PA		01/31/2012		24,119					0		24,119	24,119			0
275222ZZ3	Austin	TX		04/26/2017		79,489					0		79,489	79,489			0
380555ZZ8	Indianapolis	IN		02/22/2019		73,709					0		73,709	73,709			0
494266ZZ5	The Woodlands	TX		03/25/2015		110,978					0		110,978	110,978			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
502413ZZ3	Salt Lake City	UT		11/08/2013		94,997					0		94,997	94,997			0
517777ZZ4	Prescott	AZ		05/28/2015		119,692					0		119,692	119,692			0
560222ZA2	Lincolnshire	IL		01/24/2019		19,220					0		19,220	19,220			0
581222ZZ2	Baltimore	MD		08/22/2012		142,772					0		142,772	142,772			0
624999ZZ4	Tucson	AZ		06/30/2014		96,665					0		96,665	96,665			0
696551ZZ6	Carlsbad	CA		10/17/2013		34,447					0		34,447	34,447			0
700500ZZ7	Santa Monica	CA		04/30/2018		531,152					0		531,152	531,152			0
74951ZZY5	Pearland	TX		12/06/2013		70,540					0		70,540	70,540			0
797240ZA9	Destin	FL		12/19/2013		304,694					0		304,694	304,694			0
816849ZZ9	Orlando	FL		05/17/2013		87,181					0		87,181	87,181			0
90399ZZZ8	Indianapolis	IN		08/27/2019		80,122					0		80,122	80,122			0
934432ZZ1	Burbank	CA		11/12/2013		69,974					0		69,974	69,974			0
955555ZZ3	Phoenix	AZ		05/17/2013		61,753					0		61,753	61,753			0
983444ZZ6	Lehi	UT		02/24/2014		163,977					0		163,977	163,977			0
Old Standard	Cincinnati	OH		01/01/2006		5,973					0		5,973	5,973			0
0299999. Total - Mortgages With Partial Repayments						2,822,564	0	0	0	0	0	0	2,822,564	2,822,564	0	0	0
0599999. Total Mortgages						2,822,564	0	0	0	0	0	0	2,822,564	2,822,564	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Desig-nation and Admini-strative 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
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000 00 0	Ellington GA RPL 1 LLC	Old Greenwich	CT	EPO II GP, LLC		05/04/2020		5,123,328				40.000
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P		12/20/2019			38,407			18.380
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	Medley Capital, LLC		07/16/2015			187,500			12.500
000000 00 0	Monarch Capital Partners IV, L.P	New York	NY	Monarch Alternative Capital GP IV, LLC		10/30/2017			1,000,000			2.700
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.		06/07/2017			771,422			0.860
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partner, L.P		11/28/2018			266,963			9.760
000000 00 0	Sagard Credit Partners, LP	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc		10/09/2018			877,613			1.320
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Medley Capital, LLC		07/16/2015			625,000			12.500
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-I MMF GP LLC		12/18/2017			76,784			66.980
000000 00 0	World Trade Finance, LLC	Burbank	CA	ExWorks Capital, LLC		04/20/2020		7,000,000				32.130
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Partners II, LLC		07/17/2014	2		212,939			2.310
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Partners III, LLC		07/18/2017	2		934,127			1.250
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated							12,123,328	4,990,755	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Europe, SCSp	London	GBR	A&M Capital Europe-GP, L.P.		06/30/2019	3		422,930			1.320
000000 00 0	A&M Capital Partners, LP	Greenwhich	CT	A&M Capital-GP, L.P		12/06/2013	3		9,485			1.760
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associates III LLC		02/08/2019			737,406			0.180
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners GP L.P.		07/15/2014	3		68,459			4.030
000000 00 0	Cincy Tech Fund V, LLC	Cincinnati	OH	CincyTech, LLC		11/20/2019	1		150,000			9.230
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC		09/18/2017	1		102,949			4.460
000000 00 0	Corsair Assist Investors, LP	New York	NY	Corsair Assist Management, LP		05/25/2018			24,525			13.480
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Partners, LLC		05/11/2017			206,516			1.260
000000 00 0	Foresite Capital Fund V, LP	San Francisco	CA	Foresite Capital Management V, LLC		06/08/2020		600,000				1.220
000000 00 0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Foresite Capital Opportunity Management V, LLC		06/29/2020		150,000				1.220
000000 00 0	Gallant Capital Partners I, L.P.	Los Angeles	CA	Gallant Capital Partners GP I, L.P.		05/29/2020		2,325,657				2.600
000000 00 0	Goldner Hawn Fund VII L.P.	Minneapolis	MN	Goldner Hawn GP, LLC		04/29/2019			456,167			1.730
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities General Partner IV, LP		04/25/2016	1		105,000			1.030
000000 00 0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Greenspring General Partner IX, L.P		02/08/2019	1		123,790			0.280
000000 00 0	LLR Equity Partners V, L.P.	Philadelphia	PA	LLR Capital V, L.P.		03/31/2017	3		840,000			0.570
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory GP1, LLC		03/23/2017			281,726			2.520
000000 00 0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal Associates IV, LP		06/11/2018	3		175,000			0.260
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Associates IV L.P.		04/19/2017	3		550,000			0.430
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Associates II GP LLC		10/01/2012	3		66,484			0.970
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Associates III GP LLC		01/28/2016	3		787,645			0.860
000000 00 0	NB Strategic Co-Investment Partners IV L.P.	New York	NY	NB Alternatives Advisors, LLC		01/29/2020	3		188,443			0.400
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial Partners GP II, L.P.		04/30/2014	3		525,000			3.460
000000 00 0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners GP III, L.P.		07/21/2017	3		1,000,000			2.580
000000 00 0	Private Equity Solutions SCSp	Munsbach	LUX	DWS Investment S.A.		12/16/2019			516,771			1.430

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative 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	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I GP LLP		08/20/2014	3		32,303			2.080
000000 00 0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II GP LLP		02/28/2018	3		737,609			1.200
000000 00 0	Quibi Holdings, LLC (Class A)	Beverly Hills	CA	WCI One Holdings I, LLC		08/24/2018			125,000			0.500
000000 00 0	RCCF IFBYPHONE, LLC	Cincinnati	OH	RCCF Ifbyphone, LLC		09/09/2014			17,306			23.120
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Management V, LLC		12/31/2012	3		140,000			1.490
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP		11/01/2018			158,515			0.130
000000 00 0	Snow, Phipps L.P.	Wilmington	DE	SPG GP, LLC		02/06/2007	3		302,259			1.950
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP		11/20/2018	3		549,299			1.500
000000 00 0	VICOF II Feeder, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II GP, LP		08/02/2017			751,940			3.570
000000 00 0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital IX, LLC		09/09/2019			128,789			3.500
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								3,075,657	10,281,314	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			192,953			3.300
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	Lubert Adler Laramar Urban Neighborhood Group, L.P.		10/15/2015			1,050,000			3.470
000000 00 0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P.		08/23/2019			158,074			0.040
000000 00 0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, LP		04/02/2019			127,600			40.000
000000 00 0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners Managers, LP		08/22/2016			124,000			40.000
000000 00 0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners Managers, LP		11/27/2017			141,463			40.000
000000 00 0	PRCP-CO Deer Crest Partners, LP	Broomfield	CO	PRCP-CO Deer Crest Partners Managers, LP		05/15/2019			65,200			40.000
000000 00 0	PRCP-CO Lakewood, LP	Lakewood	CO	PRCP-CO Lakewood Managers, LP		08/09/2019			43,600			40.000
000000 00 0	PRCP-CO Stone Mountain, LP	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP		03/24/2020			11,223,711			40.000
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners Managers, LP		05/15/2018			79,600			40.000
000000 00 0	PRCP-Everett Partners, L.P.	Seattle	WA	PRCP-Everett Partners Managers, LP		07/21/2016			36,288			43.200
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I Managers, LP		02/08/2017			19,200			40.000
000000 00 0	PRCP-KY Park Place Partners, LP	Louisville	KY	PRCP-KY Park Place Manager, LLC		04/29/2020		3,560,396				40.000
000000 00 0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	PRCP-NC Greensboro Managers, LP		03/19/2020			6,363,902			40.000
000000 00 0	PRCP-Oregon Partners I, LP	Oregon City	OR	PRCP-Oregon Partners I Managers, LP		04/08/2016			23,026			40.000
000000 00 0	PRCP-Orlando Parkway Partners, LP	Orlando	FL	PRCP-Orlando Parkway Manager, LLC		02/27/2020			10,202,311			40.000
000000 00 0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	PRCP-Orlando Sanford Landing Partners Managers, LP		12/18/2019			101,200			40.000
000000 00 0	PRCP-Orlando UCF Partners, LP	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP		04/12/2019			67,200			40.000
000000 00 0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	PRCP-Orlando Whisper Lake Partners Managers, LP		12/18/2019			26,800			40.000
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	PRCP-Phoenix III Partners Managers, LP		08/03/2017			172,800			40.000
000000 00 0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	PRCP-St. John's Forest Partners Managers, LP		03/20/2019			84,400			40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP		05/15/2018			65,200			40.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								3,560,396	30,368,528	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
000000 00 0	Bay Bridge Holding Company, LLC	Stevensville	MD	Bay Bridge Holding Company, LLC		04/01/2020		17,841,689				65.000
000000 00 0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Mountain View Grand Holding Company, LLC		06/01/2020		14,138,395				65.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative 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
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								31,980,084	0	0	0	XXX
4899999. Subtotal - Unaffiliated								18,759,381	45,640,596	0	0	XXX
4999999. Subtotal - Affiliated								31,980,084	0	0	0	XXX
5099999. Totals								50,739,465	45,640,596	0	0	XXX

SCHEDULE BA - PART 3

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

QE03.2

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						
CUSIP 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	Ellington GA RPL 1 LLC	Old Greenwich	CT	EPO II GP, LLC	05/04/2020	05/04/2020	1,001,095					0		1,001,095	1,001,095			0	
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partner, L.P	11/28/2018	04/13/2020	692,973					0		692,973	692,973			0	
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-I MMF GP LLC	12/18/2017	04/22/2020	4,609,230					0		4,609,230	4,609,230			0	334,288
000000 00 0	World Trade Finance, LLC	Burbank	CA	ExWorks Capital, LLC,	04/20/2020	05/13/2020	1,357,650					0		1,357,650	1,357,650			0	
000000 00 0	Yukon Capital Partners III LP	Minneapolis	MN	Yukon Partners III, LLC,	07/18/2017	05/25/2020	341					0		341	341			0	123,625
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							7,661,289	0	0	0	0	0	0	7,661,289	7,661,289	0	0	0	457,913
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital-GP, L.P	12/06/2013	06/30/2020	9,485					0		9,485	9,485			0	106,445
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associates III LLC	02/08/2019	05/20/2020	23,014					0		23,014	23,014			0	11,871
000000 00 0	L-A Saturn Acquisition, L.P	Philadelphia	PA	L-A Group Saturn LLC	01/16/2015	06/12/2020	3,307,003					0		3,307,003	3,307,003			0	
000000 00 0	LLR Equity Partners IV, L.P	Philadelphia	PA	LLR Capital IV, L.P.,	03/14/2014	06/17/2020	497,810					0		497,810	497,810			0	218,082
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P	New York	NY	MCOF GP, LLC	07/15/2016	05/28/2020	453,893					0		453,893	453,893			0	
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Associates IV L.P.	04/19/2017	06/30/2020	202,141					0		202,141	202,141			0	155,079
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Associates III GP LLC	01/28/2016	06/08/2020	561,219					0		561,219	561,219			0	773,539
000000 00 0	Private Equity Solutions SCSp	Munsbach	LUX	DWS Investment S.A.	12/16/2019	04/29/2020	22,835					0		22,835	22,835			0	990
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							5,077,399	0	0	0	0	0	0	5,077,399	5,077,399	0	0	0	1,266,006
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Kaleb Grove Investors, LLC	Colorado Springs	CO	Cortland Partners, LLC	11/30/2016	04/21/2020	1,000,000					0		1,000,000	1,000,000			0	302,800
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	302,800
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	Bay Bridge Holding Company, LLC	Stevensville	MD	Bay Bridge Holding Company, LLC	04/01/2020	06/30/2020	105,428					0		105,428	105,428			0	

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						
CUSIP 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
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							105,428	0	0	0	0	0	0	105,428	105,428	0	0	0	0
4899999. Subtotal - Unaffiliated							13,738,688	0	0	0	0	0	0	13,738,688	13,738,688	0	0	0	2,026,719
4999999. Subtotal - Affiliated							105,428	0	0	0	0	0	0	105,428	105,428	0	0	0	0
5099999. Totals							13,844,115	0	0	0	0	0	0	13,844,115	13,844,115	0	0	0	2,026,719

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									
38382A 3P 8	GNR 2019-140 SE - CMO/RMBS		05/21/2020	BMO Capital Markets		3,251,029		23,457	1
38382C K5 9	GNR 2020-017 PS - CMO/RMBS		05/15/2020	JP Morgan		6,091,814			1
38382C M3 2	GNR 2020-017 QS - CMO/RMBS		05/15/2020	JP Morgan		2,709,956			1
38382C YR 6	GNR 2020-018 SW - CMO/RMBS		05/13/2020	Amherst Pierpont Securities		14,057,275		306,663	1
38382D UT 4	GNR 2020-031 ST - CMO/RMBS		06/04/2020	JP Morgan		4,619,282		77,217	1
38382D VF 3	GNR 2020-031 HS - CMO/RMBS		05/21/2020	JP Morgan		2,361,496		20,941	1
38382F BU 7	GNR 2020-077 SU - CMO/RMBS		06/18/2020	Amherst Securities Group LLC		4,053,471		8,873	1
38382F BW 3	GNR 2020-077 SQ - CMO/RMBS		05/07/2020	Amherst Securities Group LLC		5,116,484		42,973	1
38382F NZ 3	GNR 2020-062 JS - CMO/RMBS		06/08/2020	BMO Capital Markets		5,689,688		73,088	1
38382G BE 1	GNR 2020-086 US - CMO/RMBS		06/16/2020	Amherst Securities Group LLC		6,665,000		70,592	1
38382G BH 4	GNR 2020-086 KS - CMO/RMBS		06/08/2020	Amherst Securities Group LLC		4,525,047		28,403	1
0599999.	Total - Bonds - U.S. Government					59,140,542	0	652,207	XXX
Bonds - U.S. Political Subdivisions of States									
24023# AA 7	WASHINGTON STATE DEPARTMENT OF CORRECTIO		06/01/2020	Private Placement		(17,634)	(17,634)		1Z
2499999.	Total - Bonds - U.S. Political Subdivisions of States					(17,634)	(17,634)	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS		04/01/2020	Unknown		29,929	29,929		1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					29,929	29,929	0	XXX
Bonds - Industrial and Miscellaneous									
000823 AA 2	ABPCI II A1 - CDO	C	05/07/2020	RAYMOND JAMES & ASSOCIATES INC		1,927,500	2,000,000	4,535	1FE
00085K AA 1	ABPCI A1A - CDO		04/28/2020	PIPR		9,187,500	10,000,000	8,999	1FE
00085U AA 9	ABPCI 4 A1A - CDO	C	04/28/2020	PIPR		11,310,000	12,000,000	9,773	1FE
00176B AM 5	AMMC 13R B3R - CDO		04/24/2020	Direct		6,587	6,587		4FE
00287Y CJ 6	ABBVIE INC		05/14/2020	CORPORATE ACTION		5,346,000	5,000,000	79,674	2FE
00287Y DC 0	ABBVIE INC		05/14/2020	CORPORATE ACTION		6,516,780	6,000,000	37,367	2FE
008252 AP 3	AFFILIATED MANAGERS GROUP INC		06/04/2020	Various		10,472,295	10,500,000	2,888	2FE
02152A AS 8	CWALT 2007-16CB 4A1 - CMO/RMBS		04/06/2020	CITIGROUP		3,124,130	4,919,890	2,392	1FM
02343U AG 0	AMCOR FINANCE (USA) INC		04/23/2020	CitiGroup		4,999,217	5,000,000	88,108	2Z
02343U AH 8	AMCOR FINANCE (USA) INC		04/23/2020	CitiGroup		7,987,278	8,000,000	158,000	2Z
024836 AG 3	AMERICAN CAMPUS COMMUNITIES OPERATING PA		06/09/2020	DEUTSCHE BANK SECURITIES, INC		8,965,520	9,000,000		2FE
04015K AB 6	ARES FINANCE CO II LLC		06/10/2020	CITIGROUP		17,958,780	18,000,000		2FE
05329W AQ 5	AUTONATION INC		05/19/2020	Bank of America Merrill Lynch		4,973,950	5,000,000		2FE
05550G AA 5	BMMC 2019-1 A1 - CDO	C	04/28/2020	PIPR		5,066,875	5,500,000	8,632	1FE
05565E BL 8	BMW US CAPITAL LLC		04/06/2020	Bank of America Merrill Lynch		2,995,620	3,000,000		1FE
05586A AA 6	BSPRT 2018-FL4 A - CDO		06/04/2020	Various		6,576,733	6,790,000	3,085	1FE
056752 AR 9	BAIDU INC	C	04/01/2020	GOLDMAN		3,981,560	4,000,000		1FE
05949C KX 3	BOAMS 2005-J 4A1 - CMO/RMBS		06/04/2020	Amherst Securities Group LLC		1,719,432	1,910,484	1,125	1Z
05949C PP 5	BOAMS 2005-L 4A1 - CMO/RMBS		06/02/2020	Amherst Securities Group LLC		4,452,895	4,705,838	1,442	1Z
06652K AB 9	BANKUNITED INC		06/04/2020	Bank of America Merrill Lynch		7,922,960	8,000,000		2FE
06652V AA 7	BANNER CORP		06/25/2020	Bank of America Merrill Lynch		6,000,000	6,000,000		2FE
06760N AA 4	BMM 171 A1 - CDO		04/28/2020	PIPR		4,756,250	5,000,000	6,220	1FE
07384M 4K 5	BSARM 2004-10 231 - CMO/RMBS		05/01/2020	CREDIT SUISSE SECURITIES (USA)		2,794,151	2,996,407	1,341	1FM
081437 AR 6	BEMIS COMPANY INC		04/23/2020	WELLS FARGO BROKERAGE		3,995,421	4,000,000	4,000	2Z
088555 ZE 0	BEXAR COUNTY WATER CONTROL AND IMPROVEME		05/27/2020	AFG Private Placement		225,930	225,930		4Z
08888# AA 4	BIDTELLECT, INC		06/01/2020	Various		41,831	41,831		5GI
09778P AA 3	BON SECOURS MERCY HEALTH INC		04/08/2020	JP Morgan		12,000,000	12,000,000		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
10240# AA 3	BOWHUNTER HOLDINGS, LLC		06/17/2020	AFG Private Placement		241,585	241,585		5
11135F AH 4	BROADCOM INC		04/06/2020	JP Morgan		9,955,500	10,000,000		2FE
11271L AE 2	BROOKFIELD FINANCE INC	C	04/07/2020	DEUTSCHE BANK SECURITIES, INC		6,993,210	7,000,000		1FE
121579 AH 9	BURLINGTON COAT FACTORY WAREHOUSE CORP		04/13/2020	JP Morgan		1,500,000	1,500,000		3FE
12529E AA 4	CFMT 20HB2 A - CMO/RMBS		04/17/2020	CREDIT SUISSE SECURITIES (USA)		9,999,989	10,000,000		1Z
12529F AA 1	CFMT 20HB3 A - CMO/RMBS		05/08/2020	BARCLAYS CAPITAL INC FIXED INC		9,999,987	10,000,000		1FE
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS		05/01/2020	Direct			257		1FM
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		04/01/2020	Direct			1,590		3FM
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		05/01/2020	Direct			158		4FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		05/01/2020	Direct			358		1FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		05/01/2020	Direct			26		4FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		06/01/2020	Direct			7,495		1FM
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS		05/01/2020	Direct			614		1FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS		05/01/2020	Direct			9,973		1FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		06/01/2020	Direct			12		1FM
12648H BB 0	CSMC TRUST 2014 - IVR2 - CMO		05/01/2020	Amherst Securities Group LLC		(9,808)	(789,017)		1FE
12648T AQ 2	CSMC 2014-IVR3 B1 - CMO/RMBS		04/01/2020	Amherst Securities Group LLC		(43,080)	(43,319)	(0)	1FE
126673 DR 0	CWL 2004-7 MF2 - RMBS		06/17/2020	CREDIT SUISSE SECURITIES (USA)		4,927,973	4,819,534	13,613	1FM
12667F VN 2	CWALT 2004-24CB 1A1 - CMO/RMBS		04/03/2020	CANTOR FITZGERALD + CO		15,124,127	15,133,640	15,188	1FM
126694 MH 8	CWHL 2005-HYB7 6A1 - CMO/RMBS		04/08/2020	CREDIT SUISSE SECURITIES (USA)		4,348,587	5,435,734	6,199	1FM
12669F A8 6	CWHL 2004-11 2A1 - CMO/RMBS		04/01/2020	Amherst Securities Group LLC				(132)	1FM
12669G GH 8	CWHL 2004-HYB8 8A1 - CMO/RMBS		04/01/2020	Adjustment		0		(122)	1FE
15201P AA 7	CENTERSTATE BANK CORP		05/21/2020	Stifel, Nicolaus & Co., Inc		19,000,000	19,000,000		2FE
15673F AA 8	CERB A1 - CDO	C	05/07/2020	PIPR		11,272,500	12,000,000	26,164	1FE
15673K AA 7	CERB 20 A - CDO	C	06/26/2020	Amherst Securities Group LLC		689,080	700,000	4,166	1FE
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS		05/28/2020	Amherst Securities Group LLC		443,589	458,194		1Z
17025R AA 3	CWHL 2007-HY4 1A1 - CMO/RMBS		04/15/2020	CREDIT SUISSE SECURITIES (USA)		2,649,067	3,196,456	5,379	1FM
173333 ZB 4	LOSANT LOT INC 8.00 05/29/2022		06/01/2020	PRIVATE PLACEMENT		250,000	250,000		5GI
23355L AK 2	DXC TECHNOLOGY CO		04/14/2020	Bank of America Merrill Lynch		9,979,100	10,000,000		2FE
24703D BB 6	DELL INTERNATIONAL LLC		04/03/2020	JP Morgan		998,630	1,000,000		2FE
24703D BC 4	DELL INTERNATIONAL LLC		04/03/2020	JP Morgan		1,995,240	2,000,000		2FE
24906P AA 7	DENTSPLY SIRONA INC		05/20/2020	JP Morgan		7,983,040	8,000,000		2FE
26746* AA 2	DYAL III ISSUER B - ABS		06/23/2020	AFG Private Placement		4,087,235	4,087,235		4Z
26746@ AA 0	DYAL III ISSUER A - ABS		06/23/2020	AFG Private Placement		7,112,765	7,112,765		4Z
26875P AU 5	EOG RESOURCES INC		04/08/2020	CITIGROUP		2,998,800	3,000,000		1FE
302637 AA 1	FSKMM 1 A1 - CDO		04/01/2020	Adjustment				(1,060)	1FE
30288R AG 5	FREMF 2016-K54 C - CMBS		05/01/2020	Amherst Securities Group LLC				426	1FM
30296W AG 4	FREMF 2018-KF47 B - CMBS		06/26/2020	Bank of America Merrill Lynch		2,704,267	2,873,060	871	1Z
30298F AK 0	FREMF 2019-K735 C - CMBS		05/01/2020	Amherst Securities Group LLC				915	1FM
30300S AU 6	FREMF 2020-K737 C - CMBS		05/01/2020	Amherst Securities Group LLC				378	2FE
30300Y AU 3	FREMF 2017-K67 C - CMBS		05/01/2020	Amherst Securities Group LLC				543	1FM
30306M AG 4	FREMF 2018-KF42 B - CMBS		06/26/2020	Amherst Securities Group LLC		1,758,081	1,853,660	613	1Z
31428X BZ 8	FEDEX CORP		04/03/2020	JP Morgan		14,963,700	15,000,000		2FE
31429# AA 2	FEDEX CHINO A1 CTL 3.49 10/15/2035		04/15/2020	AFG Private Placement		1,916,290	1,916,290		2
31429# AB 0	FEDEX CHINO A2 CTL 5.19 10/15/2035 - ABS		04/15/2020	AFG Private Placement		574,887	574,887		1Z
31847R AG 7	FIRST AMERICAN FINANCIAL CORP		05/08/2020	JP Morgan		6,971,440	7,000,000		2FE

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319383 AD 7	FIRST BUSEY CORP		05/28/2020	PIPR		8,000,000	8,000,000		2Z
320209 AB 5	FIRST FINANCIAL BANCORP		04/24/2020	Stifel, Nicolaus & Co., Inc		10,000,000	10,000,000		2FE
32055Y AA 0	FIRST INTERSTATE BANCSYSTEM INC		05/13/2020	PIPR		8,000,000	8,000,000		2FE
337158 AJ 8	FIRST HORIZON BANK		04/23/2020	MORGAN STANLEY CO		25,000,000	25,000,000		2FE
33830J AB 1	FIVE GUYS FDG LLC - ABS		05/12/2020	RW Baird		1,950,263	1,985,000	3,772	1FE
33938X AB 1	FLEX LTD	C	05/08/2020	CITIGROUP		10,951,820	11,000,000		2FE
34960J AS 4	FCO 6RR ATR - CDO		04/28/2020	PIPR		12,155,000	13,000,000	20,258	1FE
34961J AC 8	FCO IX A1T - CDO		04/28/2020	PIPR		11,702,500	12,400,000	81,512	1FE
34961W AC 9	FCO 11 A1T - CDO		04/28/2020	PIPR		11,025,000	12,000,000	13,434	1FE
35709B AC 9	FREMF 2018-KF50 B - CMBS		06/26/2020	Bank of America Merrill Lynch		4,460,531	4,856,652	1,405	1Z
35824# AA 4	FRESNO COUNTY (ROWELL BUILDING) CONTROL		06/02/2020	AFG Private Placement		9,082,644	9,000,000		1Z
361448 BF 9	GATX CORP		05/08/2020	CITIGROUP		8,980,830	9,000,000		2FE
36166N AB 9	GE CAPITAL FUNDING LLC		05/06/2020	GOLDMAN		9,000,000	9,000,000		2FE
36185N 6N 5	GMACM 2005-AR2 2A - CMO/RMBS		04/07/2020	CREDIT SUISSE SECURITIES (USA)		7,105,260	7,870,140	6,906	1FM
362341 DP 1	GSR 2005-6F 1A5 - CMO/RMBS		04/21/2020	CREDIT SUISSE SECURITIES (USA)		1,427,472	1,422,139	4,563	1FM
36655Y AB 3	GARR 2018-1 A1T - CDO		04/28/2020	PIPR		4,372,200	4,500,000	13,470	1FE
38176P AC 6	GOCAP 44 A2A - CDO	C	06/02/2020	CREDIT SUISSE SECURITIES (USA)		5,707,500	6,000,000	12,204	1FE
38177K AA 0	GOCAP A1 - CDO	C	06/30/2020	WELLS FARGO SECURITIES LLC		26,000,000	26,000,000		1FE
38522H AA 9	GACM 20FL2 A - CDO	C	05/29/2020	GOLDMAN		9,000,000	9,000,000		1Z
390905 AC 1	GREAT SOUTHERN BANCORP INC		06/10/2020	SANDLER O'NEILL & PARTNERS, LP		8,000,000	8,000,000		2FE
400522 ZZ 4	Gryphon Mezz Fund II 6.50 12/14/2028		04/27/2020	AFG Private Placement		345,662	345,662		2Z
42250P AB 9	HEALTHPEAK PROPERTIES INC		06/09/2020	Stifel, Nicolaus & Co., Inc		11,903,440	12,000,000		2FE
42824C BF 5	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	CITIGROUP		6,987,190	7,000,000		2FE
43133W AA 7	HILDENE TRUPS SECURITIZATION 2020-3 LTD	C	06/30/2020	PIPR		40,000,000	40,000,000		1Z
432748 AE 1	HILLTOP HOLDINGS INC		05/07/2020	PIPR		9,000,000	9,000,000		2FE
43285H AA 6	HGVT 20A A - ABS		06/02/2020	Bank of America Merrill Lynch		2,499,839	2,500,000		1FE
43722* AA 5	HOME DEPOT SOUTH WINDSOR CONTROL PASS-TH		05/15/2020	AFG Private Placement		2,475,807	2,475,807		1Z
440407 AA 2	HORIZON BANCORP INC		06/17/2020	Stifel, Nicolaus & Co., Inc		3,000,000	3,000,000		2FE
44891A BJ 5	HYUNDAI CAPITAL AMERICA		04/02/2020	RBC CAPITAL MARKETS		2,996,580	3,000,000		2FE
44891A BK 2	HYUNDAI CAPITAL AMERICA		04/02/2020	RBC CAPITAL MARKETS		2,997,570	3,000,000		2FE
45254N NT 0	IMM 2005-3 M1 - RMBS		05/26/2020	Direct			1,371		1FM
46187X AA 3	IHSFR 18SFR4 A - ABS		05/01/2020	PERFORMANCE TRUST CAPITAL PARTNERS				(210)	1FE
462613 AN 0	IPALCO ENTERPRISES INC		04/08/2020	JP Morgan		3,996,360	4,000,000		2FE
466247 PW 7	JPMMT 2005-A3 2A1 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC				(153)	2FE
46634F AU 7	JPMRR 2010-2 3A1 - CMO/RMBS		06/01/2020	Direct			1		5GI
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS		06/01/2020	Direct			430		1FM
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		05/01/2020	Direct			36,567		1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		04/01/2020	Direct			156		1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2020	Direct			4		1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020	Direct			954		1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020	Direct			4,862		1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020	Direct			2,727		1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020	Direct			466		4FM
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/01/2020	Direct			4,223		1FM
47232D ET 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/01/2020	Direct			8,105		1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct			422		1FM

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47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct			260		1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct			1,723		1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct			83		4FM
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020	Direct			359		1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020	Direct			226		1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020	Direct			18		3FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct			1,151		1FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct			1,271		1FM
48252A AA 9	KKR GROUP FINANCE CO VI LLC		04/14/2020	CITIGROUP		9,961,100	10,000,000	114,583	1FE
48669R AA 9	KCAP F3C A - CDO		04/28/2020	PIPR		15,220,000	16,000,000	56,294	1FE
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		06/10/2020	AFG Private Placement		1,422,662	1,422,662		1PL
52532X AC 9	LEIDOS INC		05/07/2020	CITIGROUP		3,985,680	4,000,000		2FE
52532X AE 5	LEIDOS INC		05/07/2020	CITIGROUP		3,948,640	4,000,000		2FE
53946J AA 2	LNCR 2019-CRE2 A - CDO/CMBS	C	06/02/2020	WELLS FARGO SECURITIES LLC		7,979,297	8,250,000	6,021	1FE
55282L AA 4	MF1 19FL2 A - CDO	C	06/18/2020	MORGAN STANLEY CO		6,870,938	7,000,000	6,816	1FE
55312H AC 3	MMCAP 17 B - CDO		04/01/2020	PERFORMANCE TRUST CAPITAL PARTNERS				(1,578)	1FE
56577D AA 4	MRNON 2018-1 A1 - CDO	C	06/26/2020	Amherst Securities Group LLC		8,991,881	9,500,000	20,316	1FE
571903 BD 4	MARRIOTT INTERNATIONAL INC		04/14/2020	Bank of America Merrill Lynch		4,999,800	5,000,000		2FE
59319W AA 9	MF1 20FL3 A - CMBS		06/12/2020	CREDIT SUISSE SECURITIES (USA)		32,000,000	32,000,000		1FE
59319W AB 7	MF1 20FL3 AS - CMBS		06/12/2020	CREDIT SUISSE SECURITIES (USA)		7,000,000	7,000,000		1FE
59408T AA 8	MICHAEL KORS (USA) INC		04/16/2020	Citigroup (SSB)		7,469,000	9,700,000	182,144	3FE
628778 AB 8	NBT BANCORP INC		06/16/2020	Stifel, Nicolaus & Co., Inc		8,000,000	8,000,000		2FE
631005 BJ 3	NARRAGANSETT ELECTRIC CO		04/07/2020	CITIGROUP		4,000,000	4,000,000		1FE
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS		04/01/2020	Amherst Securities Group LLC				(441)	1Z
655664 AU 4	NORDSTROM INC		04/08/2020	MORGAN STANLEY CO		1,500,000	1,500,000		2FE
674135 EM 6	OAK 1999-A M2 - ABS		05/01/2020	Direct		2,330	2,330		6FE
675234 AB 4	OCEANFIRST FINANCIAL CORP		04/29/2020	PIPR		10,000,000	10,000,000		2Z
69346T AA 2	PFP 2019-5 A - CDO		04/27/2020	Various		12,725,073	13,498,752	7,227	1FE
69352P AQ 6	PPL CAPITAL FUNDING INC		04/01/2020	JP Morgan		7,997,280	8,000,000		2FE
69478X AE 5	PACIFIC PREMIER BANCORP INC		06/09/2020	Stifel, Nicolaus & Co., Inc		8,000,000	8,000,000		2FE
70469F AC 7	PEAKS 3 A1 - CDO	C	04/28/2020	PIPR		11,092,500	12,000,000	3,522	1FE
70469Q AL 3	PEAKS 1 A2R - CDO		04/28/2020	PIPR		9,139,733	9,827,670	2,622	1FE
70469X AN 4	PEAKS 2R 1AR - CDO	C	04/28/2020	PIPR		12,880,000	14,000,000	12,556	1FE
70932A AC 7	PENNYMAC CORP		04/03/2020	NOMURA SECURITIES/FIXED INCOME		2,295,000	4,000,000	91,667	3FE
709599 BJ 2	PENSKE TRUCK LEASING CO LP		04/01/2020	JP Morgan		14,951,400	15,000,000		2FE
71429M AC 9	PERRIGO FINANCE UNLIMITED CO	C	06/16/2020	WELLS FARGO SECURITIES LLC		9,917,000	10,000,000		2FE
718546 AV 6	PHILLIPS 66		04/07/2020	MIZUHO SECURITIES USA INC		6,996,220	7,000,000		2FE
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS		04/01/2020	Amherst Securities Group LLC				(416)	1Z
749389 AA 0	RCKT 201 A1 - CMO/RMBS		05/01/2020	CANTOR FITZGERALD + CO		(291,678)	(130,298)	42,671	1FE
74958X AF 1	RFMSI 2007-SA2 4A - CMO/RMBS		04/07/2020	CREDIT SUISSE SECURITIES (USA)		1,914,831	2,100,603	2,355	1FM
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS		06/19/2020	NOMURA SECURITIES/FIXED INCOME		35,989,646	36,000,000		1FE
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2		04/24/2020	NOMURA SECURITIES/FIXED INCOME		18,000,000	18,000,000		1Z
75575J AA 3	RCMT 2020-FL4 A - CMBS		06/19/2020	JP Morgan		14,000,000	14,000,000		1FE
759351 AP 4	REINSURANCE GROUP OF AMERICA INC		06/04/2020	BARCLAYS CAPITAL INC FIXED INC		7,957,760	8,000,000		2FE
778296 AD 5	ROSS STORES INC		04/02/2020	JP Morgan		11,937,600	12,000,000		2FE
78355H KQ 1	RYDER SYSTEM INC		04/02/2020	MITSUBISHI UFJ SECURITIES		14,997,150	15,000,000		2FE
78410B AJ 4	SCOF 2R AR - CDO		04/07/2020	RAYMOND JAMES & ASSOCIATES INC		4,787,500	5,000,000	35,549	1FE

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785592 AW 6	SABINE PASS LIQUEFACTION LLC		05/05/2020	MORGAN STANLEY CO		4,987,200	5,000,000		2FE
805564 EM 9	SAST 1999-3 BFA - RMBS		05/01/2020	Direct		2,708	2,708		1FM
83546D AM 0	SONIC CAPITAL LLC - ABS		06/15/2020	BARCLAYS CAPITAL INC FIXED INC		18,551,532	17,456,250	46,611	1FE
860630 AG 7	STIFEL FINANCIAL CORP		05/13/2020	Stifel, Nicolaus & Co., Inc		11,914,200	12,000,000		2FE
87227R QE 7	TCF NATIONAL BANK		05/01/2020	MORGAN STANLEY CO		7,000,000	7,000,000		2FE
87240P AA 9	TCP 1 A1 - CDO	C	04/29/2020	BNP Paribas		6,671,875	7,000,000	46,589	1FE
87264A BC 8	T-MOBILE USA INC		04/02/2020	DEUTSCHE BANK SECURITIES, INC		29,987,100	30,000,000		2FE
89707W AB 4	TROPC 2004-3 A2L - CDO		05/11/2020	PERFORMANCE TRUST CAPITAL PARTNERS		24,905,424	30,328,086	49,509	1FE
89707W AC 2	TROPC 2004-3 A3L - CDO		05/11/2020	PERFORMANCE TRUST CAPITAL PARTNERS		24,579,900	31,000,000	58,322	2FE
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1		06/15/2020	Direct		60,579	60,579		2
90985F AH 9	UNITED COMMUNITY BANKS INC		06/12/2020	US BANCORP		12,000,000	12,000,000		2FE
92580# AA 9	VICOF II LCSS TL 5.50 08/16/2027 - ABS		06/02/2020	AFG Private Placement		7,500,000	7,500,000		1PL
928563 AD 7	VMWARE INC		04/02/2020	JP Morgan		4,997,450	5,000,000		2FE
928563 AE 5	VMWARE INC		04/02/2020	JP Morgan		22,988,730	23,000,000		2FE
928668 BF 8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/06/2020	GOLDMAN		6,994,820	7,000,000		2FE
929160 AZ 2	VULCAN MATERIALS CO		05/07/2020	GOLDMAN		13,961,080	14,000,000		2FE
929227 R5 7	WAMU 2003-AR5 A6 - CMO/RMBS		04/01/2020	Adjustment				(765)	1FE
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS		06/02/2020	CREDIT SUISSE SECURITIES (USA)		1,423,141	1,439,753	463	1FM
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS		04/07/2020	CREDIT SUISSE SECURITIES (USA)		3,241,049	3,750,942	3,092	1FM
92979D AC 9	WMLT 2007-A 2A1 - CMO/RMBS		05/12/2020	Amherst Securities Group LLC		5,099,020	5,475,457	8,083	1FM
949746 NL 1	WELLS FARGO & CO		04/01/2020	JP Morgan		(2,086,832)	(2,000,000)	(34,708)	2Z
94986M AF 9	WFMBS 2007-AR10 2A3 - CMO/RMBS		05/05/2020	Amherst Securities Group LLC		2,634,092	3,192,839	2,294	1Z
95763P EF 4	WESTERN ALLIANCE BANK		05/20/2020	PIPR		12,000,000	12,000,000		3FE
98877G AC 2	ZCCP 2019-1 A2 - CDO	C	05/07/2020	PIPR		9,146,875	10,000,000	19,556	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,162,012,730	1,196,237,268	1,428,836	XXX
Bonds - Hybrid Securities									
48128B AG 6	JPMORGAN CHASE & CO		04/01/2020	Adjustment		(8,956,900)			2FE
48128B AG 6	JPMORGAN CHASE & CO		04/01/2020	Various		(8,956,900)		(87,109)	2FE
949746 NL 1	WELLS FARGO & CO		04/01/2020	JP Morgan		2,086,832	2,000,000	34,708	2Z
4899999.	Total - Bonds - Hybrid Securities					(15,826,968)	2,000,000	(52,400)	XXX
Bonds - Unaffiliated Bank Loans									
78486@ AA 5	SSE Buyer, Inc		06/29/2020	Ares Capital Management		289,773	289,773		2Z
00216C AB 9	AQ SUNSHINE INTERMEDIATE HOLDCO INC		05/29/2020	Ares Capital Management		39,686	39,686		3PL
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19		06/22/2020	DIRECT		39,686	39,686		3FE
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa		04/03/2020	Ares Capital Management		127,364	127,364		3Z
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan		04/01/2020	Ares Capital Management		399,829	490,588		4FE
14886M AN 1	Checkout Holding Dip L 10.50 08/15/2023		06/26/2020	AFG Private Placement		3,105	5,953		4Z
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC		05/01/2020	Various		(8,622)	(10,204)		2FE
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		04/01/2020	Capitalized Interest		3,065	3,065		3PL
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre		04/07/2020	Ares Capital Management		188,613	188,613		2Z
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term		05/01/2020	Ares Capital Management		151,761	151,761		2Z
24702N BE 9	Term Loan B : Dell Intl		05/01/2020	Various		825,391	983,960		2FE
25374L A* 9	Centric Brands Inc./First Lien Term Loan		05/15/2020	Capitalized Interest		38,396	38,396		4PL
30282# AF 9	FWR Holding Corporation/Second Amendment		04/24/2020	Ares Capital Management		866,216	866,216		3Z
35041@ AC 9	Foundation Risk Partners, Corp./First Am		06/02/2020	Ares Capital Management		1,417	1,417		3PL
35041@ AD 7	Foundation Risk Partners, Corp./Second A		06/01/2020	Ares Capital Management		642,060	642,060		3Z

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
35041@ AG 0	Foundation Risk Partners, Corp./Third Am		06/01/2020	Ares Capital Management		155,619	155,619		3Z
36147@ AA 4	GB Auto Service, Inc./First Amendment De		06/30/2020	Ares Capital Management		231,490	231,490		4Z
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20		04/01/2020	Adjustment		349,094	349,094		3Z
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		06/01/2020	CAPITALIZED INTEREST		10,233	10,233		3PL
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN		05/01/2020	WELLS FARGO SECURITIES LLC		(4,411)	(5,013)		2FE
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0		04/01/2020	Capitalized Interest		219	219		3Z
45321* AA 5	Implus Footcare, LLC/Spenco Incremental		04/01/2020	Capitalized Interest		34	34		3Z
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw		05/28/2020	Ares Capital Management		523,567	523,567		3Z
50541# AB 3	Laboratories Bidco LLC/Second Amendment		04/01/2020	Ares Capital Management		72,535	72,535		3Z
538030 A* 8	LivaNova USA Inc		06/16/2020	Ares Capital Management		714,572	714,572		1Z
55371* AU 9	MRI Software LLC/Term Loan 2/20		06/10/2020	Ares Capital Management		55,462	55,462		4Z
55371* AV 7	MRI Software LLC/Delayed Draw Term Loan		06/10/2020	Ares Capital Management		55,462	55,462		1Z
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		04/20/2020	Ares Capital Management		2,840,625	2,840,625		4Z
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		04/20/2020	Ares Capital Management		789,504	789,504		4Z
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa		04/06/2020	Ares Capital Management		4,088,897	4,088,897		3Z
70323K AD 0	Pathway Vet Alliance LLC		05/29/2020	Ares Capital Management		48,942	48,942		1Z
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/		06/24/2020	Ares Capital Management		252,172	252,172		3Z
70559@ AD 8	Pegasus Global Enterprise Holdings, LLC		06/23/2020	Ares Capital Management		478,220	478,220		3Z
74140# AA 0	Project Potter Buyer, LLC/Term Loan 4/20		04/22/2020	Ares Capital Management		1,367,580	1,367,580		3Z
749111 ZZ 6	RSC Acquisition, Inc./Initial Delayed Dr		06/29/2020	Ares Capital Management		6,485	6,485		3Z
74969A AC 5	RPI 2019 Intermediate Finance T/L B1		04/01/2020	Bank of America Merrill Lynch		(10,975)	(12,500)		2FE
78404X AH 8	SBA SENIOR FINANCE II LLC INITIAL TERM L		04/01/2020	RBC CAPITAL MARKETS		(4,416)	(5,076)		3FE
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18		06/30/2020	CAPITALIZED INTEREST		3,072	3,072		2FE
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		06/30/2020	CAPITALIZED INTEREST		1,156	1,156		2FE
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan		06/26/2020	CAPITALIZED INTEREST		201	201		2FE
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan		06/18/2020	Various		32,664	32,664		2Z
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L		06/18/2020	Various		89,346	89,346		2Z
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa		05/05/2020	Ares Capital Management		230,315	230,315		3Z
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		06/29/2020	Ares Capital Management		102,732	102,732		3Z
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		06/03/2020	Ares Capital Management		1,192	1,192		3Z
88233F AK 6	VST TL B3 1L USD		04/01/2020	Various		(11,970)	(13,695)		2FE
91839* AC 0	VPROP Operating, LLC/New Loan 11/17		06/02/2020	Various		253,550	253,550		2PL
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		05/28/2020	AFG Private Placement		8,348	8,348		5PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		05/28/2020	AFG Private Placement		9,285	9,285		5PL
92975@ AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra		05/28/2020	Ares Capital Management		243,240	243,240		3Z
96811* AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term		05/26/2020	Ares Capital Management		46,875	46,875		3Z
98422B AB 5	XPERI HOLDING CO 6/1/2025 TL B L+400		06/01/2020	Bank of America Merrill Lynch		5,430,000	6,000,000		3FE
BL3105 27 9	PES Ref & Mktg		04/01/2020	Adjustment		(873,876)			4Z
8299999.	Total - Bonds - Unaffiliated Bank Loans					21,194,777	22,884,735	0	XXX
8399997.	Total - Bonds - Part 3					1,226,533,375	1,221,134,297	2,028,643	XXX
8399999.	Total - Bonds					1,226,533,375	1,221,134,297	2,028,643	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
009522 ZA 4	AIRWAY THERAPEUTICS		04/30/2020	AFG Private Placement	277,784.000	500,000			4Z
23281# 12 4	CYPRIUM PARALLEL INVESTORS V LP		06/29/2020	AFG Private Placement	9,230.990	923,099			1PL
277777 ZZ 4	EIKONOKLASTESES THERAPEUTICS PFD		04/17/2020	AFG Private Placement	714,285.000	500,000			4Z
29402T 2# 5	ENVEN ENERGY CORPORATION		06/30/2020	Capitalized Interest	26,255.500	364,164			5

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
371877 ZA 2	GENETESIS SERIES B		04/21/2020	AFG Private Placement	41,943.000	336,501			4Z
451662 ZZ 6	Ideal Implants Series B		04/24/2020	AFG Private Placement	162,500.000	774,001			5GI
48128B AG 6	JPMORGAN CHASE & CO		04/01/2020	Various	11,960,000.000	17,913,800		87,109	2FE
808513 BD 6	CHARLES SCHWAB CORP		04/27/2020	CREDIT SUISSE SECURITIES (USA)	7,000,000.000	7,000,000			2FE
88429@ 12 2	THIRD POLE, INC		05/14/2020	AFG Private Placement	49,000.000	1,456,551			5GI
89832Q AF 6	TRUIST FINANCIAL CORP		06/16/2020	RBC CAPITAL MARKETS	29,500,000.000	29,500,000			2FE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					59,268,115	XXX	87,109	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
04686J 30 9	ATHENE HOLDING LTD	C	06/12/2020	Bank of America Merrill Lynch	80,000.000	1,984,000			2FE
064058 AH 3	BANK OF NEW YORK MELLON CORP		05/12/2020	CREDIT SUISSE SECURITIES (USA)	5,000,000.000	5,000,000			2FE
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					6,984,000	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					66,252,115	XXX	87,109	XXX
8999999.	Total - Preferred Stocks					66,252,115	XXX	87,109	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
03676B 10 2	ANTERO MIDSTREAM ORD		06/08/2020	VE CAPITAL	2,000.000	10,964	XXX		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		05/26/2020	VE CAPITAL	500.000	6,410	XXX		
09069Z ZE 4	Biowish Tech Intl Warrants		05/15/2020	AFG Private Placement	48,000.000	10,080	XXX		
29273V 10 0	ENERGY TRANSFER UNT		06/03/2020	VE CAPITAL	3,000.000	24,364	XXX		
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		05/29/2020	VE CAPITAL	1,000.000	17,512	XXX		
294600 10 1	EQUITRANS MIDSTREAM ORD		06/17/2020	VE CAPITAL	24,400.000	214,300	XXX		
428103 10 5	HESS MIDSTREAM CL A ORD		06/05/2020	VE CAPITAL	1,500.000	28,074	XXX		
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD		06/04/2020	CORPORATE ACTION	12,015.000	54,590	XXX		
55336V 10 0	MPLX COM UNT		05/05/2020	VE CAPITAL	2,000.000	34,764	XXX		
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		06/01/2020	VE CAPITAL	1,000.000	43,795	XXX		
682680 10 3	ONEOK ORD		06/19/2020	VE CAPITAL	4,500.000	162,040	XXX		
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		06/15/2020	VE CAPITAL	3,500.000	151,203	XXX		
71944F 10 6	PHREESIA ORD		06/17/2020	PRIVATE PLACEMENT	23,871.000	715,891	XXX		
75574U 10 1	READY CAPITAL ORD		04/14/2020	Corporate Action	23,162.000	142,678	XXX		
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		04/29/2020	VE CAPITAL	500.000	7,495	XXX		
86765K 10 9	SUNOCO UNT		06/03/2020	VE CAPITAL	2,000.000	51,673	XXX		
90290N 10 9	USA COMPRESSION PARTNERS COM UNT		06/15/2020	VE CAPITAL	1,000.000	12,595	XXX		
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT		06/03/2020	VE CAPITAL	1,500.000	11,955	XXX		
98390M 10 3	XPERI HOLDING ORD		06/02/2020	Various	887,671.680	12,242,584	XXX		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					13,942,967	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
451662 ZA 1	IDEAL IMPLANTS 5.50 10/16/2023		04/24/2020	AFG Private Placement	48,749.000	119,749	XXX		
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					119,749	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					14,062,716	XXX	0	XXX
9799999.	Total - Common Stocks					14,062,716	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					80,314,832	XXX	87,109	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,306,848,207	XXX	2,115,751	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
Bonds - U.S. Government																					
312931 A6 5	FH A84529 - RMBS	..	06/01/2020.	Paydown		4,249	4,249	4,306	4,277		(44)		(44)		4,249			0	116	02/01/2039.	1
31371K LU 3	FN 254239 - RMBS	..	06/01/2020.	Paydown		167	167	193	183		(17)		(17)		167			0	4	03/01/2032.	1
31388T QZ 9	FN 614372 - RMBS	..	06/01/2020.	Paydown		338	338	387	370		(32)		(32)		338			0	10	01/01/2032.	1
31416K WP 9	FN AA2453 - RMBS	..	06/01/2020.	Paydown		1,338	1,338	1,356	1,353		(73)		(73)		1,338			0	51	02/01/2039.	1
36179U 5A 6	G2 MA6241 - RMBS	..	04/09/2020.	Various		39,133,104	38,370,494	38,370,494					0		38,370,494		762,610	762,610	132,898	09/20/2049.	1
36296J FT 7	GN 692378 - RMBS	..	06/01/2020.	Paydown		2,477	2,477	2,508	2,491		(39)		(39)		2,477			0	75	02/15/2039.	1
36296T DP 5	GN 700410 - RMBS	..	06/01/2020.	Paydown		233	233	239	238		(13)		(13)		233			0	10	03/15/2039.	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GENERATION LL	..	04/01/2020.	Adjustment							(1)		(1)					0	816	01/15/2042.	1
649085 AA 5	NEW VALLEY GENERATION II - ABS	..	05/01/2020.	Maturity @ 100.00		240,566	240,566	281,056	243,758		(3,192)		(3,192)		240,566			0	6,702	05/01/2020.	1
64908P AA 1	NEW VALLEY GENERATION III - ABS	..	04/01/2020.	Adjustment							(136)		(136)					0	11,346	01/15/2021.	1
690353 RX 7	US INTERNATIONAL DEVELOPMENT FINANCE	..	04/01/2020.	Adjustment							(4)		(4)					0	1,882	02/27/2027.	1
690353 XM 4	US INTERNATIONAL DEVELOPMENT FINANCE	..	06/15/2020.	Paydown		114,286	114,286	114,286	114,286		(1)		(1)		114,286			0	3,077	12/15/2030.	1
83190A AB 9	SBA 523402 - MBS	..	06/01/2020.	Paydown		14,763	14,763	16,417	15,928		(117,777)		(117,777)		14,763			0	25,094	09/20/2034.	1
841215 AA 4	SOUTHAVEN COMBINED CYCLE GENERATION LLC	..	04/01/2020.	Adjustment							(7)		(7)					0	3,984	08/15/2033.	1
0599999.	Total - Bonds - U.S. Government					39,511,521	38,748,911	38,791,241	382,885	0	(121,335)	0	(121,335)	0	38,748,911	0	762,610	762,610	186,066	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
057507 HU 2	BAKERSFIELD CALIF CITY SCH DIST	..	05/01/2020.	Direct		165,000	165,000	165,000	165,000				0		165,000			0	7,244	05/01/2026.	1FE
214489 BE 5	COOK CNTY ILL SCH DIST NO 105	..	04/01/2020.	Adjustment									0					0	5,172	01/15/2023.	1FE
25476F KZ 0	DISTRICT COLUMBIA	..	06/01/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	52,700	06/01/2020.	1FE
442331 QM 9	HOUSTON TEX	..	04/01/2020.	Adjustment							(763)		(763)					0	13,524	03/01/2032.	1FE
618027 BK 1	MORRIS CNTY N J IMPT AUTH LEASE REV	..	06/15/2020.	Direct		695,000	695,000	695,000	695,000				0		695,000			0	12,458	06/15/2021.	1FE
64966H HA 1	NEW YORK N Y	..	04/01/2020.	Adjustment							(648)		(648)					0	12,657	03/01/2021.	1FE
660393 L2 3	NORTH LAS VEGAS NEV	..	06/01/2020.	Maturity @ 100.00		2,375,000	2,375,000	2,375,000	2,375,000				0		2,375,000			0	64,980	06/01/2020.	1FE
68583R BR 2	OREGON CMNTY COLLEGE DISTS - MBS	..	06/30/2020.	Paydown		1,858,926	1,858,926	2,229,633	1,992,799		(133,873)		(133,873)		1,858,926			0	50,563	06/30/2023.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					7,093,926	7,093,926	7,464,633	7,227,799	0	(135,284)	0	(135,284)	0	7,093,926	0	0	0	219,297	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
00164T AA 6	AMCEST 2007 A A28 - ABS	..	04/01/2020.	Adjustment							(5,684)		(5,684)					0	6,486	01/15/2028.	1FE
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	..	06/01/2020.	Paydown		114,259	114,259	114,259	114,259		(0)		(0)		114,259			0	845	07/01/2043.	1FE
09089T AY 7	BIRMINGHAM ALA COML DEV AUTH REV	..	04/01/2020.	Direct		105,000	105,000	105,000	105,000				0		105,000			0	6,300	04/01/2022.	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R	..	06/01/2020.	Paydown		69,075	69,075	69,075	69,072		0		0		69,075			0	293	02/01/2042.	1FE
196479 F9 5	COLORADO HSG & FIN AUTH - MBS	..	06/01/2020.	Paydown		619,505	619,505	637,954	636,637		(47,575)		(47,575)		619,505			0	18,654	03/01/2048.	1FE
196479 V4 8	COLORADO HSG & FIN AUTH - MBS	..	06/01/2020.	Paydown		999,319	999,319	1,028,649	1,027,595		(25,439)		(25,439)		999,319			0	6,347	11/01/2048.	1FE
196479 XM 6	COLORADO HSG & FIN AUTH	..	05/01/2020.	Direct		45,000	45,000	45,000	45,000		(0)		(0)		45,000			0	729	11/01/2027.	1FE
196480 EX 1	COLORADO HSG & FIN AUTH	..	06/01/2020.	Paydown		30,855	30,855	30,855	30,855				0		30,855			0	150	01/01/2050.	1FE
196480 GC 5	COLORADO HSG & FIN AUTH	..	05/01/2020.	Direct		55,000	55,000	55,000					0		55,000			0	642	11/01/2033.	1FE
196480 GD 3	COLORADO HSG & FIN AUTH	..	05/01/2020.	Direct		70,000	70,000	70,000					0		70,000			0	915	11/01/2036.	1FE
20281P BQ 4	COMMONWEALTH FING AUTH PA REV	..	06/04/2020.	Direct		475,000	475,000	553,693	520,900		(2,254)		(2,254)		475,000			0	13,633	06/01/2027.	1FE
25477P NF 8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	..	06/15/2020.	Paydown		46,440	46,440	46,440	46,440				0		46,440			0	749	06/15/2045.	1FE
296122 UT 9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA	..	06/01/2020.	Call @ 100.00		183,333	183,333	183,333	183,333				0		183,333		0	0	2,175	11/01/2038.	1FE
312909 3W 2	FHR 1250 J - CMO/RMBS	..	06/01/2020.	Paydown		255	255	262	253		5		5		255			0	15	05/15/2022.	1
312915 QG 9	FHR 1491 I - CMO/RMBS	..	06/01/2020.	Paydown		2,763	2,763	2,930	2,779		(44)		(44)		2,763			0	180	04/15/2023.	1

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
313398 P7 8	FHR 2334F TD - CMO/RMBS	..	06/01/2020.	Paydown		11,631	11,631	12,168	11,827		(238)		(238)		11,631			0	410	07/15/2031.	1
31339D 2V 9	FHR 2418 MB - CMO/RMBS	..	06/01/2020.	Paydown		6,725	6,725	7,160	6,756		(91)		(91)		6,725			0	353	02/15/2022.	1
31339D QZ 4	FHR 2416D PG - CMO/RMBS	..	06/01/2020.	Paydown		27,250	27,250	29,241	27,368		(336)		(336)		27,250			0	1,421	02/15/2022.	1
3133N3 U9 3	FH RE6008 - RMBS	..	06/01/2020.	Paydown		7,343,716	7,343,716	7,466,002	7,461,811		(114,790)		(114,790)		7,343,716			0	61,721	11/01/2049.	1
3133N3 VG 6	FH RE6015 - RMBS	..	06/01/2020.	Paydown		5,381,595	5,381,595	5,459,796	5,456,764		(73,085)		(73,085)		5,381,595			0	44,191	09/01/2049.	1
3133T3 BU 1	FHR 1644 K - CMO/RMBS	..	06/01/2020.	Paydown		3,428	3,428	3,749	3,468		(111)		(111)		3,428			0	197	12/15/2023.	1
3133TB 4G 2	FHR 1991 PG - CMO/RMBS	..	06/01/2020.	Paydown		4,034	4,034	4,183	4,067		(82)		(82)		4,034			0	190	09/15/2027.	1
3133TC HE 1	FHR 2018 PG - CMO/RMBS	..	06/01/2020.	Paydown		1,176	1,176	1,241	1,197		(73)		(73)		1,176			0	75	01/15/2028.	1
3133TD 3A 2	FHR 2037 HB - CMO/RMBS	..	06/01/2020.	Paydown		2,838	2,838	3,104	2,935		(252)		(252)		2,838			0	207	03/15/2028.	1
3133TH S8 1	FHR 2118 PE - CMO/RMBS	..	06/01/2020.	Paydown		5,205	5,205	5,465	5,300		(271)		(271)		5,205			0	292	01/15/2029.	1
3133TS F2 4	FHR 2303 CK - CMO/RMBS	..	06/01/2020.	Paydown		2,365	2,365	2,442	2,396		(82)		(82)		2,365			0	118	04/15/2031.	1
3133TU S7 4	FHR 2357B QH - CMO/RMBS	..	06/01/2020.	Paydown		3,219	3,219	3,376	3,291		(169)		(169)		3,219			0	174	09/15/2031.	1
31358F M5 5	FNR 1991-12 H - CMO/RMBS	..	06/01/2020.	Paydown		111	111	117	106		14		14		111			0	7	02/25/2021.	1
31358G 5J 2	FNR 9165 Z - CMO/RMBS	..	06/01/2020.	Paydown		729	729	795	728		1		1		729			0	20	06/25/2021.	1
31358K DY 1	FNR 1991-G36 ZB - CMO/RMBS	..	06/01/2020.	Paydown		435	435	506	435				0		435			0	12	11/25/2021.	1
31358N H3 9	FNR G9229 J - CMO/RMBS	..	06/01/2020.	Paydown		4,143	4,143	4,191	4,124		52		52		4,143			0	281	07/25/2022.	1
31358N M5 8	FNR 92119 Z - CMO/RMBS	..	06/01/2020.	Paydown		2,740	2,740	2,763	2,829		(235)		(235)		2,740			0	179	07/25/2022.	1
31358P EE 3	FNR 92117 M - CMO/RMBS	..	06/01/2020.	Paydown		3,293	3,293	3,534	3,283		26		26		3,293			0	181	07/25/2022.	1
31358Q ZE 8	FNR G9259 D - CMO/RMBS	..	06/01/2020.	Paydown		511	511	546	509		4		4		511			0	27	10/25/2022.	1
31358R Y7 2	FNR 1992-G66 KB - CMO/RMBS	..	06/01/2020.	Paydown		6,567	6,567	7,126	6,584		(45)		(45)		6,567			0	379	12/25/2022.	1
31359D H5 5	FNR 93155 PJ - CMO/RMBS	..	06/01/2020.	Paydown		11,522	11,522	12,757	11,651		(334)		(334)		11,522			0	652	09/25/2023.	1
31359H NW 0	FNR 1994-63 PK - CMO/RMBS	..	06/01/2020.	Paydown		3,066	3,066	3,387	3,107		(107)		(107)		3,066			0	173	04/25/2024.	1
31359H QP 2	FNR 9476 KA - CMO/RMBS	..	06/01/2020.	Paydown		881	881	889	823		152		152		881			0	50	04/25/2024.	1
31359L ZF 5	FNR 9519 ED - CMO/RMBS	..	06/01/2020.	Paydown		1,013	1,013	1,082	1,013		0		0		1,013			0	55	01/25/2022.	1
31359N 2W 0	FNR 9719A PG - CMO/RMBS	..	06/01/2020.	Paydown		2,741	2,741	2,953	2,766		(71)		(71)		2,741			0	169	04/18/2027.	1
31359V GF 4	FNR 1999-1 PJ - CMO/RMBS	..	06/01/2020.	Paydown		21,222	21,222	22,569	21,682		(1,114)		(1,114)		21,222			0	1,104	02/25/2029.	1
3137BL AR 9	FMMV M-036 A - CMBS	..	06/15/2020.	Call @ 100.00		135,000	135,000	138,713	136,828		(68)		(68)		136,760		(1,760)	(1,760)	2,738	12/15/2029.	1
313921 JK 5	FNR 0157B PD - CMO/RMBS	..	06/01/2020.	Paydown		2,433	2,433	2,566	2,493		(168)		(168)		2,433			0	140	10/25/2031.	1
31392B SC 1	FNR 026D L - CMO/RMBS	..	06/01/2020.	Paydown		3,680	3,680	3,826	3,735		(128)		(128)		3,680			0	174	01/25/2032.	1
31392C EM 2	FNW 2002-W2 AF5 - CMO/RMBS	..	06/01/2020.	Paydown		6,720	6,720	6,454	6,421		739		739		6,720			0	348	06/25/2032.	1
31392E PC 8	FNR 0258F PG - CMO/RMBS	..	06/01/2020.	Paydown		20,516	20,516	21,623	20,989		(1,293)		(1,293)		20,516			0	1,080	09/25/2032.	1
31392K 5C 6	FHR 2455 GK - CMO/RMBS	..	06/01/2020.	Paydown		23,237	23,237	24,711	23,915		(1,615)		(1,615)		23,237			0	1,239	05/15/2032.	1
31392K LR 5	FHR 2450A PH - CMO/RMBS	..	06/01/2020.	Paydown		58,163	58,163	62,072	58,412		(659)		(659)		58,163			0	2,882	05/15/2022.	1
31392M 5R 9	FHR 2448R TX - CMO/RMBS	..	06/01/2020.	Paydown		12,889	12,889	13,539	13,169		(1,384)		(1,384)		12,889			0	805	05/15/2032.	1
31393X VH 7	FNW 2004-W3 A6 - CMO/RMBS	..	06/01/2020.	Paydown		251,934	251,934	241,384	249,614		5,482		5,482		251,934			0	10,301	05/25/2034.	1
3140JX EE 4	FN BO2832 - RMBS	..	06/01/2020.	Paydown		1,526,236	1,526,236	1,558,668			(64,579)		(64,579)		1,526,236			0	11,517	09/01/2049.	1
3140K0 EL 8	FN BO4638 - RMBS	..	06/01/2020.	Paydown		934,677	934,677	936,283	936,238		(1,505)		(1,505)		934,677			0	8,495	11/01/2049.	1
3140QB N5 3	FN CA4011 - RMBS	..	06/01/2020.	Paydown		4,104,742	4,104,742	4,169,454	4,166,314		(59,496)		(59,496)		4,104,742			0	33,918	08/01/2049.	1
3140QC DT 0	FN CA4613 - RMBS	..	06/01/2020.	Paydown		5,525,695	5,525,695	5,613,185	5,610,536		(81,830)		(81,830)		5,525,695			0	47,270	11/01/2049.	1
3140QC PN 0	FN CA4928 - RMBS	..	06/01/2020.	Paydown		1,227,297	1,227,297	1,254,144			(26,644)		(26,644)		1,227,297			0	4,240	01/01/2050.	1
3140QC V3 7	FN CA5133 - RMBS	..	04/01/2020.	Adjustment		(260,155)							0				(260,155)	(260,155)	51,956	02/01/2050.	1
31418D HY 1	FN MA3846 - RMBS	..	04/01/2020.	Adjustment		(769,506)							0				(769,506)	(769,506)	41,308	11/01/2049.	1

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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
31418D JW 3	FN MA3876 - RMBS	..	06/01/2020.	Paydown		1,524,593	1,524,593	1,528,405	1,528,282		(3,579)		(3,579)		1,524,593			0	12,440	12/01/2049.	1
34074M JB 8	FLORIDA HSG FIN CORP REV - MBS	..	05/01/2020.	Various		4,833,279	4,833,279	4,833,279	4,833,279		(0)		(0)		4,833,279		0	0	56,284	07/01/2041.	1FE
34074M JC 6	FLORIDA HSG FIN CORP REV - MBS	..	05/01/2020.	Various		3,930,039	3,930,039	3,930,039	3,930,039		(1)		(1)		3,930,039		0	0	45,807	07/01/2041.	1FE
34074M KA 8	FLORIDA HSG FIN CORP REV	..	04/01/2020.	Adjustment									0					0	400	07/01/2027.	1FE
34074M LW 9	FLORIDA HSG FIN CORP REV	..	04/01/2020.	Adjustment									0					0	320	07/01/2030.	1FE
34074M ND 9	FLORIDA HSG FIN CORP REV - MBS	..	06/01/2020.	Paydown		161,767	161,767	161,767	161,767		(0)		(0)		161,767			0	2,064	07/01/2037.	1FE
34074M PF 2	FLORIDA HSG FIN CORP REV - MBS	..	06/01/2020.	Paydown		83,551	83,551	83,551	83,555		(5)		(5)		83,551			0	837	01/01/2043.	1FE
443730 FT 8	HUDSON CNTY N J IMPT AUTH LEASE REV	..	04/01/2020.	Adjustment							(50)		(50)					0	4,482	02/01/2024.	1FE
45201L VF 9	ILLINOIS HSG DEV AUTH	..	05/18/2020.	Direct		125,000	125,000	125,000	(2,005,000)				0		125,000			0	3,406	07/01/2033.	1FE
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS	..	06/01/2020.	Paydown		182,759	212,688	206,096	177,247		(24,039)		(24,039)		182,759			0	3,757	06/01/2043.	1FE
45203L CT 8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	..	06/01/2020.	Various		20,642	30,277	30,277	30,255		(2)		(2)		20,642			0	240	09/01/2034.	1FE
454624 U4 7	INDIANA BD BK REV	..	04/01/2020.	Adjustment							(215)		(215)					0	53,186	07/15/2020.	1FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV	..	06/01/2020.	Call @ 100.00		210,000	210,000	210,000	210,000				0		210,000			0	2,610	02/01/2042.	1FE
462467 VV 0	IOWA FIN AUTH SINGLE FAMILY MTG REV	..	05/26/2020.	Direct		515,000	515,000	515,000	514,977		83		83		515,000			0	17,900	07/01/2038.	1FE
49130T PS 9	KENTUCKY HSG CORP HSG REV	..	04/06/2020.	Call @ 100.00		2,910,000	2,910,000	2,910,000	2,910,000				0		2,910,000			0	30,269	11/01/2041.	1FE
49130T PT 7	KENTUCKY HSG CORP HSG REV	..	04/06/2020.	Call @ 100.00		5,085,000	5,085,000	5,085,000	5,085,000				0		5,085,000			0	52,943	11/01/2041.	1FE
542690 W3 2	LONG ISLAND PWR AUTH N Y ELEC SYS REV	..	05/01/2020.	Maturity @ 100.00		2,500,000	2,500,000	2,498,350	2,499,970		30		30		2,500,000			0	60,625	05/01/2020.	1FE
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025	..	06/30/2020.	Direct		10,000	10,000	9,900	9,909		7		7		10,000			0	384	03/06/2025.	3FE
575832 UF 5	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ	..	05/01/2020.	Maturity @ 100.00		1,015,000	1,015,000	1,015,000	1,015,000				0		1,015,000			0	24,807	05/01/2020.	1FE
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS	..	06/15/2020.	Paydown		21,143	21,144	21,226	21,217		(61)		(61)		21,143			0	419	01/15/2046.	1FE
59334H FU 4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA	..	06/01/2020.	Paydown		66,072	66,072	66,072	66,074		(4)		(4)		66,072			0	1,348	11/01/2038.	1FE
59465M D2 8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	..	04/01/2020.	Direct		150,000	150,000	150,000	150,000				0		150,000			0	6,146	04/01/2021.	1FE
59465M W9 2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	..	04/02/2020.	Direct		145,000	145,000	145,000	145,003		(1)		(1)		145,000			0	2,709	10/01/2033.	1FE
60416Q FW 9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Paydown		88,582	88,582	86,367	86,588		1,993		1,993		88,582			0	1,013	09/01/2041.	1FE
60416Q GK 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Paydown		160,287	160,287	160,287	160,287		(0)		(0)		160,287			0	1,951	08/01/2046.	1FE
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Paydown		42,354	42,354	36,933	36,945		14,478		14,478		42,354			0	840	10/01/2046.	1FE
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Paydown		582,422	582,421	582,421	582,421		1		1		582,422			0	8,652	03/01/2048.	1FE
60416Q HE 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Paydown		562,282	562,282	560,464	560,506		1,768		1,768		562,282			0	5,336	09/01/2048.	1FE
60416Q HG 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Paydown		543,111	543,111	543,111	543,112				0		543,111			0	4,123	11/01/2048.	1FE
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Paydown		369,993	369,993	369,993	369,993				0		369,993			0	2,086	01/01/2049.	1FE
60416Q HL 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Paydown		558,871	558,871	558,871	558,871				0		558,871			0	3,127	03/01/2049.	1FE
60416Q HN 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Call @ 100.00		65,075	65,075	65,075	64,557				0		65,075			0	1,407	06/01/2049.	1FE
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2020.	Call @ 100.00		188,474	188,474	188,474	188,209				0		188,474			0	2,655	12/01/2049.	1FE
60636W NY 7	MISSOURI ST HWYS & TRANSN COMMN ST RD RE	..	05/01/2020.	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	58,288	05/01/2020.	1FE
60636Y MJ 7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	..	06/01/2020.	Paydown		14,332	14,332	14,332	14,331		0		0		14,332			0	120	01/01/2040.	1FE
60636Y ML 2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	..	06/01/2020.	Paydown		15,204	15,204	15,204	15,204		0		0		15,204			0	114	10/01/2036.	1FE
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	06/01/2020.	Paydown		26,046	26,046	26,046	26,046		(0)		(0)		26,046			0	789	08/01/2036.	1FE
60637B ML 1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	06/01/2020.	Paydown		392,187	303,684	293,814	294,511		11,846		11,846		392,187			0	3,861	06/01/2044.	1FE
613741 BY 2	MONTGOMERY CNTY VA ECONOMIC DEV AUTH	..	06/01/2020.	Maturity @ 100.00		2,400,000	2,400,000	2,400,000	2,400,000				0		2,400,000			0	37,116	06/01/2020.	1FE
64613A BC 5	NEW JERSEY ST HSG & MTG FIN AGY REV	..	04/01/2020.	Direct		85,000	85,000	85,000	85,000				0		85,000			0	1,615	10/01/2032.	1FE
647200 2G 8	NEW MEXICO MTG FIN AUTH - MBS	..	06/01/2020.	Paydown		62,087	62,087	62,087	60,716				0		62,087			0	287	08/01/2035.	1FE
647200 4S 0	NEW MEXICO MTG FIN AUTH	..	06/01/2020.	Call @ 100.00		165,000	165,000	165,000	165,000				0		165,000			0	1,874	09/01/2040.	1FE

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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
64966N AA 5	NEW YORK N Y CITY HSG DEV CORP MILITARY		06/01/2020.	Paydown		210,000	210,000	219,360	211,243		(1,243)		(1,243)		210,000			0	5,640	12/01/2021.	1FE
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/15/2020.	Paydown		8,508	8,508	8,508	8,508		0		0		8,508			0	108	06/15/2036.	1FE
64972C M6 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/01/2020.	Paydown		58,300	58,300	58,300	58,374		(75)		(75)		58,300			0	754	10/01/2046.	1FE
649883 QD 0	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2020.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	91,225	04/01/2020.	1FE
649883 TM 7	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2020.	Direct		1,625,000	1,625,000	1,632,057	1,626,610		(221)		(221)		1,625,000			0	34,149	10/01/2027.	1FE
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNER		06/01/2020.	Direct		55,000	55,000	55,000	55,000				0		55,000			0	5,235	01/01/2030.	1FE
658207 NZ 4	NORTH CAROLINA HSG FIN AGY HOMEOWNER		04/01/2020.	Direct		25,000	25,000	25,000	25,000				0		25,000			0	1,817	01/01/2026.	1FE
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LEASE REV		06/15/2020.	Paydown		36,292	36,292	34,049	34,652		1,639		1,639		36,292			0	1,048	12/15/2032.	1FE
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		06/01/2020.	Call @ 100.00		435,000	435,000	435,000	435,000				0		435,000		(0)	(0)	4,726	11/01/2041.	1FE
67755C C7 2	OHIO ST BLDG AUTH		04/01/2020.	Call @ 100.00		1,190,000	1,190,000	1,201,626	1,190,408		(408)		(408)		1,190,000			0	30,524	10/01/2022.	1FE
67756Q XK 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2020.	Direct		55,000	55,000	55,000	55,000		0		0		55,000			0	14	09/01/2038.	1FE
68607H 5A 0	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		05/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,935	05/01/2020.	1FE
68607H 5B 8	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		05/01/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	49,370	05/01/2021.	1FE
68607H 5C 6	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		05/01/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	51,370	05/01/2022.	1FE
68607H 5E 2	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		05/01/2020.	Call @ 100.00		6,000,000	6,000,000	6,438,180	6,018,494		(18,494)		(18,494)		6,000,000			0	163,110	05/01/2024.	1FE
68607H 5V 4	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		06/29/2020.	Call @ 100.00		755,000	755,000	755,000	755,000				0		755,000			0	25,533	05/01/2022.	1FE
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2020.	Direct		60,000	60,000	60,000	60,000				0		60,000			0	1,743	07/01/2033.	1FE
70869P FN 2	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		06/15/2020.	Maturity @ 100.00		1,725,000	1,725,000	1,725,000	1,725,000				0		1,725,000			0	44,859	06/15/2020.	1FE
708797 AN 5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M		06/01/2020.	Paydown		15,700	15,700	15,700	15,698		(0)		(0)		15,700			0	145	08/01/2035.	1FE
70917R A7 0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		04/01/2020.	Maturity @ 100.00		500,000	500,000	500,000	500,000				0		500,000			0	12,795	04/01/2020.	1FE
76221T AN 9	RHODE ISLAND HSG & MTG FIN CORP REV		04/01/2020.	Direct		945,000	945,000	945,000	945,000				0		945,000			0	18,900	10/01/2023.	1FE
76221T DH 9	RHODE ISLAND HSG & MTG FIN CORP REV		04/01/2020.	Direct		155,000	155,000	155,000	155,000				0		155,000			0	4,515	10/01/2039.	1FE
783186 NE 5	RUTGERS ST UNIV N J		05/01/2020.	Call @ 100.00		1,300,000	1,300,000	1,300,000	1,300,000				0		1,300,000			0	25,324	05/01/2020.	1FE
83755N FY 3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		04/01/2020.	Adjustment							(0)		(0)					0	317	11/01/2035.	1FE
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		06/01/2020.	Direct		100,000	100,000	99,905	99,920		3		3		100,000			0	1,458	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2020.	Call @ 100.00		45,000	45,000	45,000	45,079		(5)		(5)		45,074		(74)	(74)	736	09/01/2039.	1FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2020.	Paydown		21,836	21,836	20,594	20,487		1,261		1,261		21,836			0	159	09/01/2047.	1FE
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV		04/01/2020.	Adjustment									0					0	3,713	07/20/2036.	1FE
91743P DD 4	UTAH HSG CORP		06/23/2020.	Various		20,476	20,497	21,397			(5)		(5)		20,770		(294)	(294)	159	02/21/2050.	1FE
91743P DE 2	UTAH HSG CORP		06/23/2020.	Paydown		20,268	20,268	21,019			(1,252)		(1,252)		20,268			0	177	03/21/2050.	1FE
92812U K4 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		04/01/2020.	Direct		4,290,000	4,290,000	3,753,100	3,839,170		4,031		4,031		4,290,000			0	100,948	01/01/2038.	1FE
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2020.	Paydown		246,979	246,979	246,979	246,803		176		176		246,979			0	4,636	12/25/2043.	1FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2020.	Paydown		474,027	474,027	474,027	474,027		(0)		(0)		474,027			0	6,716	10/25/2037.	1FE
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2020.	Paydown		245,136	245,136	245,136	245,120		16		16		245,136			0	3,234	06/25/2041.	1FE
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		06/25/2020.	Paydown		334,474	334,474	334,474	333,703		2,462		2,462		334,474			0	2,648	10/25/2049.	1FE
92812U Q8 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		06/25/2020.	Call @ 100.00		193,127	193,127	193,127					0		193,127			0	1,597	12/25/2049.	1FE
92812U XA 1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		06/01/2020.	Paydown		108,448	108,447	116,852	114,803		(6,309)		(6,309)		108,448			0	1,086	03/25/2038.	1FE
92812U XB 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		06/01/2020.	Paydown		91,673	91,673	98,778	97,013		(12,378)		(12,378)		91,673			0	4,288	03/25/2038.	1FE
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		06/01/2020.	Paydown		542,713	542,713	542,493	542,224		489		489		542,713			0	7,204	08/25/2042.	1FE
93978T B8 1	WASHINGTON ST HSG FIN COMMN		06/01/2020.	Direct		50,000	50,000	50,000	49,999		(0)		(0)		50,000			0	950	06/01/2037.	1FE
93978X EQ 9	WASHINGTON ST HSG FIN COMMN HOMEOWNER		06/01/2020.	Call @ 100.00		175,000	175,000	175,000	173,767		15		15		173,782		1,218	1,218	2,262	09/01/2040.	1FE
93978X ER 7	WASHINGTON ST HSG FIN COMMN HOMEOWNER		06/01/2020.	Call @ 100.00		205,000	205,000	205,000	205,000				0		205,000			0	2,812	05/01/2041.	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
95662M G5 3	WEST VIRGINIA ST HSG DEV FD		05/01/2020.	Maturity @ 100.00		1,200,000	1,200,000	1,200,000	1,200,000				0		1,200,000			0	19,932	05/01/2020.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						94,299,626	95,280,368	95,748,313	89,997,583	0	(533,424)	0	(533,424)	0	95,330,197	0	(1,030,571)	(1,030,571)	1,669,670	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1 A - ABS		04/16/2020.	Paydown		32,420	32,420	32,420	32,420		(4)		(4)		32,420			0	6,215	05/16/2042.	1FE
000367 AA 0	AASET 2018-1 A - ABS		04/16/2020.	Paydown		281,939	281,939	282,247	283,350		(6,117)		(6,117)		281,939			0	13,284	01/16/2038.	1FE
00038R AA 4	AASET 2019-2 A - ABS		06/16/2020.	Paydown		165,432	165,432	165,431	165,431		2		2		165,432			0	4,789	10/16/2039.	1FE
00077B 4W 0	AMAC 2002-9 A30 - CMO/RMBS		06/01/2020.	Paydown		266	266	268	257		24		24		266			0	13	12/25/2032.	1FM
000780 NL 6	AMAC 2003-12 2A - CMO/RMBS		06/01/2020.	Paydown		2,095	2,095	2,124	2,051		138		138		2,095			0	106	12/25/2033.	1FM
00100F AC 9	ACIS 2014-3 A1F - CDO		05/01/2020.	Paydown		1,336,297	1,336,297	1,329,615	1,334,970		4,835		4,835		1,336,297			0	69,766	02/02/2026.	1FE
00102D AC 2	ACIS 145 A2 - CDO		05/01/2020.	Paydown		1,189,110	1,189,110	1,189,110	1,189,110		(0)		(0)		1,189,110			0	53,694	11/02/2026.	1FE
001406 AA 5	DCAL 2015 A1 - ABS	D	06/15/2020.	Paydown		36,611	36,611	36,595	36,603		26		26		36,611			0	1,445	02/15/2040.	1FE
00176C AL 5	AMMC XII X - CDO		05/11/2020.	Paydown		17,500	17,500	17,500	17,464		108		108		17,500			0	546	11/10/2030.	1FE
00176D AE 9	AMMC 13R X - CDO		04/24/2020.	Paydown		7,875	7,875	7,875	7,875		0		0		7,875			0	284	07/24/2029.	1FE
00176D AG 4	AMMC 13R A1R - CDO		04/24/2020.	Paydown		33,355	33,355	33,355	33,354		1		1		33,355			0	1,061	07/24/2029.	1FE
00176E AJ 6	AMMC XII FR - CDO		04/01/2020.	Adjustment							255		255					0	115	11/10/2030.	4FE
00176J AH 9	AMMC 16 XR - CDO		04/14/2020.	Paydown		20,000	20,000	20,000	19,394		606		606		20,000			0	300	04/16/2029.	1FE
00184@ AA 4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU		06/30/2020.	Paydown		25,593	25,593	25,593	25,579		39		39		25,593			0	842	06/30/2039.	1
00191# AA 3	AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU		06/30/2020.	Paydown		28,222	28,222	28,222	28,197		67		67		28,222			0	1,248	08/31/2039.	1
00191@ AA 5	AMAZON (OKLAHOMA CITY OK) CONTROL PASS-T		06/30/2020.	Paydown		53,290	53,290	53,290	53,285		14		14		53,290			0	1,813	09/30/2039.	1
00192J AA 4	APS 2016-1 1A - CMO/RMBS		06/01/2020.	Paydown		306,076	306,076	272,791	290,255		43,094		43,094		306,076			0	4,562	07/27/2057.	1FE
00193* AA 5	AMAZON (TULSA OK) CONTROL PASS-THRU TRUS		06/30/2020.	Paydown		55,719	55,719	55,719	55,716		8		8		55,719			0	2,547	09/30/2039.	1
00214M AA 1	ARLFR 1406 A1 - ABS		06/15/2020.	Paydown		442,153	442,153	431,893	435,407		18,189		18,189		442,153			0	10,790	06/15/2044.	1FE
00225# AA 3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS		06/29/2020.	Paydown		26,395	26,395	26,395	26,372		61		61		26,395			0	1,009	09/30/2039.	1
00255U AA 3	AASET 2020-1 A - ABS		05/15/2020.	Paydown		79,241	79,241	79,240			6		6		79,241			0	1,424	01/17/2040.	1FE
00256D AA 0	AASET 2019-1 A - ABS		05/15/2020.	Paydown		53,659	53,659	53,659	53,659		(2)		(2)		53,659			0	3,065	05/15/2039.	1FE
00432C CW 9	ACCSS 2005-B A3 - ABS		04/27/2020.	Paydown		143,304	143,304	132,198	136,001		22,107		22,107		143,304			0	2,616	07/25/2035.	1FE
00436M AA 3	AALLC 181 A - ABS		06/02/2020.	Paydown		263,157	263,157	263,091	263,101		157		157		263,157			0	8,696	12/02/2033.	1FE
004375 FG 1	ACCR 2006-1 A4 - RMBS		06/25/2020.	Paydown		697,174	697,174	597,618	651,020		147,153		147,153		697,174			0	10,983	04/25/2036.	1FM
004421 HR 7	ACE 2004-HE3 M2 - RMBS		06/25/2020.	Paydown		35,459	35,459	28,638	27,633		18,870		18,870		35,459			0	722	11/25/2034.	1FM
00452P AD 9	ACIS 2015-6 A2 - CDO		05/01/2020.	Paydown		3,316,745	3,316,745	3,316,745	3,316,745		(0)		(0)		3,316,745			0	130,135	05/03/2027.	1FE
00507U AF 8	ACTAVIS FUNDING SCS	C	05/14/2020.	Adjustment		5,351,000	5,000,000	4,981,150	4,990,749		703		703		4,991,451		359,549	359,549	79,674	06/15/2024.	2FE
00507U AS 0	ALLERGAN FUNDING SCS	C	05/14/2020.	Adjustment		6,522,780	6,000,000	5,978,700	5,988,158		759		759		5,988,917		533,863	533,863	151,367	03/15/2025.	2FE
006346 AS 9	ADMSO 181 A - ABS		06/15/2020.	Paydown		104,440	104,440	104,616	104,592		(405)		(405)		104,440			0	4,186	11/16/2048.	1FE
007036 GS 9	ARMT 2005-2 2A1 - CMO/RMBS		06/01/2020.	Paydown		72,666	72,666	67,988	67,617		11,986		11,986		72,666			0	2,255	06/25/2035.	1FM
007036 SE 7	ARMT 2005-9 5A1 - RMBS		06/25/2020.	Paydown		68,049	68,049	47,470	53,830		34,945		34,945		68,049			0	1,119	11/25/2035.	1FM
00703Q AD 4	ARMT 2006-3 A11 - RMBS		06/25/2020.	Paydown		190,842	190,842	115,345	120,730		2,731	10,267	(7,535)		190,842			0	2,593	08/25/2036.	1FM
009088 AA 3	AIR CANADA - ABS	C	06/15/2020.	Paydown		168,775	168,775	168,775	168,790		(15)		(15)		168,775			0	3,162	06/15/2029.	1FE
009088 AB 1	AIR CANADA - ABS	C	06/15/2020.	Paydown		108,498	108,498	108,498	108,510		(12)		(12)		108,498			0	2,236	06/15/2029.	2FE
009089 AA 1	AIR CANADA - ABS	C	05/15/2020.	Paydown		71,542	71,542	71,541	71,551		(18)		(18)		71,542			0	2,951	11/15/2026.	1FE
009090 AA 9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	04/01/2020.	Adjustment							(33)		(33)					0	5,862	09/15/2028.	1FE
009090 AB 7	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	04/01/2020.	Adjustment							(11)		(11)					0	2,011	09/15/2024.	2FE
009098 A* 5	CTL - AMAZON FORT WORTH FUNDED		06/10/2020.	Paydown		18,562	18,562	18,562	18,562		(0)		(0)		18,562			0	2,168	11/10/2039.	1

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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
00912X BF 0	AIR LEASE CORP		04/01/2020.	Adjustment							667		667					0		10/01/2028.	2FE
00928Q AR 2	AIRCASTLE LTD		04/01/2020.	Adjustment							196		196					0		09/25/2023.	2FE
013078 AA 8	ALBERTO-CULVER CO		06/01/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,997,950	4,999,966		34		34		5,000,000			0	128,750	06/01/2020.	1FE
013817 AU 5	ALCOA INC		04/06/2020.	Call @ 100.00		4,080,600	4,000,000	3,994,840	3,999,729		114		114		3,999,842		158	158	238,450	08/15/2020.	2FE
01447Y AB 0	ALESC 1 A2 - CDO		04/15/2020.	Paydown		14,791,307	14,791,307	11,247,838	3,266,852		7,303,458		7,303,458		14,791,307			0	261,712	10/15/2033.	1FE
01448Q AA 8	ALESC IV A1 - CDO		04/30/2020.	Paydown		7,628,774	7,628,774	7,173,701	7,108,429		1,100,151		1,100,151		7,628,774			0	186,323	07/30/2034.	1FE
01448T AA 2	ALESC V A1 - CDO	C	06/23/2020.	Paydown		30,924	30,924	26,210	23,369		7,555		7,555		30,924			0	27	12/23/2034.	1FE
01448X AA 3	ALESC 6 A1 - CDO		06/23/2020.	Paydown		460,564	460,564	415,576	373,960		242,492		242,492		460,564			0	10,355	03/23/2035.	1FE
01448Y AB 9	ALESC VII A1B - CDO		06/23/2020.	Paydown		54,252	54,252	48,787	50,215		16,153		16,153		54,252			0	1,511	07/23/2035.	1FE
014498 AB 5	ALESC XIV A1 - CDO		04/01/2020.	Adjustment							3,754		3,754					0	68	09/23/2037.	1FE
01449C AA 8	ALESC VIII A1A - CDO		06/23/2020.	Paydown		23,604	23,604	18,027	17,583		17,300		17,300		23,604			0	495	12/23/2035.	1FE
01449C AB 6	ALESC VIII A1B - CDO		06/23/2020.	Paydown		40,569	40,569	32,211	27,429		37,754		37,754		40,569			0	855	12/23/2035.	1FE
01449T AA 1	ALESC 9 A1 - CDO		04/01/2020.	Adjustment							562,897		562,897					0	10,000	06/23/2036.	1FE
01449W AA 4	ALESC X A1 - CDO		06/23/2020.	Paydown		12,415	12,415	11,045	10,913		3,462		3,462		12,415			0	213	09/23/2036.	1FE
01450A AA 8	ALESC XI A1A - CDO		04/01/2020.	Adjustment							134,046		134,046					0	2,446	12/23/2036.	1FE
01450B AA 6	ALESC XV A1 - CDO		06/23/2020.	Paydown		180,602	180,602	165,298	163,501		40,015		40,015		180,602			0	3,040	12/23/2037.	1FE
018490 AN 2	ALLERGAN INC		05/14/2020.	Adjustment		8,089,280	8,000,000	7,975,760	7,998,135		967		967		7,999,102		90,178	90,178	179,250	09/15/2020.	2FE
02146P AF 2	CWALT 2006-HY12 A5 - CMO/RMBS		06/01/2020.	Paydown		204,958	204,958	131,472	134,402		172,714		172,714		204,958			0	6,411	08/25/2036.	1FM
02146T AL 1	CWALT 2006-24CB A11 - CMO/RMBS		06/01/2020.	Paydown		22,528	24,978	15,072	14,598		438		438		22,528			0	1,203	08/25/2036.	1FM
02150V AA 3	CWALT 2007-HY7C A1 - RMBS		06/25/2020.	Paydown		36,589	37,148	30,016	30,856		1,164		1,164		36,589			0	487	08/25/2037.	1FM
02152A AS 8	CWALT 2007-16CB 4A1 - CMO/RMBS		06/25/2020.	Paydown		170,052	196,480	124,765			44,086		44,086		170,052			0	512	08/25/2037.	1FM
02315Q AA 6	AMBAC LSNI LLC		06/30/2020.	Paydown		951	951	953	951		0		0		951			0	82	02/12/2023.	5GI
02343U AC 9	AMCOR FINANCE (USA) INC		04/23/2020.	Adjustment		4,999,217	5,000,000	4,998,750	4,999,181		36		36		4,999,217			0	88,108	04/28/2026.	2FE
02343U AE 5	AMCOR FINANCE (USA) INC		04/23/2020.	Adjustment		7,987,278	8,000,000	7,984,720	7,986,874		404		404		7,987,278			0	158,000	05/15/2028.	2FE
02376X AA 7	AMERICAN AIRLINES INC - ABS		04/01/2020.	Paydown		129,891	129,891	129,891	129,911		(20)		(20)		129,891			0	2,841	04/01/2024.	2FE
02376X AA 7	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/01/2020.	Paydown							(20)		(20)					0	2,841	04/01/2024.	3FE
02377A AA 6	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/01/2020.	Paydown		224,609	224,609	224,609	224,634		(50)		(50)		224,609			0	8,311	04/01/2028.	1FE
02377B AB 2	AMERICAN AIRLINES INC - ABS		04/01/2020.	Adjustment							(20)		(20)					0	3,411	03/22/2029.	2FE
02377U AB 0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		04/01/2020.	Adjustment							(21)		(21)					0	3,682	07/15/2024.	2FE
02660L AA 8	AHMA 2006-4 A11 - RMBS		06/25/2020.	Paydown		15,491	15,491	10,286	8,965		414		414		15,491			0	208	10/25/2046.	1FM
02660T AR 4	AHM 2004-1 4A - RMBS		06/01/2020.	Paydown		5,841	5,841	5,775	5,740		2,883		2,883		5,841			0	851	04/25/2044.	1FM
02660T CS 0	AHM 2004-4 4A - RMBS		06/01/2020.	Paydown		83,942	83,942	71,823	75,839		35,176		35,176		83,942			0	3,651	02/25/2045.	1FM
02660T DH 3	AHM 2005-1 6A - RMBS		06/01/2020.	Paydown		66,585	66,585	58,012	60,284		17,563		17,563		66,585			0	2,075	06/25/2045.	1FM
02660T EK 5	AHM 2005-2B 1A1 - RMBS		06/25/2020.	Paydown		208,449	208,449	195,095	194,963		34,516		34,516		208,449			0	3,609	09/25/2045.	1FM
02660T EQ 2	AHM 2005-2B 4A1 - RMBS		06/01/2020.	Paydown		58,555	58,555	50,221	53,279		17,413		17,413		58,555			0	1,702	09/25/2045.	1FM
02660V AE 8	AHMA 2005-1 311 - RMBS		06/25/2020.	Paydown		826	826	674	695		1,307		1,307		826			0	37	11/25/2035.	1FM
02665U AA 3	AH4R 2014-SFR2 A - ABS		06/01/2020.	Paydown		121,485	121,485	122,484	121,917		(947)		(947)		121,485			0	3,506	10/17/2036.	1FE
02665X AA 7	AH4R 2014-SFR3 A - ABS		06/01/2020.	Paydown		221,969	221,969	224,266	223,030		(2,661)		(2,661)		221,969			0	6,848	12/18/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A - ABS		06/01/2020.	Paydown		194,576	194,576	196,237	195,414		(2,232)		(2,232)		194,576			0	5,622	04/17/2052.	1FE
02666B AA 4	AH4R 2015-SFR2 A - ABS		06/01/2020.	Paydown		37,698	37,698	37,697	37,675		61		61		37,698			0	1,172	10/17/2052.	1FE
026929 AA 7	AHM 2006-3 111 - RMBS		06/25/2020.	Paydown		37,663	37,663	29,519	30,270		1,222		1,222		37,663			0	860	12/25/2046.	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
03072S RC 1	AMSI 2004-FR1 A6 - RMBS		06/01/2020.	Paydown		51,161	51,161	49,626	50,002		2,945		2,945		51,161			0	1,678	05/25/2034.	1FM
03073E AJ 4	AMERISOURCEBERGEN CORP		06/18/2020.	Call @ 100.00		5,214,481	5,000,000	4,998,580	4,999,740		61		61		4,999,801		199	199	318,023	11/15/2021.	2FE
03215P BN 8	AMRES 1997-1 A7 - RMBS		06/01/2020.	Paydown		22,414	22,414	22,390	22,340		155		155		22,414			0	1,135	03/25/2027.	1FM
03215P DM 8	AMRES 1998-1 A5 - RMBS		06/01/2020.	Paydown		79,094	79,094	79,144	78,990		287		287		79,094			0	4,319	10/25/2027.	1FM
03235T AA 5	ACEF 2014-1 A - CMO		05/20/2020.	Paydown		8,953	11,091	5,545	11,091		8,953	11,092	(2,139)		8,953			0	798	12/20/2024.	6FE
037389 AW 3	AON CORP		06/30/2020.	Call @ 100.00		11,123,187	11,000,000	11,002,320	11,000,615		(407)		(407)		11,000,208		(208)	(208)	535,687	09/30/2020.	2FE
037411 BE 4	APACHE CORP		05/21/2020.	GOLDMAN		4,027,500	4,500,000	4,493,025	4,494,542		410		410		4,494,747		(467,247)	(467,247)	219,297	10/15/2028.	3FE
037411 BF 1	APACHE CORP		05/15/2020.	CITIGROUP		7,750,000	10,000,000	9,981,900	9,982,959		549		549		9,983,508		(2,233,508)	(2,233,508)	389,583	01/15/2030.	2FE
037411 BF 1	APACHE CORP		05/21/2020.	GOLDMAN		8,762,500	10,000,000	9,981,900	9,982,959		568		568		9,983,527		(1,221,027)	(1,221,027)	395,486	01/15/2030.	3FE
038370 AA 0	AQFIT 19A A - ABS		06/15/2020.	Paydown		777,151	777,151	777,031	777,040		304		304		777,151			0	20,707	07/16/2040.	1FE
038779 AA 2	ARBYS 2015-1 A2 - ABS		04/30/2020.	Paydown		17,500	17,500	17,500	17,501		(3)		(3)		17,500			0	1,087	10/30/2045.	2FE
039483 BB 7	ARCHER-DANIELS-MIDLAND CO		06/30/2020.	Call @ 100.00		1,156,219	1,125,000	1,133,201	1,126,195		(499)		(499)		1,125,695		(695)	(695)	73,069	03/01/2021.	1FE
04002Q AA 0	AREIT 18CRE2 A - CMBS		04/01/2020.	Adjustment							0		0					0	5,177	11/16/2035.	1FE
04249@ AD 3	THE ARMY & AIR FORCE EXCHANGE SERVICE		06/15/2020.	Paydown		37,866	37,866	37,866	37,866		(0)		(0)		37,866			0	1,558	10/15/2024.	1
04544P AD 1	ABSHE 2006-HE5 A4 - RMBS		06/25/2020.	Paydown		327,004	327,004	212,491	271,830		118,084		118,084		327,004			0	3,685	07/25/2036.	1FM
046265 AG 9	STERLING BANCORP		06/08/2020.	Maturity @ 100.00		18,000,000	18,000,000	18,000,000	18,000,000				0		18,000,000			0	315,000	06/08/2020.	2FE
048677 AA 6	ATLANTIC MARINE CORPS CMNTYS LLC		06/01/2020.	Direct		76,500	76,500	83,385	78,720		(365)		(365)		76,500			0	2,058	06/01/2022.	1FE
05178R AA 3	AURORA MILITARY HSG II LLC		06/15/2020.	Call @ 100.00		315,000	315,000	321,867	315,912		(428)		(428)		315,484		(484)	(484)	6,463	12/15/2020.	1FE
05178T AA 9	AURMIL 2011A I1 - ABS		04/01/2020.	Adjustment							(0)		(0)					0	269	07/15/2034.	1FE
05279@ AA 9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU T.		06/15/2020.	Paydown		53,688	53,688	53,688	53,689		(0)		(0)		53,688			0	1,823	05/15/2034.	1
05369A AD 3	AVIATION CAPITAL GROUP LLC		04/01/2020.	Adjustment							3,346		3,346					0	235,125	08/01/2025.	2FE
053807 AQ 6	AVNET INC		04/30/2020.	Call @ 100.00		5,033,950	5,000,000	4,973,650	4,998,493		1,089		1,089		4,999,582		418	418	144,106	06/15/2020.	2FE
054968 AB 8	BFNS A - CDO	C	06/25/2020.	Paydown		29,620	29,620	29,472	29,496		124		124		29,620			0	614	03/25/2030.	1FE
05532E BB 0	BCAP 2009-RR10 151 - CMO/RMBS		05/27/2020.	Paydown		32,202	32,202	31,719	32,064		138		138		32,202			0	697	03/26/2036.	1FM
05532E CE 3	BCAP 2009-RR10 9A2 - CMO/RMBS		06/01/2020.	Paydown		92,162	96,588	27,786	50,820		8,537		8,537		92,162			0	4,419	06/26/2037.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 - CMO/RMBS	C	05/01/2020.	Paydown		220,258	193,184	104,612	99,704		1,065		1,065		220,258			0	10,125	05/27/2036.	1FM
05532T AF 9	BCAP 2010-RR1 2A2 - CMO/RMBS		06/01/2020.	Paydown		240,980	240,980	104,826	172,060		82,711		82,711		240,980			0	4,598	06/27/2045.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 - CMO/RMBS	C	06/01/2020.	Paydown		586,880	586,880	556,069	583,139		10,301		10,301		586,880			0	28,536	10/26/2035.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	06/01/2020.	Paydown		80,123	77,943	68,287	72,242		1,357		1,357		80,123			0	2,582	06/26/2037.	1FM
05535D BG 8	BCF 1997-R2 3B1 - CMO/RMBS		04/01/2020.	Adjustment							2,299		2,299					0	6,164	05/25/2027.	6FE
05539B AD 6	BCAP 2012-RR3 1A4 - CMO/RMBS		06/01/2020.	Paydown		514,775	514,775	470,376	512,366		5,224		5,224		514,775			0	16,157	12/29/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 - CMO/RMBS		06/01/2020.	Paydown		232,539	232,539	216,261	232,539		(0)		(0)		232,539			0	7,569	05/27/2036.	1FM
05541C AZ 1	BCAP 2012-RR7 5A1 - CMO/RMBS		06/01/2020.	Paydown		1,859,580	1,859,580	1,617,835	1,840,271		50,453		50,453		1,859,580			0	53,254	03/26/2047.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 - CMO/RMBS		06/19/2020.	Paydown		409,344	409,344	338,221	375,102		84,863		84,863		409,344			0	5,842	11/26/2036.	1FM
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS		06/26/2020.	Paydown		160,462	160,462	143,212	152,805		21,732		21,732		160,462			0	2,030	02/25/2037.	1FM
05549V AA 6	BDS 2018-FL2 A - CDO		06/17/2020.	Paydown		152,456	152,456	152,551			(1,020)		(1,020)		152,456			0	7,653	08/17/2035.	1FE
05567Y AA 7	BNSF RAILWAY COMPANY - ABS		04/01/2020.	Paydown		233,634	233,634	233,634	233,679		(90)		(90)		233,634			0	11,605	04/01/2023.	1FE
05568D AA 2	BNSF 2006-3 CTF - ABS		04/01/2020.	Paydown		196,884	196,884	190,308	191,788		10,192		10,192		196,884			0	10,518	04/01/2024.	1FE
05570W AJ 7	BNPP 2009-1 A6 - CMO/RMBS		06/01/2020.	Paydown		1,604,859	1,604,859	1,414,282	1,591,590		35,970		35,970		1,604,859			0	82,239	08/27/2037.	1FM
05581J AA 2	BNSF RAILWAY COMPANY 2015 1 PASS THROUGH		06/16/2020.	Paydown		94,033	94,033	94,033	94,040		(7)		(7)		94,033			0	1,618	06/16/2028.	1FE
05584@ AA 9	BGS HUNTSVILLE 2016 CONTROL PASS-THRU TR		06/15/2020.	Paydown		125,044	125,044	125,044	125,044		0		0		125,044			0	3,610	08/15/2035.	1PL
05584A AA 8	HGVGI 17A A - ABS		06/25/2020.	Paydown		134,202	134,202	134,168	134,175		77		77		134,202			0	3,369	05/25/2029.	1FE

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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
05586* AA 9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T	..	06/15/2020.	Paydown		87,204	87,204	87,204	87,204		(0)		(0)		87,204			0	2,879	07/15/2032.	1Z
05587* AA 8	PVTPL FEDEX SPARKS - ABS	..	06/15/2020.	Paydown		81,065	81,065	81,065	81,066		(2)		(2)		81,065			0	2,872	03/15/2037.	1PL
05588* AA 7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU	..	06/15/2020.	Paydown		66,785	66,785	66,785	66,785		(0)		(0)		66,785			0	2,441	05/15/2038.	1Z
05590# AA 9	BPHQ 2017 CONTROL PASS-THROUGH TRUST	..	06/15/2020.	Paydown		40,831	40,831	40,831	40,831		0		0		40,831			0	1,202	11/15/2032.	1
05607Y AC 5	B2R 2015 - 1 A2 - ABS	..	06/01/2020.	Paydown		1,218,675	1,218,675	1,221,974	1,219,285		(3,255)		(3,255)		1,218,675			0	55,435	05/15/2048.	1FE
058927 AG 9	BAFC 2006-A 3A2 - CMO/RMBS	..	06/01/2020.	Paydown		26,614	40,863	35,673	33,714		765		765		26,614			0	1,250	02/20/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		235,378	240,830	196,411	190,875		5,383		5,383		235,378			0	8,919	03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 - CMO/RMBS	..	06/01/2020.	Paydown		3,906	4,477	4,545	3,986		40		40		3,906			0	350	03/25/2036.	1FM
058933 AN 2	BAFC 2006-D 5A1 - CMO/RMBS	..	06/01/2020.	Paydown		61,763	61,800	59,251	59,679		189		189		61,763			0	5,091	05/20/2036.	1FM
05946X H7 1	BAFC 2005-H 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		279,437	279,657	254,510	260,773		1,164		1,164		279,437			0	8,135	11/20/2035.	3FM
05946X XP 3	BAFC 2005-E 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		16,960	18,479	17,832	18,085		(11)	293	(304)		16,960			0	1,600	05/20/2035.	1FM
05946X Y7 2	BAFC 2005-8 2A8 - CMO/RMBS	..	06/01/2020.	Paydown		117,807	122,068	122,612	121,335		(237)		(237)		117,807			0	6,094	01/25/2036.	3FM
05946X YV 9	BAFC 2005-F 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		79,200	79,711	74,280	78,196		380		380		79,200			0	3,221	09/20/2035.	2FM
05948X T2 7	BOAMS 2004-A 2A2 - CMO/RMBS	..	06/01/2020.	Paydown		73,981	73,982	72,872	71,883		35		35		73,981			0	2,287	02/25/2034.	1FM
05949A H8 6	BOAMS 2005-A 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		62,927	62,927	60,843	60,707		6,140		6,140		62,927			0	1,800	02/25/2035.	1FM
05949A H9 4	BOAMS 2005-A 2A2 - CMO/RMBS	..	06/01/2020.	Paydown		78,585	78,585	76,522	76,796		4,946		4,946		78,585			0	2,248	02/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS	..	06/01/2020.	Paydown		45,500	49,012	39,873	43,918		147		147		45,500			0	1,826	09/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS	..	05/01/2020.	Paydown		6,641	9,503	8,374	8,727		89		89		6,641			0	127	10/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		2,967	4,404	3,880	4,044		185		185		2,967			0	343	10/25/2035.	2FM
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS	..	06/01/2020.	Paydown		1,154	1,157	1,131	1,164		(1)		(1)		1,154			0	31	11/25/2035.	1FM
05950M AJ 9	BAFC 2006-G 3A3 - CMO/RMBS	..	06/01/2020.	Paydown		340,705	340,705	326,651	309,888		75,990		75,990		340,705			0	9,660	07/20/2036.	1FM
05950P AF 0	BAFC 2006-H 2A3 - CMO/RMBS	..	06/01/2020.	Paydown		79,760	139,177	121,911	111,187		3,182		3,182		79,760			0	5,234	09/20/2046.	1FM
05950T AC 9	BOAMS 2006-B 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		27,361	33,605	20,189	31,261		477		477		27,361			0	784	11/20/2036.	1FM
05951F AB 0	BAFC 2007-1 T1B - RMBS	..	06/01/2020.	Paydown		2,862	3,262	2,848	2,492		6		6		2,862			0	189	01/25/2037.	1FM
05951K AN 3	BAFC 2006-7 A12 - CMO/RMBS	..	06/01/2020.	Paydown		102,938	106,936	103,753	100,554		355		355		102,938			0	4,932	09/25/2036.	2FM
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS	..	06/01/2020.	Paydown		755	753	577	575		20		20		755			0	40	10/25/2036.	1FM
05951V AV 1	BAFC 2006-I 6A1 - CMO/RMBS	..	06/22/2020.	Paydown		96,308	96,308	79,402	78,629		3,778		3,778		96,308			0	1,682	12/20/2046.	1FM
059522 AA 0	BAFC 2007-C 6A1 - RMBS	..	06/22/2020.	Paydown		507,584	507,585	436,523	452,992		143,581		143,581		507,584			0	7,359	05/20/2047.	1FM
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS	..	06/01/2020.	Paydown		249,201	277,298	253,576	256,056		1,725	4,054	(2,329)		249,201			0	8,818	05/20/2036.	1FM
059523 AX 8	BAFC 2007-5 7A1 - CMO/RMBS	..	06/01/2020.	Paydown			21,313	11,176	12,726		407		407					0	187	07/25/2047.	1FM
05952G AT 8	BAFC 2007-D 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		6,921	7,954	7,795	7,732		(14)		(14)		6,921			0	669	06/20/2037.	1FM
05952G AV 3	BAFC 2007-D 3A3 - CMO/RMBS	..	06/01/2020.	Paydown		9,960	11,446	11,217	11,125		(21)		(21)		9,960			0	962	06/20/2037.	1FM
05953Y AH 4	BAFC 2007-4 A1B - RMBS	..	06/01/2020.	Paydown		27,096	33,403	11,012	26,934		543		543		27,096			0	1,345	05/26/2037.	1FM
05954D AL 0	BAFC 2007-E 6A1 - CMO/RMBS	..	06/01/2020.	Paydown		79,097	79,103	8,750	65,140		1,350		1,350		79,097			0	1,658	07/22/2047.	1FM
05956E AB 8	BAFC 2010-R6 1A2 - CMO/RMBS	..	06/01/2020.	Paydown		59,442	59,442	58,551	59,091		351		351		59,442			0	1,635	02/27/2035.	1FM
05973B AA 5	BANC 2019-CRE6 A - CMBS	..	05/15/2020.	Paydown		181,228	181,228	168,625	87,868		25,207		25,207		181,228			0	2,086	09/17/2036.	1FE
05990E AD 2	BAFC 2012-R6 2A2 - CMO/RMBS	..	06/26/2020.	Paydown		202,249	211,316	183,899	194,701		4,739		4,739		202,249			0	2,433	07/28/2036.	1FM
05990H AH 6	BAFC 2010-R2 1A3 - CMO/RMBS	..	06/01/2020.	Paydown		190,490	197,757	125,126	136,803		3,979		3,979		190,490			0	9,362	08/26/2037.	1FM
05990H AQ 6	BAFC 2010-R2 3A4 - CMO/RMBS	..	06/01/2020.	Paydown		180,738	180,738	175,712	174,665		11,011		11,011		180,738			0	5,247	07/26/2035.	1FM
05990H AT 0	BAFC 2010-R2 4A3 - CMO/RMBS	..	06/01/2020.	Paydown		78,039	99,812	83,590	87,847		846	7,412	(6,565)		78,039			0	5,778	08/26/2037.	1FM
06424@ AA 1	BANK OF TEXAS (HOUSTON, TX)	..	06/15/2020.	Paydown		81,452	81,452	81,953	81,942		(1,302)		(1,302)		81,452			0	2,344	12/31/2029.	1Z
07325D AF 1	BAYV 2006-C 1A5 - RMBS	..	06/01/2020.	Paydown		41,061	41,061	41,445	41,482		177	275	(98)		41,061			0	1,873	11/28/2036.	2FM

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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
07384M 4K 5	BSARM 2004-10 231 - CMO/RMBS	..	06/01/2020.	Paydown		214,928	214,928	200,420			14,508		14,508		214,928			0	722	01/25/2035.	1FM
07384M Q8 8	BSARM 2004-3 2A - CMO/RMBS	..	06/01/2020.	Paydown		43,063	43,063	43,199	43,051		(220)		(220)		43,063			0	1,906	07/25/2034.	1FM
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS	..	06/01/2020.	Paydown		68,018	68,018	68,315	67,572		(313)		(313)		68,018			0	3,603	07/25/2034.	1FM
07384M S8 6	BSARM 2004-5 3A - CMO/RMBS	..	06/01/2020.	Paydown		233,633	233,633	236,768	235,878		(5,078)		(5,078)		233,633			0	8,051	07/25/2034.	1FM
07384Y KF 2	BSABS 2003-AC4 A - RMBS	..	06/01/2020.	Paydown		128,444	128,444	129,809	128,133		(239)		(239)		128,444			0	5,061	09/25/2033.	1FM
07384Y TL 0	BSABS 2004-SD2 4A - CMO/RMBS	..	06/01/2020.	Paydown		3,533	3,533	3,573	3,536		(17)		(17)		3,533			0	190	03/25/2044.	1FM
07386H PD 7	BALTA 2004-12 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		4,616	4,616	4,235	4,203		1,075		1,075		4,616			0	153	01/25/2035.	1FM
07386H QZ 7	BALTA 2005-2 2A3 - CMO/RMBS	..	06/01/2020.	Paydown		47,632	55,168	47,291	44,976		969		969		47,632			0	2,256	04/25/2035.	1FM
07386H UG 4	BALTA 2005-5 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		3,711	3,711	3,377	3,396		640		640		3,711			0	122	07/25/2035.	1FM
07386Y AE 4	BSARM 2007-5 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		148,181	149,608	144,371	147,204		604		604		148,181			0	6,401	08/25/2047.	1FM
073870 AG 2	BALTA 2007-2 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		18	2,434	805	909		134		134		18			0	84	04/25/2037.	1FM
073877 CS 9	BSABS 2005-SD3 1M1 - RMBS	..	06/25/2020.	Paydown		2,648,188	2,648,188	2,128,895	2,590,874		130,987		130,987		2,648,188			0	41,471	07/25/2035.	1FM
073879 GN 2	BSABS 2004-AC5 A2 - RMBS	..	06/25/2020.	Paydown		23,212	23,212	17,351	18,198		543		543		23,212			0	216	10/25/2034.	1FM
073879 M5 4	BSABS 2005-AC6 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		2,170	2,170	2,195	2,171		(144)		(144)		2,170			0	1,947	09/25/2020.	1FM
073880 AG 1	BSARM 2007-1 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		64,762	62,563	52,732	48,152		2,287		2,287		64,762			0	1,368	02/25/2047.	1FM
07389N AC 9	BSABS 2006-SD4 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		7,951	7,951	6,357	6,819		143	854	(710)		7,951			0	269	10/25/2036.	1FM
07401C AS 2	BSARM 2007-4 211 - CMO/RMBS	..	06/01/2020.	Paydown		31,954	31,856	30,263	31,029		23		23		31,954			0	2,196	06/25/2047.	3FM
081437 AM 7	BEMIS COMPANY INC	..	04/23/2020.	Adjustment		3,995,421	4,000,000	3,974,120	3,994,506		915		915		3,995,421			0	94,000	10/15/2021.	2FE
09774X AU 6	BCM 1999-A A3 - ABS	..	06/01/2020.	Paydown		6,618	6,618	6,342	6,557		9		9		6,618			0	167	03/15/2029.	5GI
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-...	C	06/20/2020.	Paydown		219,550	219,550	219,803	219,671		(239)		(239)		219,550			0	7,560	12/20/2025.	1FE
11042B AA 0	BRITISH AIRWAYS PLC - ABS	C	04/01/2020.	Paydown									0					0	858	12/20/2021.	1FE
11042B AA 0	BRITISH AIRWAYS PLC - ABS	C	06/20/2020.	Various		197,118	197,118	197,118	197,136		(18)		(18)		197,118			0	3,828	12/20/2021.	2FE
12189L AB 7	BURLINGTON NORTHERN SANTA FE LLC	..	06/01/2020.	Call @ 100.00		985,000	985,000	989,659	985,265		(265)		(265)		985,000			0	26,595	09/01/2020.	1FE
12189P AJ 1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS	..	04/01/2020.	Adjustment							(1,811)		(1,811)					0	1,198	07/15/2022.	1FE
12189P AL 6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS	..	04/01/2020.	Adjustment							(791)		(791)					0	1,602	01/15/2022.	1FE
123262 AN 7	BJETS 2018-1 A - ABS	..	06/15/2020.	Paydown		193,044	193,044	193,041	193,080		(293)		(293)		193,044			0	13,215	02/15/2033.	1FE
12326Q AA 2	BJETS 191 A - ABS	..	06/15/2020.	Paydown		244,706	244,706	244,697	244,700		17		17		244,706			0	8,530	07/15/2034.	1FE
12326R AA 0	BJETS 182 A - ABS	..	06/15/2020.	Paydown		293,340	293,340	293,335	293,339		6		6		293,340			0	13,323	06/15/2033.	1FE
12479L AA 8	CAI 2012-1 NTS - ABS	C	04/28/2020.	Paydown		7,157,125	7,157,125	6,995,781	7,078,989		78,136		78,136		7,157,125			0	82,679	10/25/2027.	1FE
12479L AC 4	CAI 2013-1 NTS - ABS	C	04/28/2020.	Paydown		4,410,000	4,410,000	4,351,069	4,384,250		25,750		25,750		4,410,000			0	49,197	03/27/2028.	1FE
12479R AB 3	CAUTO 2014-1 A - ABS	..	06/15/2020.	Paydown		25,175	25,175	25,160	25,171		11		11		25,175			0	787	10/17/2044.	1FE
12479R AD 9	CAUTO 2017-1 A1 - ABS	..	06/15/2020.	Paydown		19,436	19,436	19,431	19,434		7		7		19,436			0	601	04/15/2047.	1FE
12479R AE 7	CAUTO 2017-1 A2 - ABS	..	06/15/2020.	Paydown		14,237	14,237	14,272	12,147		(95)		(95)		14,237			0	476	04/15/2047.	1FE
124857 AE 3	CBS CORP	..	05/04/2020.	Various		1,030,190	1,000,000	997,320	999,666		99		99		999,766		234	234	61,126	02/15/2021.	2FE
12489W EL 4	CBASS 2002-CB1 B1 - RMBS	..	06/25/2020.	Paydown		23,801	23,801	20,944	24,027		(451)		(451)		23,801			0	655	08/25/2030.	1FM
12489W JQ 8	CBASS 2004-CB4 A6 - RMBS	..	06/01/2020.	Paydown		3,083	3,083	3,075	3,054		69		69		3,083			0	110	05/25/2034.	1FM
12510H AA 8	CAUTO 2020-1 A1 - ABS	..	06/15/2020.	Paydown		78,865	78,865	78,845			48		48		78,865			0	1,194	02/15/2050.	1FE
12510H AB 6	CAUTO 2020-1 A2 - ABS	..	06/15/2020.	Paydown		63,092	63,092	63,082			24		24		63,092			0	1,028	02/15/2050.	1FE
12510H AC 4	CAUTO 2020-1 A3 - ABS	..	06/15/2020.	Paydown		65,721	65,721	65,675			108		108		65,721			0	1,202	02/15/2050.	1FE
12527E AD 0	CFCRE 2011-C1 A4 - CMBS	..	06/01/2020.	Paydown		176,210	176,210	180,530	176,661		(451)		(451)		176,210			0	3,645	04/15/2044.	1FM
12527G AC 7	CF INDUSTRIES INC	..	04/22/2020.	BARCLAYS CAPITAL INC FIXED INC.		4,090,450	4,030,000	3,694,704	3,891,488		11,777		11,777		3,903,265		187,185	187,185	55,228	06/01/2023.	3FE
12529E AA 4	CFMT 20HB2 A - CMO/RMBS	..	06/25/2020.	Paydown		1,109,006	1,109,006	1,109,005			2		2		1,109,006			0	6,896	04/25/2030.	1Z

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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
12529F AA 1	CFMT 20HB3 A - CMO/RMBS		06/25/2020.	Paydown		83,335	83,335	83,334			0		0		83,335			0	273	05/25/2030.	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS		06/01/2020.	Paydown		7,306	7,053	2,935	4,244		223		223		7,306			0	340	06/20/2036.	1FM
12543X AD 8	CWHL 2006-19 1A4 - CMO/RMBS		06/01/2020.	Paydown		138,022	157,847	145,219	120,403		1,008		1,008		138,022			0	8,020	01/25/2037.	1FM
12544B AE 3	CWHL 2007-HY5 3A1 - CMO/RMBS		06/01/2020.	Paydown		7,879	7,879	6,132	6,093		678		678		7,879			0	962	09/25/2037.	1FM
125509 BM 0	CIGNA HOLDING CO		06/15/2020.	Maturity @ 100.00		2,000,000	2,000,000	1,989,480	1,999,425		575		575		2,000,000			0	51,250	06/15/2020.	2FE
125585 AF 6	CIT 951 A5 - ABS		06/15/2020.	Paydown		(41,120)	(41,120)		6,982		25,098		25,098		(41,120)			0	5,532	08/15/2020.	5GI
12558M AG 7	CITHE 2002-1 AF6 - RMBS		06/01/2020.	Paydown		23,108	23,108	23,657	23,007		301		301		23,108			0	1,324	02/25/2030.	1FM
125634 AG 0	CLIF 2013-1 NTS - ABS		06/18/2020.	Paydown		125,000	125,000	124,982	124,782		548		548		125,000			0	2,883	03/20/2028.	1FE
125634 AL 9	CLIF 133 NTS - ABS		06/18/2020.	Paydown		31,822	31,822	31,820	31,761		141		141		31,822			0	880	11/18/2028.	1FE
125634 AN 5	CLIF 2014-1 NTS - ABS		06/18/2020.	Paydown		101,526	101,526	101,484	101,320		601		601		101,526			0	2,959	06/18/2029.	1FE
125634 AQ 8	CLIF 2014-2 NTS - ABS		06/18/2020.	Paydown		595,201	595,198	583,736	585,689		21,113		21,113		595,201			0	14,697	10/18/2029.	1FE
12566U AN 4	CMALT 2007-A2 113 - CMO/RMBS		06/01/2020.	Paydown		3,145	3,808	2,863	2,859		83		83		3,145			0	222	02/25/2037.	1FM
12566V AE 2	CMALT 2007-A4 1A5 - CMO/RMBS		06/01/2020.	Paydown		20,614	28,965	25,303	22,954		470		470		20,614			0	1,535	04/25/2037.	1FM
12572Q AE 5	CME GROUP INC		04/01/2020.	WELLS FARGO SECURITIES LLC		8,178,160	8,000,000	7,975,280	7,992,750		658		658		7,993,407		184,753	184,753	132,000	09/15/2022.	1FE
12585@ AA 4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST		06/15/2020.	Paydown		349,677	349,677	349,677	349,677		(0)		(0)		349,677			0	9,270	02/15/2028.	1
12640W AC 4	CSMC 2008-3R 1A2 - CMO/RMBS		06/01/2020.	Paydown		43,763	83,023	72,932	72,932		1,026		1,026		43,763			0	3,184	07/28/2037.	1FM
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS		06/01/2020.	Paydown		240,904	240,904	240,904	239,799		190		190		240,904			0	10,169	10/26/2038.	1FM
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS		06/01/2020.	Paydown		183,998	183,999	183,999	183,204		133		133		183,998			0	8,557	05/29/2035.	1FM
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS		06/01/2020.	Paydown		302							0					0	9	05/29/2035.	1FM
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS		06/01/2020.	Paydown		147,868	147,868	111,529	141,099		1,687		1,687		147,868			0	5,288	11/26/2035.	1FM
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		06/01/2020.	Paydown			130		55	17	246		263					0	4	11/26/2035.	4FM
12641P BM 5	CSMC 2009-R 6A2 - CMO/RMBS		05/27/2020.	Various		218,226	218,226	216,425	217,402		653		653		217,805		421	421	4,372	09/27/2038.	1FM
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS		06/01/2020.	Paydown		162,473	162,473	159,486	161,580		9		9		162,473			0	4,853	09/27/2038.	1FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		06/01/2020.	Paydown			4		1	0	(0)		0					0	0	09/27/2038.	1FM
12641P CJ 1	CSMC 2009-R 9A4 - CMO/RMBS		06/01/2020.	Paydown		7,452	7,452	3,682	5,823		469		469		7,452			0	233	09/27/2038.	1FM
12641P CK 8	CSMC 2009-R 9A5 - CMO/RMBS		05/01/2020.	Paydown			0						0					0	1	09/27/2038.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS		06/01/2020.	Paydown		8,460	8,466	4,605	4,402		161		161		8,460			0	367	09/26/2037.	1FM
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS		06/01/2020.	Paydown		214,710	214,711	156,234	164,553		8,545		8,545		214,710			0	8,870	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		05/01/2020.	Paydown			140		23		6		6					0	1,109	07/26/2037.	1FM
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS		06/01/2020.	Paydown		177,501	177,501	177,501	176,722		72		72		177,501			0	7,816	11/26/2035.	1FM
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS		06/30/2020.	Paydown			44,106				(1,304)		(1,304)		(7,436)		7,436	7,436	1,659	11/26/2035.	1FM
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS		06/01/2020.	Paydown		641,462	641,461	641,461	638,770		983		983		641,462			0	25,871	09/26/2035.	1FM
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS		04/01/2020.	Adjustment							1		1					0	47	09/26/2035.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS		06/25/2020.	Paydown		134,131	166,953	29,603	49,797		9,767		9,767		134,131			0	8,833	12/26/2036.	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 - CMO/RMBS		06/01/2020.	Paydown		6,934	6,934		2,243		136		136		6,934			0	180	05/26/2036.	1FM
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS		06/01/2020.	Paydown		45,052	78,208	51,937	78,208		(63,202)		(63,202)		45,052			0	3,750	08/26/2035.	3FM
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS		06/01/2020.	Paydown		214,341	214,341	214,341	213,467		(15)		(15)		214,341			0	7,271	02/26/2035.	1FM
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS		06/01/2020.	Paydown		51,711	51,711	51,711	51,487		154		154		51,711			0	2,822	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS		04/01/2020.	Paydown			5	2	2		0		0					0	0	01/26/2036.	1FM
12641Q CW 0	CSMC 2009-7R 131 - CMO/RMBS		05/27/2020.	Paydown		6,544	6,544	6,576	6,506		164		164		6,544			0	143	06/26/2037.	1FM
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS		06/01/2020.	Paydown		10,217	10,217	9,769	9,350		(89)		(89)		10,217			0	327	06/26/2037.	2FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		05/01/2020.	Paydown			1,516	304	265		(4)		(4)					0	85	06/26/2037.	1FM

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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
12641Q DM 1	CSMC 2009-7R 151 - CMO/RMBS		06/25/2020.	Paydown		56,152	56,152	49,979	53,813		2,362		2,362		56,152			0	3,261	04/26/2037.	1FM
12641Q DP 4	CSMC 2009-7R 153 - CMBS/CMO/RMBS		06/01/2020.	Paydown			19,232	5,301	7,209		113		113					0	696	04/26/2037.	1FM
12641Q DQ 2	CSMC 2009-7R 154 - CMO/RMBS		05/27/2020.	Paydown			10,017	6,882	325	3,618	(8,908)		(5,290)					0	238	04/26/2037.	1FM
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS		06/25/2020.	Paydown		40,958	40,958	1,513	18,182		4,866		4,866		40,958			0	158	03/25/2037.	1FM
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS		05/24/2020.	Adjustment									0		(60)		60	60		03/25/2037.	1FM
12641Q EL 2	CSMC 2009-7R 182 - CMO/RMBS		06/01/2020.	Paydown		43,866	43,866	43,866	43,451		250		250		43,866			0	533	03/26/2037.	1FM
12641Q EV 0	CSMC 2009-7R 1A1 - CMO/RMBS		06/01/2020.	Paydown		191,845	191,845	191,845	190,990		87		87		191,845			0	7,027	03/01/2036.	1FM
12641Q EY 4	CSMC 2009-7R 1A4 - CMO/RMBS		06/30/2020.	Adjustment									0		(4,714)		4,714	4,714		03/26/2036.	1FM
12641Q FE 7	CSMC 2009-7R 2A3 - CMO/RMBS		06/01/2020.	Paydown		26,870	26,870	17,699	26,033		746		746		26,870			0	1,234	08/27/2035.	1FM
12641T AB 2	CSMC 2009-5R 1A2 - CMO/RMBS		06/01/2020.	Paydown		247,160	147,890	112,745	115,418		349,203		349,203		247,160			0	7,308	06/26/2036.	1FM
12642N BQ 0	CSMC 2009-15R 3A1 - CMO/RMBS		06/01/2020.	Paydown		31,032	31,032	29,946	30,655		850		850		31,032			0	970	03/26/2036.	1FM
12646U AK 4	CSMC 2013-IVR1 A2 - CMO/RMBS		06/01/2020.	Paydown		514,215	514,215	480,791	485,615		60,520		60,520		514,215			0	11,493	03/25/2043.	1FM
12646W AH 7	CSMC 2013-IVR2 A2 - CMO/RMBS		06/01/2020.	Paydown		399,232	399,232	373,033	376,663		57,418		57,418		399,232			0	9,513	04/27/2043.	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 - CMO/RMBS		06/01/2020.	Paydown		916,405	916,405	867,721	872,406		110,314		110,314		916,405			0	23,049	05/25/2043.	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 - CMO/RMBS		06/01/2020.	Paydown		137,793	137,793	134,585	135,031		4,661		4,661		137,793			0	3,181	07/27/2043.	1FM
12647H BC 9	CSMC 2013-8R 4A2 - CMO/RMBS		06/25/2020.	Paydown		981,323	1,218,559	884,444	983,012		43,120		43,120		981,323			0	14,393	12/30/2036.	1FM
12647P AK 4	CSMC 2013-7 A6 - CMO/RMBS		06/01/2020.	Paydown		921,373	921,373	887,974	889,526		67,925		67,925		921,373			0	25,350	08/25/2043.	1FM
12648H BB 0	CSMC TRUST 2014 - IVR2 - CMO		06/01/2020.	Paydown		131,358	131,358	128,730			4,297		4,297		894,788		(763,430)	(763,430)	823	04/25/2044.	1FE
12648T AQ 2	CSMC 2014-IVR3 B1 - CMO/RMBS		06/01/2020.	Paydown		115,953	115,953	115,300			950		950		115,953			0	795	07/25/2044.	1FE
126650 AN 0	CVS HEALTH CORP - ABS		06/10/2020.	Paydown		77,656	77,656	79,424	78,013		(945)		(945)		77,656			0	4,002	10/10/2025.	2FE
126650 AW 0	CVSPAS NOTES CTF - CMBS		06/10/2020.	Paydown		56,453	56,453	56,453	56,454		(2)		(2)		56,453			0	2,486	01/11/2027.	2FE
126650 BQ 2	CVSPAS 2007 CTF - CMBS		06/10/2020.	Paydown		79,223	79,224	93,025	88,374		(24,228)		(24,228)		79,223			0	4,568	01/10/2030.	2FE
126650 BV 1	CVSPAS 10B CTF - ABS		06/10/2020.	Paydown		48,130	48,130	49,301	48,885		(2,001)		(2,001)		48,130			0	2,309	01/10/2033.	2FE
126650 BY 5	CVSPAS 2011 CTF - CMBS		06/10/2020.	Paydown		117,529	117,529	119,172	118,678		(1,152)		(1,152)		117,529			0	5,565	01/10/2034.	2FE
12665V AA 0	CVSPAS 14 A2 - CMBS		06/10/2020.	Paydown		70,483	70,483	70,483	70,483		(2)		(2)		70,483			0	2,440	08/11/2036.	2FE
126670 CJ 5	CWL 2005-11 AF4 - RMBS		06/01/2020.	Paydown		147,070	147,070	80,753	137,761		25,915		25,915		147,070			0	5,440	03/27/2034.	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 - CMO/RMBS		06/01/2020.	Paydown		12,530	12,373	10,791	10,216		187		187		12,530			0	403	02/20/2036.	1FM
126670 NY 0	CWL 2005-16 2A3 - RMBS		06/01/2020.	Paydown		21,001	21,001	1,005	9,073		2,597		2,597		21,001			0	846	07/25/2034.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 - CMO/RMBS		06/01/2020.	Paydown		170,734	170,261	150,500	149,239		1,032		1,032		170,734			0	7,835	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS		06/01/2020.	Paydown		65,188	70,876	65,011	62,649		603		603		65,188			0	2,997	04/25/2035.	1FM
12667F EG 6	CWALT 2004-J2 3A3 - CMO/RMBS		06/01/2020.	Paydown		61,228	61,228	60,798	60,986		686		686		61,228			0	2,634	04/25/2034.	1FM
12667F RE 7	CWALT 2004-J6 1A1 - CMO/RMBS		06/01/2020.	Paydown		122,312	122,312	124,147	122,698		(912)		(912)		122,312			0	5,153	08/25/2024.	1FM
12667F RG 2	CWALT 2004-J6 2A1 - CMO/RMBS		06/01/2020.	Paydown		787	787	791	788		(3)		(3)		787			0	57	11/25/2031.	1FM
12667F VN 2	CWALT 2004-24CB 1A1 - CMO/RMBS		06/01/2020.	Paydown		518,593	518,593	518,267			465		465		518,593			0	5,186	11/25/2034.	1FM
12667G AA 1	CWALT 2005-13CB A1 - CMO/RMBS		06/25/2020.	Paydown		468,016	474,683	393,785	415,076		13,482	42,901	(29,420)		468,016			0	7,246	05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS		06/01/2020.	Paydown		58,302	59,133	49,597	49,630		1,602		1,602		58,302			0	2,620	05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS		06/01/2020.	Paydown		5,830	5,913	5,697	5,911		(8)		(8)		5,830			0	262	05/25/2035.	3FM
12668A 4C 6	CWALT 2005-IM1 A2 - RMBS		06/25/2020.	Paydown		19,565	19,539		4,504		2,218		2,218		19,565			0	446	01/25/2036.	1FM
12668A XL 4	CWALT 2005-63 5A1 - CMO/RMBS		06/01/2020.	Paydown		175,020	174,542	158,942	156,685		6,885		6,885		175,020			0	4,914	12/25/2035.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 - CMO/RMBS		06/01/2020.	Paydown		4,291	4,698	835	2,101		132		132		4,291			0	316	05/25/2036.	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 - CMO/RMBS		06/01/2020.	Paydown		39,854	39,894	35,263	34,902		443		443		39,854			0	1,085	10/22/2035.	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
126694 D5 4	CWHL 2006-HYB2 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		209,867	203,217	177,972	174,261		5,315		5,315		209,867			0	5,332	04/22/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 - CMO/RMBS	..	06/01/2020.	Paydown		160,842	160,842	146,790	145,293		5,138		5,138		160,842			0	4,354	04/22/2036.	1FM
126694 HP 6	CWHL 2005-25 A10 - CMO/RMBS	..	06/01/2020.	Paydown		15,570	15,400	12,824	11,693		82		82		15,570			0	587	11/25/2035.	1FM
126694 MH 8	CWHL 2005-HYB7 6A1 - CMO/RMBS	..	06/01/2020.	Paydown		225,301	226,251	181,000			69,148		69,148		225,301			0	1,289	11/20/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 - CMO/RMBS	..	06/01/2020.	Paydown		469,767	477,024	433,052	455,874		4,634		4,634		469,767			0	13,376	12/20/2035.	1FM
126694 UJ 5	CWHL 2005-31 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		20,734	20,734	17,943	17,986		435		435		20,734			0	613	01/25/2036.	1FM
126694 UM 8	CWHL 2005-31 2A2 - CMO/RMBS	..	06/01/2020.	Paydown		118,680	118,345	113,870	113,263		15,937		15,937		118,680			0	3,724	01/25/2036.	1FM
126694 UN 6	CWHL 2005-31 2A3 - CMO/RMBS	..	06/01/2020.	Paydown		183,308	182,790	175,879	174,942		24,615		24,615		183,308			0	5,752	01/25/2036.	1FM
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS	..	06/01/2020.	Paydown		16,517	16,517	16,493	16,471		(8)		(8)		16,517			0	745	02/25/2033.	1FM
12669F A8 6	CWHL 2004-11 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		65,451	65,451	53,016			20,439		20,439		65,451			0	571	07/25/2034.	1FM
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS	..	06/01/2020.	Paydown		10,340	10,340	10,356	10,306		87		87		10,340			0	370	09/20/2034.	1FM
12669F VH 3	CWHL 2004-6 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		16,044	16,044	16,073	15,875		394		394		16,044			0	575	05/25/2034.	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		117,496	117,496	106,922	105,289		45,057		45,057		117,496			0	3,499	06/20/2035.	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		33,486	33,486	33,632	33,009		1,860		1,860		33,486			0	1,172	11/20/2034.	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 - CMO/RMBS	..	06/01/2020.	Paydown		97,531	97,531	97,957	95,880		6,446		6,446		97,531			0	3,415	11/20/2034.	1FM
12669G GH 8	CWHL 2004-HYB8 8A1 - CMO/RMBS	..	06/01/2020.	Paydown		279,472	279,472	228,468			99,648		99,648		279,472			0	2,952	01/20/2035.	1FE
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS	..	06/01/2020.	Paydown		106,541	106,613	87,039	90,785		(80)	7,606	(7,685)		106,541			0	4,874	08/25/2035.	1FM
12694* AA 4	CVS CONTROL PASS-THROUGH TRUST	..	06/15/2020.	Paydown		38,489	38,489	38,489	38,489		(0)		(0)		38,489			0	1,644	01/15/2041.	2
12697# AA 7	PVTPL THORNTONS - CMO	..	06/15/2020.	Paydown		26,181	26,181	26,181	26,181		0		0		26,181			0	976	03/15/2042.	1
12707* AA 9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON	..	06/15/2020.	Paydown		101,407	101,407	101,407	101,407		(0)		(0)		101,407			0	4,134	01/15/2044.	2
12803P AB 4	CAJUN 2017-1 A2 - CMBS	..	05/20/2020.	Paydown		82,500	82,500	81,860	82,134		1,097		1,097		82,500			0	6,703	08/20/2047.	2FE
13177* AA 8	CAMARGO INVESTMENTS I LLC	..	06/22/2020.	Direct		523,899	523,899	523,899	523,899				0		523,899			0	13,485	05/31/2023.	1PL
14042E 3Y 4	CAPITAL ONE (NEW YORK BRANCH) NA	..	06/10/2020.	Tender Offer		6,712,396	6,500,000	6,481,670	6,495,641		1,233		1,233		6,496,874		3,126	3,126	308,271	07/23/2021.	2FE
141781 G# 5	CARGILL, INCORPORATED	..	06/30/2020.	Paydown		394,737	394,737	462,261	411,916		(17,179)		(17,179)		394,737			0	14,368	06/30/2023.	1
142339 AE 0	CARLISLE CO INC	..	04/02/2020.	Call @ 100.00		8,267,612	8,000,000	7,964,000	7,995,845		1,081		1,081		7,996,925		3,075	3,075	386,057	12/15/2020.	2FE
14575H AA 6	CAUTO 2016-1 A - ABS	..	06/15/2020.	Paydown		115,563	115,563	115,521	115,538		67		67		115,563			0	4,216	02/15/2046.	1FE
14855J AB 1	CLAST 161 A - ABS	..	06/15/2020.	Paydown		437,849	437,849	437,361	437,445		404		404		437,849			0	8,964	08/15/2041.	1FE
14855L AB 6	CLAST 171 A - ABS	..	06/15/2020.	Paydown		391,341	391,341	391,337	391,313		28		28		391,341			0	6,294	07/15/2042.	1FE
14855M AA 6	CLAST 2019-1 A - ABS	..	06/15/2020.	Paydown		64,459	64,459	64,459	64,459		(3)		(3)		64,459			0	4,462	04/15/2039.	1FE
152314 KJ 8	CXHE 2004-C AF5 - RMBS	..	06/01/2020.	Paydown		138,900	138,900	138,553	138,527		728		728		138,900			0	5,065	06/25/2034.	1FM
15672A AA 0	CERB XVIII A - CDO	..	04/15/2020.	Paydown		1,770,293	1,770,293	1,770,293	1,770,307		(46)		(46)		1,770,293			0	87,695	04/15/2027.	1FE
15673L AA 5	CERB XXI A - CDO	C	04/15/2020.	Paydown		2,946,767	2,946,767	2,946,767	2,946,617		376		376		2,946,767			0	114,047	10/15/2027.	1FE
15673Q AA 4	CERB XXIII A - CDO	C	04/15/2020.	Paydown		632,102	632,102	622,620	624,400		24,472		24,472		632,102			0	24,451	04/15/2028.	1FE
156777 ZZ 0	CERES, ROCKLIN, SAN PABLO & SAN RAFAEL	..	06/08/2020.	Direct		1,434,211	1,434,211	1,428,319	1,066,115		1,460		1,460		1,434,211			0	30,422	11/20/2026.	1Z
161546 CW 4	CFAB 2002-3 IA5 - RMBS	..	06/01/2020.	Paydown		72,023	72,023	71,306	71,502		521		521		72,023			0	2,126	06/25/2032.	1FM
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS	..	06/01/2020.	Paydown		983,321	983,321	1,006,674			(22,954)		(22,954)		983,321			0	4,061	03/25/2050.	1FM
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS	..	04/01/2020.	Paydown		519,203	519,203	531,534			(12,331)		(12,331)		519,203			0	4,543	03/25/2050.	1FE
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		5,924	5,672	4,240	4,153		254		254		5,924			0	253	01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS	..	06/25/2020.	Paydown		35,043	35,043	25,314	23,811		(603)		(603)		35,043			0	1,676	11/25/2036.	1FM
16877# AA 0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL	..	06/05/2020.	Paydown		171,618	171,618	171,833	171,791		(461)		(461)		171,618			0	5,213	01/05/2036.	1
17025R AA 3	CWHL 2007-HY4 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		124,970	126,600	104,920			34,161		34,161		124,970			0	798	09/25/2047.	1FM
17181C AA 6	CIMLT 181 A - RMBS	..	06/20/2020.	Paydown		205,357	205,357	205,357	205,350		38		38		205,357			0	7,332	03/20/2043.	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					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
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS		06/01/2020.	Paydown		324,596	334,584	283,599	284,544		6,537		6,537		324,596			0	10,965	10/25/2035.	1FM
17307G ED 6	CMLTI 2004-HYB2 3A - CMO/RMBS		06/01/2020.	Paydown		54,286	54,287	51,635	24,176		790		790		54,286			0	2,525	03/27/2034.	1FM
17307G RE 0	CMLTI 2005-2 1A4 - CMO/RMBS		06/01/2020.	Paydown		69,614	69,614	64,806	64,699		12,069		12,069		69,614			0	1,934	05/25/2035.	1FM
17307G TY 4	CMLTI 2005-3 4A1 - CMO/RMBS		06/01/2020.	Paydown		127,524	139,481	126,257	130,912		95	7,673	(7,578)		127,524			0	4,684	08/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 15A - CMO/RMBS		06/01/2020.	Paydown		113,602	123,513	106,333	100,860		4,707		4,707		113,602			0	4,032	12/25/2035.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS		06/01/2020.	Paydown		645	645	537	166		36		36		645			0	31	08/25/2035.	1FM
17307G W9 5	CMLTI 2005-11 A3 - CMO/RMBS		06/01/2020.	Paydown		49,353	49,353	47,765	47,648		4,115		4,115		49,353			0	1,713	11/26/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS		06/01/2020.	Paydown		108,226	122,168	116,156	114,408		900		900		108,226			0	6,124	04/25/2036.	2FM
17309A AF 6	CMALT 2006-A1 1A6 - CMO/RMBS		06/01/2020.	Paydown		149,310	168,545	159,770	149,327		2,519		2,519		149,310			0	8,816	04/25/2036.	1FM
17312H AF 6	CRMSI 2007-2 A6 - RMBS		06/01/2020.	Paydown		31,561	31,561	30,380	30,442		3,334		3,334		31,561			0	1,356	06/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 11A - CMO/RMBS		06/01/2020.	Paydown		8,640	7,923	2,765	2,828		396		396		8,640			0	169	03/25/2037.	1FM
17314Q AD 9	CMLTI 2009-11 2A2 - CMO/RMBS		06/01/2020.	Paydown		92,201	92,201	31,348	35,684		3,440		3,440		92,201			0	4,202	01/25/2036.	1FM
17315C AP 2	CMLTI 2009-3 5A2 - CMO/RMBS		06/25/2020.	Paydown		272,579	272,579	270,535	271,395		3,985		3,985		272,579			0	16,963	02/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 - CMO/RMBS		06/01/2020.	Paydown		107,087	107,087	107,087	106,593		1,719		1,719		107,087			0	6,522	04/25/2037.	1FM
17315X AF 8	CMLTI 2009-9 2A3 - CMO/RMBS		06/01/2020.	Paydown		248,440	259,714	196,742	228,518		5,717		5,717		248,440			0	6,562	11/25/2035.	1FM
17316A AQ 3	CMLTI 2009-10 4A1 - CMO/RMBS		06/01/2020.	Paydown		211,473	211,473	208,301	210,118		3,519		3,519		211,473			0	10,986	05/26/2037.	1FM
17322N AA 2	CMLTI 2014-J1 A1 - CMO/RMBS		06/01/2020.	Paydown		473,158	473,158	475,080	474,845		(3,800)		(3,800)		473,158			0	12,418	05/25/2044.	1FM
17322N AD 6	CMLTI 2014-J1 A2 - CMO/RMBS		06/01/2020.	Paydown		154,855	154,855	153,935	152,742		4,758		4,758		154,855			0	4,064	05/25/2044.	1FM
17323M AE 5	CMLTI 2015-A B3 - CMO/RMBS		06/01/2020.	Paydown		282,465	282,465	256,690			43,402		43,402		282,465			0	3,026	06/25/2058.	1FE
19421U AA 2	CASL 2019-A A1 - ABS		06/25/2020.	Paydown		464,220	464,220	463,025	462,984		3,537		3,537		464,220			0	11,111	12/28/2048.	1FE
19421U AB 0	CASL 2019-A A2 - ABS		06/25/2020.	Paydown		182,372	182,372	182,305	182,308		184		184		182,372			0	4,992	12/28/2048.	1FE
19423D AB 6	CASL 2018-A A2 - ABS		06/25/2020.	Paydown		317,524	317,524	317,382	317,407		345		345		317,524			0	11,413	12/26/2047.	1FE
20267U AA 7	CBSLT 2016-B A1 - ABS		06/25/2020.	Paydown		561,009	561,009	560,857	560,883		314		314		561,009			0	11,967	10/25/2040.	1FE
21075W CJ 2	CONHE 1996-1 A7 - RMBS		06/01/2020.	Paydown		1,320	1,320	246	153		49		49		1,320			0	78	03/15/2027.	1FM
210795 QB 9	UNITED AIRLINES INC - ABS		04/29/2020.	Paydown		249,005	249,005	250,873	250,153		(1,148)		(1,148)		249,005			0	4,980	04/29/2026.	1FE
210795 QB 9	UNITED AIRLINES INC - ABS		04/29/2020.	Paydown							(1,148)		(1,148)					0	4,980	04/29/2026.	2FE
210795 QC 7	UNITED AIRLINES INC - ABS		04/29/2020.	Paydown		45,065	45,065	45,065	45,073		(15)		(15)		45,065			0	2,479	04/29/2022.	2FE
21079N AA 9	UAL 2007-1 A - ABS		04/19/2020.	Paydown		320,566	320,566	317,060	319,822		1,489		1,489		320,566			0	19,179	10/19/2023.	2FE
212168 AA 6	CONTINENTAL WIND LLC		04/01/2020.	Adjustment									0					0	8,836	02/28/2033.	2FE
21872F AA 5	CAFL 2019-1 A - CMBS		06/01/2020.	Paydown		20,033	20,033	20,032	20,031		7		7		20,033			0	588	03/15/2052.	1FE
21872M AA 0	CAFL 182 A - CMBS		06/01/2020.	Paydown		87,620	87,620	87,619	87,616		4		4		87,620			0	1,548	11/15/2052.	1FE
21872N AA 8	CAFL 2019-3 A - CMBS		06/01/2020.	Paydown		28,196	28,196	28,196	28,196		2		2		28,196			0	649	10/17/2052.	1FE
22160@ AA 6	COSTCO (MONTEREY PARK CA) CONTROL PASS		06/15/2020.	Paydown		27,535	27,535	27,535	27,533		4		4		27,535			0	658	06/20/2043.	1Z
22163# AA 1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS-		06/15/2020.	Paydown		69,447	69,447	69,447	69,447		(0)		(0)		69,447			0	1,814	11/30/2041.	1Z
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE SA	C	04/01/2020.	US BANCORP		8,249,440	8,000,000	7,975,360	7,993,314		670		670		7,993,984		255,456	255,456	76,800	06/15/2022.	1FE
22541Q CZ 3	CSFB 2003-AR15 4M2 - RMBS		06/25/2020.	Paydown		25,376	25,376	25,376	25,338		106		106		25,376			0	838	06/25/2033.	1FM
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS		06/01/2020.	Paydown		47,120	47,120	47,559	47,261		(219)		(219)		47,120			0	2,243	06/25/2033.	1FM
22541Q XS 6	CSFB 2003-23 DB1 - CMO/RMBS		06/01/2020.	Paydown		26,067	26,067	26,083	26,061		(19)		(19)		26,067			0	1,474	09/25/2033.	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 - CMO/RMBS		06/25/2020.	Paydown		71,190	71,190	56,596	58,730		28,102		28,102		71,190			0	1,394	10/25/2034.	1FM
225458 LD 8	CSFB 2005-3 6A1 - CMO/RMBS		06/01/2020.	Paydown		29,441	29,694	26,205	26,434		25,930		25,930		29,441			0	3,905	07/25/2035.	1FM
2254W0 FJ 9	CSFB 2003-1 1A1 - CMO/RMBS		06/01/2020.	Paydown		7,213	7,213	7,474	7,362		(521)		(521)		7,213			0	492	02/25/2033.	1FM
227170 AE 7	CRNN 2013-1 NTS - ABS	C	06/18/2020.	Paydown		183,250	183,250	180,983	181,841		3,757		3,757		183,250			0	4,703	04/18/2028.	1FE

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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
227170 AF 4	CRNN 2014-1 NTS - ABS	C	06/18/2020.	Paydown		280,374	280,374	271,349	274,868		14,683		14,683		280,374			0	7,102	08/20/2029.	1FE
22942M BF 2	CSMC 2006-8 5A1 - CMO/RMBS		06/01/2020.	Paydown		12,867	12,877	12,555	12,628		185		185		12,867			0	839	10/25/2026.	1FM
22944P AA 5	CSMC 2013-TH1 A1 - CMO/RMBS		06/01/2020.	Paydown		568,084	568,084	510,122	506,960		119,699		119,699		568,084			0	8,714	02/25/2043.	1FM
22960* AA 0	PVTPL OCHSNER CLINIC FOUNDATION - CMO		06/15/2020.	Paydown		199,064	199,064	199,064	199,064		(0)		(0)		199,064			0	8,703	12/15/2028.	1
22965@ AA 3	CTL PASS-THRU TR SER 2014 (WAGEDINA MN)		06/15/2020.	Paydown		40,751	40,751	41,158	41,085		(888)		(888)		40,751			0	1,555	07/15/2037.	2
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA) CONTR		06/15/2020.	Paydown		117,192	117,192	118,364	118,023		(2,208)		(2,208)		117,192			0	3,432	12/15/2029.	1
22970* AA 8	PVTPL BNSF - CMO		06/15/2020.	Paydown		124,318	124,318	124,318	124,319		(3)		(3)		124,318			0	4,172	05/15/2034.	1FE
22973@ AA 3	PVTPL GREAT WEST CASUALTY		06/15/2020.	Paydown		55,970	55,970	55,970	55,970		(0)		(0)		55,970			0	2,148	12/15/2037.	1Z
22977@ AA 9	HILLSBOROUGH COUNTY, FLORIDA		06/15/2020.	Paydown		57,870	57,870	57,870	57,870		(0)		(0)		57,870			0	1,863	12/15/2038.	1
23242L AB 9	CWHEL 2006-F 2A1 - RMBS		06/15/2020.	Paydown		21,939	21,939	15,330	20,628		142		142		21,939			0	274	07/15/2036.	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 - RMBS		06/25/2020.	Paydown		27,576	27,576	17,097	20,287		13,563		13,563		27,576			0	450	05/25/2037.	1FM
233046 AE 1	DNKN 2017-1 A2I - ABS		04/01/2020.	Adjustment									0					0	408	11/20/2047.	2FE
233046 AF 8	DNKN 2017-1 AII - ABS		04/01/2020.	Adjustment									0					0	529	11/20/2047.	2FE
233046 AH 4	DNKN 2017-1 AII - ABS		04/01/2020.	Adjustment							11		11					0	251	11/20/2047.	1FE
233046 AM 3	DNKN 2019-1 A23 - ABS		04/01/2020.	Adjustment							(471)		(471)					0	450	05/20/2049.	1FE
23332U AD 6	DSLA 2004-AR1 A2B - CMO/RMBS		06/19/2020.	Paydown		112,472	112,472	98,659	99,307		41,215		41,215		112,472			0	2,335	09/19/2044.	1FM
23341B AC 9	DRB 2016-B A2 - ABS		06/25/2020.	Paydown		499,576	499,576	499,424	499,469		281		281		499,576			0	12,022	06/25/2040.	1FE
23359* AA 7	DTV AMERICA CORPORATION		06/19/2020.	NON-CASH BROKER		900,000	900,000	900,000	900,000				0		900,000			0	53,608	06/19/2020.	5
24023# AA 7	WASHINGTON STATE DEPARTMENT OF CORR		06/15/2020.	Paydown		63,785	67,168	67,168	64,026		(1,795)		(1,795)		63,785			0	2,422	03/15/2033.	1PL
247358 AA 2	DELTA AIR LINES INC - ABS		05/07/2020.	Various		1,361,828	1,361,828	1,361,828	1,361,944		(116)		(116)		1,361,828			0	32,343	11/07/2021.	1FE
247367 BH 7	DELTA AIR LINES INC - ABS		04/01/2020.	Adjustment							(20)		(20)					0	2,658	02/10/2024.	2FE
24736X AA 6	DELTA AIR LINES INC - ABS		04/01/2020.	Adjustment							(11)		(11)					0	2,781	01/30/2029.	1FE
24736Y AA 4	DELTA AIR LINES INC - ABS		04/01/2020.	Adjustment							22		22					0	1,486	01/30/2029.	2FE
24763L FN 5	DELHE 1999-2 A7F - RMBS		06/01/2020.	Paydown		14,132	14,132	13,667	10,859		7,488		7,488		14,132			0	434	08/15/2030.	1FM
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS		06/25/2020.	Paydown		62,129	62,129	48,927	53,591		34,199		34,199		62,129			0	1,227	12/25/2036.	1FM
25150N AB 0	DBALT 2006-AR5 1A2 - RMBS		06/25/2020.	Paydown		62,515	62,515	25,350	26,651		861	1,659	(798)		62,515			0	913	10/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 - RMBS		04/01/2020.	Paydown									0					0	8	02/25/2037.	1Z
25150R AD 7	DBALT 2006-AR6 A4 - RMBS		05/26/2020.	Paydown		143,504	146,954	135,420	144,394		16,477		16,477		143,504			0	2,130	02/25/2037.	1Z
25150R AD 7	DBALT 2006-AR6 A4 - RMBS		06/25/2020.	Paydown		49,745	49,741	45,837	48,874		3,289		3,289		49,745			0	324	02/25/2037.	1Z
251510 CV 3	DBALT 2005-1 1A1 - CMO/RMBS		06/25/2020.	Paydown		72,474	72,474	52,634	53,642		47,957		47,957		72,474			0	1,110	02/25/2035.	1FM
251510 EP 4	DBALT 2005-3 5A1 - CMO/RMBS		06/25/2020.	Paydown		363,610	363,610	221,291	284,804		13,124		13,124		363,610			0	3,675	06/25/2035.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 - CMO/RMBS		06/01/2020.	Paydown		10,449	10,449	9,381	9,005		662		662		10,449			0	331	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 1A1A - RMBS		06/01/2020.	Paydown		23,322	23,218	271	15,783		656		656		23,322			0	1,005	02/25/2036.	1FM
251526 BY 4	DEUTSCHE BANK AG (LONDON BRANCH)		05/18/2020.	BNP Paribas		16,894,940	17,000,000	16,941,316	16,275,985		57,211		57,211		16,333,196		561,744	561,744	297,028	05/30/2024.	2FE
25470D AE 9	DISCOVERY COMMUNICATIONS LLC		05/13/2020.	Tender Offer		10,342,100	10,000,000	9,937,700	9,989,255		2,626		2,626		9,991,880		8,120	8,120	528,038	06/15/2021.	2FE
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC		05/22/2020.	Tender Offer		2,492,639	2,376,000	2,373,006	2,374,239		382		382		2,374,429		1,571	1,571	70,092	03/20/2023.	2FE
25470X AE 5	DISH DBS CORP		05/07/2020.	Various		2,928,638	2,895,000	2,849,588	2,881,702		2,973		2,973		2,884,675		43,962	43,962	80,592	06/01/2021.	4FE
25755T AE 0	DPABS 2015-1 A2 - ABS		04/25/2020.	Paydown		40,000	40,000	40,000	40,000				0		40,000			0	2,237	10/25/2045.	2FE
25755T AH 3	DPABS 2017-1 A23 - ABS		04/25/2020.	Paydown		52,500	52,500	52,500	52,500				0		52,500			0	2,702	07/25/2047.	2FE
25755T AJ 9	DPABS 2018-1 A21 - ABS		04/25/2020.	Paydown		17,500	17,500	17,500	17,501		(2)		(2)		17,500			0	900	07/27/2048.	2FE
25755T AK 6	DPABS 2018-1 A22 - ABS		04/25/2020.	Paydown		8,750	8,750	8,747	8,748		5		5		8,750			0	473	07/27/2048.	2FE
25755T AL 4	DPABS 2019-1 A2 - ABS		04/25/2020.	Paydown		18,750	18,750	18,750	18,750				0		18,750			0	722	10/25/2049.	2FE

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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
25755T AM 2	DPABS 2019-1 A2 - ABS	..	04/25/2020.	Paydown		53,750	53,750	53,777	53,912		(82)		(82)		53,750			0	1,843	10/25/2049.	1FE
258258 AA 0	DORIC NIMROD AIR FINANCE ALPHA LIMITED 2	C	05/30/2020.	Paydown		225,187	225,187	225,187	225,196		(19)		(19)		225,187			0	5,770	11/30/2024.	3FE
26067* AA 3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST.	..	06/15/2020.	Paydown		114,530	114,530	115,045	114,918		(1,030)		(1,030)		114,530			0	4,931	03/15/2034.	2
26208L AA 6	HONK 2015-1 A2 - ABS	..	04/20/2020.	Paydown		35,000	35,000	35,000	35,000				0		35,000			0	2,282	07/20/2045.	2FE
26208L AC 2	HONK 2018-1 A2 - ABS	..	04/20/2020.	Paydown		17,500	17,500	17,500	17,501		(3)		(3)		17,500			0	1,037	04/20/2048.	2FE
26224H AA 5	DRUGC 161 A - ABS	C	04/15/2020.	Paydown		239,039	239,039	239,036	239,047		(35)		(35)		239,039			0	15,283	04/15/2027.	2FE
26224H AE 7	DRUGC 171 A2 - ABS	C	04/15/2020.	Paydown		89,233	89,233	89,218	89,227		52		52		89,233			0	8,995	04/15/2027.	2FE
26441Y AW 7	DUKE REALTY PARTNERSHIP LTD	..	06/26/2020.	Tender Offer		4,291,861	4,000,000	3,983,360	3,994,907		845		845		3,995,752		4,248	4,248	369,361	10/15/2022.	2FE
26442C AJ 3	DUKE ENERGY CAROLINAS LLC	..	06/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,992,950	2,999,631		369		369		3,000,000			0	64,500	06/15/2020.	1FE
26443@ AA 6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH	..	06/05/2020.	Paydown		132,520	132,520	132,520	132,520		0		0		132,520			0	3,268	06/05/2037.	1Z
26817R AB 4	VISTRA CORP	..	06/01/2020.	Call @ 100.00		3,029,370	3,000,000	3,007,500			(154)		(154)		3,007,346		(7,346)	(7,346)	117,495	06/01/2023.	3FE
26827E AC 9	ECAF 151 A2 - ABS	D	04/01/2020.	Adjustment							20,427		20,427					0	12,679	06/15/2040.	2FE
26847@ AA 8	EDX GE CTL 3.25 04/15/2028	..	04/15/2020.	Paydown		496,164	496,164	496,164	496,170		(18)		(18)		496,164			0	20,826	04/15/2028.	1Z
26848# AA 5	EDX/GE INVENTORY SUPPLY AGREEMENT	..	04/15/2020.	Paydown		542,399	542,399	542,399	542,410		(31)		(31)		542,399			0	28,030	01/15/2029.	2
26848* AA 9	EDX/GE VII CTL 3.29 01/15/2030	..	04/15/2020.	Paydown		171,300	171,300	171,300					0		171,300			0	3,194	01/15/2030.	2Z
26857E AA 6	ELFI 19A A - ABS	..	06/25/2020.	Paydown		1,399,987	1,399,987	1,399,699	1,399,702		722		722		1,399,987			0	28,786	03/25/2044.	1FE
268648 AN 2	EMC CORP	..	04/20/2020.	RBC CAPITAL MARKETS		5,568,750	5,500,000	5,497,375	5,499,081		78		78		5,499,159		69,591	69,591	72,703	06/01/2023.	3FE
26875P AE 1	EOG RESOURCES INC	..	06/01/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,992,020	2,999,629		371		371		3,000,000			0	66,000	06/01/2020.	1FE
26884L AF 6	EQT CORP	..	05/07/2020.	IMPERIAL CAPITAL		11,115,000	13,000,000	12,989,340	12,991,911		322		322		12,992,233		(1,877,233)	(1,877,233)	309,833	10/01/2027.	3FE
26885B AD 2	EQT MIDSTREAM PARTNERS LP	..	05/08/2020.	Various		20,326,250	22,000,000	21,947,420	21,962,850		3,162		3,162		21,966,012		(1,639,762)	(1,639,762)	822,080	07/15/2023.	3FE
28108P AA 4	ESLFT 2012-A AP - ABS	..	04/01/2020.	Paydown		131,430	131,430	132,087	131,412		54		54		131,430			0	8,621	10/01/2025.	1FE
28108P AB 2	ESLFT 2012-A AT - ABS	..	04/01/2020.	Paydown		138,276	138,276	138,509	138,242		102		102		138,276			0	8,720	10/01/2025.	1FE
282523 AK 5	GUGG4 1828 S2R - CDO	C	04/15/2020.	Paydown		30,296	30,296	30,296	30,296		(0)		(0)		30,296			0	1,346	10/15/2031.	1FE
28618W AA 2	ERL 2014-1 A1 - ABS	..	06/19/2020.	Paydown		132,840	132,840	128,439	131,298		4,732		4,732		132,840			0	2,769	04/19/2044.	1FE
28852E AA 7	ECLO II A - CDO	..	05/15/2020.	Paydown		307,976	307,976	307,976	307,915		122		122		307,976			0	10,916	02/15/2029.	1FE
28932M AA 3	ELM ROAD GENERATING STATION SUPERCRITICA	..	04/01/2020.	Adjustment							(9)		(9)					0	4,441	02/11/2030.	1FE
291641 BD 9	EMPIRE DISTRICT ELECTRIC CO	..	06/01/2020.	Maturity @ 100.00		8,000,000	8,000,000	7,982,880	7,999,214		786		786		8,000,000			0	186,000	06/01/2020.	1FE
30069L AA 6	XAN 2019-RSO7 A - CDO	C	06/17/2020.	Paydown		265,754	265,754	265,754	265,754				0		265,754			0	3,182	04/17/2036.	1FE
30290U AL 3	FREMF 2012-K22 C - CMBS	..	04/09/2020.	RW Baird		6,419,910	6,436,000	6,421,921	6,421,110		169		169		6,421,279		(1,369)	(1,369)	89,012	08/25/2045.	1FM
30292* AA 2	CTL - FBI BRONX TRUST 2018	..	06/15/2020.	Paydown		117,927	117,927	117,927	117,927		(0)		(0)		117,927			0	3,835	07/15/2033.	1PL
30292R AJ 3	FREMF 2015-K46 B - CMBS	..	04/08/2020.	RW Baird		4,628,750	4,600,000	4,621,563	4,611,925		(1,154)		(1,154)		4,610,770		17,980	17,980	63,261	04/27/2048.	1FM
30298F AK 0	FREMF 2019-K735 C - CMBS	..	04/09/2020.	Amherst Securities Group LLC		8,975,000	10,000,000	8,100,000			13,389		13,389		8,113,390		861,611	861,611	49,160	05/25/2026.	1FM
30308X AA 1	FREED 191 A - ABS	..	06/18/2020.	Paydown		1,332,544	1,332,544	1,332,457	1,332,477		184		184		1,332,544			0	38,738	06/18/2026.	1FE
31307# AA 9	FDL-CC LLC	..	06/15/2020.	Paydown		29,272	29,272	29,277	29,276		(9)		(9)		29,272			0	1,105	02/15/2035.	1
31307# AC 5	FDL-CC LLC	..	06/15/2020.	Paydown		16,893	16,893	16,894	16,894		(2)		(2)		16,893			0	637	06/15/2037.	1
317579 AA 8	FINS 151 A - ABS	..	04/30/2020.	Paydown		2,304,114	2,304,114	2,304,114	2,304,235		(389)		(389)		2,304,114			0	150,297	07/30/2026.	1FE
32027L AE 5	FFML 2006-FF14 A5 - RMBS	..	06/25/2020.	Paydown		58,194	58,194	50,947	54,042		11,943		11,943		58,194			0	786	10/25/2036.	1FM
32027N ZL 8	FFML 2006-FFH1 A4 - RMBS	..	06/25/2020.	Paydown		179,542	179,542	138,696	178,397		4,463		4,463		179,542			0	4,279	01/25/2036.	1FM
32028H AD 5	FFML 2006-FF10 A4 - RMBS	..	05/26/2020.	Paydown		162,476	162,476	151,394	161,315		1,161		1,161		162,476			0	781	07/25/2036.	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		55,502	56,048	50,585	48,649		1,376		1,376		55,502			0	3,248	09/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		6,956	7,022	6,489	5,542		822		822		6,956			0	1,207	11/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		15,976	16,127	15,411	15,441		65,605		65,605		15,976			0	2,771	11/25/2035.	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
32051G XV 2	FHASI 2005-AR5 4A1 - CMO/RMBS	..	06/01/2020.	Paydown		19,069	19,069	18,796	17,409		205		205		19,069			0	1,617	11/25/2035.	1FM
32052E AA 7	FHASI 2006-AR3 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		11,499	11,499	9,659	8,596		98		98		11,499			0	213	11/25/2036.	1FM
32056J AA 2	FHASI 2007-AR3 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		605,152	605,287	407,266	347,666		20,850		20,850		605,152			0	20,341	11/25/2037.	1FM
33803W AA 7	FISHERS LANE ASSOCIATES LLC	..	06/05/2020.	Paydown		221,434	221,434	221,434	221,434		(0)		(0)		221,434			0	6,754	08/05/2030.	1FE
33972P AA 7	FLNG LIQUEFACTION 2 LLC	..	04/01/2020.	Adjustment							8		8					0	1,598	03/31/2038.	2FE
34417M AA 5	FOCUS 2017-1 A21 - ABS	..	04/30/2020.	Paydown		30,000	30,000	30,000	30,000				0		30,000			0	1,446	04/30/2047.	2FE
34417M AB 3	FOCUS 2017-1 A22 - ABS	..	04/30/2020.	Paydown		15,000	15,000	15,000	15,000				0		15,000			0	955	04/30/2047.	2FE
34417Q AA 6	FOCUS 2018-1 A2 - ABS	..	04/30/2020.	Paydown		30,000	30,000	30,000	30,002		(6)		(6)		30,000			0	1,944	10/30/2048.	2FE
34417Q AB 4	FOCUS BRANDS FUNDING LLC - ABS	..	04/30/2020.	Paydown		16,250	16,250	17,134	17,129		(2,637)		(2,637)		16,250			0	901	10/30/2048.	1FE
347466 AE 4	FORT IRWIN LAND LLC	..	06/15/2020.	Paydown		183,958	183,958	173,000	176,261		7,697		7,697		183,958			0	4,873	12/15/2035.	1FE
35040U AA 9	FFIN 2017-1 A - ABS	..	06/15/2020.	Paydown		706,851	706,851	706,748	706,793		164		164		706,851			0	19,873	07/15/2033.	1FE
35041J AA 3	FFIN 2019-1 A - ABS	..	06/15/2020.	Paydown		494,569	494,569	494,492	493,889		1,934		1,934		494,569			0	16,298	11/15/2034.	1FE
35671D AZ 8	FREEPORT-MCMORAN COPPER & GOLD INC	..	04/27/2020.	BARCLAYS CAPITAL INC FIXED INC.		12,545,000	12,750,000	12,742,478	12,747,761		214		214		12,747,975		(202,975)	(202,975)	306,340	03/15/2023.	3FE
357081 AE 8	FREMF 2015-K720 B - CMBS	..	04/17/2020.	RW Baird		11,677,344	11,500,000	10,785,938	11,169,207		35,248		35,248		11,204,456		472,888	472,888	153,941	08/26/2047.	1FM
35826@ AA 4	FRESNO COUNTY CALIFORNIA - ABS	..	06/15/2020.	Paydown		77,209	77,209	77,979	77,937		(2,325)		(2,325)		77,209			0	2,991	06/15/2038.	1
36157N FL 3	GECMS 1997 HE4 A6 - RMBS	..	05/01/2020.	Paydown		1,099	1,099	1,093	1,034	60	5		65		1,099			0	24	11/25/2027.	5FM
36157N FL 3	GECMS 1997 HE4 A6 - RMBS	..	06/01/2020.	Paydown		1,496	1,496	1,487	1,407	82	18		100		1,496			0	86	11/25/2027.	6FM
36185M AJ 1	GMACM 2005-AF1 A2 - CMO/RMBS	..	06/25/2020.	Paydown		27,460	30,025	22,251	25,389		810	5,952	(5,141)		27,460			0	554	07/25/2035.	1FM
36185N 6N 5	GMACM 2005-AR2 2A - CMO/RMBS	..	06/01/2020.	Paydown		248,639	248,639	225,755	29,224		28,203		28,203		248,639			0	2,503	05/25/2035.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 - CMBS	..	06/01/2020.	Paydown		474,781	474,781	479,511	474,290		491		491		474,781			0	7,555	08/12/2044.	1FM
36228F UJ 3	GSR 2003-7F 4A1 - CMO/RMBS	..	06/01/2020.	Paydown		7,485	7,485	7,300	7,297		484		484		7,485			0	202	10/25/2032.	1FM
3622EA AA 8	GSAA 2007-3 1AA - RMBS	..	06/25/2020.	Paydown		225,829	225,829	149,804	137,707		7,023		7,023		225,829			0	4,088	03/25/2037.	1FM
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		34,632	34,276	32,794	33,276		228		228		34,632			0	1,106	01/25/2036.	1FM
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		37,771	37,555	36,945	37,018		2,688		2,688		37,771			0	1,458	01/25/2036.	1FM
362341 DP 1	GSR 2005-6F 1A5 - CMO/RMBS	..	06/01/2020.	Paydown		123,612	123,612	124,076			(484)		(484)		123,612			0	1,082	07/25/2035.	1FM
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS	..	06/01/2020.	Paydown		43,347	41,814	35,538	38,066		732	3,482	(2,751)		43,347			0	2,596	07/25/2035.	1FM
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS	..	06/01/2020.	Paydown		44,075	42,749	34,266	34,266		123	(0)	123		44,075			0	1,607	11/25/2035.	1FM
362341 XE 4	GSR 2005-AR7 5A1 - CMO/RMBS	..	06/01/2020.	Paydown		30,960	26,305	22,820	23,528		376		376		30,960			0	766	11/25/2035.	1FM
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS	..	06/01/2020.	Paydown		65,773	65,773	62,551	62,558		9,210		9,210		65,773			0	2,012	11/25/2035.	1FM
36242D 4W 0	GSR 2005-AR3 6A1 - CMO/RMBS	..	06/01/2020.	Paydown		24,194	24,194	22,734	22,228		5,233		5,233		24,194			0	711	05/25/2035.	1FM
36242D BZ 5	GSR 2004-9 B1 - CMO/RMBS	..	06/01/2020.	Paydown		113,044	113,044	109,794	110,047		9,078		9,078		113,044			0	4,241	08/25/2034.	1FM
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		225,184	225,184	226,375	225,000		491		491		225,184			0	8,539	09/25/2034.	1FM
36242D FX 6	GSR 2004-11 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		1,220	1,220	1,222	1,219		4		4		1,220			0	59	09/25/2034.	1FM
36242D H4 8	GSR 2005-AR2 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		65,160	65,160	59,784	59,553		8,408		8,408		65,160			0	1,561	04/25/2035.	1FM
36242D H9 7	GSR 2005-AR2 4A1 - CMO/RMBS	..	06/01/2020.	Paydown		29,493	29,493	28,663	28,519		2,571		2,571		29,493			0	965	04/25/2035.	1FM
36242D LY 7	GSR 2004-13F 4A2 - CMO/RMBS	..	06/25/2020.	Direct				128,128	385				0		(1,856)		1,856	1,856		11/25/2034.	5FE
36242D QY 2	GSR 2004-15F 2A2 - CMO/RMBS	..	06/01/2020.	Paydown		2,192	2,192	2,162	2,191		(7)	44	(51)		2,192			0	341	12/25/2034.	3FM
36244S AD 0	GSAA 2006-13 AF4 - RMBS	..	06/01/2020.	Paydown		104,063	104,063	71,803	45,984		784		784		104,063			0	2,597	07/25/2036.	1FM
36248# AA 0	GSA (BOND BUILDING) CONTROL PASS-THROUGH	..	06/15/2020.	Paydown		312,648	312,648	315,462	314,780		(5,665)		(5,665)		312,648			0	9,103	11/15/2030.	1
362480 AD 7	GSCC 2006-2 A1 - RMBS	..	06/25/2020.	Paydown		39,093	39,081	30,154	31,570		2,435		2,435		39,093			0	882	05/25/2036.	1FM
36248F AG 7	GSMS 2011-GC3 A4 - CMBS	..	06/01/2020.	Paydown		15,172,728	15,172,728	15,472,303	15,193,751		(21,023)		(21,023)		15,172,728			0	359,318	03/10/2044.	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
36249@ AA 1	GSA GTH I U S GOVERNMENT LEASE-BACKEDD P..		06/15/2020.	Paydown		72,754	72,754	72,754	72,754		0		0		72,754			0	2,758	05/15/2038.	1
36255# AA 0	GSO STONE STREET LLC		05/15/2020.	Direct		708,215	708,215	705,188	541,824		253		253		708,215			0	12,212	11/11/2023.	1PL
362669 AV 5	GSR 2007-4F 6A1 - CMO/RMBS		06/01/2020.	Paydown		13,946	16,629	11,306	16,629	6,295	5,160		11,455		13,946			0	831	06/25/2027.	6FM
36298G AA 7	GSPALO 2006-1 CTF - CMBS		06/09/2020.	Paydown		158,757	158,757	160,979	159,984		(3,251)		(3,251)		158,757			0	8,469	10/09/2029.	2FE
364760 AK 4	GAP INC		06/08/2020.	Call @ 100.00		5,226,762	5,000,000	4,982,500	4,997,463		841		841		4,998,304		1,696	1,696	420,137	04/12/2021.	3FE
36655Y AB 3	GARR 2018-1 A1T - CDO		06/22/2020.	Paydown		1,901,806	1,901,806	1,893,683	1,704,113		6,542		6,542		1,901,806			0	27,214	03/22/2027.	1FE
36828Q QH 2	GECMC 2005-C4 AJ - CMBS		04/01/2020.	Adjustment							2,022		2,022					0	36,772	11/10/2045.	1FM
36850# AA 9	JENKS TOWNSHIP PENNSYLVANIA		06/15/2020.	Paydown		106,108	106,108	106,108	106,138		0		0		106,108			0	3,038	12/15/2033.	1Z
369622 SM 8	GENERAL ELECTRIC CAPITAL CORP		05/19/2020.	Tender Offer		1,201,212	1,146,000	1,141,955	1,145,476		176		176		1,145,653		347	347	85,581	02/11/2021.	2FE
36962G 4Y 7	GENERAL ELECTRIC CO		05/19/2020.	Tender Offer		2,685,127	2,577,000	2,567,207	2,575,798		446		446		2,576,244		756	756	167,720	01/07/2021.	2FE
372917 AS 3	GENZYME CORP		06/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,959,300	4,997,719		2,281		2,281		5,000,000			0	125,000	06/15/2020.	1FE
38141G RD 8	GOLDMAN SACHS GROUP INC		06/16/2020.	Various		13,350,545	12,700,000	12,387,036	12,583,656		20,810		20,810		12,596,780		753,765	753,765	474,291	01/22/2023.	2FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS..		06/01/2020.	Paydown		22,021	22,021	21,911	27,126		(185)		(185)		22,021			0	896	09/01/2034.	1FM
402479 CA 5	GULF POWER CO		04/15/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,998,880	7,000,069		(69)		(69)		7,000,000			0	166,250	04/15/2020.	1FE
40414L AJ 8	HEALTHPEAK PROPERTIES INC		06/24/2020.	Tender Offer		2,454,160	2,232,000	2,221,733	2,227,587		508		508		2,228,095		3,905	3,905	258,795	11/15/2023.	2FE
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS		06/25/2020.	Paydown		1,422,554	1,422,554	1,422,536	1,422,547		20		20		1,422,554			0	38,120	01/27/2048.	1FE
40423X AC 6	NZES 2018-PLS1 B - CMO/RMBS		06/25/2020.	Paydown		284,511	284,511	284,511	284,512		(3)		(3)		284,511			0	8,567	01/27/2048.	1FE
404280 AK 5	HSBC HOLDINGS PLC	C	06/09/2020.	Tender Offer		3,141,290	3,000,000	2,993,490	2,999,127		297		297		2,999,424		576	576	217,790	04/05/2021.	1FE
406216 BD 2	HALLIBURTON CO		04/01/2020.	Adjustment							521		521					0	1,145,948	08/01/2023.	2FE
406216 BG 5	HALLIBURTON CO		04/01/2020.	Adjustment							440		440					0	1,175,362	11/15/2025.	2FE
41161G AC 7	HVMLT 2006-8 A1A - RMBS		05/21/2020.	Paydown		7,207	7,199	2,018	6,399		928		928		7,207			0	119	07/21/2036.	1FM
41161G AC 7	HVMLT 2006-8 A1A - RMBS		06/22/2020.	Paydown		3,731	3,731	1,046	3,316		296		296		3,731			0	28	07/21/2036.	2FM
41161P CX 9	HVMLT 2004-1 1A - CMO/RMBS		06/19/2020.	Paydown		12,675	12,675	12,089	11,991		1,815		1,815		12,675			0	209	04/19/2034.	1FM
41161P EX 7	HVMLT 2004-5 2A6 - CMO/RMBS		06/01/2020.	Paydown		59,973	59,973	48,128	55,635		7,899		7,899		59,973			0	1,437	06/19/2034.	1FM
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS		06/01/2020.	Paydown		133,683	133,683	133,095	132,736		2,727		2,727		133,683			0	3,969	06/19/2034.	1FM
41161P FV 0	HVMLT 2004-6 5A - CMO/RMBS		06/01/2020.	Paydown		11,075	11,075	11,227	11,280		(580)		(580)		11,075			0	444	08/19/2034.	1FM
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS		06/01/2020.	Paydown		59,134	59,134	53,648	49,760		2,309		2,309		59,134			0	2,417	07/19/2035.	1FM
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS		06/01/2020.	Paydown									0					0	181	07/19/2035.	2FM
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS		06/19/2020.	Paydown		53,543	53,543	33,724	35,716		1,821		1,821		53,543			0	788	11/19/2035.	1FM
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS		06/19/2020.	Paydown		61,792	61,792	43,580	49,153		26,770		26,770		61,792			0	893	08/19/2045.	1FM
41161V AC 4	HVMLT 2006-7 2AA - RMBS		06/19/2020.	Paydown		19,723	20,097	12,513	12,948		1,344		1,344		19,723			0	277	09/19/2036.	1FM
41162G AA 0	HVMLT 2006-11 A1A - RMBS		06/19/2020.	Paydown		148,705	147,341	132,837	141,828		1,278		1,278		148,705			0	1,977	12/19/2036.	1FM
411707 AB 8	HNGRY 2018-1 A1 - ABS		06/20/2020.	Paydown		31,500	31,500	31,467	31,479		43		43		31,500			0	669	06/22/2048.	2FE
411707 AD 4	HNGRY 2018-1 A2 - ABS		06/20/2020.	Paydown		35,000	35,000	35,000	35,000				0		35,000			0	868	06/22/2048.	2FE
419838 AA 5	HAWAIIAN AIRLINES INC - ABS		04/01/2020.	Adjustment							(11)		(11)					0	2,256	07/15/2027.	3FE
42249# AA 7	HEALTHPARTNERS, INC		05/15/2020.	Paydown		636,649	636,649	636,649	636,678		(59)		(59)		636,649			0	29,350	05/15/2030.	1
42770Q AA 0	HERO 2014-2 A - ABS		04/01/2020.	Adjustment							131		131					0	4,309	09/21/2040.	1FE
42770R AA 8	HERO FDG TR 2014-1 - ABS		04/01/2020.	Adjustment							(0)		(0)					0	4,359	09/20/2038.	1FE
42806D BC 2	HERTZ 164 A - ABS		06/01/2020.	Various		7,792,301	8,000,000	7,812,500	7,926,808		23,581		23,581		7,950,389		(158,088)	(158,088)	92,634	07/25/2022.	1FE
42806D CH 0	HERTZ 192 A - ABS		06/25/2020.	Paydown		2,133,378	2,133,378	2,132,749	2,132,813		816		816		2,133,378			0	47,187	05/25/2025.	1FE
42809H AG 2	HESS CORP		06/03/2020.	JP Morgan		11,220,000	11,000,000	10,976,900	10,983,593		830		830		10,984,423		235,577	235,577	320,589	04/01/2027.	3FE
43133A AA 5	HITR 2018-1 A1 - CDO	C	04/10/2020.	Paydown		1,910,888	1,910,888	1,872,670	1,875,589		72,491		72,491		1,910,888			0	64,647	10/11/2038.	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
43285H AA 6	HGVT 20A A - ABS	..	06/25/2020.	Paydown		66,058	66,058	66,054			4		4		66,058			0	75	02/25/2039.	1FE
43722# AA 1	HOME DEPOT (MONTEREY PARK, CA) CONTROL	..	06/15/2020.	Paydown		48,054	48,054	48,054	48,054		(0)		(0)		48,054			0	1,483	06/15/2038.	1
43739E AP 2	HMBT 2005-1 A1 - RMBS	..	06/25/2020.	Paydown		61,120	61,120	53,706	55,478		889	3,062	(2,173)		61,120			0	1,114	03/25/2035.	1FM
43739E CL 9	HMBT 2006-1 1A1 - RMBS	..	06/01/2020.	Paydown		5,728	5,736	5,005	4,677		183		183		5,728			0	276	04/25/2037.	1FM
43739H AA 8	HMBT 2006-2 A1 - RMBS	..	06/25/2020.	Paydown		782,512	782,512	684,382	716,034		160,309		160,309		782,512			0	10,866	12/25/2036.	1FM
440405 AE 8	HORZN 181 A - ABS	..	04/15/2020.	Paydown		8,167	8,167	8,167	8,220				0		8,167			0	3,552	12/15/2038.	1FE
44040H AA 0	HORZN 2019 A - ABS	..	05/15/2020.	Paydown		25,396	25,396	25,396	25,396		(1)		(1)		25,396			0	1,514	07/15/2039.	1FE
44106M AR 3	HOSPITALITY PROPERTIES TRUST	..	05/15/2020.	INT'L FC STONE		5,347,500	6,000,000	5,993,220	5,997,443		263		263		5,997,705		(650,205)	(650,205)	115,500	06/15/2023.	2FE
44106M AS 1	HOSPITALITY PROPERTIES TRUST	..	05/15/2020.	IMPERIAL CAPITAL		6,508,438	7,375,000	7,341,034	7,359,199		1,304		1,304		7,360,503		(852,065)	(852,065)	232,435	03/15/2024.	2FE
44106M AT 9	HOSPITALITY PROPERTIES TRUST	..	05/15/2020.	INT'L FC STONE		7,683,750	9,000,000	8,890,200	8,939,563		3,941		3,941		8,943,504		(1,259,754)	(1,259,754)	274,500	03/15/2025.	2FE
44106M AV 4	HOSPITALITY PROPERTIES TRUST	..	05/29/2020.	IMPERIAL CAPITAL		2,520,000	3,000,000	2,928,450	2,952,020		5,597		5,597		2,954,818		(434,818)	(434,818)	204,313	02/15/2026.	3FE
44106M AX 0	HOSPITALITY PROPERTIES TRUST	..	05/18/2020.	WELLS FARGO SECURITIES LLC		7,987,500	10,000,000	9,798,180	9,835,564		6,688		6,688		9,842,252		(1,854,752)	(1,854,752)	334,653	01/15/2028.	2FE
44106M AY 8	HOSPITALITY PROPERTIES TRUST	..	05/29/2020.	IMPERIAL CAPITAL		2,668,750	3,500,000	3,412,290	3,423,428		5,031		5,031		3,425,944		(757,194)	(757,194)	198,637	02/15/2030.	3FE
44107T AV 8	HOST HOTELS & RESORTS LP	..	05/01/2020.	Various		12,511,371	13,000,000	12,978,940	12,987,540		701		701		12,988,241		(476,871)	(476,871)	201,443	06/15/2025.	2FE
44107T AW 6	HOST HOTELS & RESORTS LP	..	04/30/2020.	WELLS FARGO SECURITIES LLC		20,402,356	21,275,000	21,414,804	21,366,544		(4,729)		(4,729)		21,361,815		(959,459)	(959,459)	726,009	02/01/2026.	2FE
44107T AY 2	HOST HOTELS & RESORTS LP	..	04/30/2020.	Various		12,065,390	14,000,000	13,890,520	13,892,426		3,093		3,093		13,895,519		(1,830,129)	(1,830,129)	182,438	12/15/2029.	2FE
44329H AG 9	HP CMNTYS LLC	..	04/01/2020.	Adjustment							1,471		1,471					0	7,557	03/15/2023.	1FE
44329H AS 3	HP CMNTYS LLC	..	04/01/2020.	Adjustment							202		202					0	1,358	03/15/2023.	1FE
448579 AE 2	HYATT HOTELS CORP	..	05/28/2020.	WELLS FARGO SECURITIES LLC		3,890,000	4,000,000	3,979,920	3,992,362		855		855		3,993,216		(103,216)	(103,216)	118,500	07/15/2023.	2FE
448579 AG 7	HYATT HOTELS CORP	..	04/30/2020.	Various		14,275,000	15,000,000	14,979,900	14,982,186		(17)		(17)		14,982,169		(707,169)	(707,169)	417,448	09/15/2028.	2FE
449786 AY 8	ING BANK NV	C	02/26/2020.	Call @ 100.00							689		689					0	2,408,218	09/25/2023.	2FE
45112A AA 5	ICONX 2012-1 A2 - ABS	..	04/25/2020.	Paydown		15,834	15,834	15,834	15,834		(1)		(1)		15,834			0	1,402	01/26/2043.	4FE
45254N JB 4	IMM 2004-4 2A1 - CMO/RMBS	..	05/01/2020.	Paydown		5,972	5,972	5,746	5,518		5,057		5,057		5,972			0	534	09/25/2034.	1FM
45254N KX 4	IMM 2004-9 1A1 - CMO/RMBS	..	06/25/2020.	Paydown		15,180	15,180	13,890	13,831		277		277		15,180			0	287	01/25/2035.	1FM
45254N MZ 7	IMM 2005-2 1A2 - RMBS	..	06/25/2020.	Paydown		166,938	166,938	135,636	143,887		46,218		46,218		166,938			0	2,509	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 - RMBS	..	06/25/2020.	Paydown		6,726	6,726		1,267		2,347		2,347		6,726			0	458	08/25/2035.	1FM
45254T TN 4	IMSA 2006-1 2A1 - RMBS	..	06/25/2020.	Paydown		1,764	1,764	1,235	1,393		1,270		1,270		1,764			0	32	05/25/2036.	1FM
45660K AA 9	INDX 2006-AR39 A1 - RMBS	..	06/25/2020.	Paydown		88,922	88,544	71,333	73,684		3,266		3,266		88,922			0	1,415	02/25/2037.	1FM
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS	..	06/25/2020.	Paydown		115,878	127,266	94,560	94,851		3,828	4,286	(457)		115,878			0	2,265	02/25/2035.	1FM
45660L DB 2	INDX 2005-AR1 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		8,364	8,364	8,301	8,305		182		182		8,364			0	258	03/25/2035.	1FM
45660L V9 7	INDX 2005-AR31 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		40,699	40,699	36,504	36,585		1,271		1,271		40,699			0	1,300	01/25/2036.	1FM
45660L ZM 4	INDA 2005-AR1 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		18,879	18,879	17,699	17,564		4,067		4,067		18,879			0	674	11/25/2035.	3FM
45660N X9 1	INDX 2004-AR6 5A2 - CMO/RMBS	..	06/01/2020.	Paydown		3,269	3,269	2,680	2,711		2,132		2,132		3,269			0	150	10/25/2034.	1FM
456618 AF 4	INDX 2006-AR8 A3A - RMBS	..	06/25/2020.	Paydown		58,219	58,219	51,582	54,976		3,433		3,433		58,219			0	896	07/25/2046.	1FM
45661X AB 8	INDX 2006-AR13 A2 - CMO/RMBS	..	06/25/2020.	Paydown		70,526	70,526	42,272	42,580		2,644		2,644		70,526			0	902	07/25/2036.	1FM
45669A AD 6	INDA 2007-AR1 2A1 - CMO/RMBS	..	05/01/2020.	Paydown		148,994	148,994	128,338	132,156		1,506	6,222	(4,717)		148,994			0	5,716	03/25/2037.	1FM
45686@ AB 0	INFRASTRIPE LLC	..	06/30/2020.	Direct		7,500	7,500	7,375	7,380		11		11		7,500			0	293	09/30/2024.	2PL
46187V AA 7	IHSFR 18SFR3 A - ABS	..	06/17/2020.	Paydown		28,813	28,813	24,707			6,574		6,574		28,813			0	124	07/17/2037.	1FE
46187X AA 3	IHSFR 18SFR4 A - RMBS	..	06/18/2020.	Paydown		98,845	98,845	89,455			16,122		16,122		98,845			0	398	01/19/2038.	1FE
46591K AC 7	JPMMT 198 A3 - CMO/RMBS	..	06/01/2020.	Paydown		2,093,122	2,093,122	2,120,267	2,120,195		(26,781)		(26,781)		2,093,122			0	16,051	03/25/2050.	1FE
46616M AA 8	HENDR 2010-3 A - ABS	..	06/15/2020.	Paydown		55,126	55,126	55,115	54,807		831		831		55,126			0	1,736	12/15/2048.	1FE
46616M AB 6	HENDR 2010-3 B - ABS	..	06/15/2020.	Paydown		21,279	21,279	21,279	21,280		(2)		(2)		21,279			0	1,202	12/15/2050.	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
46616P AA 1	HENDR 2011-1 A - ABS	..	06/15/2020.	Paydown		86,972	86,972	86,949	86,945		77		77		86,972			0	3,601	10/15/2056.	1FE
46616Q AA 9	HENDR 2011-2 A - ABS	..	06/15/2020.	Paydown		114,122	114,122	114,056	114,051		174		174		114,122			0	4,446	09/15/2056.	1FE
46616V AA 8	HENDR 2012-1 A - ABS	..	06/15/2020.	Paydown		48,692	48,692	48,681	49,090		(1,646)		(1,646)		48,692			0	1,861	02/16/2065.	1FE
46617A AA 3	HENDR 123 A - ABS	..	06/15/2020.	Paydown		66,918	66,918	66,247	66,302		1,884		1,884		66,918			0	1,916	09/15/2065.	1FE
46617F AA 2	HENDR 2013-1 A - ABS	..	06/15/2020.	Paydown		106,195	106,195	105,889	105,911		756		756		106,195			0	2,799	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2 A - ABS	..	06/15/2020.	Paydown		149,127	149,127	149,092	149,129		(6)		(6)		149,127			0	5,157	03/15/2062.	1FE
46617L AA 9	HENDR 133 A - ABS	..	06/15/2020.	Paydown		207,112	207,112	206,945	206,952		368		368		207,112			0	6,079	01/17/2073.	1FE
46617N AS 6	JFIN 142R 1BR - CDO	C	04/20/2020.	Paydown		2,978,722	2,978,722	2,978,722	2,978,791		(166)		(166)		2,978,722			0	91,518	07/20/2026.	1FE
46617T AA 2	HENDR 2014-1 A - ABS	..	06/15/2020.	Paydown		106,014	106,014	105,954	105,953		172		172		106,014			0	3,544	03/15/2063.	1FE
46617Y AP 8	JFIN 2015R A2R - CDO	C	06/15/2020.	Paydown		3,138,616	3,138,616	3,138,616	3,137,596		1,019		1,019		3,138,616			0	44,207	03/16/2026.	1FE
46618A AA 2	HENDR 2014-2 A - ABS	..	06/15/2020.	Paydown		199,022	199,022	198,743	198,753		784		784		199,022			0	6,376	01/17/2073.	1FE
46618H AA 7	HENDR 2014-3 A - ABS	..	06/15/2020.	Paydown		293,592	293,592	293,816	293,830		(667)		(667)		293,592			0	9,026	06/15/2077.	1FE
46618L AA 8	HENDR 2015-1 A - ABS	..	06/15/2020.	Paydown		266,818	266,818	264,341	264,497		6,469		6,469		266,818			0	7,458	09/15/2072.	1FE
46619R AA 4	HENDR 2015-2 A - ABS	..	06/15/2020.	Paydown		112,258	112,258	112,431	112,401		(468)		(468)		112,258			0	3,941	03/15/2058.	1FE
46619U AB 5	APEXC 2017 AF - CDO	..	04/24/2020.	Paydown		73,904	73,904	73,904	73,909		(10)		(10)		73,904			0	2,663	04/24/2029.	1FE
46619X AA 1	HENDR 2015-3 A - ABS	..	06/15/2020.	Paydown		79,392	79,392	79,322	79,327		216		216		79,392			0	3,032	03/17/2070.	1FE
46620J AA 9	HENDR 171 A - ABS	..	06/15/2020.	Paydown		46,159	46,159	46,124	46,128		160		160		46,159			0	1,944	08/16/2060.	1FE
46620V AA 2	HENDR 172 A - RMBS	..	06/15/2020.	Paydown		116,688	116,688	116,635	116,640		144		144		116,688			0	3,711	09/15/2072.	1FE
466247 L6 8	JPMMT 2006-A2 2B1 - CMO/RMBS	..	06/01/2020.	Paydown		68,555	68,555	65,341	66,131		6,405		6,405		68,555			0	2,464	08/25/2034.	1FM
466247 PW 7	JPMMT 2005-A3 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		14,465	14,465	12,187			3,770		3,770		14,465			0	135	06/25/2035.	2FE
466247 QP 1	JPMMT 2005-A3 7A1 - CMO/RMBS	..	06/01/2020.	Paydown		49,921	49,827	40,094	43,756		669	6,978	(6,309)		49,921			0	2,536	06/25/2035.	1FM
466247 RP 0	JPMMT 2005-HYB4 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		61,193	61,193	54,309	54,574		33,022		33,022		61,193			0	2,926	07/25/2035.	1FM
466247 UG 6	JPMMT 2005-A6 7A1 - CMO/RMBS	..	06/01/2020.	Paydown		236,964	151,016	147,622	151,328		130		130		236,964			0	4,594	08/25/2035.	1FM
46625H JH 4	JPMORGAN CHASE & CO	..	04/03/2020.	Stifel, Nicolaus & Co., Inc		5,145,400	5,000,000	4,987,250	4,995,709		356		356		4,996,065		149,335	149,335	112,000	01/25/2023.	1FE
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS	..	06/01/2020.	Paydown		27,504	40,562	27,386	23,229		(404)		(404)		27,504			0	2,106	12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		13,120	13,022	976	9,810		432		432		13,120			0	487	03/25/2036.	1FM
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		387,213	387,213	318,658	325,187		6,917	15,961	(9,044)		387,213			0	14,790	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 - CMO/RMBS	..	06/01/2020.	Paydown		15,810	15,819	8,857	11,031		45		45		15,810			0	611	03/25/2036.	1FM
46628K AC 4	JPMMT 2006-A3 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		75,862	36,404	32,148	32,453		592		592		75,862			0	1,128	05/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 - CMO/RMBS	..	06/01/2020.	Paydown		5,157	5,162	4,114	4,468		8		8		5,157			0	91	06/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 - RMBS	..	06/01/2020.	Paydown			56,008	37,428	35,396		314		314					0	2,511	08/25/2036.	1FM
466308 AE 3	JPALT 2008-R3 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		49,387	49,387	43,136	43,938		373	1,161	(788)		49,387			0	1,175	05/26/2037.	1FM
46630G AN 5	JPMMT 2007-A1 4A2 - CMO/RMBS	..	06/01/2020.	Paydown		11,236	11,236	10,506	10,662		1,202		1,202		11,236			0	368	07/25/2035.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS	..	06/01/2020.	Paydown		2,459	2,485		1,704		80		80		2,459			0	69	04/25/2037.	1FM
46631N DT 3	JPMMT 2007-S3 A90 - CMO/RMBS	..	06/01/2020.	Paydown		2,458	2,625	2,195	1,703		1		1		2,458			0	189	08/25/2037.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS	..	06/01/2020.	Paydown		248,682	248,682	200,186	213,691		94,893		94,893		248,682			0	7,259	07/29/2037.	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 - CMO/RMBS	..	06/01/2020.	Paydown		178,464	178,624	20,871	41,129		13,549		13,549		178,464			0	7,301	11/26/2038.	1FM
46632Y AC 8	JPMMT 2008-R3 2A1 - CMO/RMBS	..	05/01/2020.	Paydown		146,160	146,160	75,798	78,724		(3,197)	2,993	(6,190)		146,160			0	8,230	11/26/2038.	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 - CMO/RMBS	..	06/01/2020.	Paydown			32						0					0	666	11/26/2038.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS	..	06/01/2020.	Paydown		6,169	6,169	4,784	6,168		10		10		6,169			0	841	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 - CMO/RMBS	..	06/01/2020.	Paydown		11,398	12,036	1,216			288,824		288,824		11,398			0	1,964	04/26/2035.	1FM
46633P AU 6	JPMRR 2009-7 111 - CMO/RMBS	..	06/01/2020.	Paydown		24,820	24,820	23,948	24,482		1,104		1,104		24,820			0	872	09/27/2036.	1FM

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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
46634D AX 6	JPMRR 2010-1 3A2 - CMO/RMBS		06/01/2020.	Paydown		86,838	97,442	46,015	59,502		4,213		4,213		86,838			0	7,246	04/26/2037.	1FM
46634F AU 7	JPMRR 2010-2 3A1 - CMO/RMBS		05/01/2020.	Paydown			1	1	0		(0)		(0)					0		07/26/2036.	5GI
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		06/01/2020.	Paydown		248,887	248,887	172,237	202,181		160,848		160,848		248,887			0	11,922	03/01/2039.	1FM
46635T CG 5	JPMCC 2011-C3 A4 - CMBS		06/01/2020.	Paydown		421,355	421,355	412,072	419,453		1,902		1,902		421,355			0	9,630	02/16/2046.	1FM
466365 AA 1	JACK 2019-1 A2I - ABS		05/25/2020.	Paydown		45,000	45,000	45,000	45,000				0		45,000			0	2,240	08/25/2049.	2FE
466365 AB 9	JACK 2019-1 A2II - ABS		05/25/2020.	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	2,798	08/25/2049.	2FE
46636V AC 0	JPMCC 2011-C5 A3 - CMBS		06/01/2020.	Paydown		622,414	622,414	628,637	622,636		(223)		(223)		622,414			0	15,608	08/17/2046.	1FM
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES		06/25/2020.	Paydown		226,817	226,817	207,821	218,248		27,741		27,741		226,817			0	3,295	06/26/2047.	1FE
46651G AC 3	JPMMT 2019-7 A3 - CMO/RMBS		06/01/2020.	Paydown		811,205	811,205	821,345	821,291		(10,050)		(10,050)		811,205			0	6,285	02/25/2050.	1FE
46651N AA 2	JOLAR 2019-1 A - ABS	C	06/15/2020.	Paydown		146,466	146,466	146,797	146,760		(1,468)		(1,468)		146,466			0	6,782	04/15/2044.	1FE
472320 AA 8	JMAC 08R1 A - CMO/RMBS		06/01/2020.	Paydown		237,676	238,342	184,351	190,483		6,975		6,975		237,676			0	11,835	06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 - CMO/RMBS		06/01/2020.	Paydown		35,893	35,893	27,509	31,964		26,715		26,715		35,893			0	4,050	09/30/2035.	1FM
472321 AC 2	JMAC 2010-R8 2A1 - CMO/RMBS		06/01/2020.	Paydown		85,571	85,572	73,956	84,314		5,427		5,427		85,571			0	3,525	07/27/2037.	1FM
472321 AG 3	JMAC 2008-R2 1A3 - CMO/RMBS		06/30/2020.	Paydown		(102,933)	31,436	164			(105,025)		(105,025)		(122,277)		19,344	19,344	3,005	09/30/2035.	1FM
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS		04/01/2020.	Adjustment							0		0					0	45	07/25/2037.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 - CMO/RMBS		06/01/2020.	Paydown		234,801	234,801	198,341	226,682		21,084		21,084		234,801			0	6,644	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		06/01/2020.	Paydown			736	89	261		89		89					0	92	02/25/2037.	1FM
47232A AA 6	JMAC 2008-R3 1A1 - CMO/RMBS		06/01/2020.	Paydown		101,905	101,905	93,832	100,892		3,379		3,379		101,905			0	3,577	03/21/2036.	1FM
47232A AC 2	JMAC 2008-R3 1A3 - CMO/RMBS		06/01/2020.	Paydown		838	42,461	3,307	10,201		(24,812)		(24,812)		838			0	1,468	03/21/2036.	1FM
47232A AD 0	JMAC 2008-R3 2A1 - CMO/RMBS		06/01/2020.	Paydown		129,759	129,759	124,447	129,718		156		156		129,759			0	4,705	06/26/2036.	1FM
47232A AH 1	JMAC 2008-R3 3A2 - CMO/RMBS		06/01/2020.	Paydown		77,435	77,280	1,856	27,938		3,578		3,578		77,435			0	2,506	05/01/2037.	1FM
47232C AH 7	JMAC 2009-R1 4A2 - CMO/RMBS		06/01/2020.	Paydown		40,542	46,591	46,291	46,588		(259)	364	(623)		40,542			0	3,917	06/21/2037.	1FM
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		98,668	98,668	97,665	97,938		780		780		98,668			0	5,435	09/01/2036.	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown			66		1		0		0					0	135	09/01/2036.	1FM
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		192,816	192,816	91,189	155,772		66,229		66,229		192,816			0	5,416	01/01/2047.	1FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		64,512	64,513	60,676	62,573		652		652		64,512			0	2,834	09/01/2036.	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown			55,787	21,280	33,767		787		787					0	1,853	09/01/2036.	1FM
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		73,806	73,806	73,806	73,059		370		370		73,806			0	1,750	01/01/2036.	1FM
47232D BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		17,342	17,342	8,428	16,969		301		301		17,342			0	2,200	02/01/2037.	1FM
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		04/01/2020.	Paydown									0					0	19	02/01/2037.	3FM
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown			28,416	7,584	18,866		(419)		(419)					0	1,257	02/01/2037.	4FM
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2020.	Paydown		16,646	16,646		16,574		254		254		16,646			0	223	09/25/2036.	1FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2020.	Paydown			15,205		5		(9)		(9)					0	151	09/25/2036.	1FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		40,555	40,555	39,771	40,329		175		175		40,555			0	2,415	07/01/2037.	1FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown			43,257	5,952	11,856		(276)		(276)					0	2,244	07/01/2037.	1FM
47232D BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/27/2020.	Various		65,844	65,844	22,428	62,023		11,960		11,960		72,162		(6,318)	(6,318)	1,665	06/01/2037.	1FM
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		76,106	68,296	16,427	17,050		2,968		2,968		76,106			0	2,371	06/01/2037.	1FM
47232D CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		83,022	83,022	18,600	60,095		16,882		16,882		83,022			0	2,938	02/01/2047.	1FM
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		43,223	43,223	19,091	34,213		3,561		3,561		43,223			0	1,216	05/01/2036.	1FM
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2020.	Paydown		6,297	6,297	2,307	5,769		771		771		6,297			0	303	12/25/2036.	1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/25/2020.	Paydown			24	6	6	7	(46)		(39)					0	52	12/25/2036.	1FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020.	Paydown		20,774	20,774	1,591	9,167		1,661		1,661		20,774			0	962	04/01/2047.	1FM

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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 CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/01/2020.	Paydown			17						0					0	1	04/01/2047.	1FM
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		8,220	8,221	6,951	8,104		87		87		8,220			0	582	06/01/2037.	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	04/01/2020.	Paydown			0		0		(0)		(0)					0	1	06/01/2037.	1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		41,095	40,099	10,403	16,339		1,581		1,581		41,095			0	1,784	08/01/2037.	1FM
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		162,222	162,221	161,200	161,548		162		162		162,222			0	9,768	08/01/2037.	1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/01/2020.	Paydown			15,889	513	276	1,477	(18,271)		(16,794)					0	2,622	08/01/2037.	1FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		120,841	120,841	74,199	110,386		10,394		10,394		120,841			0	5,899	09/01/2035.	1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown			7,796	2,324	2,586		189		189					0	223	09/01/2035.	1FM
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		218,367	218,367	58,214	99,289		16,394		16,394		218,367			0	6,311	04/01/2037.	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	04/01/2020.	Adjustment							(0)		(0)					0	1	04/01/2037.	1FM
47232D EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		151,331	151,331	61,215	135,494		14,556		14,556		151,331			0	4,493	02/01/2037.	1FM
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown			88	4	2		(1)		(1)					0	2	02/01/2037.	1FM
47232D EQ 1	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/27/2020.	Various		229,615	229,615	25,289	229,729		(1,954)		(1,954)		227,737		1,878	1,878	3,435	05/01/2037.	1FM
47232D ER 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		87,578	87,578	28,089	76,081		6,582		6,582		87,578			0	2,545	05/01/2037.	1FM
47232D EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/01/2020.	Paydown		65,888	65,888	18,338	34,691		16,358		16,358		65,888			0	2,644	08/01/2037.	1FM
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown			11,093						0					0	345	08/01/2037.	1FM
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown			2,773		2,799		(22)		(22)					0	97	08/01/2037.	4FM
47232D FD 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		156,777	156,776	66,309	129,348		9,446		9,446		156,777			0	5,384	11/01/2036.	1FM
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown			2,103	405	642		60		60					0	71	11/01/2036.	1FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2020.	Paydown		69,061	69,061	48,360	44,479		1,210		1,210		69,061			0	519	12/01/2036.	1FM
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS	..	06/01/2020.	Paydown		701,115	701,115	682,417	646,427		126,632		126,632		701,115			0	24,507	11/26/2037.	1FM
47232T AB 3	JMAC 09R3 1A2 - CMO/RMBS	..	06/01/2020.	Paydown		24,054	24,054	21,047	22,019		5,433		5,433		24,054			0	751	12/25/2035.	1FM
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		20,060	20,060	20,060	19,975		(0)		(0)		20,060			0	1,224	02/01/2037.	1FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown			4,233						0					0	228	02/01/2037.	1FM
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		28,301	28,301	26,507	27,516		113		113		28,301			0	1,446	02/01/2037.	1FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown			5,972	317	772		(32)		(32)					0	271	02/01/2037.	1FM
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		36,458	36,458	36,458	35,903		301		301		36,458			0	1,828	07/01/2037.	1FM
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown			23,438						0					0	1,164	07/01/2037.	1FM
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		26,953	26,953	12,314	19,636		2,191		2,191		26,953			0	1,290	09/01/2036.	1FM
47232V AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown			3,751	848	600		(8)		(8)					0	222	09/01/2036.	1FM
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		16,753	16,753	6,804	11,561		4,168		4,168		16,753			0	955	09/01/2035.	1FM
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown			165	15	23		1		1					0	26	09/01/2035.	1FM
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		55,297	55,297	7,940	37,437		5,553		5,553		55,297			0	1,306	09/01/2035.	1FM
47232V BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown			6,350						0					0	63	09/01/2035.	1FM
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		20,680	20,680	20,680	20,596		33		33		20,680			0	1,208	11/01/2036.	1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown			894		99		(3)		(3)					0	98	11/01/2036.	1FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2020.	Paydown		12,078	11,967		12,816		1,495		1,495		12,078			0	148	11/01/2037.	4FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		5,337	5,333		5,712		2,854		2,854		5,337			0	387	11/01/2037.	5FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		20,056	20,056	20,056	19,941		17		17		20,056			0	1,194	07/01/2036.	1FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown			4,622	74	609		(12)		(12)					0	227	07/01/2036.	1FM
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2020.	Paydown		36,116	36,116	30,427	34,720		703		703		36,116			0	524	04/01/2037.	1FM

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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
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		130,465	130,464	130,256	129,905		208		208		130,465			0	5,271	11/01/2035.	1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			36,507		3,124		(170)		(170)					0	1,264	11/01/2035.	1FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		79,913	79,913	70,141	78,108		668		668		79,913			0	2,746	05/01/2036.	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			13,748		3,702		(135)		(135)					0	442	05/01/2036.	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			664		345		(6)		(6)					0	19	05/01/2036.	4FM
47232V CV 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020.	Paydown		82,223	82,222	79,969	80,805		594		594		82,223			0	6,425	11/01/2036.	1FM
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2020.	Paydown			159		13		(5)		(5)					0	1,369	11/01/2036.	1FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		163,025	163,024	162,107	162,095		157		157		163,025			0	6,302	09/01/2035.	1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020.	Paydown			27,048		3,542		(142)		(142)					0	1,013	09/01/2035.	1FM
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020.	Paydown		46,441	46,441	18,834	45,750		697		697		46,441			0	2,365	04/01/2036.	1FM
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		111,688	111,688	95,558	102,469		2,436		2,436		111,688			0	5,221	02/01/2036.	1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020.	Paydown			139,774		16,079		(452)		(452)					0	8,616	02/01/2036.	1FM
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		39,482	39,482	39,482	38,771		181		181		39,482			0	1,899	04/01/2036.	1FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		13,394	13,394	9,916	8,276		39		39		13,394			0	628	07/01/2036.	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020.	Paydown			4		2		(19)		(19)					0	52	07/01/2036.	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020.	Paydown			1		0		(0)		(0)					0	0	07/01/2036.	3FM
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2020.	Paydown		4,533	4,534	4,534	4,523		11		11		4,533			0	42	03/01/2036.	1FM
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		51,432	51,432	36,879	38,919		294		294		51,432			0	1,876	03/01/2036.	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/30/2020.	Paydown			12,874		145		(303)		(303)		(6,003)		6,003	6,003	516	03/01/2036.	1FM
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		32,488	32,488	32,017	32,348		144		144		32,488			0	1,646	03/01/2037.	1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			15,213						0					0	651	03/01/2037.	1FM
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		8,139	8,139	7,774	8,105		55		55		8,139			0	440	04/01/2037.	1FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			8,447						0					0	361	04/01/2037.	1FM
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		131,369	131,369	129,130	130,468		314		314		131,369			0	5,927	01/01/2036.	1FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			47,890		28,224		909		909					0	2,226	01/01/2036.	1FM
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		24,196	24,196	24,196	24,092		5		5		24,196			0	1,004	02/01/2036.	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			11,236	4,256	7,245		214		214					0	517	02/01/2036.	1FM
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		346,926	346,925	224,762	324,841		13,872		13,872		346,926			0	24,365	11/01/2036.	1FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		75,650	75,650	3,808	65,393		9,955		9,955		75,650			0	2,691	01/01/2047.	1FM
47232V FX 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/26/2020.	Paydown		85,233	85,233	14,878	84,754		914		914		85,233			0	1,199	07/01/2037.	1FM
47232V FY 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		13,694	13,694	5,324	12,081		556		556		13,694			0	213	07/01/2037.	1FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			19,167	4,077	455		(162)		(162)					0	378	07/01/2037.	1FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		28,242	28,242	16,983	23,680		803		803		28,242			0	1,303	02/01/2036.	1FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			11,326		4,742		424		424					0	535	02/01/2036.	1FM
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown		143,336	143,336	141,452	135,837		4,485		4,485		143,336			0	7,137	03/01/2036.	1FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2020.	Paydown			24,501	4,153	5,039		(489)		(489)					0	2,352	03/01/2036.	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/30/2020.	Paydown			449		2		(6)		(6)		(9,392)		9,392	9,392	10	01/01/2047.	1FM
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1		06/01/2020.	Paydown		87,228	87,228	17,664	73,777		6,074		6,074		87,228			0	8,521	09/01/2036.	1FM
47760Q AA 1	JIMMY 2017-1 2I - ABS		04/30/2020.	Paydown		22,500	22,500	22,500	22,500				0		22,500			0	1,015	07/30/2047.	2FE
47760Q AB 9	JIMMY 2017-1 2II - ABS		04/30/2020.	Paydown		18,000	18,000	18,000	18,000				0		18,000			0	1,090	07/30/2047.	2FE
48244X AA 0	KDAC 2017-1 A - ABS	C	04/15/2020.	Paydown		36,108	36,108	36,107	36,108		5		5		36,108			0	2,317	12/15/2042.	1FE
49255P AA 1	KSTRL 2018-1 A - ABS	C	06/15/2020.	Paydown		115,834	115,834	112,566	112,915		8,088		8,088		115,834			0	4,171	12/15/2038.	1FE

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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
493268 AY 2	KSLT 2000-B A2 - ABS		04/27/2020.	Paydown		14,829	14,829	12,012	14,827		5		5		14,829			0	403	07/25/2029.	1FE
50077L AK 2	KRAFT HEINZ FOODS CO		04/20/2020.	BARCLAYS CAPITAL INC FIXED INC.		8,322,080	8,000,000	7,989,360	7,993,783		312		312		7,994,095		327,985	327,985	243,144	07/15/2025.	3FE
50077L AT 3	KRAFT HEINZ FOODS CO		04/28/2020.	Various		52,798,750	50,000,000	49,618,600	49,665,794		9,683		9,683		49,675,477		3,123,273	3,123,273	1,718,958	01/30/2029.	3FE
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		04/22/2020.	CALL		135,252	135,252	135,252	135,252				0		135,252			0	5,216	07/24/2034.	1PL
50208X AJ 1	LMREC 15CR1R AR - CMBS		04/24/2020.	Paydown		970,220	970,221	970,827	970,543		(323)		(323)		970,220			0	8,155	02/24/2032.	1FE
50243@ AA 8	LAS VEGAS CONVENTION AND VISITORS AUTHOR		06/15/2020.	Paydown		233,486	233,486	233,486	233,486		0		0		233,486			0	5,744	12/15/2039.	2
50543L AA 0	LAFL 2016 A1 - ABS	C	06/15/2020.	Paydown		203,958	203,958	200,001	201,332		7,648		7,648		203,958			0	7,181	01/15/2042.	1FE
52518R BE 5	LSSC 02GE1 A - RMBS		06/01/2020.	Paydown		1,792	1,792	1,711	1,119	674			674		1,792			0		01/30/2032.	6*
52520M CE 1	LMT 2005-2 3A7 - CMO/RMBS		06/01/2020.	Paydown		10,355	10,329	4,623	6,687		179		179		10,355			0	735	12/25/2035.	1FM
525221 EM 5	LXS 2005-7N A1A - RMBS		06/25/2020.	Paydown		106,348	106,348	77,997	84,012		53,230		53,230		106,348			0	1,543	12/25/2035.	1FM
525221 GM 3	LXS 2005-9N 1A1 - RMBS		05/26/2020.	Paydown		175,751	175,751	149,883	150,833		128,368		128,368		175,751			0	4,667	02/25/2036.	1FM
52523M AD 2	LXS 2006-15 A4 - RMBS		06/25/2020.	Paydown		90,443	87,507	48,371	53,207		4,963		4,963		90,443			0	1,124	10/25/2036.	1FM
525241 AL 9	LXS 2007-1 WF1 - RMBS		06/01/2020.	Paydown		92,080	91,029	35,333	66,085		1,813		1,813		92,080			0	2,819	01/25/2037.	1FM
525248 AC 4	LXS 2007-5H APO - RMBS		06/01/2020.	Paydown		35,905	31,589	8,695			75,128		75,128		35,905			0		05/25/2037.	1FM
526602 AA 5	LEONARD WOOD FAMILY CMNTYS LLC		04/01/2020.	Adjustment									0					0	905	07/15/2020.	2FE
542514 EV 2	LBMLT 2004-1 M2 - RMBS		06/25/2020.	Paydown		12,610	12,610	12,339	12,419		603		603		12,610			0	275	02/25/2034.	1FM
543190 AA 0	LTRAN III A1 - ABS		06/15/2020.	Paydown		647,319	647,319	626,346	632,973		43,550		43,550		647,319			0	17,254	01/17/2045.	1FE
543190 AB 8	LTRAN III A2 - ABS		04/01/2020.	Adjustment							13,634		13,634					0	6,918	01/17/2045.	1FE
55265K 7C 7	MASTR 2004-1 B1 - CMO/RMBS		06/01/2020.	Paydown		24,009	24,009	23,626	23,601		1,552		1,552		24,009			0	1,313	02/25/2034.	4FM
55274Q AK 1	MASTR 2006-2 110 - CMO/RMBS		06/01/2020.	Paydown		170,759	196,302	159,060	166,883		854	12,360	(11,506)		170,759			0	9,466	06/25/2036.	1FM
55281T AA 8	MCA II A - CDO		05/15/2020.	Paydown		380,894	380,894	380,894	380,956		(295)		(295)		380,894			0	23,370	08/15/2028.	1FE
55281T AB 6	MCA II B - CDO		05/15/2020.	Paydown		169,306	169,306	169,306	169,330		(116)		(116)		169,306			0	13,356	08/15/2028.	2FE
55312H AA 7	MMCAP 17 A1 - CDO		06/01/2020.	Paydown		12,737	12,737	12,137	12,151		986		986		12,737			0	184	12/01/2035.	1FE
55446M AA 5	MAACH 1 A - ABS	C	06/15/2020.	Paydown		146,484	146,484	146,479	146,480		12		12		146,484			0	4,241	10/15/2039.	1FE
55907R AA 6	MAGELLAN MIDSTREAM PARTNERS LP		06/19/2020.	Call @ 100.00		3,070,325	3,000,000	3,122,820	3,016,424		(6,987)		(6,987)		3,009,437		(9,437)	(9,437)	182,950	02/01/2021.	2FE
571903 BB 8	MARRIOTT INTERNATIONAL INC		06/03/2020.	Various		9,185,375	9,200,000	9,170,560	9,173,900		1,487		1,487		9,174,903		10,472	10,472	177,423	12/01/2028.	2FE
576431 AJ 9	MARM 2007-1 2A1 - CMO/RMBS		05/01/2020.	Paydown		6,796	6,786	1,999	4,109		175		175		6,796			0	383	11/25/2036.	1FM
576433 C5 3	MARM 2005-6 5A2 - CMO/RMBS		06/01/2020.	Paydown		70,815	70,815	59,447	58,379		1,550		1,550		70,815			0	1,638	07/25/2035.	1FM
576433 D5 2	MARM 2005-7 3A1 - CMO/RMBS		05/01/2020.	Paydown		48,808	48,808	39,413	37,193		65		65		48,808			0	1,508	09/25/2035.	1FM
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS		06/01/2020.	Paydown		141,005	141,005	135,717	134,817		536		536		141,005			0	4,601	12/25/2033.	1FM
576433 HM 1	MARM 2003-7 4A1 - CMO/RMBS		06/01/2020.	Paydown		9,362	9,362	9,105	8,992		972		972		9,362			0	290	01/25/2034.	1FM
576433 QD 1	MARM 2004-7 5A1 - CMO/RMBS		06/01/2020.	Paydown		1,801	1,801	1,711	1,691		373		373		1,801			0	81	07/25/2034.	1FM
576433 XA 9	MARM 2005-1 3A1 - CMO/RMBS		06/01/2020.	Paydown		84,011	84,011	79,810	79,215		5,551		5,551		84,011			0	1,615	02/25/2035.	1FM
576433 XW 1	MARM 2005-2 3A1 - CMO/RMBS		06/01/2020.	Paydown		3,732	3,732	3,583	3,549		2,780		2,780		3,732			0	401	03/25/2035.	1FM
576434 J7 0	MALT 2005-2 4A3 - CMO/RMBS		06/25/2020.	Paydown		39,533	39,533	32,862	36,975		8,562		8,562		39,533			0	706	03/25/2035.	1FM
576434 W5 9	MALT 2005-6 3A1 - CMO/RMBS		06/01/2020.	Paydown		18,919	17,580	16,935	15,541		670		670		18,919			0	1,798	11/25/2020.	3FM
57643L LC 8	MABS 2005-AB1 A4 - RMBS		06/01/2020.	Paydown		213,384	213,384	207,740	206,338		29,198		29,198		213,384			0	6,621	11/25/2035.	1FM
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS		05/01/2020.	Paydown		46,882	46,896	29,926	42,406		(87)		(87)		46,882			0	945	05/25/2036.	2FM
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS		06/01/2020.	Paydown		16,847	16,847	10,751	15,234		(171)		(171)		16,847			0	1,882	05/25/2036.	1FM
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS		06/01/2020.	Paydown		10,621	10,624	6,788	9,607		(23)		(23)		10,621			0	238	05/25/2036.	3FM
57645T AA 5	MARM 2007-HF2 A1 - RMBS		06/25/2020.	Paydown		629,405	629,405	552,061	592,843		68,808		68,808		629,405			0	7,141	09/25/2037.	1FM
58503F 40 3	MEDLEY CAPITAL CORP		04/01/2020.	Adjustment							788		788					0	8,166	01/30/2021.	1Z

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58933Y AR 6	MERCK & CO INC		04/03/2020.	BARCLAYS CAPITAL INC FIXED INC.		8,430,800	8,000,000	7,986,800	7,992,914		344		344		7,993,259		437,541	437,541	144,833	02/10/2025.	1FE
59020U V7 7	MLMI 2005-A9 1A1 - CMO/RMBS		06/01/2020.	Paydown		59,911	59,911	56,590	56,180		1,003	120	883		59,911			0	1,259	12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 - CMO/RMBS		06/01/2020.	Paydown		63,322	63,322	55,863	46,909		173		173		63,322			0	2,375	12/25/2035.	1FM
59020U ZE 8	MLMI 2005-A6 1A1 - RMBS		06/25/2020.	Paydown		939,208	939,208	875,518	904,242		116,186		116,186		939,208			0	17,724	08/25/2035.	1FM
59023N AW 8	MLMI 2006-AF2 PO - CMO/RMBS		06/01/2020.	Paydown		5,520	5,520	3,312			14,409		14,409		5,520			0		10/25/2036.	1FM
59023P AB 9	MLCC 2006-S3 2A1 - CMO/RMBS		06/01/2020.	Paydown		23,356	23,356	20,903	20,595		15,443		15,443		23,356			0	1,203	10/25/2036.	1FM
59111R AA 0	METAL 2017-1 A - ABS	C	04/01/2020.	Adjustment							(12)		(12)					0	7,698	10/15/2042.	2FE
595481 AA 0	MDST 2005-1 A - ABS		06/01/2020.	Paydown		53,614	53,614	51,469	52,742		1,975		1,975		53,614			0	2,388	01/15/2040.	1FE
59549W AA 1	MDST XI A - ABS		06/15/2020.	Paydown		79,175	79,175	79,172	79,175		(2)		(2)		79,175			0	3,032	07/15/2038.	2FE
59560W AA 5	MDST 2010 - 1 A - ABS		06/01/2020.	Paydown		161,941	161,941	161,587	161,095		2,274		2,274		161,941			0	4,858	12/15/2045.	1FM
59748T AA 7	MIDLAND COGENERATION VENTURE LP		04/01/2020.	Adjustment							(26)		(26)					0	8,400	03/15/2025.	3FE
59748T AB 5	MIDLAND COGENERATION VENTURE LP		04/01/2020.	Adjustment							(20)		(20)					0	7,358	03/15/2025.	3FE
599809 CN 8	MCMLT 2015-1 B1 - CMO/RMBS		04/22/2020.	Amherst Securities Group LLC		17,746,820	17,836,000	17,496,001	17,517,755		14,064		14,064		17,531,819		215,001	215,001	269,728	06/26/2056.	1FM
60688H AA 3	MMCFND XVIII A1 - CDO		04/01/2020.	Adjustment							18,326		18,326					0	455	12/26/2039.	1FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/29/2020.	Direct		4,483,200	4,483,200	4,480,092	4,075,939		1,933		1,933		4,483,200		(0)	(0)	86,819	10/30/2023.	1PL
61690P AM 3	MSRR 13R7 6B - CMO/RMBS		06/25/2020.	Paydown		923,607	939,228	833,745	992,296		42,442		42,442		923,607			0	12,545	12/27/2046.	1Z
61746B DJ 2	MORGAN STANLEY		06/16/2020.	MORGAN STANLEY CO		19,365,300	18,000,000	17,552,900	17,835,188		22,878		22,878		17,858,066		1,507,234	1,507,234	549,375	02/25/2023.	2FE
61748H AW 1	MSM 2004-5AR 4A - CMO/RMBS		06/01/2020.	Paydown		20,308	20,309	20,537	20,423		(1,320)		(1,320)		20,308			0	1,443	07/25/2034.	1FM
61748H FK 2	MSM 2004-10AR B1 - CMO/RMBS		06/01/2020.	Paydown		60,742	60,742	57,581	57,887		6,955		6,955		60,742			0	2,028	11/25/2034.	1FM
61748H UF 6	MSM 2006-1AR 1A1 - RMBS		06/25/2020.	Paydown		51,249	54,231	34,648	38,357		1,603	5,396	(3,793)		51,249			0	811	02/25/2036.	1FM
61749L AP 6	MSM 2006-8AR 5A4 - CMO/RMBS		06/01/2020.	Paydown		84,760	84,760	62,034	64,250		176,590		176,590		84,760			0	5,004	06/25/2036.	1FM
61749L BM 2	MSM 2006-8AR 6A2 - CMO/RMBS		06/01/2020.	Paydown		16,478	16,478	559	8,227		16,437		16,437		16,478			0	504	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A - RMBS		06/01/2020.	Paydown		20,819	20,819	14,105	8,724		210		210		20,819			0	619	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 - RMBS		06/01/2020.	Paydown		187,427	187,427	170,734	164,283		83,138		83,138		187,427			0	4,870	02/25/2037.	1FM
61751Q AB 1	MSHEL 2007-1 A2 - RMBS		06/25/2020.	Paydown		83,523	83,523	47,869	26,810		2,213		2,213		83,523			0	894	12/25/2036.	1FM
617526 AD 0	MSAC 2007-HE1 A2B - RMBS		06/25/2020.	Paydown		101,838	101,838	63,649	60,255		2,397		2,397		101,838			0	1,313	11/25/2036.	1FM
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS		06/01/2020.	Paydown		317,147	317,147	329,356	306,885		34,141		34,141		317,147			0	16,361	04/26/2036.	1FM
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS		06/01/2020.	Paydown		122,709	131,312	50,027	77,684		3,175		3,175		122,709			0	4,825	10/26/2037.	1FM
61759X AC 6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -		06/01/2020.	Paydown		335,502	351,855	170,958	245,010		2,256		2,256		335,502			0	17,819	01/01/2037.	1FM
61915R AK 2	MHL 2005-3 A1 - RMBS		06/25/2020.	Paydown		1,158	1,158	666	845		904		904		1,158			0	22	08/27/2035.	1FM
61915R AU 0	MHL 2005-5 A1 - RMBS		06/25/2020.	Paydown		76,296	76,296	49,211	58,255		49,573		49,573		76,296			0	1,224	12/25/2035.	1FM
628788 AA 9	NORWEGIAN AIR SHUTTLE ASA - ABS		05/10/2020.	Paydown					47,439		(8)		(8)					0	1,156	11/10/2029.	4FE
62942K AA 4	NRPMT 2013-1 A1 - CMO/RMBS		06/01/2020.	Paydown		1,477,850	1,477,850	1,413,036	1,420,600		145,256		145,256		1,477,850			0	39,904	07/25/2043.	1FM
62946A AA 2	NPRL 161 A1 - ABS		06/20/2020.	Paydown		355,971	355,971	355,971	355,974		(8)		(8)		355,971			0	12,365	04/30/2046.	1FE
62946A AC 8	NPRL 2017-1 A1 - ABS		06/20/2020.	Paydown		286,157	286,157	286,154	286,156		2		2		286,157			0	8,052	10/21/2047.	1FE
62947A AB 9	NPRL 2019-2 A2 - ABS		06/19/2020.	Paydown		288,268	288,268	288,256	288,256		30		30		288,268			0	7,189	11/19/2049.	1FE
62954J AA 2	NPRL 2019-1 A1 - ABS		06/20/2020.	Paydown		401,291	401,291	401,239	392,652		99		99		401,291			0	8,555	09/20/2049.	1FE
629568 AX 4	NABORS INDUSTRIES INC		04/01/2020.	Adjustment							76		76					0	72,253	09/15/2021.	5FE
629568 AX 4	NABORS INDUSTRIES INC		04/01/2020.	Call @ 100.00									0					0	72,253	09/15/2021.	4FE
629568 BB 1	NABORS INDUSTRIES INC		04/01/2020.	Adjustment							83		83					0		09/15/2023.	5FE
63254A AE 8	NATIONAL AUSTRALIA BANK LTD (NEW YORK B		04/03/2020.	DEUTSCHE BANK SECURITIES, INC.		12,238,200	12,000,000	11,977,440	11,992,476		630		630		11,993,106		245,094	245,094	257,000	01/20/2023.	1FE
63939E AB 9	NAVSL 2015-A A2A - ABS		06/15/2020.	Paydown		145,787	145,787	145,733	145,769		51		51		145,787			0	3,311	12/15/2028.	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
64130H AJ 0	NEUB 24 B2 - CDO	C	05/14/2020.	Paydown									0					0	(679)	04/19/2030.	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS	..	06/01/2020.	Paydown		82,085	82,085	54,587	28,405		339		339		82,085			0	1,258	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS	..	06/01/2020.	Paydown		37,450	37,450	24,904	12,979		150		150		37,450			0	574	10/25/2036.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS	..	06/25/2020.	Paydown		202,941	202,941	202,899	202,910		82		82		202,941			0	6,157	05/25/2023.	1FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS	..	06/25/2020.	Paydown		253,676	253,676	253,655	253,662		37		37		253,676			0	8,336	05/25/2023.	1FE
64829T AH 4	NZES 18FNT2 A - ABS	..	06/25/2020.	Paydown		278,500	278,500	278,422	278,396		280		280		278,500			0	8,866	07/25/2054.	1FE
64829T AJ 0	NZES 18FNT2 B - ABS	..	06/25/2020.	Paydown		400,343	400,343	400,288	400,247		262		262		400,343			0	13,753	07/25/2054.	1FE
65120F AC 8	NEWCREST FINANCE PTY LTD	C	05/13/2020.	Tender Offer		5,338,800	5,000,000	4,970,950	4,990,971		1,134		1,134		4,992,105		7,895	7,895	443,800	10/01/2022.	2FE
651229 AM 8	NEWELL RUBBERMAID INC	..	04/20/2020.	CITIGROUP		8,120,000	8,000,000	7,974,560	7,992,886		851		851		7,993,738		126,262	126,262	112,889	06/15/2022.	3FE
651229 AW 6	NEWELL RUBBERMAID INC	..	04/21/2020.	WELLS FARGO SECURITIES LLC		7,240,844	7,000,000	6,985,860	6,990,835		398		398		6,991,233		249,611	249,611	167,106	04/01/2026.	3FE
65444# AA 1	9 CAMPUS CIRCLE WESTLAKE LLC	..	06/11/2020.	Paydown		129,062	129,062	129,062	129,062		(0)		(0)		129,062			0	3,741	07/01/2024.	1
65535V KX 5	NAA 2005-WF1 2A5 - RMBS	..	06/01/2020.	Paydown		9,093	9,093	9,243	9,226		(391)		(391)		9,093			0	364	03/25/2035.	1FM
65535V MJ 4	NAA 2005-AR3 1A1 - RMBS	..	06/25/2020.	Paydown		66,533	66,533	55,305	55,099		1,526		1,526		66,533			0	997	07/25/2035.	1FM
65535V NL 8	NAA 2005-AR4 5A3 - RMBS	..	06/25/2020.	Paydown		20,206	20,206	13,917	13,870		724		724		20,206			0	376	08/25/2035.	1FM
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS	..	06/01/2020.	Paydown		117,122	114,525	101,473	102,981		1,236	2,005	(769)		117,122			0	4,102	12/29/2036.	1FM
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS	..	06/25/2020.	Paydown		760,199	760,199	634,767			275,677		275,677		760,199			0	3,999	07/26/2036.	1Z
667294 AW 2	NORTHWEST AIRLINES, INC. - ABS	..	04/01/2020.	Paydown		294,264	294,264	302,092	296,545		(2,281)		(2,281)		294,264			0	10,360	10/01/2023.	2FE
667294 AW 2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T	..	04/01/2020.	Paydown							(2,281)		(2,281)					0	10,360	10/01/2023.	3FE
67059T AE 5	NUSTAR LOGISTICS LP	..	05/13/2020.	WELLS FARGO SECURITIES LLC		4,600,000	5,000,000	5,000,000	5,000,000				0		5,000,000		(400,000)	(400,000)	153,906	04/28/2027.	3FE
67087T DE 8	OAK 2002-A A3 - ABS	..	06/01/2020.	Paydown		23,333	23,333		7,547		2,030		2,030		23,333			0	1,138	05/15/2024.	5FE
67113A AP 5	OBX 2019-EXP3 1A8 - CMO/RMBS	..	06/01/2020.	Paydown		149,457	149,457	149,690			(370)		(370)		149,457			0	1,358	09/25/2059.	1FM
674135 EM 6	OAK 1999-A M2 - ABS	..	06/01/2020.	Paydown		(6,925)	3,413	1,673	235		(7,671)		(7,671)		(6,925)			0	333	04/15/2029.	6FE
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS	..	06/25/2020.	Paydown		930,532	930,532	925,880			7,308		7,308		930,532			0	9,621	01/25/2059.	1FM
674599 CE 3	OCCIDENTAL PETROLEUM CORP	..	06/03/2020.	RBC CAPITAL MARKETS		13,337,500	15,000,000	13,896,400	14,600,448		52,004		52,004		14,652,452		(1,314,952)	(1,314,952)	325,875	02/15/2023.	3FE
677071 AA 0	OHANA MILITARY CMNTYS LLC	..	04/01/2020.	Paydown		300,000	300,000	298,515	304,398		(8,795)		(8,795)		300,000			0	16,413	10/01/2021.	1FE
677071 AF 9	OHANA MILITARY COMMUNITIES LLC	..	04/01/2020.	Paydown		102,094	102,093	103,325	102,664		(1,139)		(1,139)		102,094			0	5,794	10/01/2026.	1FE
677071 AM 4	OHANA MILITARY COMMUNITIES LLC	..	04/01/2020.	Paydown		67,519	67,519	69,504	68,484		(1,931)		(1,931)		67,519			0	3,688	10/01/2026.	1FE
68268N AL 7	ONEOK PARTNERS LP	..	05/08/2020.	Various		4,474,050	4,500,000	4,498,200	4,499,510		80		80		4,499,553		(25,503)	(25,503)	245,694	09/15/2023.	2FE
68403B AB 1	OOMLT 2007-FXD2 2A1 - RMBS	..	04/27/2020.	Paydown		105,579	105,579	105,777	105,579				0		105,579			0	1,278	03/25/2037.	1FM
68504R AA 6	ONGLT 2014-A A - ABS	..	06/09/2020.	Paydown		75,661	75,661	75,648	75,654		19		19		75,661			0	1,463	07/09/2029.	1FE
693456 AA 3	PMTLT 2013-J1 A1 - CMO/RMBS	..	06/01/2020.	Paydown		1,159,856	1,159,856	1,130,135	1,130,732		65,278		65,278		1,159,856			0	31,231	09/25/2043.	1FM
69362B AW 2	PSEG POWER LLC	..	04/15/2020.	Maturity @ 100.00		6,000,000	6,000,000	5,974,320	5,999,187		813		813		6,000,000			0	153,750	04/15/2020.	2FE
693684 AA 0	PSMC 201 A1 - CMO/RMBS	..	06/01/2020.	Paydown		1,750,304	1,750,304	1,789,412			(38,112)		(38,112)		1,750,304			0	9,002	01/25/2050.	1FE
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS	..	06/01/2020.	Paydown		2,204,073	2,204,073	2,248,155	2,246,383		(42,105)		(42,105)		2,204,073			0	15,133	10/25/2049.	1FM
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS	..	04/01/2020.	Paydown		1,195,842	1,195,842	1,219,759	1,218,798		(22,845)		(22,845)		1,195,842			0	3,488	10/25/2049.	1FE
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS	..	06/01/2020.	Paydown		1,873,617	1,873,617	1,900,843	1,899,656		(25,896)		(25,896)		1,873,617			0	12,939	11/26/2049.	1FM
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS	..	04/01/2020.	Paydown		714,479	714,479	724,861	724,408		(9,875)		(9,875)		714,479			0	2,084	11/26/2049.	1FE
69403W AA 5	PACBEA 2006 - A AA - ABS	..	04/01/2020.	Adjustment							(18,673)		(18,673)					0	8,474	07/15/2026.	1FE
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23	..	06/09/2020.	Direct		3,174,603	3,174,603	3,168,544	2,459,750		585		585		3,174,603			0	53,405	05/02/2023.	1PL
70932A AB 9	PENNYMAC CORP	..	05/01/2020.	Various		39,737,000	40,157,000	39,917,965	40,102,262		48,161		48,161		40,150,423		(413,423)	(413,423)	978,886	05/01/2020.	3FE
713448 CT 3	PEPSICO INC	..	04/03/2020.	Jefferies		10,554,200	10,000,000	9,722,800	9,841,667		7,272		7,272		9,848,939		705,261	705,261	119,931	04/30/2025.	1FE
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER	..	06/30/2020.	Direct		1,775,221	1,775,221	1,775,221	1,315,955		12		12		1,775,221			0	63,002	12/31/2031.	1PL

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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
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	06/15/2020.	Paydown		151,308	151,308	151,307	151,301		28		28		151,308			0	5,556	06/15/2044.	1FE
72650R BF 8	PLAINS ALL AMERICAN PIPELINE LP		06/03/2020.	BARCLAYS CAPITAL INC FIXED INC.		8,953,380	9,000,000	8,985,780	8,993,132		561		561		8,993,693		(40,313)	(40,313)	192,600	11/01/2024.	3FE
72703P AA 1	PLNT 2018-1 A21 - ABS		06/05/2020.	Paydown		36,250	36,250	36,250	36,252		(4)		(4)		36,250			0	1,159	09/08/2048.	2FE
72703P AC 7	PLNT 191 A2 - ABS		06/05/2020.	Paydown		17,500	17,500	17,500	17,500				0		17,500			0	514	12/05/2049.	2FE
72925P AC 9	PLUM CREEK TIMBERLANDS LP		05/18/2020.	Various		4,135,160	4,000,000	3,997,320	3,999,732		83		83		3,999,814		186	186	262,060	03/15/2021.	2FE
74040T AC 7	PRETSL 4 MNT - CDO		06/23/2020.	Paydown		2,549	2,549	2,433	2,435		289		289		2,549			0	88	12/23/2031.	3FE
74040Y AB 8	PRETSL 10 A2 - CDO		04/03/2020.	Paydown		44,734	44,734	44,216	43,935		4,526		4,526		44,734			0	2,561	07/03/2033.	1FE
74041C AA 7	PRETSL XV A1 - CDO		06/26/2020.	Paydown		52,330	52,330	40,148	37,773		30,119		30,119		52,330			0	839	09/26/2034.	1FE
74041E AA 3	PRETSL XVII A1 - CDO		06/23/2020.	Paydown		122,283	122,283	101,432	104,150		29,622		29,622		122,283			0	1,593	03/23/2035.	1FE
74041N AA 3	PRETSL XII A1 - CDO	C	06/24/2020.	Paydown		335,007	335,007	318,463	334,750		28,750		28,750		335,007			0	7,122	12/24/2033.	1FE
74041N AL 9	PRETSL XII A1 - CDO	C	06/24/2020.	Paydown		3,702	3,702	3,094	3,092		1,853		1,853		3,702			0	73	12/24/2033.	1FE
74042D AA 4	PRETSL XX A1 - CDO		04/01/2020.	Adjustment							19,338		19,338					0	1,420	03/22/2038.	1FE
74042E AA 2	PRETSL XVII A1 - CDO	C	06/23/2020.	Paydown		103,431	103,431	83,239	82,184		62,279		62,279		103,431			0	2,092	06/23/2035.	1FE
74042F AA 9	PRETSL 25 A1 - CDO	C	06/22/2020.	Paydown		32,016	32,016	25,686	26,390		125,099		125,099		32,016			0	4,013	06/22/2037.	1FE
74042H AA 5	PRETSL XIX A1 - CDO		06/22/2020.	Paydown		22,504	22,504	17,359	17,680		107,439		107,439		22,504			0	2,897	12/22/2035.	1FE
74042J AA 1	PRETSL XXI A1 - CDO	C	06/22/2020.	Paydown							10,055		10,055					0		03/22/2038.	1FE
74042M AA 4	PRETSL 22 A1 - CDO	C	06/22/2020.	Paydown		1,949,449	1,949,449	1,694,118	1,574,630		461,998		461,998		1,949,449			0	16,601	09/22/2036.	1FE
74042T AA 9	PRETSL XXVII A1 - CDO		06/22/2020.	Paydown		17,226	17,226	12,058	10,828		61,032		61,032		17,226			0	957	12/22/2037.	1FE
74042W AA 2	PRETSL XVIII A1 - CDO	C	06/23/2020.	Paydown		6,686,517	6,686,517	6,348,726	6,389,376		325,937		325,937		6,686,517			0	61,232	09/23/2035.	1FE
74043A AC 5	PRETSL XXIII AFP - CDO		06/22/2020.	Paydown		4,274,099	4,274,099	4,914,916	104,644		2,090,946		2,090,946		4,274,099			0	27,254	12/22/2036.	2FE
74043A AD 3	PRETSL XXIII A1 - CDO		06/22/2020.	Paydown		493,541	517,784	480,568	917,026		15,594		15,594		493,541			0	6,138	12/22/2036.	1FE
74160M HK 1	PRIME 2005-2 1A2 - CMO/RMBS		06/25/2020.	Paydown		3,763	3,763	3,789	3,759		4		4		3,763			0	61	07/25/2020.	1FM
74166Y AA 8	PROSE 2019-1 A2 - ABS		04/30/2020.	Paydown		24,950	24,950	24,950	24,950				0		24,950			0	1,396	07/30/2049.	2FE
74332N AC 7	PROG 2015-SFR3 B - ABS		04/14/2020.	Paydown		4,500,000	4,500,000	4,499,945	4,495,813		4,187		4,187		4,500,000			0	55,995	11/15/2032.	1FE
74333N AA 0	PROG 19SFR2 A - ABS		05/01/2020.	Paydown		5,109	5,109	5,109	5,108		0		0		5,109			0	134	05/19/2036.	1FE
74338* AA 6	PROJECT AXIS GARNER - ABS		06/15/2020.	Paydown		86,326	86,326	86,326	86,327		(1)		(1)		86,326			0	2,896	11/15/2039.	1
74348T AQ 5	PROSPECT CAPITAL CORP		04/15/2020.	Maturity @ 100.00		11,640,000	11,640,000	10,517,000	11,548,238		91,762		91,762		11,640,000			0	276,450	04/15/2020.	2FE
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS		06/01/2020.	Paydown		507,315	507,315	514,528			(10,227)		(10,227)		507,315			0	5,631	02/25/2050.	1FE
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS		06/01/2020.	Paydown		1,750,036	1,750,036	1,774,371	977,860		(39,330)		(39,330)		1,750,036			0	25,128	12/27/2049.	1FE
74922M AA 9	RALI 2006-QA6 A1 - RMBS		06/25/2020.	Paydown		88,336	92,297	80,697	81,769		2,448		2,448		88,336			0	1,132	07/25/2036.	1FM
74922Q AA 0	RALI 2006-QA8 A1 - RMBS		06/25/2020.	Paydown		26,701	36,039	27,588	30,388		1,031		1,031		26,701			0	439	09/25/2036.	1FM
74923G AC 7	RALI 2007-QA1 A3 - RMBS		06/25/2020.	Paydown		206,967	224,435	176,373	184,034		5,639		5,639		206,967			0	2,601	01/25/2037.	1FM
74927B AK 6	RBSSP 2009-8 7A1 - CMO/RMBS		06/01/2020.	Paydown		17,529	17,529	18,909	19,731		(5,092)		(5,092)		17,529			0	3,278	09/26/2037.	1FM
74927T AC 5	RBSSP 2010-9 3A2 - CMO/RMBS		06/26/2020.	Paydown		129,656	129,656	121,715	118,062		36,843		36,843		129,656			0	5,635	10/26/2034.	1FM
74928D AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS		06/01/2020.	Paydown		86,669	80,119	36,249	31,850		7,374		7,374		86,669			0	2,794	06/01/2037.	1FM
74928F AY 6	RBSSP 2009-3 6A3 - CMO/RMBS		06/01/2020.	Paydown		14,719	22,859	13,973	6,962		3,618		3,618		14,719			0	4,325	03/25/2036.	1FM
74928R AB 0	RBSSP 2009-10 1A2 - CMO/RMBS		06/01/2020.	Paydown		6,629	6,629	4,075	6,032		3		3		6,629			0	716	08/26/2035.	1FM
74928U AM 9	RBSSP 2009-12 5A2 - CMO/RMBS		06/01/2020.	Paydown		176,437	176,588	125,058	145,694		5,946		5,946		176,437			0	6,518	08/26/2036.	1FM
74928U AX 5	RBSSP 2009-12 8A2 - CMO/RMBS		06/01/2020.	Paydown		69,872	72,804	30,967	39,786		2,184		2,184		69,872			0	2,995	06/26/2036.	1FM
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS		06/25/2020.	Paydown		2,306,729	2,306,729	1,879,984			786,611		786,611		2,306,729			0	35,708	10/26/2035.	1Z
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS		06/25/2020.	Paydown		472,524	472,803	369,377	414,329		11,191	4,841	6,350		472,524			0	10,775	02/26/2051.	1FM
74929F AK 5	RBSSP 2010-3 4A2 - CMO/RMBS		06/01/2020.	Paydown		26,639	26,639	26,198	26,133		3,013		3,013		26,639			0	1,439	12/26/2035.	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
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB		06/01/2020.	Paydown		222,173	222,173	212,175	220,511		6,729		6,729		222,173			0	28,322	01/01/2029.	1FM
74931T AG 0	RBSSP 2012-6 4A1 - CMO/RMBS		06/25/2020.	Paydown		89,983	89,983	83,909	89,346		1,508		1,508		89,983			0	1,162	02/26/2036.	1FM
749357 AA 7	RCKT 191 A1 - CMO/RMBS		06/01/2020.	Paydown		4,255,496	4,255,496	4,321,323	4,318,246		(170,846)		(170,846)		4,255,496			0	123,231	09/27/2049.	1FE
749389 AA 0	RCKT 201 A1 - CMO/RMBS		06/01/2020.	Paydown		318,886	318,886	304,536			21,857		21,857		151,643		167,244	167,244	1,594	02/25/2050.	1FE
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS		05/11/2020.	Paydown		59,567	674,394	283,620	289,233		48,883	276,014	(227,130)		59,567			0	15,435	03/10/2037.	1FM
749574 AC 3	RFMSI 2006-SA2 2A1 - CMO/RMBS		06/01/2020.	Paydown		36,074	40,365	20,978	19,200		1,475		1,475		36,074			0	1,713	08/25/2036.	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 - CMO/RMBS		06/01/2020.	Paydown		16,903	20,620	18,178	16,589		168		168		16,903			0	1,562	07/27/2037.	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 - CMO/RMBS		06/01/2020.	Paydown		1,675	14,263	6,564	5,119		838		838		1,675			0	524	02/25/2037.	1FM
74958X AF 1	RFMSI 2007-SA2 4A - CMO/RMBS		06/01/2020.	Paydown		207,376	203,003	185,050			27,135		27,135		207,376			0	1,683	04/25/2037.	1FM
74968R AA 3	RPIT 191 A - CMO/RMBS		06/25/2020.	Paydown		1,036,140	1,036,140	1,028,119	1,028,421		14,441		14,441		1,036,140			0	21,064	10/25/2063.	1FE
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2		06/25/2020.	Paydown		93,308	93,308	93,308			(1)		(1)		93,308			0	460	04/26/2060.	1Z
75086# AA 3	RAINIER GSA PORTFOLIO I, LLC		06/15/2020.	Paydown		56,325	56,325	56,325	56,325		(0)		(0)		56,325			0	2,257	06/15/2036.	1
75114R AD 7	RALI 2006-QA3 A1 - RMBS		06/25/2020.	Paydown		395,439	394,750	330,772	373,094		38,855		38,855		395,439			0	5,508	04/25/2036.	1FM
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS		06/01/2020.	Paydown		1,694	146,965	116,992	118,144		494	2,402	(1,908)		1,694			0	5,090	07/25/2036.	1FM
75115L AA 5	RALI 2007-QH7 1A1 - RMBS		06/25/2020.	Paydown		207,958	207,958	191,321	189,069		50,052		50,052		207,958			0	2,666	08/25/2037.	1FM
75156V AD 7	RAMP 2006-RS3 A4 - RMBS		06/25/2020.	Paydown		225,384	211,419	166,328	172,986		5,514		5,514		225,384			0	3,218	05/25/2036.	1FM
75406E AD 3	RASC 2006-KS4 A4 - RMBS		06/25/2020.	Paydown		467,246	467,246	231,283	448,821		48,463		48,463		467,246			0	6,837	06/25/2036.	1FM
75574W AA 5	RCMT 18FL2 A - CDO		06/25/2020.	Paydown		534,491	534,491	534,491	534,456		153		153		534,491			0	14,371	06/25/2035.	1FE
75903A AB 3	REGDIV 2005-1 A1B - CDO	C	04/27/2020.	Paydown		668,631	668,631	631,856	668,631		(0)		(0)		668,631			0	20,086	01/25/2036.	1FE
759676 AF 6	RAMC 2006-2 AF3 - RMBS		04/01/2020.	Adjustment							(8)		(8)					0	24	08/25/2036.	2FM
75971F AY 9	RAMC 2007-3 AF6 - RMBS		06/01/2020.	Paydown		45,222	45,222	32,560	34,861		29,064		29,064		45,222			0	1,276	09/25/2037.	1FM
759950 EM 6	RAMC 2004-4 AF5 - RMBS		06/01/2020.	Paydown		169,112	169,112	152,676	155,791		38,578		38,578		169,112			0	5,630	02/25/2035.	1FM
760985 S6 9	RFSC 04RP1 M3 - RMBS		06/25/2020.	Paydown		45,687	45,687	40,535	45,524		6,857	8,908	(2,052)		45,687			0	1,771	11/25/2042.	1FM
76110H H8 5	RALI 2004-QA6 NB4 - CMO/RMBS		06/01/2020.	Paydown		52,221	54,049	46,984	47,440		713		713		52,221			0	1,732	12/26/2034.	1FM
76110H T9 0	RALI 2005-QA2 NB2 - CMO/RMBS		06/01/2020.	Paydown		96,579	96,579	46,079	72,440		3,171		3,171		96,579			0	2,158	02/25/2035.	1FM
76110V RX 8	RFMS2 2005-HS1 1A4 - RMBS		06/01/2020.	Paydown		194,204	194,204	4,432	48,665		8,524		8,524		194,204			0	8,049	09/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 - CMO/RMBS		06/01/2020.	Paydown		7,955	103,079	81,990	86,721		1,777	8,513	(6,735)		7,955			0	3,948	07/25/2035.	1FM
761118 FL 7	RALI 2005-QA9 CB3 - CMO/RMBS		06/01/2020.	Paydown		251,615	268,476	249,415	258,201		(631)	14,615	(15,246)		251,615			0	9,264	08/25/2035.	1FM
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS		06/01/2020.	Paydown			70,306	59,424	60,959		1,574	3,689	(2,115)					0	1,273	08/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS		06/01/2020.	Paydown		31,255	49,481	17,663	36,908		435		435		31,255			0	1,705	10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS		06/01/2020.	Paydown		4,924	7,211	2,359	5,491		152		152		4,924			0	310	02/25/2036.	1FM
76111X TF 0	RFMSI 2005-SA1 3A - CMO/RMBS		06/01/2020.	Paydown		4,749	4,749	4,650	4,692		145		145		4,749			0	164	03/25/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS		06/01/2020.	Paydown		245,460	248,237	225,724	226,737		3,200	8,661	(5,461)		245,460			0	11,475	05/18/2035.	1FM
76112B NN 6	GMACM 2005-AA1 2A1 - CMO/RMBS		06/01/2020.	Paydown		386,777	386,777	387,261	384,260		4,606		4,606		386,777			0	11,961	05/18/2035.	1FM
77578J AB 4	ROLLS ROYCE CORP	C	05/04/2020.	BARCLAYS CAPITAL INC FIXED INC.		2,928,660	3,000,000	2,997,000	2,998,239		189		189		2,998,334		(69,674)	(69,674)	115,396	10/14/2025.	2FE
78386N BC 2	SACO 1993-3 1B1 - RMBS		06/01/2020.	Paydown		12,708	12,708	12,372	12,589		324		324		12,708			0	540	04/25/2039.	2FM
78396Y AA 1	SESAC 2019-1 A2 - ABS		04/25/2020.	Paydown		15,000	15,000	15,000	15,000				0		15,000			0	978	07/25/2049.	2FE
78397A AA 2	SCFET 2019-1 A1 - ABS		06/20/2020.	Paydown		608,492	608,492	608,472	608,452		96		96		608,492			0	13,798	03/20/2023.	1FE
784012 AA 4	SCFET 172 A - ABS		06/20/2020.	Paydown		242,887	242,887	242,018	242,275		3,058		3,058		242,887			0	9,896	12/20/2023.	1FE
78410T AA 4	SCFET 2017-1 A - ABS		06/22/2020.	Paydown		1,150,051	1,150,051	1,149,808	1,149,735		745		745		1,150,051			0	34,020	01/20/2023.	1FE
78411K AB 0	SCFET 2018-1 A2 - ABS		06/20/2020.	Paydown		232,524	232,524	232,523	232,480		265		265		232,524			0	10,729	10/21/2024.	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
78443C BN 3	SLMA 2004-B A3 - ABS	..	06/15/2020.	Paydown		700,667	700,667	557,031	659,001		90,747		90,747		700,667			0	10,481	03/15/2024.	1FE
78447V AD 0	SLMA 2013-B B - ABS	..	06/15/2020.	Paydown		1,809,268	1,809,268	1,715,002	1,802,429		19,831		19,831		1,809,268			0	47,383	05/16/2044.	1FE
78448Q AB 4	SMB 2015-B A2A - ABS	..	06/15/2020.	Paydown		209,499	209,499	208,533	209,172		973		973		209,499			0	5,458	07/15/2027.	1FE
78471D AA 5	SCLP 161 A - ABS	..	06/25/2020.	Paydown		427,376	427,376	427,330	427,352		68		68		427,376			0	11,824	08/25/2025.	1FE
78471F AA 0	SCLP 2016-3 A - ABS	..	06/25/2020.	Paydown		208,781	337,599	337,592	337,598		(128,817)		(128,817)		208,781			0	8,558	12/26/2025.	1FE
78473T AJ 9	STARM 2007-2 4A1 - CMO/RMBS	..	06/01/2020.	Paydown		5,442	5,442	4,710	4,596		(145)		(145)		5,442			0	846	04/25/2037.	1FM
80306A AA 8	SAPA 2018-1 A - ABS	C	04/15/2020.	Paydown		182,909	182,909	184,138	183,936		(1,028)		(1,028)		182,909			0	2,591	12/15/2040.	1FE
80306A AA 8	SAPA 2018-1 A - ABS	C	04/15/2020.	Paydown							(2,928)		(2,928)					0	5,332	12/15/2040.	2FE
803169 AQ 4	SRANC 3R AFR - CDO	C	06/22/2020.	Paydown		151,362	151,362	151,362	151,366		(4)		(4)		151,362			0	3,094	06/24/2030.	1FE
805564 EM 9	SAST 1999-3 BFA - RMBS	..	06/01/2020.	Paydown			1,203	199	805		(16,127)		(16,127)					0	426	12/25/2032.	1FM
805564 KR 1	SAST 2002-1 AF6 - RMBS	..	06/01/2020.	Paydown		2,274	2,274	2,279	2,234		104		104		2,274			0	68	10/25/2030.	1FM
806854 AB 1	SCHLUMBERGER INVESTMENT SA	C	06/23/2020.	Tender Offer		16,258,008	15,702,000	15,907,165	15,738,600		(11,774)		(11,774)		15,726,826		(24,826)	(24,826)	815,091	09/14/2021.	1FE
81180W AL 5	SEAGATE HDD CAYMAN	C	04/24/2020.	UBS SECURITIES		3,133,425	3,057,000	3,057,000	3,057,000				0		3,057,000		76,425	76,425	119,796	01/01/2025.	3FE
81375F CM 3	SASI 1993-7 TA6 - CMO/RMBS	..	06/01/2020.	Paydown		43	43	43	43		0		0		43			0	1	12/25/2023.	1FM
81378E AA 1	SABR 2007-BR4 A2A - RMBS	..	06/25/2020.	Paydown		114,297	114,297	49,526	31,937		5,073		5,073		114,297			0	1,515	05/26/2037.	1FM
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS	..	06/01/2020.	Paydown		1,577,102	1,577,102	1,604,701	1,604,669		(27,510)		(27,510)		1,577,102			0	12,906	12/27/2049.	1FE
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS	..	06/01/2020.	Paydown		1,154,288	1,154,288	1,092,786	1,100,845		108,980		108,980		1,154,288			0	26,181	05/25/2043.	1FM
81745C AA 1	SEMT 2013-7 A1 - CMO/RMBS	..	06/01/2020.	Paydown		804,101	804,101	724,577	734,370		154,950		154,950		804,101			0	15,457	06/25/2043.	1FM
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS	..	06/01/2020.	Paydown		639,980	639,980	631,381	632,540		12,992		12,992		639,980			0	15,587	09/25/2043.	1FM
81745M AA 9	SEMT 2013-2 A - CMO/RMBS	..	06/01/2020.	Paydown		906,057	906,057	811,647	821,176		186,256		186,256		906,057			0	12,705	02/25/2043.	1FM
81745R AB 6	SEMT 2013-3 A2 - CMO/RMBS	..	06/01/2020.	Paydown		855,521	855,521	791,000	792,919		152,610		152,610		855,521			0	17,547	03/25/2043.	1FM
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS	..	06/01/2020.	Paydown		1,930,885	1,930,885	1,971,312	1,969,841		(38,882)		(38,882)		1,930,885			0	18,349	11/25/2049.	1FE
81748K AA 0	SEMT 202 A1 - CMO/RMBS	..	06/25/2020.	Paydown		1,095,579	1,095,579	1,122,626			(26,355)		(26,355)		1,095,579			0	3,194	03/25/2050.	1FE
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS	..	06/01/2020.	Paydown		2,055,627	2,055,627	2,102,843			(47,037)		(47,037)		2,055,627			0	12,764	02/25/2050.	1FE
817743 AA 5	SPRO 2019-1 A2 - ABS	..	04/25/2020.	Paydown		45,511	45,511	45,793	29,925		(848)		(848)		45,511			0	2,563	10/25/2049.	2FE
81788Y AA 1	767 LLC	..	06/05/2020.	Paydown		249,771	249,771	249,771	249,772		(1)		(1)		249,771			0	10,897	10/05/2022.	2Z
82817* AA 9	SILVER SPRING METRO CENTER III LIMITED P	..	06/05/2020.	Paydown		125,485	125,485	125,485	125,485				0		125,485			0	3,977	01/05/2029.	1
82817@ AA 7	SILVER SPRING METRO CENTER IV LIMITED PA	..	06/05/2020.	Paydown		55,686	55,686	55,686	55,686		2		2		55,686			0	1,802	01/05/2029.	1
82922T AA 7	SINAI HEALTH SYSTEM	..	04/01/2020.	Adjustment									0					0	1,365	01/20/2036.	1FE
83149U AC 5	SLMA 2011-B A3 - ABS	..	06/15/2020.	Paydown		465,465	465,465	435,501	464,978		1,389		1,389		465,465			0	14,858	06/16/2042.	1FE
83402Q AA 0	SCLP 162 A - ABS	..	06/25/2020.	Paydown		497,357	497,357	497,280	497,326		89		89		497,357			0	12,958	10/27/2025.	1FE
83404J AA 4	SCLP 2017-3 A - ABS	..	06/25/2020.	Paydown		303,803	303,803	303,803	303,804		(2)		(2)		303,803			0	6,893	05/26/2026.	1FE
83405A AA 2	SCLP 2017-1 A - ABS	..	06/25/2020.	Paydown		704,370	704,370	704,310	704,344		71		71		704,370			0	19,367	01/26/2026.	1FE
83405R AB 3	SCLP 2018-1 A2 - ABS	..	06/25/2020.	Paydown		1,057,138	1,057,138	1,056,953	1,057,079		166		166		1,057,138			0	28,454	02/25/2027.	1FE
83416W AA 1	SOLAR STAR FUNDING LLC	..	06/30/2020.	Paydown		36,015	36,015	36,015	36,010		5		5		36,015			0	968	06/30/2035.	2FE
83416W AB 9	SOLAR STAR FUNDING LLC	..	06/30/2020.	Paydown		63,866	63,866	63,866	63,859		7		7		63,866			0	1,260	06/30/2035.	2FE
83417E AA 0	SOCTY 2014-1 A - ABS	..	06/20/2020.	Paydown		29,480	29,480	29,477	29,477		15		15		29,480			0	1,546	04/20/2044.	2FE
83417F AA 7	SOCTY 2014-2 A - ABS	..	04/01/2020.	Adjustment							(8)		(8)					0	1,837	07/20/2044.	2FE
83417P AA 5	SOCTY 2015-1 A - ABS	..	04/01/2020.	Adjustment							18		18					0	2,950	08/21/2045.	1FE
83438J AA 4	SLOSO 2007-1 ALA - CDO	..	04/07/2020.	Paydown		96,565	96,565	88,960	89,005		22,800		22,800		96,565			0	2,756	10/07/2037.	1FE
83546D AD 0	SONIC 2016-1 A2 - ABS	..	04/01/2020.	Adjustment		145,121							0					0		05/21/2046.	2FE
83546D AF 5	SONIC 2018-1 A2 - ABS	..	06/20/2020.	Paydown		39,950	39,950	40,130	15,000		(360)		(360)		39,950			0	922	02/20/2048.	2FE

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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
83546D AG 3	SONIC 2020-1 A21 - ABS		06/15/2020.	Paydown		18,580,698	17,485,417	17,305,567			1,089		1,089		17,306,655		1,274,043	1,274,043	266,934	01/20/2050.	2FE
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS		06/20/2020.	Paydown		17,500	17,500	17,806			(613)		(613)		17,500			0	340	01/20/2050.	1FE
83611M HM 3	SVHE 2005-B M2 - RMBS		06/01/2020.	Paydown		82,795	82,795		24,554		12,493		12,493		82,795			0	4,202	05/25/2035.	1FM
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS		06/25/2020.	Paydown		299,282	299,282	228,951	280,397		42,907		42,907		299,282			0	3,952	12/25/2035.	1FM
84474Y AA 4	SOUTHWEST AIRLINES CO PASS THROUGH		04/01/2020.	Adjustment							(430)		(430)					0	14,658	02/01/2024.	1FE
845467 AL 3	SOUTHWESTERN ENERGY CO		05/12/2020.	Various		6,536,250	7,500,000	6,831,000	6,931,307		33,412		33,412		6,964,719		(428,469)	(428,469)	373,679	01/23/2025.	3FE
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		04/01/2020.	Paydown		164,610	164,610	164,610	164,643		(65)		(65)		164,610			0	6,749	10/01/2029.	1FE
84858W AA 4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		04/01/2020.	Adjustment							(28)		(28)					0	2,878	08/15/2031.	1FE
85172M AA 2	SLFT 2015-B A - ABS		06/15/2020.	Paydown		2,000,388	2,000,388	2,000,701	2,000,467		(129)		(129)		2,000,388			0	45,930	05/15/2028.	1FE
85208H AA 1	SPRTE 2017-1 A - ABS	C	06/15/2020.	Paydown		129,212	129,212	128,728	129,026		494		494		129,212			0	4,570	12/15/2037.	1FE
85208N AA 8	SPRNTS 2016-1 A1 - ABS		06/20/2020.	Paydown		312,500	312,500	312,495	312,506		(13)		(13)		312,500			0	5,235	03/20/2023.	2FE
85235* AA 6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST		06/15/2020.	Paydown		190,551	190,551	190,551	190,551		(0)		(0)		190,551			0	6,007	12/15/2036.	1
855541 AC 2	STARM 2007-S1 3A1 - CMO/RMBS		06/01/2020.	Paydown		131,831	131,831	112,996	122,363		1,217	16,038	(14,821)		131,831			0	5,869	01/25/2037.	1FM
85572R AA 7	STARR 2018-1 A - ABS	C	06/15/2020.	Paydown		134,962	134,962	134,548	134,620		1,427		1,427		134,962			0	5,900	05/15/2043.	1FE
85573L AA 9	STARR 2019-1 A - ABS	C	04/15/2020.	Paydown		621,382	620,536	620,509	620,514		22		22		620,536			0	8,529	03/15/2044.	1FE
85573L AA 9	STARR 2019-1 A - ABS	C	06/15/2020.	Paydown		1,530,808	1,530,808	1,530,740	1,530,753		137		137		1,530,808			0	61,295	03/15/2044.	2FE
857477 AL 7	STATE STREET CORP		04/03/2020.	BNP Paribas		27,057,030	26,500,000	26,464,940	26,487,308		953		953		26,488,260		568,770	568,770	324,036	05/15/2023.	1FE
858155 AE 4	STEELCASE INC		06/03/2020.	BARCLAYS CAPITAL INC FIXED INC.		10,589,010	10,000,000	9,921,300	9,927,183		2,723		2,723		9,929,905		659,104	659,104	450,048	01/18/2029.	2FE
86212V AA 2	STR 2016-1 A1 - ABS		06/20/2020.	Paydown		52,194	52,194	52,167	52,174		53		53		52,194			0	1,719	10/22/2046.	1FE
86212V AD 6	STR 2018-1 A1 - ABS		06/20/2020.	Paydown		51,653	51,653	51,640	51,643		29		29		51,653			0	1,705	10/20/2048.	1FE
86212V AE 4	STR 2018-1 A2 - ABS		06/20/2020.	Paydown		68,441	68,441	68,415	68,417		65		65		68,441			0	2,447	10/20/2048.	1FE
86213C AA 3	STR 2015-1 A1 - ABS		06/20/2020.	Paydown		10,375	10,375	10,389	10,380		(14)		(14)		10,375			0	324	04/20/2045.	1FE
86213C AB 1	STR 2015-1 A2 - ABS		06/20/2020.	Paydown		26,875	26,875	26,739	26,791		224		224		26,875			0	934	04/20/2045.	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		06/20/2020.	Call @ 100.00		477,352	477,352	481,180	477,334		3		3		477,352			0	9,189	04/05/2023.	3Z
863572 LV 3	SASC 1996-4 A - CMO/RMBS		06/01/2020.	Paydown		2,685	2,685	2,517	2,534		440		440		2,685			0	173	09/25/2031.	1FM
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS		06/01/2020.	Paydown		635,159	634,581	557,118	548,299		14,265		14,265		635,159			0	18,162	11/25/2035.	1FM
863579 J9 0	SARM 2005-22 1A4 - CMO/RMBS		06/01/2020.	Paydown		62,047	61,948	50,932	56,410		671		671		62,047			0	1,964	12/25/2035.	1FM
863579 RP 5	SARM 2005-11 1A1 - CMO/RMBS		06/01/2020.	Paydown		6,709	6,709	5,887	5,744		2,917		2,917		6,709			0	229	05/25/2035.	1FM
863579 SU 3	SARM 2005-12 3A1 - CMO/RMBS		06/01/2020.	Paydown		13,282	13,282	10,202	10,775		1,290		1,290		13,282			0	2,384	06/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS		06/01/2020.	Paydown		22,288	20,367	15,225	12,469		472		472		22,288			0	708	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS		06/01/2020.	Paydown		55,979	56,509	49,815	47,473		887		887		55,979			0	2,808	07/25/2035.	1FM
863579 VH 8	SARM 2005-17 1A1 - CMO/RMBS		06/01/2020.	Paydown		546,122	546,122	522,743	523,990		8,927		8,927		546,122			0	20,348	08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS		06/25/2020.	Paydown		102,430	100,606	47,141	57,042		2,717		2,717		102,430			0	800	08/25/2035.	1FM
863579 XR 4	SARM 2005-18 8A1 - CMO/RMBS		06/01/2020.	Paydown		507,080	495,739	455,494	458,718		3,348		3,348		507,080			0	16,215	09/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 - CMO/RMBS		06/01/2020.	Paydown		28,788	28,103	23,873	23,475		459		459		28,788			0	921	10/25/2035.	1FM
86358R DX 2	SASC 2001-SB1 A5 - RMBS		06/01/2020.	Paydown		106,957	106,957	100,197	100,677		(61)		(61)		106,957			0	3,319	08/25/2031.	1FM
86358R XY 8	SASC 2002-AL1 A2 - RMBS		06/01/2020.	Paydown		173,603	173,603	136,738	151,511		60,466		60,466		173,603			0	4,967	02/25/2032.	5FE
86358R XZ 5	SASC 2002-AL1 A3 - RMBS		06/01/2020.	Paydown		116,253	116,253	104,949	105,875		26,486		26,486		116,253			0	3,204	02/25/2032.	5FE
86358R YB 7	SASC 2002-AL1 APO - RMBS		06/01/2020.	Paydown		23,915	24,816	17,513	20,471		952		952		23,915			0		02/25/2032.	5FE
86359A ME 0	SASC 2003-AL1 A - RMBS		06/01/2020.	Paydown		50,123	50,123	43,707	45,171		13,526		13,526		50,123			0	1,401	04/25/2031.	3FE
86359A MG 5	SASC 2003-AL1 APO - RMBS		06/01/2020.	Paydown		13,007	13,007	9,161	11,270		335		335		13,007			0		04/25/2031.	3FE
86359A WR 0	SASC 2003-AL2 A - RMBS		06/01/2020.	Paydown		357,118	357,118	309,921	332,771		56,398		56,398		357,118			0	9,089	01/25/2031.	3Z

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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
86359A WT 6	SASC 2003-AL2 APO - RMBS		06/01/2020.	Paydown		52,281	52,281	40,645	44,571		727		727		52,281			0		01/25/2031.	5GI
86359B 4U 2	SASC 2005-4XS 14A - RMBS		06/01/2020.	Paydown		287,075	287,075	268,415	283,111		11,228		11,228		287,075			0	12,421	03/25/2035.	1FM
86359B LE 9	SARM 2004-1 4A1 - CMO/RMBS		06/01/2020.	Paydown		31,541	31,541	30,397	29,777		6,054		6,054		31,541			0	2,143	03/25/2034.	1FM
86359F AB 8	SASC 2006-S2 A2 - CMO/RMBS		06/30/2020.	Paydown		342,065	342,065	0	28,529		577,858		577,858		340,167		1,898	1,898	7,061	06/25/2036.	1FM
86359L NA 3	SAMI 2005-AR6 2A1 - CMO/RMBS		06/25/2020.	Paydown		75,417	75,417	51,132	57,778		53,202		53,202		75,417			0	1,371	09/25/2045.	1FM
86360B AG 3	SARM 2006-4 4A1 - CMO/RMBS		06/01/2020.	Paydown		138,971	143,052	114,609	109,119		1,690		1,690		138,971			0	2,795	05/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS		06/01/2020.	Paydown		9,536	11,374	9,313	8,569		229		229		9,536			0	540	05/25/2036.	1FM
865622 AW 4	SUMITOMO MITSUI BANKING CORP	C	04/03/2020.	BNP Paribas		9,153,450	9,000,000	9,000,000	9,000,000				0		9,000,000		153,450	153,450	207,200	07/18/2022.	1FE
865622 AZ 7	SUMITOMO MITSUI BANKING CORP	C	04/03/2020.	BNP Paribas		7,087,640	7,000,000	6,924,520	6,974,457		2,140		2,140		6,976,597		111,043	111,043	151,083	01/18/2023.	1FE
86765B AJ 8	SUNOCO LOGISTICS PARTNERS LP		05/07/2020.	Bank of America Merrill Lynch		3,020,940	3,000,000	2,998,440	2,999,740		42		42		2,999,783		21,157	21,157	103,075	02/15/2022.	2FE
86909# AA 5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS.		06/23/2020.	Paydown		30,739	30,739	30,739	30,740		(0)		(0)		30,739			0	1,896	12/23/2036.	1
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO		06/01/2020.	Paydown		681,007	1,084,925	1,084,878	1,087,960		(415,997)		(415,997)		681,007			0	49,520	05/25/2039.	1FE
869507 AA 1	SPSS 2017-1 A - ABS		06/15/2020.	Paydown		54,119	54,119	54,092	54,095		49		49		54,119			0	1,603	01/15/2071.	1FE
87267J AA 1	TFINS 2018-2 A1 - CDO	C	04/01/2020.	Adjustment							(1,478)		(1,478)					0	12,355	09/30/2039.	1FE
87305N AV 0	TTX CO - ABS		04/01/2020.	Adjustment							(67)		(67)					0	13,401	01/02/2022.	1
87305N AW 8	TTX COMPANY 2004-A1 - MBS		04/01/2020.	Adjustment							(13)		(13)					0	2,613	01/02/2022.	1
87342R AB 0	BELL 2016-1 A22 - ABS		05/25/2020.	Paydown		30,000	30,000	30,000	30,000				0		30,000			0	1,641	05/25/2046.	2FE
87342R AC 8	BELL 2016-1 A23 - ABS		05/25/2020.	Paydown		29,625	29,625	29,852	29,812		(560)		(560)		29,625			0	1,840	05/25/2046.	2FE
87342R AF 1	BELL 181 A22 - ABS		05/25/2020.	Paydown		17,500	17,500	17,500	17,501		(4)		(4)		17,500			0	1,004	11/25/2048.	1FE
874074 AA 5	TAL 171 A - ABS		06/20/2020.	Paydown		205,210	205,210	207,699	207,119		(5,028)		(5,028)		205,210			0	7,613	04/20/2042.	1FE
87407P AA 8	TAL 2013-1 A - ABS		06/20/2020.	Paydown		655,000	655,000	648,824	651,665		8,894		8,894		655,000			0	15,445	02/22/2038.	1FE
87407P AE 0	TAL 2013-2 A - ABS		06/20/2020.	Paydown		430,875	430,875	427,133	428,653		5,924		5,924		430,875			0	12,745	11/22/2038.	1FE
87407P AJ 9	TAL 141 A - ABS		06/20/2020.	Paydown		322,075	322,075	317,293	319,067		8,022		8,022		322,075			0	9,420	02/22/2039.	1FE
87407P AP 5	TAL 2014-2 A2 - ABS		06/20/2020.	Paydown		240,625	240,625	239,666	240,240		1,027		1,027		240,625			0	6,675	05/20/2039.	1FE
87407P AR 1	TAL 2014-3 A - ABS		06/20/2020.	Paydown		150,000	150,000	149,949	149,973		71		71		150,000			0	4,087	11/21/2039.	1FE
87819# AA 2	TD BANK MIAMI, FLORIDA		06/15/2020.	Paydown		33,229	33,229	33,229	33,229		(0)		(0)		33,229			0	1,048	01/15/2038.	1
878237 AH 9	TECH DATA CORP		04/01/2020.	Adjustment		11,063,253	10,704,000	10,752,549	10,741,212		(1,040)		(1,040)		10,740,172		(36,172)	(36,172)	624,177	02/15/2027.	2FE
881561 CH 5	TMTS 2003-6HE M1 - RMBS		04/27/2020.	Paydown		729	729	691	691		76		76		729			0	13	11/25/2033.	1FM
881561 LE 2	TMTS 2004-11HE A - RMBS		06/25/2020.	Paydown		9,561	9,561	7,661	8,464		7,621		7,621		9,561			0	359	10/25/2035.	1FM
881561 LS 1	TMTS 2004-19HE M1 - RMBS		06/25/2020.	Paydown		132,965	132,965	105,357	118,827		35,604		35,604		132,965			0	2,725	10/25/2034.	1FM
881561 VY 7	TMTS 2005-12ALT AF4 - RMBS		06/01/2020.	Paydown		123,326	123,326	119,075	118,719		18,044		18,044		123,326			0	5,301	07/25/2036.	1FM
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		06/25/2020.	Paydown		202,061	202,061	174,350	190,865		13,324		13,324		202,061			0	4,681	01/25/2038.	1FM
88157V AB 3	TMTS 2007-6ALT A2 - RMBS		06/25/2020.	Paydown		108,043	108,043	56,182	68,557		3,342		3,342		108,043			0	1,271	08/25/2038.	1FM
88159D AA 3	TES 2017-1 A - ABS		04/20/2020.	Paydown		85,352	85,352	84,951	85,017		670		670		85,352			0	3,696	10/21/2047.	1FE
88159T AA 8	TES 2017-2 A - ABS		04/01/2020.	Adjustment							(3)		(3)					0	2,151	02/20/2048.	1FE
88165F AF 9	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	05/18/2020.	CITIGROUP		1,106,295	1,126,000	1,121,890	1,125,145		172		172		1,125,317		(19,022)	(19,022)	21,691	11/10/2021.	3FE
88165F AG 7	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	05/18/2020.	JP Morgan		5,927,383	6,289,000	5,812,671	6,119,704		20,804		20,804		6,140,508		(213,126)	(213,126)	78,333	12/18/2022.	3FE
88166J AA 1	TEVA PHARMACEUTICAL FINANCE IV BV	C	05/18/2020.	CITIGROUP		2,211,608	2,251,000	2,242,784	2,249,290		344		344		2,249,634		(38,027)	(38,027)	43,363	11/10/2021.	3FE
88315F AA 9	TMCL 2017-1 A - ABS	C	06/20/2020.	Paydown		67,464	67,464	67,738	67,672		(539)		(539)		67,464			0	2,053	05/20/2042.	1FE
88315L AC 2	TMCL 2019-1 A - ABS	C	06/20/2020.	Paydown		240,000	240,000	239,921	239,924		202		202		240,000			0	7,920	04/20/2044.	1FE
885220 DX 8	TMST 2003-4 M1 - RMBS		06/25/2020.	Paydown		51,712	51,712	43,696	44,617		26,324		26,324		51,712			0	1,109	09/25/2043.	1FM
885220 GB 3	TMST 2004-4 1A - CMO/RMBS		06/25/2020.	Paydown		10,840	10,840	10,339	10,358		917		917		10,840			0	139	12/25/2044.	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
885220 GK 3	TMST 2004-4 5A - CMO/RMBS		06/01/2020.	Paydown		23,842	23,842	22,679	21,438		6,453		6,453		23,842			0	688	12/25/2044.	1FM
885220 HM 8	TMST 2005-2 A1 - CMO/RMBS		06/25/2020.	Paydown		42,253	42,253	42,280	41,970		742		742		42,253			0	1,325	07/25/2045.	1FM
885220 KW 2	TMST 2006-2 A2B - CMO/RMBS		06/25/2020.	Paydown		171,479	171,479	166,383	167,870		16,357	2,275	14,082		171,479			0	6,372	04/25/2036.	1FM
88522R AB 0	TMST 2006-5 A2 - CMO/RMBS		06/25/2020.	Paydown		436	2,857	632	156	3,939	3,398		7,337		436			0	56	08/25/2036.	1FM
88606W AA 0	TBOLT 2017 A - ABS	C	06/15/2020.	Paydown		126,646	126,646	126,641	126,670		(125)		(125)		126,646			0	5,447	05/17/2032.	1FE
88607A AA 7	TBOLT 2019 A - ABS	C	04/15/2020.	Paydown							5		5					0	874	11/15/2039.	1FE
88732J BA 5	SPECTRUM MANAGEMENT HOLDING COMPANY		04/21/2020.	JP Morgan		5,068,750	5,000,000	4,955,450	4,991,392		1,554		1,554		4,992,946		75,804	75,804	128,889	09/01/2021.	3FE
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA	C	04/01/2020.	WELLS FARGO SECURITIES LLC		3,020,880	3,000,000	2,900,670	2,975,896		2,793		2,793		2,978,689		42,191	42,191	54,146	02/17/2022.	1FE
89172P AE 9	TPMT 2016-2 B1 - CMO/RMBS		05/26/2020.	CREDIT SUISSE SECURITIES (USA).		9,444,000	9,600,000	9,140,477	9,192,278		19,258		19,258		9,201,907		242,093	242,093	309,683	08/25/2055.	1FM
89175M AE 3	TPMT 2018-3 M1 - RMBS		05/14/2020.	PIPR		18,950,000	20,000,000	19,093,750	19,219,397		61,841		61,841		19,281,238		(331,238)	(331,238)	359,514	05/28/2058.	1FM
89233P 4C 7	TOYOTA MOTOR CREDIT CORP		06/17/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,980,500	4,998,930		1,070		1,070		5,000,000			0	112,500	06/17/2020.	1FE
894126 AB 7	TRAP 4 A1B - CDO		05/26/2020.	Paydown		1,244,438	1,244,438	1,010,440	1,110,169		268,539		268,539		1,244,438			0	34,457	05/24/2034.	1FE
89412K AA 8	TRAP XI A1 - CDO		04/14/2020.	Paydown		536,577	536,576	507,735	509,191		27,386		27,386		536,577			0	6,300	10/10/2041.	1FE
89412R AB 1	TRAP 5 A1B - CDO		04/01/2020.	Adjustment							984,368		984,368					0	63,977	07/15/2034.	1FE
89412U AH 1	TRAP VI A2 - CDO		05/18/2020.	Paydown		204,888	204,888	204,048	203,952		1,872		1,872		204,888			0	6,363	11/16/2034.	1FE
89412W AA 2	TRAP VII A1 - CDO		04/27/2020.	Paydown		1,115,256	1,115,256	969,053	958,420		323,691		323,691		1,115,256			0	26,549	01/25/2035.	1FE
89413A AA 9	TRAP IX A1 - CDO		04/27/2020.	Paydown		17,839	17,839	15,877	16,089		4,633		4,633		17,839			0	462	01/27/2040.	1FE
89413C AA 5	TRAP X A1 - CDO		04/06/2020.	Paydown		355,059	355,059	330,649	327,655		27,404		27,404		355,059			0	4,150	07/08/2041.	1FE
89413G AA 6	TRAP 12 A1 - CDO		04/06/2020.	Paydown		29,376	29,376	24,419	21,946		20,480		20,480		29,376			0	803	04/06/2042.	1FE
89441# AA 4	TRAVERSE CITY CONTROL TRUST -2018 - ABS		06/15/2020.	Paydown		91,931	82,144	82,965	2,146,142		7,678		7,678		91,931			0	41,936	11/15/2039.	1
89655Y AA 4	TRL 2009-1 A - ABS		06/16/2020.	Paydown		86,894	86,894	88,794	88,064		(1,188)		(1,188)		86,894			0	4,537	11/16/2039.	2FE
89656C AA 1	TRL 2010-1 NTS - ABS		06/16/2020.	Paydown		167,878	167,878	175,902	174,146		(15,005)		(15,005)		167,878			0	6,219	10/16/2040.	1FE
89656F AA 4	TRL 2012-1 A1 - ABS		06/15/2020.	Paydown		753,723	753,723	749,387	750,679		11,517		11,517		753,723			0	17,144	01/15/2043.	1FE
89657B AA 2	TRL 191 A1 - ABS		06/17/2020.	Paydown		364,753	364,753	346,687	107,380		30,138		30,138		364,753			0	5,873	04/17/2049.	1FE
89657B AB 0	TRL 2019-2 A1 - ABS		06/17/2020.	Paydown		506,174	506,174	506,054	506,055		316		316		506,174			0	10,081	10/18/2049.	1FE
89679H AA 3	TCF 171 A - ABS		06/20/2020.	Paydown		62,714	62,714	62,658	62,664		132		132		62,714			0	1,840	06/20/2042.	1FE
89707Y AA 2	TROPC 4B A1L - CDO	C	04/15/2020.	Paydown		83,947	83,947	65,175	50,454		101,124		101,124		83,947			0	2,534	04/15/2035.	1FE
89708B AA 1	TROPC 5 AL1 - CDO	C	04/15/2020.	Paydown		586,892	586,892	528,600	519,807		891,093		891,093		586,892			0	51,934	07/15/2036.	1FE
898203 AA 2	TFINS 172 A1 - CDO	C	04/01/2020.	Adjustment							17,144		17,144					0	7,719	09/20/2039.	1FE
898203 AB 0	TFINS 2017-2 A2 - CDO	C	06/20/2020.	Paydown							8,909		8,909					0	3,591	09/20/2039.	1FE
89820U AB 0	TFINS 181 A2 - CDO	C	04/01/2020.	Adjustment							1,690		1,690					0	1,792	03/30/2039.	1FE
89821J AA 6	TFINS 2019-1 A1 - CDO	C	05/04/2020.	Paydown		1,739,575	1,739,575	1,739,575	1,739,575		1		1		1,739,575			0	71,636	02/02/2039.	1FE
90187B AA 9	TWO HARBORS INVESTMENT CORP		06/19/2020.	NOMURA SECURITIES		6,468,000	6,600,000	6,991,875	6,796,588		(44,460)		(44,460)		6,752,127		(284,127)	(284,127)	387,292	01/15/2022.	4FE
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1		05/15/2020.	Paydown		105,346	105,346	106,400	106,200		(2,901)		(2,901)		105,346			0	5,066	02/15/2032.	2
90272* AA 0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH T		06/15/2020.	Paydown		46,923	46,923	46,923	46,918		13		13		46,923			0	1,360	05/15/2033.	1
902752 AA 2	PVTPL UIRC-GSA V LLC		06/05/2020.	Paydown		100,335	100,335	100,335	100,336		(1)		(1)		100,335			0	3,929	12/05/2035.	1
90331H MS 9	US BANK NA		04/03/2020.	CITIGROUP		6,204,780	6,000,000	5,979,780	5,989,100		534		534		5,989,634		215,146	215,146	116,667	01/27/2025.	1FE
90342W AA 5	USCAP V A1 - CDO		04/10/2020.	Paydown		24,844	24,844	20,621	20,742		11,940		11,940		24,844			0	689	10/10/2040.	1FE
903436 AA 1	US AIRWAYS GROUP INC - ABS		04/22/2020.	Paydown		61,699	61,699	61,699	61,724		(25)		(25)		61,699			0	2,198	04/22/2025.	1FE
903436 AA 1	US AIRWAYS 2011-1 CLASS A PASS THROUGH T		04/22/2020.	Paydown							(25)		(25)					0	2,198	04/22/2025.	3FE
90345W AA 2	US AIRWAYS GROUP INC - ABS		04/01/2020.	Paydown		168,473	168,473	168,473	168,521		(96)		(96)		168,473			0	9,940	04/01/2026.	1FE
90346W AA 1	US AIRWAYS INC - ABS		05/15/2020.	Paydown		142,397	142,397	142,041	142,186		423		423		142,397			0	5,625	05/15/2027.	1FE

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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
90352W AA 2	STEAM 2018-1 A1 - ABS		06/25/2020.	Paydown		183,384	183,384	183,384	183,385		(1)		(1)		183,384			0	5,821	04/27/2048.	1FE
90390K AB 0	USCAP II A2 - CDO		05/01/2020.	Paydown		117,952	117,952	116,163	116,256		4,058		4,058		117,952			0	3,408	08/01/2034.	1FE
90783T AA 8	UNION PACIFIC RAILROAD CO PASS THROUGH T		04/01/2020.	Adjustment							(228)		(228)					0	24,750	07/02/2025.	1FE
90783X AA 9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH		04/01/2020.	Adjustment							(28)		(28)					0	8,869	01/02/2031.	1FE
909287 AA 2	UNITED AIR LINES INC 2007 1 PASS THROUGH		04/01/2020.	Adjustment							1,677		1,677					0	3,441	01/02/2024.	3FE
909319 AA 3	UNITED AIRLINES PASS THROUGH TRUST 2013		04/01/2020.	Adjustment							(24)		(24)					0	3,751	02/15/2027.	1FE
90932L AA 5	UNITED AIRLINES INC - ABS		06/01/2020.	Paydown		290,119	290,119	290,119	290,146		(26)		(26)		290,119			0	5,000	06/01/2029.	1FE
90932P AA 6	UNITED AIRLINES INC - ABS		04/11/2020.	Paydown		163,231	163,231	163,231	163,252		(43)		(43)		163,231			0	6,529	10/11/2027.	1FE
90932Q AA 4	UNITED AIRLINES INC - ABS		04/01/2020.	Adjustment							(13)		(13)					0	2,084	03/03/2028.	1FE
91823A AA 9	VBTOW 161 C - ABS		05/28/2020.	Paydown		5,005,054	5,000,000	5,000,000	5,000,028		(28)		(28)		5,000,000			0	74,868	06/15/2046.	1FE
91832Y AA 6	VMC 2018-FL2 A - CDO		06/17/2020.	Paydown		23,074	23,074	23,085			(352)		(352)		23,074			0	3,320	10/15/2035.	1FE
91845# AA 2	PVTPL VERIZON - CMO		06/15/2020.	Paydown		77,346	77,346	77,346	77,347		(2)		(2)		77,346			0	2,439	05/15/2035.	2
91854* AA 4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR		06/15/2020.	Paydown		71,317	71,317	71,317	71,317		(0)		(0)		71,317			0	2,148	08/15/2036.	2
92211M AC 7	VDC 2018-1 A2 - ABS		06/15/2020.	Paydown		25,000	25,000	25,000	25,000		(1)		(1)		25,000			0	848	02/16/2043.	1FE
92212K AA 4	VDC 2019-1 A2 - ABS		06/15/2020.	Paydown		22,500	22,500	22,500	22,500		0		0		22,500			0	598	07/15/2044.	1FE
92257C AA 8	VCC 2019-1 A - CMBS		06/01/2020.	Paydown		203,621	203,621	203,575	203,091		1,471		1,471		203,621			0	6,538	03/25/2049.	1FE
92257L AB 6	VCC 171 AFX - CMBS		06/01/2020.	Paydown		469,843	469,843	469,718	466,358		12,350		12,350		469,843			0	13,005	05/25/2047.	1FE
92259L AB 4	VCC 201 AFX - CMBS		06/01/2020.	Paydown		303,738	303,738	303,736			4		4		303,738			0	4,005	02/25/2050.	1FE
92535V AA 0	VBTOW 2016-2 A - ABS		06/15/2020.	Paydown		22,503	22,503	22,502	22,503		(0)		(0)		22,503			0	974	10/15/2046.	1FE
92553P AJ 1	VIACOM INC (NEW)		05/15/2020.	Tender Offer		3,209,715	3,000,000	2,950,830	2,988,820		2,046		2,046		2,990,866		9,134	9,134	209,715	12/15/2021.	2FE
92553P AT 9	VIACOM INC (NEW)		05/15/2020.	Tender Offer		5,377,304	5,000,000	4,948,400	4,978,762		1,988		1,988		4,980,751		19,249	19,249	483,554	09/01/2023.	2FE
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS		06/01/2020.	Paydown		16,360	16,360	16,427	16,377		(67)		(67)		16,360			0	944	06/25/2033.	1FM
929227 R5 7	WAMU 2003-AR5 A6 - CMO/RMBS		06/01/2020.	Paydown		551,149	551,148	450,564			193,273		193,273		551,149			0	5,635	06/25/2033.	1FE
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS		06/01/2020.	Paydown		164,510	164,510	155,359	156,505		1,050		1,050		164,510			0	5,383	10/25/2035.	1FM
92922F 3Q 9	WAMU 2005-AR12 2A1 - CMO/RMBS		06/01/2020.	Paydown		3,637	3,637	3,540	3,533		1,215		1,215		3,637			0	221	10/25/2035.	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 - CMO/RMBS		06/01/2020.	Paydown		46,312	46,495	39,264	39,643		788		788		46,312			0	1,187	12/25/2035.	1FM
92922F 8T 8	WAMU 2005-AR18 3A1 - CMO/RMBS		06/01/2020.	Paydown		179,187	154,421	149,595	149,901		59,087		59,087		179,187			0	4,624	01/25/2036.	1FM
92922F GY 8	WAMU 2003-S11 3A3 - CMO/RMBS		06/25/2020.	Paydown		16,393	16,393	16,429	16,313		132		132		16,393			0	320	11/25/2033.	1FM
92922F J5 8	WAMU 2005-AR6 2AC - CMO/RMBS		06/25/2020.	Paydown		332,496	332,496	276,491	278,873		145,456		145,456		332,496			0	5,942	04/25/2045.	1FM
92925C CC 4	WAMU 2006-AR1 1AA - CMO/RMBS		06/01/2020.	Paydown		35,834	35,834	24,012	25,619		817		817		35,834			0	912	01/25/2046.	1FM
92925G AD 5	WAMU 2006-AR16 2A2 - CMO/RMBS		06/01/2020.	Paydown		58,865	58,865	55,388	55,495		9,408		9,408		58,865			0	1,605	12/25/2036.	1FM
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS		06/01/2020.	Paydown		65,971	86,881	77,774	78,594		1,699		1,699		65,971			0	2,823	02/25/2037.	1FM
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS		06/01/2020.	Paydown		108,383	107,134	92,571			26,851		26,851		108,383			0	622	06/25/2037.	1FM
92935J BC 8	WFRBS 2011-C2 A4 - CMBS		06/01/2020.	Paydown		305,678	305,678	319,530	306,854		(1,176)		(1,176)		305,678			0	6,577	02/15/2044.	1FM
92938E AM 5	WFRBS 2013-C16 A4 - CMBS		06/01/2020.	Paydown		2,028,015	2,028,015	2,048,177	2,034,132		(6,117)		(6,117)		2,028,015			0	45,823	09/17/2046.	1FM
92977Y BW 0	WMLT 2005-B 2A4 - CMO/RMBS		06/01/2020.	Paydown		30,836	30,836	29,026	27,660		6,529		6,529		30,836			0	847	10/20/2035.	1FM
92979D AC 9	WMLT 2007-A 2A1 - CMO/RMBS		06/01/2020.	Paydown		370,482	370,482	345,011			25,471		25,471		370,482			0	1,264	03/20/2037.	1FM
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS		06/01/2020.	Paydown		267,950	547,009	423,717	400,672		18,029		18,029		267,950			0	27,546	05/25/2037.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 - CMO/RMBS		06/01/2020.	Paydown		82,057	82,811	75,302	74,253		2,375		2,375		82,057			0	3,485	05/26/2037.	1FM
93147# AA 3	WALGREENS (MARICOPA AZ) CONTROL PASS THR		06/15/2020.	Paydown		36,335	36,335	36,335	36,335		(0)		(0)		36,335			0	1,363	10/31/2034.	2
933636 AA 0	WAMU 2007-HY4 1A1 - CMO/RMBS		06/01/2020.	Paydown		77,420	76,775	68,289	71,436		1,483		1,483		77,420			0	1,769	04/25/2037.	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
933636 AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS		06/01/2020.	Paydown		536,246	537,046	508,544	510,660		4,682		4,682		536,246			0	17,013	04/25/2037.	1FM
933636 AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS		06/01/2020.	Paydown		93,693	94,949	84,607	86,776		1,607		1,607		93,693			0	3,256	11/25/2036.	1FM
93363E AB 1	WAMU 2006-AR10 1A2 - CMO/RMBS		06/01/2020.	Paydown		37,535	37,879	36,309	36,538		(21)		(21)		37,535			0	1,273	09/25/2036.	1FM
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS		06/01/2020.	Paydown		42,058	42,445	40,124	40,891		471		471		42,058			0	1,170	10/25/2036.	1FM
93363P AA 8	WAMU 2006-AR14 1A1 - CMO/RMBS		06/01/2020.	Paydown		39,742	39,233	36,511	36,952		804		804		39,742			0	1,135	11/25/2036.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS		06/01/2020.	Paydown		438,156	432,547	406,223	409,691		7,952		7,952		438,156			0	12,509	11/25/2036.	1FM
93363P AD 2	WAMU 2006-AR14 1A4 - CMO/RMBS		06/01/2020.	Paydown		6,763	6,677	6,110	6,154		145		145		6,763			0	193	11/25/2036.	1FM
939336 TX 1	WAMMS 2003-MS7 P - CMO/RMBS		06/01/2020.	Paydown		4	4	3			11		11		4			0		03/25/2033.	1FM
939336 X9 9	WAMU 2005-AR1 A2B - CMO/RMBS		06/25/2020.	Paydown		188,958	188,958	166,755	163,391		71,158		71,158		188,958			0	3,634	01/25/2045.	1FM
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS		06/25/2020.	Paydown		4,422	6,239		2,335		326		326		4,422			0	101	07/25/2036.	1FM
939653 AL 5	WASHINGTON REAL ESTATE INVESTMENT TRUST		04/02/2020.	Call @ 100.00		2,000,000	2,000,000	1,983,980	1,998,577		470		470		1,999,047		953	953	49,775	10/01/2020.	2FE
94353W AA 3	WAAV 171 A - ABS		06/15/2020.	Paydown		130,568	130,568	130,568	130,569		(2)		(2)		130,568			0	4,512	11/15/2042.	1FE
94354K AA 8	WAAV 191 A - ABS		06/15/2020.	Paydown		46,946	46,946	46,944	46,944		8		8		46,946			0	1,674	09/15/2044.	1FE
94945P AA 3	WLKRG 2017-A A - ABS		06/15/2020.	Paydown		392,761	392,761	392,721	392,655		338		338		392,761			0	9,969	06/15/2033.	1FE
94974B FY 1	WELLS FARGO & CO		06/16/2020.	Various		23,198,152	21,300,000	21,307,271	21,304,816		147		147		21,304,653		1,893,499	1,893,499	374,296	06/03/2026.	2FE
94980G AR 2	WFHET 2004-2 M4 - RMBS		06/25/2020.	Paydown		25,085	25,085	17,309	22,770		7,063		7,063		25,085			0	1,258	12/25/2033.	1FM
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS		06/01/2020.	Paydown		21,185	26,620	24,780	24,611		576		576		21,185			0	1,353	09/25/2036.	1FM
94985A AA 7	WFMBS 2006-AR15 A1 - CMO/RMBS		06/01/2020.	Paydown		19,769	20,096	19,583	19,727		71		71		19,769			0	652	10/25/2036.	3FM
94986M AA 0	WFMBS 2007-AR10 1A1 - CMO/RMBS		06/01/2020.	Paydown		159,958	159,958	160,857	158,071		3,981		3,981		159,958			0	5,164	01/25/2038.	1FM
94986M AF 9	WFMBS 2007-AR10 2A3 - CMO/RMBS		06/01/2020.	Paydown		7,895	9,084	7,494			6		6		7,895			0	33	01/25/2038.	1Z
94989N BD 8	WFCM 2015-C30 A3 - CMBS		06/01/2020.	Paydown		96,500	96,500	96,093	96,200		300		300		96,500			0	1,525	09/17/2058.	1FM
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS		06/01/2020.	Paydown		1,149,946	1,149,946	1,170,430	1,169,560		(19,507)		(19,507)		1,149,946			0	6,552	09/27/2049.	1FE
95002K AA 1	WFMBS 201 A1 - CMO/RMBS		06/25/2020.	Paydown		1,268,096	1,268,096	1,283,155			(25,724)		(25,724)		1,268,096			0	11,535	12/27/2049.	1FE
95058X AC 2	WEN 2015-1 A23 - ABS		06/15/2020.	Paydown		54,375	54,375	53,917	54,056		638		638		54,375			0	1,834	06/15/2045.	2FE
95058X AE 8	WEN 2018-1 A22 - ABS		06/15/2020.	Paydown		20,000	20,000	19,123	19,216		1,567		1,567		20,000			0	583	03/16/2048.	2FE
95058X AG 3	WEN 2019-1 A21 - ABS		06/15/2020.	Paydown		187,500	187,500	187,500	187,500				0		187,500			0	5,320	06/15/2049.	2FE
95168Q AR 1	WSTC 2013-1 2BR - CDO		05/07/2020.	Paydown		3,494,246	3,494,246	3,494,246	3,491,881		2,365		2,365		3,494,246			0	59,280	11/07/2025.	1FE
95168W AR 8	WSTC 2014-2 ABR - CDO		04/16/2020.	Paydown		990,954	990,954	990,954	990,973		(55)		(55)		990,954			0	33,321	01/16/2027.	1FE
95709T AD 2	WESTAR ENERGY, INC		05/11/2020.	Call @ 100.00		4,227,454	4,192,000	4,802,104	4,236,544		(29,744)		(29,744)		4,206,800		(14,800)	(14,800)	211,238	07/15/2020.	1FE
958254 AF 1	WESTERN GAS PARTNERS LP		05/07/2020.	JP Morgan		4,550,000	5,000,000	4,989,800	4,992,778		347		347		4,993,125		(443,125)	(443,125)	200,208	07/01/2026.	3FE
958667 AC 1	WESTERN MIDSTREAM OPERATING LP		05/14/2020.	Various		5,990,000	7,000,000	6,993,000			285		285		6,993,285		(1,003,285)	(1,003,285)	97,088	02/01/2030.	3FE
96033C AA 0	WESTR 2016-1 A - ABS		06/30/2020.	Paydown		2,741,509	2,741,509	2,731,657	2,736,059		5,450		5,450		2,741,509			0	51,995	12/20/2028.	1FE
96033C AB 8	WESTR 2016-1 B - ABS/MBS		06/30/2020.	Paydown		1,687,083	1,687,083	1,676,341	1,680,494		6,588		6,588		1,687,083			0	41,139	12/20/2028.	1FE
96033D AA 8	WESTR 171 A - ABS		06/01/2020.	Paydown		424,074	424,074	423,560	423,475		1,759		1,759		424,074			0	11,219	12/20/2030.	1FE
96033D AB 6	WESTR 171 B - ABS		06/01/2020.	Paydown		127,222	127,222	127,033	126,997		660		660		127,222			0	4,469	12/20/2030.	1FE
96033W AA 6	WESTR 181 A - ABS		06/01/2020.	Paydown		246,008	246,008	245,576	245,574		1,260		1,260		246,008			0	7,186	12/20/2031.	1FE
96033W AB 4	WESTR 181 B - ABS		06/01/2020.	Paydown		344,412	344,412	342,690	343,163		3,617		3,617		344,412			0	10,656	12/20/2031.	1FE
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		06/15/2020.	Paydown		13,892	13,892	13,892	13,892		(0)		(0)		13,892			0	514	07/15/2047.	1PL
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK		06/15/2020.	Paydown		70,307	70,307	71,010	70,991		(1,812)		(1,812)		70,307			0	3,534	11/15/2038.	1FE
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		33,114	33,114	33,114	33,114		(0)		(0)		33,114			0	1,832	06/15/2033.	2
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		40,543	40,543	40,543	40,543		(0)		(0)		40,543			0	2,243	05/15/2034.	2
96928* CX 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		85,991	85,991	86,857	86,581		(1,513)		(1,513)		85,991			0	4,384	01/15/2035.	1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
96928* DA 2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		172,426	172,426	174,284	173,527		(2,918)		(2,918)		172,426			0	7,695	08/15/2031.	1
96928* DE 4	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		04/25/2020.	Paydown		81,407	81,407	82,164	81,822		(2,064)		(2,064)		81,407			0	5,490	01/25/2029.	2
96928* DJ 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		121,651	121,651	121,651	121,651		(1)		(1)		121,651			0	5,308	09/15/2031.	1
96928* DZ 7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		145,580	145,580	146,918	146,339		(2,014)		(2,014)		145,580			0	6,775	10/15/2029.	1
96928* EN 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		102,162	102,162	103,262	102,874		(1,892)		(1,892)		102,162			0	3,534	02/15/2034.	1
96928* EZ 6	WILLIAM BLAIR & COMPANY CONTROL PASS - T		06/15/2020.	Paydown		92,365	92,365	92,365	92,365		(1)		(1)		92,365			0	3,869	09/15/2033.	4
96928* FH 5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		263,792	263,792	263,792	263,792		(2)		(2)		263,792			0	13,521	04/15/2025.	2
96928* FK 8	WILLIAM BLAIR & CO. CONTROL PASS - THROU		06/15/2020.	Paydown		90,555	90,555	90,555	90,557		(5)		(5)		90,555			0	4,609	11/15/2032.	1
96928* FQ 5	WILLIAM BLAIR & CO. CONTROL PASS - THROU		06/15/2020.	Paydown		119,067	119,067	119,067	119,067		(0)		(0)		119,067			0	3,971	09/15/2033.	1
96928* FV 4	WILLIAM BLAIR & COMPANY CONTROL PASS - T		06/15/2020.	Paydown		53,427	53,427	53,427	53,427		(2)		(2)		53,427			0	1,817	09/15/2044.	1
96928* FX 0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2020.	Paydown		196,289	196,289	196,289	196,289		(1)		(1)		196,289			0	6,546	02/15/2036.	1
96928* FY 8	WILLIAM BLAIR & COMPANY CONTROL PASS - T		06/15/2020.	Paydown		73,792	73,792	73,792	73,792		(0)		(0)		73,792			0	2,767	01/15/2035.	2
96928@ AA 3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T		06/15/2020.	Paydown		212,676	212,676	212,676	212,676				0		212,676			0	7,074	06/15/2023.	1
96930@ AA 9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI		06/15/2020.	Paydown		57,444	57,444	57,444	57,444		(0)		(0)		57,444			0	2,087	08/15/2035.	2
96949L AD 7	WILLIAMS PARTNERS LP		05/12/2020.	JP Morgan		5,069,700	5,000,000	4,997,450	4,998,119		81		81		4,998,200		71,500	71,500	77,604	06/15/2027.	2FE
97063Q AA 0	WESTF 2017-A A - ABS		06/15/2020.	Paydown		348,747	348,747	348,450	348,507		528		528		348,747			0	13,567	08/15/2042.	1FE
97064E AA 6	WESTF 2018-A A - ABS		06/15/2020.	Paydown		119,173	119,173	119,167	119,171		11		11		119,173			0	7,131	09/15/2043.	1FE
97064F AA 3	WESTF 2020-A A - ABS		06/15/2020.	Paydown		157,683	157,683	157,681			4		4		157,683			0	1,555	03/15/2045.	1FE
974153 AA 6	WING 18A A2 - RMBS		04/01/2020.	Adjustment							(1)		(1)					0	217	12/05/2048.	2FE
97652P AL 5	WIN 2014-1 A11 - CMO/RMBS		06/01/2020.	Paydown		371,942	371,942	369,617	369,757		5,077		5,077		371,942			0	10,755	06/20/2044.	1FM
976826 BH 9	WISCONSIN POWER AND LIGHT CO		06/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,991,650	4,999,567		433		433		5,000,000			0	115,000	06/15/2020.	1FE
98310W AM 0	WYNDHAM DESTINATIONS INC		04/01/2020.	Adjustment							(1,347)		(1,347)					0		10/01/2025.	3FE
98875L AA 7	ZAIS5 V A1 - CDO		04/15/2020.	Paydown		66,753	66,753	66,166	66,671		165		165		66,753			0	2,339	10/16/2028.	1FE
98886Y AR 9	ZAIS2 2 ABR - CDO		04/25/2020.	Paydown		2,272,358	2,272,358	2,272,358	2,272,422		(162)		(162)		2,272,358			0	75,392	07/27/2026.	1FE
98944P AB 3	ZCAP 2018-1 A - ABS		06/15/2020.	Paydown		215,854	215,854	212,656	213,154		2,700		2,700		215,854			0	4,140	10/15/2038.	1FE
98956P AT 9	ZIMMER BIOMET HOLDINGS INC		05/18/2020.	Various		77,139,782	75,000,000	74,945,700			688		688		74,946,388		2,193,394	2,193,394	325,752	03/20/2030.	2FE
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		04/15/2020.	Paydown		53,025	53,025	52,687	52,685		341		341		53,025			0	708	11/15/2037.	1FE
G7256K AB 0	PROP 2017-1 A - ABS		06/01/2020.	Paydown		159,116	159,116	159,021	158,794		323		323		159,116			0	2,188	03/15/2042.	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						1,320,947,566	1,329,951,194	1,301,160,567	1,166,024,481	16,169	24,769,275	510,427	24,275,017	0	1,320,153,327	0	(3,965,956)	(3,965,956)	41,249,640	XXX	XXX
Bonds - Hybrid Securities																					
857477 BA 0	STATE STREET CORP		06/01/2020.	Adjustment									0					0	(60,938)	12/29/2049.	2FE
4899999. Total - Bonds - Hybrid Securities						0	0	0	0	0	0	0	0	0	0	0	0	0	(60,938)	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00216C AB 9	AQ SUNSHINE INTERMEDIATE HOLDCO INC		06/22/2020.	Direct		39,686	39,686	39,686			0		0		39,686			0		04/15/2025.	3PL
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19		06/30/2020.	Direct		5,227	7,841	7,696	4,962		11		11		5,227			0	292	04/15/2025.	3PL
00448F AH 9	Achilles Acquisition LLC/Closing date Te		06/30/2020.	Direct		1,223	1,223	1,223	350		0		0		1,223			0	27	10/13/2025.	4FE
00452# AA 7	Accommodations Plus Technologies LLC/Ter		06/30/2020.	Direct		51,451	51,451	51,451	51,451				0		51,451			0	1,815	05/11/2024.	2PL
00797* AA 5	Aero Operating LLC/Term Loan 1/20		04/01/2020.	Direct		1,113	1,113	1,113					0		1,113			0	43	02/09/2026.	3Z
01370# AA 4	Alcami Corporation/First Lien Term Loan		06/30/2020.	Direct		3,516	3,516	3,419	3,436		7		7		3,516			0	86	07/14/2025.	5Z
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan		06/30/2020.	Ares Capital Management		401,178	428,384	419,479	258,641		430		430		421,306		(20,129)	(20,129)	16,545	02/06/2026.	4FE
05365@ AA 4	Avetta, LLC/Term Loan 4/18		06/30/2020.	Direct		5,256	5,256	5,151	5,170		10		10		5,256			0	189	04/10/2024.	3Z
05365@ AD 8	Avetta, LLC/Second Amendment Tranche B T		06/30/2020.	Direct		4,066	4,066	3,989	3,999		8		8		4,066			0	147	04/10/2024.	3Z

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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
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo		06/30/2020.	Direct		3,516	3,516	3,389	3,402		9		9		3,516			0	128	04/08/2026.	3Z
07384D AC 6	Belk Inc		05/01/2020.	Adjustment		103,692	103,692	74,541			1,933		1,933		103,692			0	2,298	07/31/2025.	5FE
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan		06/30/2020.	Direct		10,672	10,672	10,382	10,402		16		16		10,672			0	244	07/09/2026.	3PL
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D		06/30/2020.	Direct		700	700	700	700				0		700			0	18	07/09/2026.	3PL
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir		06/30/2020.	Direct		1,761	1,761	1,721	1,723		2		2		1,761			0	40	07/09/2026.	3PL
09523C AC 6	BLUE ANGEL BUYER 1 LLC		06/30/2020.	Direct		110	110	110					0		110			0	3	01/02/2026.	3Z
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18		06/30/2020.	Direct		787	787	773	775		1		1		787			0	14	01/02/2026.	5
095777 ZZ 4	Blue Angel Buyer 1, LLC/First Amendment		06/30/2020.	Direct		431	431	431					0		431			0	12	01/02/2026.	3Z
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17		06/30/2020.	Direct		6,126	6,126	5,943	5,996		18		18		6,126			0	139	08/14/2023.	4PL
12713@ AA 9	CST Buyer Company/Tranche B Term Loan 03		06/30/2020.	Direct		938	938	938	938				0		938			0	33	10/03/2025.	2Z
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan		06/30/2020.	Direct		402	402	402	356				0		402			0	16	10/31/2025.	3Z
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19		06/30/2020.	Direct		1,887	1,887	1,887	1,887				0		1,887			0	71	10/31/2025.	3PL
13119D AF 9	Term Loan B : Callaway Golf		05/28/2020.	Adjustment							(87)		(87)					0		01/04/2026.	3FE
13119D AF 9	Term Loan B : Callaway Golf		05/28/2020.	Bank of America Merrill Lynch		1,834,131	1,855,000	1,817,900	1,823,190		2,472		2,472		1,825,407		8,724	8,724	48,645	01/04/2026.	4FE
14886M AM 3	Checkout Holdings		06/26/2020.	Direct		10,795	10,795	6,153	10,627		14	4,487	(4,473)		10,795			0	521	02/15/2023.	4PL
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC		06/30/2020.	Direct		10,204	10,204	8,622			44		44		10,204			0	57	04/30/2025.	2FE
16384Y AF 4	Term Loan B : Chemours		04/17/2020.	JP Morgan		1,424,787	1,515,731	1,475,943	1,482,380		2,125		2,125		1,484,421		(59,633)	(59,633)	19,510	03/27/2025.	3FE
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme		06/30/2020.	Direct		572	572	572	572				0		572			0	25	12/03/2025.	2Z
18512# AD 1	Clearwater Analytics, LLC/Third Amendmen		06/30/2020.	Direct		1,612	1,612	1,572	1,578		6		6		1,612			0	95	09/01/2022.	2Z
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		04/23/2020.	Direct		3,681,224	3,681,224	3,630,762	3,633,645		35,308		35,308		3,681,224			0	110,674	09/01/2023.	3PL
20602* AA 8	CGP Buyer LLC/Term Loan 7/19		06/30/2020.	Direct		4,842	4,842	4,737	4,744		9		9		4,842			0	187	08/20/2025.	2Z
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed		06/30/2020.	Direct		202	202	202					0		202			0	8	08/20/2025.	2Z
21257@ AC 8	Convey Health Solutions, Inc./Term Loan		06/30/2020.	Direct		4,034	4,034	4,034	4,034				0		4,034			0	119	09/04/2026.	2Z
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre		06/30/2020.	Direct		472	472	472					0		472			0	14	09/04/2026.	2Z
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19		06/30/2020.	Direct		2,023	2,023	1,973	1,976		4		4		2,023			0	78	08/15/2025.	2PL
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term		06/30/2020.	Direct		379	379	379					0		379			0	5	08/15/2025.	2Z
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1		06/30/2020.	Direct		9,375	9,375	9,140	9,228		20		20		9,375			0	364	10/06/2023.	3PL
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19		06/30/2020.	Direct		1,716	1,716	1,716	1,716				0		1,716			0	63	11/01/2025.	3PL
23582L AK 7	Delay Draw Term Loan : Dana Corp		05/06/2020.	CITIGROUP		2,347,855	2,422,531	2,405,840	2,407,757		898		898		2,408,656		(60,800)	(60,800)	31,551	11/16/2025.	2FE
24521T AB 2	Del Monte Foods Inc - First Lien Initial		05/15/2020.	Ares Capital Management		2,018,173	2,018,173	1,723,562	1,754,823		87,117		87,117		1,839,471		178,701	178,701	51,670	02/18/2021.	5FE
24702N BE 9	Term Loan B : Dell Intl		06/09/2020.	WELLS FARGO SECURITIES LLC		1,767,233	1,830,075	1,765,641			249		249		1,769,664		(2,430)	(2,430)	198	09/11/2025.	2FE
28619* AB 0	Elemica Parent, Inc./Term Loan 9/19		06/30/2020.	Direct		3,060	3,060	2,984	2,987		6		6		3,060			0	107	09/18/2025.	3Z
29427* AA 2	Goldcup 17308 AB/USD Term Loan 10/18		06/30/2020.	Direct		7,344	7,344	7,178	7,210		11		11		7,344			0	182	10/09/2024.	3Z
30282# AA 0	FWR Holding Corporation/Initial Term Loa		06/26/2020.	Direct		12,468	12,468	12,157	12,264		21		21		12,468			0	313	08/21/2023.	3PL
30282# AB 8	FWR Holding Corporation/Initial Delayed		06/26/2020.	Direct		1,657	1,657	1,657	1,656		0		0		1,657			0	38	08/21/2023.	3PL
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter		06/26/2020.	Direct		2,609	2,609	2,609	2,609		0		0		2,609			0	79	08/21/2023.	3Z
30282# AD 4	FWR Holding Corporation/New Delayed Draw		06/26/2020.	Direct		1,557	1,557	1,557					0		1,557			0	52	08/21/2023.	3Z
30282# AF 9	FWR Holding Corporation/Second Amendment		06/26/2020.	Direct		2,174	2,174	2,174					0		2,174			0	0	08/21/2023.	3Z
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter		06/26/2020.	Direct		1,552	1,552	1,552	1,552				0		1,552			0	39	08/21/2023.	3Z
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter		06/26/2020.	Direct		2,073	2,073	2,073	2,073				0		2,073			0	52	08/21/2023.	3Z
31528# AC 8	Ferraro Fine Foods Corp./Incremental Ter		06/30/2020.	Direct		245	245	242	243		1		1		245			0	8	05/09/2024.	2PL
31528# AD 6	Ferraro Fine Foods Corp./Second Amendmen		06/30/2020.	Direct		1,003	1,003	988	990		2		2		1,003			0	29	05/09/2024.	2PL

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
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa	..	06/30/2020.	Direct		2,564	2,564	2,500	2,519		6		6		2,564			0	43	11/10/2023.	3PL
35041@ AB 1	Foundation Risk Partners, Corp./First Am	..	06/30/2020.	Direct		1,373	1,373	1,346	1,352		3		3		1,373			0	23	11/10/2023.	3PL
35041@ AC 9	Foundation Risk Partners, Corp./First Am	..	06/30/2020.	Direct		1,879	1,879	1,867	1,866		1		1		1,879			0	32	11/10/2023.	3PL
35041@ AD 7	Foundation Risk Partners, Corp./Second A	..	06/30/2020.	Direct		7,166	7,166	7,067	4,764		11		11		7,166			0	117	11/10/2023.	3Z
35921# AA 6	Frontline Technologies Intermediate Hold	..	06/30/2020.	Direct		12,946	12,946	12,510	12,649		40		40		12,946			0	316	09/18/2023.	3PL
35921@ AC 4	Frontline Technologies Intermediate Hold	..	06/30/2020.	Direct		1,535	1,535	1,535	1,535				0		1,535			0	38	09/18/2023.	3PL
360999 ZZ 2	FWR Holding Corporation/Second Amendment	..	04/24/2020.	Direct		869,517	869,517	869,517					0		869,517			0		08/21/2023.	3Z
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20	..	06/30/2020.	Direct		2,482	2,482	2,482					0		2,482			0	115	03/01/2027.	3Z
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18	..	05/01/2020.	Direct		9,379	9,379	9,115	9,152		16		16		9,379			0	247	01/25/2024.	3PL
39341# AA 0	Green Street Parent, LLC and Green Stree	..	06/30/2020.	Direct		15,000	15,000	14,700	14,715		22		22		15,000			0	499	08/27/2026.	3Z
40406# AD 4	HAI Acquisition Corporation/Term Loan 10	..	06/30/2020.	Direct		9,375	9,375	9,139	9,198		18		18		9,375			0	394	11/01/2024.	2Z
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN	..	06/30/2020.	Direct		5,013	5,013	4,411			15		15		5,013			0	19	03/18/2026.	2FE
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17	..	06/30/2020.	Direct		7,400	7,400	7,252	7,291		12		12		7,400			0	125	10/11/2024.	3PL
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo	..	06/30/2020.	Direct		1,843	1,843	1,843	1,843				0		1,843			0	60	10/11/2024.	3PL
41902@ AA 9	Sigma Electric Manufacturing Corporation	..	06/30/2020.	Direct		5,835	5,835	5,718	5,767		11		11		5,835			0	185	10/31/2023.	3PL
41902@ AB 7	Sigma Electric Manufacturing Corporation	..	04/01/2020.	Adjustment							0		0					0	(1)	10/31/2023.	3PL
43289D AH 6	HILTON WORLDWIDE FINANCE TL B2 **A&E**	..	04/07/2020.	DEUTSCHE BANK SECURITIES, INC.		1,504,000	1,600,000	1,504,000			1,343		1,343		1,505,343		(1,343)	(1,343)	4,107	06/21/2026.	2FE
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc	..	05/28/2020.	Direct		7,454	7,454	7,334	7,361		9		9		7,454			0	112	08/26/2022.	3PL
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0	..	06/30/2020.	Direct		4,409	4,409	4,398	4,400		2		2		4,409			0	114	04/30/2024.	3Z
45004K AC 0	IRI Holdings, Inc./Term Loan 11/18	..	06/30/2020.	Direct		4,688	4,688	4,641	4,647		4		4		4,688			0	119	12/01/2025.	4Z
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD	..	06/30/2020.	Direct		14,854	14,854	15,116	15,038		(27)		(27)		14,854			0	716	06/27/2023.	2Z
45320* AA 6	Revint Intermediate II, LLC (fka: Implem	..	06/30/2020.	Direct		2,161	2,161	2,110	2,148		2		2		2,161			0	34	12/13/2023.	2Z
45320* AB 4	Revint Intermediate II, LLC (fka: Implem	..	06/30/2020.	Direct		4,864	4,864	4,823	4,834		4		4		4,864			0	98	12/13/2023.	2Z
45321* AA 5	Implus Footcare, LLC/Spenco Incremental	..	06/30/2020.	Direct		1,029	1,029	1,026	1,027		1		1		1,029			0	28	04/30/2024.	3Z
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie	..	06/30/2020.	Direct		8,990	8,990	8,541	8,605		45		45		8,990			0	250	05/01/2024.	4FE
46126# AA 6	IntraPac International LLC/U.S. Term Loa	..	06/30/2020.	Direct		3,701	3,701	3,618	3,629		6		6		3,701			0	131	01/11/2026.	3Z
48234K AC 6	Term Loan B : K&N Engineering	..	06/26/2020.	Direct		10,309	10,309	8,918			136		136		10,309			0	73	10/20/2023.	5FE
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1	..	06/30/2020.	Direct		24,167	24,167	23,528	23,593		65		65		24,167			0	835	07/01/2024.	3Z
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter	..	06/30/2020.	Direct		900	900	891	891		1		1		900			0	36	11/07/2026.	4PL
48773# AB 6	Kellermeyer Bergensons Services, LLC/202	..	06/30/2020.	Direct		198	198	198					0		198			0	7	11/07/2026.	4Z
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19	..	06/30/2020.	Direct		3,081	3,081	3,003	3,008		6		6		3,081			0	47	08/10/2026.	3Z
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term	..	06/30/2020.	Direct		879	879	879	252				0		879			0	24	08/10/2026.	3Z
49314* AB 4	Key Surgical LLC/Incremental Term Loan 1	..	06/30/2020.	Direct		1,063	1,063	1,044	1,048		2		2		1,063			0	37	06/01/2023.	2Z
49314* AC 2	Key Surgical LLC/Fourth Amendment Increm	..	06/30/2020.	Direct		960	960	931	934		4		4		960			0	33	06/01/2023.	2Z
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19	..	06/30/2020.	Direct		1,150	1,150	1,150	1,150				0		1,150			0	65	06/25/2024.	3Z
55371* AU 9	MRI Software LLC/Term Loan 2/20	..	06/30/2020.	Direct		1,504	1,504	1,504					0		1,504			0	36	02/10/2026.	4Z
55371* AV 7	MRI Software LLC/Delayed Draw Term Loan	..	06/10/2020.	Direct		55,462	55,462	55,462					0		55,462			0		02/10/2026.	4Z
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18	..	06/30/2020.	Direct		4,199	4,199	4,154	4,161		3		3		4,199			0	130	12/22/2025.	3Z
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term	..	06/30/2020.	Direct		293	293	293	293				0		293			0	10	12/22/2025.	3Z
57810J AC 2	Amynta Agency Borrower Inc./Incremental	..	06/30/2020.	Direct		2,366	2,366	2,366	2,366		0		0		2,366			0	67	02/28/2025.	4FE
59509# AA 6	Micromeritics Instrument Corp./Term Loan	..	06/30/2020.	Direct		987	987	987	987				0		987			0	35	12/18/2025.	2PL
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L	..	06/30/2020.	Direct		6,069	6,069	6,069	6,021		8		8		6,069			0	117	12/02/2022.	3PL

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
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo	..	06/30/2020.	Direct		689	689	682	684		1		1		689			0	13	12/02/2022.	3PL
60367* AD 3	Ministry Brands, LLC/Delayed Draw Term L	..	06/30/2020.	Direct		132	132	132	132				0		132			0	3	12/02/2022.	3Z
62929# AA 2	ACA Compliance Group/Term Loan 1/18	..	04/03/2020.	Direct		7,228	7,228	7,020	7,081		9		9		7,228			0	145	02/09/2024.	4PL
62929# AA 2	ACA Compliance Group/Term Loan 1/18	..	04/20/2020.	Ares Capital Management		2,840,625	2,840,625	2,758,886	2,782,962		4,366		4,366		2,787,191		53,434	53,434	57,045	02/09/2024.	5PL
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18	..	06/30/2020.	Direct		7,228	7,228	7,228					0		7,228			0	136	02/09/2024.	4Z
62929# AB 0	ACA Compliance Group/Delayed Draw Term L	..	04/03/2020.	Direct		2,004	2,004	1,979	2,003		1		1		2,004			0	40	02/09/2024.	4PL
62929# AB 0	ACA Compliance Group/Delayed Draw Term L	..	04/20/2020.	Ares Capital Management		789,504	789,504	779,635	789,308		196		196		789,504			0	15,918	02/09/2024.	5PL
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa	..	06/30/2020.	Direct		2,004	2,004	2,004					0		2,004			0	38	02/09/2024.	4Z
62931* AA 2	NMC Skincare Intermediate Holdings II, L	..	06/30/2020.	Direct		1,463	1,463	1,429	1,435		3		3		1,463			0	38	10/31/2024.	3PL
62931* AC 8	NMC Skincare Intermediate Holdings II, L	..	06/30/2020.	Direct		487	487	487	100				0		487			0	13	10/31/2024.	3PL
62976# AA 4	NSM Insurance Group, LLC/Term Loan 5/18	..	04/07/2020.	Ares Capital Management		1,803,886	1,803,886	1,767,809	1,776,937		1,714		1,714		1,778,587		25,300	25,300	30,122	05/11/2024.	3PL
62976# AB 2	NSM Insurance Group, LLC/Delayed Draw Te	..	04/07/2020.	Ares Capital Management		924,684	924,684	915,437	918,511		393		393		918,889		5,795	5,795	15,441	05/11/2024.	3PL
62976# AC 0	NSM Insurance Group, LLC/First Amendment	..	04/07/2020.	Ares Capital Management		326,002	326,002	319,482	320,712		335		335		321,034		4,968	4,968	5,444	05/11/2024.	3PL
62976# AD 8	NSM Insurance Group, LLC/Second Amendmen	..	04/07/2020.	Ares Capital Management		456,138	456,138	447,015	448,359		492		492		448,833		7,305	7,305	7,617	05/11/2024.	2FE
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026	..	06/30/2020.	Direct		3,145	3,145	3,082	3,087		5		5		3,145			0	61	07/02/2026.	3PL
64027* AB 1	NELIPAK HOLDING INC TL L+425 07/02/2026	..	06/30/2020.	Direct		469	469	459	460		1		1		469			0	9	07/02/2026.	3Z
661000 ZZ 5	NSM Insurance Group, LLC/Third Amendment	..	04/07/2020.	Ares Capital Management		578,187	578,187	566,624	567,839		655		655		568,470		9,718	9,718	9,655	05/11/2024.	2Z
67096@ AA 0	OMH-HealthEdge Holdings, LLC/Term Loan 9	..	06/30/2020.	Direct		859	859	859	859				0		859			0	30	10/24/2025.	2PL
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT	..	06/30/2020.	Direct		247	247	229	155		3		3		247			0	17	08/26/2021.	3Z
67113H AD 7	OTG Management, LLC/Delayed Draw Term Lo	..	06/30/2020.	Direct		2,202	2,202	2,150	2,176		8		8		2,202			0	92	08/26/2021.	3PL
69323* AA 3	BakeMark Holdings, Inc./Additional Term	..	06/30/2020.	Direct		3,321	3,321	3,256	3,275		6		6		3,321			0	76	08/14/2023.	3Z
69345Y AB 0	PFC ACQUISITION CORP	..	06/30/2020.	Direct		16,263	16,263	15,639	15,669		50		50		16,263			0	677	02/07/2026.	5FE
69398* AD 7	PDI TA Holdings, Inc./First Lien Term Lo	..	06/30/2020.	Direct		14,000	14,000	13,984	14,022		1		1		14,000			0	290	10/24/2024.	5
69406* AA 3	PHNTM Holdings, Inc./Term Loan (First Li	..	06/30/2020.	Direct		661	661	661	661				0		661			0	22	01/27/2023.	3PL
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li	..	06/30/2020.	Direct		2,731	2,731	2,704	2,725		6		6		2,731			0	93	01/27/2023.	3PL
69406* AD 7	PHNTM Holdings, Inc./Fourth Amendment In	..	06/30/2020.	Direct		641	641	641					0		641			0	25	01/27/2023.	3Z
702666 ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa	..	04/01/2020.	Adjustment							855		855					0	6,320	12/20/2024.	3Z
702888 ZZ 4	Pathway Vet Alliance LLC/2019 First Lien	..	04/01/2020.	Adjustment									0					0	6,884	12/20/2024.	3Z
70323# AA 7	Pathway Vet Alliance LLC (fka Pathway Pa	..	04/01/2020.	Adjustment									0					0	18,982	12/20/2024.	3Z
70323K AC 2	Pathway Vet Alliance LLC/First Lien Term	..	06/23/2020.	Ares Capital Management		288,244	295,635	294,157			49		49		294,206		(5,962)	(5,962)	20,082	03/31/2027.	3Z
70323K AD 0	Pathway Vet Alliance LLC	..	06/23/2020.	Ares Capital Management		47,718	48,942	48,942					0		48,942		(1,224)	(1,224)	(761)	03/31/2027.	3PL
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022	..	04/01/2020.	AFG Private Placement									0					0	1,081	08/10/2022.	6FE
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD	..	06/30/2020.	Direct		23,366	23,366	23,366	23,359		2		2		23,366			0	1,009	07/31/2022.	3PL
70476X AJ 4	PetVet Care Centers, LLC/Second 2019 Del	..	06/30/2020.	Direct		938	938	938	938				0		938			0	27	02/14/2025.	4Z
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC/	..	06/30/2020.	Direct		4,139	4,139	4,032	4,043		9		9		4,139			0	149	05/29/2025.	3PL
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/	..	06/30/2020.	Direct		68	68	68					0		68			0	1	05/29/2025.	3Z
71639# AA 4	PetIQ, LLC/Term Loan 01/18	..	06/30/2020.	Direct		16,940	16,940	16,515	16,612		41		41		16,940			0	343	07/08/2025.	2Z
71667* AA 3	Petroleum Service Group LLC/Delayed Draw	..	04/02/2020.	Direct		139	139	139					0		139			0	1	07/23/2025.	3Z
71667* AB 1	Petroleum Service Group LLC/Term Loan 7/	..	04/02/2020.	Direct		7,402	7,402	7,238	7,250		7		7		7,402			0	141	07/23/2025.	3PL
74719# AA 1	Pyramid Management Advisors, LLC/Term Lo	..	06/30/2020.	Direct		3,735	3,735	3,735	3,735				0		3,735			0	133	07/15/2023.	2PL
74719# AB 9	Pyramid Management Advisors, LLC/Delayed	..	06/30/2020.	Direct		1,385	1,385	1,385					0		1,385			0	55	07/15/2023.	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
74719# AC 7	Pyramid Management Advisors, LLC/Delayed		06/30/2020.	Direct		320	320	320					0		320			0	11	07/15/2023.	2Z
74741@ AA 5	Olympia Acquisition, Inc./Term Loan 9/19		06/30/2020.	Direct		1,362	1,362	1,362	1,362				0		1,362			0	43	09/24/2026.	3PL
74969A AC 5	Term Loan B : RPI 2019 Inter		06/30/2020.	Direct		12,500	12,500	10,975			37		37		12,500			0	70	02/11/2027.	2FE
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19		06/30/2020.	Direct		2,549	2,549	2,508	2,276		2		2		2,549			0	69	10/30/2026.	3Z
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19		06/30/2020.	Direct		1,603	1,603	1,575	1,579		2		2		1,603			0	60	03/29/2025.	3Z
75734@ AB 9	Reddy Ice Holdings, Inc./Term Loan 7/19		06/30/2020.	Direct		11,843	11,843	11,465	11,497		32		32		11,843			0	451	07/01/2025.	3PL
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te		06/30/2020.	Direct		774	774	774					0		774			0	14	07/01/2025.	3Z
76009W AT 7	RENT-A-CENTER, INC		06/30/2020.	Direct		10,000	10,000	9,900	9,906		7		7		10,000			0	297	08/02/2026.	3FE
76150# AA 2	Revint Intermediate II, LLC (fka: Implem		06/30/2020.	Direct		3,540	3,540	3,451	3,458		10		10		3,540			0	62	12/13/2023.	2Z
76252@ AA 1	Rialto Management Group, LLC/Term Loan 1		06/30/2020.	Direct		2,490	2,490	2,465	2,469		2		2		2,490			0	57	12/02/2024.	2Z
78404X AH 8	SBA SENIOR FINANCE II LLC INITIAL TERM L		04/01/2020.	Adjustment		(4,721)	(5,076)	(4,416)			(849)		(849)		(5,265)		545	545	964	04/11/2025.	3FE
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia		04/01/2020.	Direct		4,688	4,688	4,571	4,611		5		5		4,688			0	117	09/01/2023.	4FE
78432@ AB 8	SFE Intermediate HoldCo LLC/Incremental		05/06/2020.	Direct		11,269	11,269	11,044	11,091		14		14		11,269			0	193	07/31/2024.	2Z
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20		06/30/2020.	Direct		1,264	1,264	1,264					0		1,264			0	55	01/27/2027.	3Z
79400@ AA 6	Saldon Holdings, Inc./First Amendment Te		06/30/2020.	Direct		1,750	1,750	1,733	1,734		1		1		1,750			0	47	03/13/2025.	3Z
79400@ AB 4	Saldon Holdings, Inc./Term Loan 3/19		06/30/2020.	Direct		10,852	10,852	10,580	10,617		17		17		10,852			0	292	03/13/2025.	3Z
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD		06/30/2020.	Direct		19,644	19,644	19,644	11,401		(9)		(9)		19,644			0	532	06/01/2022.	2Z
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18		06/30/2020.	Direct		24	24	24					0		24			0		12/21/2023.	2FE
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18		06/30/2020.	Direct		6,045	6,045	5,854	5,893		19		19		6,045			0	233	12/21/2023.	2PL
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		06/30/2020.	Direct		7	7	7					0		7			0		12/21/2023.	2FE
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		06/30/2020.	Direct		1,708	1,708	1,708	1,319				0		1,708			0	57	12/21/2023.	2PL
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan		06/30/2020.	Direct		175	175	175					0		175			0	21	12/21/2023.	2Z
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L		06/30/2020.	Direct		480	480	480					0		480			0	9	07/16/2021.	2Z
816307 A@ 1	SelectQuote, Inc./Term Loan 10/19		05/26/2020.	Direct		88,235	88,235	88,235	88,235				0		88,235			0	3,330	11/05/2024.	3PL
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1		06/30/2020.	Direct		170	170	168	168		0		0		170			0	6	04/13/2024.	3Z
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18		06/30/2020.	Direct		1,622	1,622	1,597	1,604		3		3		1,622			0	57	04/13/2024.	3Z
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1		06/30/2020.	Direct		308	308	304	305		0		0		308			0	11	04/13/2024.	3PL
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen		06/30/2020.	Direct		222	222	219	219		0		0		222			0	8	04/13/2024.	3Z
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr		06/30/2020.	Direct		445	445	438	439		1		1		445			0	14	04/13/2024.	3Z
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment		06/30/2020.	Direct		230	230	227	227		0		0		230			0	8	04/13/2024.	3PL
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0		06/30/2020.	Direct		6,044	6,044	5,923	5,958		10		10		6,044			0	182	04/02/2024.	2PL
866110 ZZ 5	SUMMIT COMPANIES 4A TL L+625 09/01/2022		06/30/2020.	Direct		11,393	11,393	11,392	12,072		3		3		11,393			0	716	09/01/2022.	3Z
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18		06/30/2020.	Direct		4,191	4,191	4,108	4,132		9		9		4,191			0	88	05/27/2024.	3PL
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan		06/30/2020.	Direct		2,462	2,462	2,462	2,462				0		2,462			0	52	05/27/2024.	3PL
87296@ AA 4	TPG VIII Elf Purchaser, LLC/U.S. Term Lo		06/30/2020.	Direct		11,923	11,923	11,565	11,598		26		26		11,923			0	229	05/11/2026.	3FE
87296@ AA 6	TDG Group Holding Company/Term Loan 5/18		06/30/2020.	Direct		3,017	3,017	2,949	2,965		6		6		3,017			0	57	05/31/2024.	3PL
87296@ AB 4	TDG Group Holding Company/Delayed Draw T		06/30/2020.	Direct		1,035	1,035	1,023	1,025		1		1		1,035			0	19	05/31/2024.	3PL
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		06/30/2020.	Direct		753	753	753	381				0		753			0	15	08/24/2024.	3Z
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19		06/30/2020.	Direct		1,063	1,063	1,063	1,063				0		1,063			0	46	12/02/2026.	3Z
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		06/30/2020.	Direct		52	52	52					0		52			0	3	12/02/2026.	3Z
88233F AK 6	VST TL B3 1L USD		06/30/2020.	Direct		13,695	13,695	11,970			68		68		13,695			0	81	12/01/2025.	2FE
88732# AC 0	TimeClock Plus, LLC/Term Loan 8/19		06/30/2020.	Direct		2,007	2,007	1,967	1,969		3		3		2,007			0	71	08/28/2026.	4PL

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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
89158* AC 7	Touchstone Acquisition, Inc./Term Loan 1	..	06/30/2020.	Direct		3,733	3,733	3,640	3,654		7		7		3,733			0	116	11/17/2025.	3PL
90343K AR 3	US Silica Company - Term Loan - Assignme	..	04/01/2020.	Adjustment							9		9					0		05/01/2025.	4FE
90343K AR 3	US Silica Company - Term Loan - Assignme	..	06/30/2020.	Direct		12,792	12,792	10,880	10,927		145		145		12,792			0	361	05/01/2025.	5FE
90385P AC 4	The Ultimus Group Midco, LLC/First Lien	..	06/30/2020.	Direct		2,894	2,894	2,836	2,843		4		4		2,894			0	105	02/01/2026.	4PL
90932R AE 4	Term Loan B : United Air Lines	..	06/10/2020.	AFG Private Placement		1,420,253	1,527,153	1,488,975	1,496,288		3,403		3,403		1,499,615		(79,363)	(79,363)	19,388	03/29/2024.	3FE
91335P AE 9	Term Loan B : Univar Solutions	..	04/07/2020.	Bank of America Merrill Lynch		2,902,500	3,000,000	2,550,000			15,647		15,647		2,565,647		336,853	336,853	4,869	07/01/2022.	3FE
91727# AA 5	Urology Management Associates, LLC/First	..	06/30/2020.	Direct		1,740	1,740	1,696	1,705		4		4		1,740			0	66	08/31/2024.	2PL
91830@ AD 5	VLS Recovery Services, LLC/Term Loan 10/	..	04/01/2020.	Direct		7,301	7,301	7,116	7,176		9		9		7,301			0	188	10/17/2023.	3PL
91830@ AF 0	VLS Recovery Services, LLC/Delayed Draw	..	04/01/2020.	Direct		1,196	1,196	1,181	1,185		1		1		1,196			0	31	10/17/2023.	3PL
91830@ AH 6	VLS Recovery Services, LLC/Second Amendm	..	04/01/2020.	Direct		1,034	1,034	998	1,002		2		2		1,034			0	27	10/17/2023.	3Z
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17	..	06/30/2020.	Direct		5,207	5,207	5,103	5,154		14		14		5,207			0	231	04/30/2022.	2PL
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0	..	06/30/2020.	Direct		6,771	6,771	6,635	6,639		12		12		6,771			0	322	08/31/2022.	5PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra	..	06/30/2020.	Direct		7,495	7,495	7,373	7,366		11		11		7,495			0	357	08/31/2022.	5PL
92974* AA 7	WSHP FC ACQUISITION 2A TL L+625 03/30/20	..	06/30/2020.	Direct		3,329	3,329	3,329	3,329				0		3,329			0	69	03/30/2024.	3Z
92974* AC 3	WSHP FC Acquisition LLC/Third Amendment	..	06/30/2020.	Direct		996	996	996	996				0		996			0	21	03/30/2024.	3PL
92974* AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20	..	06/30/2020.	Direct		417	417	403	405		1		1		417			0	9	03/30/2024.	3Z
92974* AE 9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/	..	06/30/2020.	Direct		521	521	521	521				0		521			0	11	03/30/2024.	3Z
92975@ AA 4	TA/WEG Holdings, LLC/Term Loan 9/19	..	04/01/2020.	Direct		3,741	3,741	3,741	3,741				0		3,741			0	74	10/02/2025.	3PL
93710@ AA 2	Wash Multifamily Acquisition Inc./2019 I	..	06/30/2020.	Direct		30,000	30,000	29,550	29,618		61		61		30,000			0	713	05/16/2022.	4Z
96811* AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20	..	06/29/2020.	Direct		615	615	615					0		615			0	29	02/27/2026.	3Z
96811* AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term	..	06/30/2020.	Direct		117	117	117					0		117			0	1	02/27/2026.	3Z
98379E AE 6	XPO LOGISTICS INC	..	06/03/2020.	MORGAN STANLEY CO		2,985,430	3,062,332	3,015,709	3,015,839				0		3,015,839		(30,409)	(30,409)	51,220	02/24/2025.	2FE
C3324# AA 4	Entertainment Partners Canada ULC/Canadi	A	06/30/2020.	Direct		2,483	2,483	2,408	2,415		5		5		2,483			0	48	05/11/2026.	3Z
C4800# AA 5	IntraPac Canada Corporation/Canadian Ter	..	06/30/2020.	Direct		1,886	1,886	1,843	1,849		3		3		1,886			0	67	01/11/2026.	3Z
G7349* AA 6	Radius Aerospace Europe Limited/U.K. Ter	D	06/30/2020.	Direct		2,033	2,033	2,033	2,033				0		2,033			0	77	03/29/2025.	3Z
L2324E AE 1	Term Loan B : Delos Finance SaRL	D	05/28/2020.	Various		5,543,709	5,824,500	5,125,270	1,430,066		21,086		21,086		5,153,181		390,527	390,527	22,214	10/01/2023.	2FE
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024	C	06/03/2020.	AFG Private Placement		2,552,813	2,723,000	2,709,385	2,712,858		1,102		1,102		2,713,935		(161,123)	(161,123)	62,797	04/12/2024.	4FE
N1603L AD 9	BRIGBI TL B 1L USD	..	06/30/2020.	Direct		4,076	4,076	2,507	2,613		165		165		4,076			0	102	06/30/2024.	5FE
8299999. Total - Bonds - Unaffiliated Bank Loans						40,355,141	41,470,832	39,395,563	28,370,430	0	182,756	4,487	178,269	0	39,755,686	0	599,454	599,454	665,981	XXX	XXX
8399997. Total - Bonds - Part 4						1,502,207,780	1,512,545,231	1,482,560,316	1,292,003,178	16,169	24,161,988	514,914	23,663,243	0	1,501,082,047	0	(3,634,463)	(3,634,463)	43,929,717	XXX	XXX
8399999. Total - Bonds						1,502,207,780	1,512,545,231	1,482,560,316	1,292,003,178	16,169	24,161,988	514,914	23,663,243	0	1,501,082,047	0	(3,634,463)	(3,634,463)	43,929,717	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
722470 ZZ 7	PINE BUFFALO MINES LTD	..	06/12/2020.	Direct	1,760.940	176,094		176,094	176,094				0		176,094			0	9,318	XXX	2Z
90187B 30 9	TWO HARBORS INVESTMENT CORP	..	05/29/2020.	Various	224,600.000	4,482,875		2,975,950					0		2,975,950		1,506,925	1,506,925	107,035	XXX	4Z
90187B 50 7	TWO HARBORS INVESTMENT CORP	..	06/04/2020.	Various	277,042.000	5,451,560		3,740,067					0		3,740,067		1,711,493	1,711,493	170,370	XXX	4Z
90187B 60 6	TWO HARBORS INVESTMENT CORP	..	05/29/2020.	Stifel, Nicolaus & Co., Inc	38,500.000	837,333		404,250					0		404,250		433,083	433,083	18,648	XXX	4Z
90187B 70 5	TWO HARBORS INVESTMENT CORP	..	06/04/2020.	Stifel, Nicolaus & Co., Inc	77,500.000	1,659,220		1,164,097					0		1,164,097		495,124	495,124	38,672	XXX	4Z
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						12,607,082	XXX	8,460,458	176,094	0	0	0	0	0	8,460,458	0	4,146,625	4,146,625	344,043	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
92978A AA 0	WACHOVIA CAPITAL TRUST III	..	06/01/2020.	Adjustment									0					0	(85,403)	XXX	
8599999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						0	XXX	0	0	0	0	0	0	0	0	0	0	0	(85,403)	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						12,607,082	XXX	8,460,458	176,094	0	0	0	0	0	8,460,458	0	4,146,625	4,146,625	258,640	XXX	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
8999999. Total - Preferred Stocks						12,607,082	XXX	8,460,458	176,094	0	0	0	0	0	8,460,458	0	4,146,625	4,146,625	258,640	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00123Q 10 4	AGNC INVESTMENT REIT ORD		05/01/2020.	ISI GROUP INC	282,500.000	3,483,657	XXX	4,545,425	4,994,600	(449,175)			(449,175)		4,545,425		(1,061,768)	(1,061,768)	214,700	XXX	
00287Y 10 9	ABBVIE ORD		05/12/2020.	ISI GROUP INC	75,000.000	6,838,799	XXX	5,063,667	6,640,500	(1,576,834)			(1,576,834)		5,063,667		1,775,132	1,775,132	177,000	XXX	
00175N AC 2	AMMC 15 SN		04/15/2020.	Distribution of Funds		330,067	XXX						0		330,067			0		XXX	
00176N AG 2	AMMC 22 SUB		04/25/2020.	Distribution of Funds		255,700	XXX						0		255,700			0		XXX	
03676C 10 0	ANTERIX ORD		05/13/2020.	Various	535,611.000	28,335,961	XXX	10,712,220	23,143,751	(12,431,531)			(12,431,531)		10,712,220		17,623,741	17,623,741		XXX	
037833 10 0	APPLE ORD		04/28/2020.	Various	28,500.000	8,042,504	XXX	1,510,249	8,369,025	(6,858,776)			(6,858,776)		1,510,249		6,532,255	6,532,255	21,945	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS UNT		04/29/2020.	VE CAPITAL	19,000.000	148,917	XXX	315,754	197,520	10,247			10,247		315,754		(166,837)	(166,837)	7,872	XXX	
156504 30 0	CENTURY COMMUNITIES ORD		05/29/2020.	Strategas Securities LLC	143,931.000	4,271,928	XXX	2,594,873	3,936,513	(1,341,640)			(1,341,640)		2,594,873		1,677,055	1,677,055		XXX	
156727 10 9	CERENCE ORD		06/02/2020.	RAYMOND JAMES & ASSOCIATES	25,000.000	902,178	XXX	459,988	565,750	(105,763)			(105,763)		459,988		442,190	442,190		XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD		06/05/2020.	Various	131,399.000	3,186,792	XXX	4,060,097	259,863	(77,053)			(77,053)		4,060,097		(873,305)	(873,305)	53,741	XXX	
226344 20 8	CRESTWOOD EQUITY PARTNERS UNT		06/08/2020.	RBC CAPITAL MARKETS	75,000.000	1,407,344	XXX	317,250				2,061,684	2,061,684		317,250		1,090,094	1,090,094	93,750	XXX	
26885B 10 0	EQM MIDSTREAM PARTNERS UNT		06/17/2020.	Unknown	10,000.000	214,300	XXX	118,000	224,325	109,734		284,844	(175,110)		118,000		96,300	96,300	15,475	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD		06/08/2020.	Various	250,000.000	4,955,213	XXX	4,761,172					0		4,761,172		194,041	194,041	67,500	XXX	
375558 10 3	GILEAD SCIENCES ORD		04/17/2020.	ISI GROUP INC	13,000.000	1,077,728	XXX	844,740	844,740				0		844,740		232,988	232,988	17,680	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD		05/08/2020.	RAYMOND JAMES & ASSOCIATES	10,000.000	360,513	XXX	100,821	276,800	(175,979)			(175,979)		100,821		259,692	259,692		XXX	
76009N 10 0	RENT-A-CENTER ORD		05/18/2020.	Various	60,000.000	1,436,316	XXX	1,229,748					0		1,229,748		206,568	206,568	13,050	XXX	
87612G 10 1	TARGA RESOURCES ORD		05/29/2020.	VE CAPITAL	14,500.000	254,828	XXX	100,195	408,300	33,864		514,926	(481,062)		100,195		154,633	154,633	14,190	XXX	
88870P 10 6	TIVO ORD		06/01/2020.	Unknown	649,496.000	3,955,431	XXX	5,399,117	1,632,400	37,862			37,862		5,399,117		(1,443,686)	(1,443,686)		XXX	
911363 10 9	UNITED RENTAL ORD		04/30/2020.	CORNERSTONE MACRO	42,500.000	5,483,696	XXX	4,204,417					0		4,204,417		1,279,280	1,279,280		XXX	
92276F 10 0	VENTAS REIT ORD		06/05/2020.	CORNERSTONE MACRO	65,000.000	2,685,583	XXX	1,742,754					0		1,742,754		942,829	942,829	51,513	XXX	
928542 10 9	VIVINT SMART HOME CL A ORD		06/10/2020.	Strategas Securities LLC	1,842,106.000	22,980,973	XXX	17,500,007	18,946,060	(1,446,053)			(1,446,053)		17,500,007		5,480,966	5,480,966		XXX	
95040Q 10 4	WELLTOWER ORD		06/05/2020.	CORNERSTONE MACRO	37,694.000	2,272,179	XXX	1,701,153					0		1,701,153		571,027	571,027	22,993	XXX	
98390M 10 3	XPERI HOLDING ORD		06/01/2020.	Not Available	0.680	8	XXX	9					0		9		(1)	(1)		XXX	
98421B 10 0	XPERI HOLDING ORD		06/02/2020.	Unknown	592,151.000	8,287,153	XXX	9,857,005					0		9,857,005		(1,569,852)	(1,569,852)	183,798	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						111,167,767	XXX	77,138,659	70,440,148	(24,271,096)	0	2,861,454	(27,132,550)	0	77,724,427	0	33,443,340	33,443,340	955,207	XXX	XXX
Common Stocks - Closed-End Funds																					
89148B 20 0	TORTOISE MIDSTREAM ENERGY CF		05/11/2020.	CORPORATE ACTION	0.100	2	XXX	1	11				0		1		1	1		XXX	
9699999. Total - Common Stocks - Closed-End Funds						2	XXX	1	11	0	0	0	0	0	1	0	1	1	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						111,167,769	XXX	77,138,660	70,440,159	(24,271,096)	0	2,861,454	(27,132,550)	0	77,724,427	0	33,443,341	33,443,341	955,207	XXX	XXX
9799999. Total - Common Stocks						111,167,769	XXX	77,138,660	70,440,159	(24,271,096)	0	2,861,454	(27,132,550)	0	77,724,427	0	33,443,341	33,443,341	955,207	XXX	XXX
9899999. Total - Preferred and Common Stocks						123,774,851	XXX	85,599,117	70,616,253	(24,271,096)	0	2,861,454	(27,132,550)	0	86,184,885	0	37,589,966	37,589,966	1,213,847	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,625,982,631	XXX	1,568,159,434	1,362,619,431	(24,254,927)	24,161,988	3,376,368	(3,469,307)	0	1,587,266,932	0	33,955,503	33,955,503	45,143,564	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, or Central Counterparty 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	07/12/2019	07/10/2020		1,597,651	2,880.98	104,893			92,339		92,339	(49,819)						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			37,640		37,640	(55,140)						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			18,166		18,166	(66,924)						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			83,084		83,084	(95,569)						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			16,532		16,532	(70,291)						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			23,177		23,177	(114,429)						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		4,620		4,620	(35,212)						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		1,217		1,217	(47,985)						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		169,779		169,779	83,423						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/13/2020	04/09/2021		1,610,812	2,748.32		118,125		214,105		214,105	95,981						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/15/2020	05/14/2021		1,423,899	2,820.21		99,988		164,309		164,309	64,320						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/12/2020	06/11/2021		1,295,925	3,188.07		55,445		45,651		45,651	(9,795)						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			398,967		398,967	32,224						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			254,229		254,229	18,130						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			530,356		530,356	13,165						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			408,571		408,571	(5,344)						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			320,438		320,438	(13,012)						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			386,101		386,101	(27,189)						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			412,344		412,344	(45,185)						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			377,495		377,495	(43,352)						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			404,138		404,138	(50,176)						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			323,539		323,539	(23,442)						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			242,177		242,177	(25,434)						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			269,375		269,375	(38,252)						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			319,036		319,036	(47,803)						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			1,081,782		1,081,782	(67,244)						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			2,774,635		2,774,635	(221,380)						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			1,514,164		1,514,164	(156,218)						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			2,582,344		2,582,344	(297,912)						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			3,947,186		3,947,186	(555,705)						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			2,692,586		2,692,586	(438,993)						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			2,136,942		2,136,942	(387,953)						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	1,913,056			2,209,761		2,209,761	(476,081)						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			2,501,295		2,501,295	(708,824)						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			2,142,371		2,142,371	(715,546)						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	ROYAL BANK OF CANADA	07/05/2019	07/06/2020		76,125,898	2,990.41	1,705,220			1,103,264		1,103,264	(1,531,630)						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			1,581		1,581	(243,466)						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			475,792		475,792	(2,212,369)						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			43		43	(522,325)						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			1,235,632		1,235,632	374,412						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/05/2019	07/06/2020		400,356	66.17	9,128			1		1	(12,353)						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			244,441		244,441	(34,254)						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			740,551		740,551	(78,875)						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			1,555,810		1,555,810	(175,212)						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			1,534,239		1,534,239	(182,495)						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			2,111,220		2,111,220	(270,477)						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			1,707,703		1,707,703	(237,311)						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			1,952,330		1,952,330	(287,221)						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			2,467,437		2,467,437	(376,442)						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			2,648,301		2,648,301	(432,998)						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			1,683,042		1,683,042	(312,386)						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			2,113,004		2,113,004	(463,967)						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			1,911,780		1,911,780	(481,335)						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	WELLS FARGO		07/19/2019	07/20/2020		68,534,864	2,976.61	1,542,034			933,744		933,744	(1,531,151)						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			13,536		13,536	(201,783)						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			590,265		590,265	(1,637,454)						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			14,561		14,561	(434,199)						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			1,051,014		1,051,014	393,245						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			590		590	(21,170)						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			342,666		342,666	(39,198)						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			576,462		576,462	(15,101)						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			4,117,090		4,117,090	(123,763)						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			3,254,331		3,254,331	(106,912)						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			1,773,930		1,773,930	(63,302)						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			1,540,871		1,540,871	(58,533)						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			2,365,880		2,365,880	(91,248)						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			4,833,070		4,833,070	(194,906)						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			3,074,584		3,074,584	(129,472)						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			2,246,250		2,246,250	(104,163)						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			1,979,720		1,979,720	(107,015)						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			3,665,058		3,665,058	(225,697)						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	BNP PARIBAS NY		08/06/2019	08/06/2020		90,015,227	2,881.77	2,124,366			4,076,743		4,076,743	332,457						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			39,928		39,928	(264,580)						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			1,705,848		1,705,848	(1,796,473)						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			43,327		43,327	(522,540)						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			1,285,660		1,285,660	692,989						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			5,822		5,822	(11,873)						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			214,819		214,819	(25,728)						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			304,463		304,463	(16,120)						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			2,783,399		2,783,399	(157,706)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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			2,008,748		2,008,748	(118,618)						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			2,299,050		2,299,050	(140,258)						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			2,471,627		2,471,627	(158,232)						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			4,190,759		4,190,759	(274,758)						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			3,131,131		3,131,131	(215,198)						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			2,352,119		2,352,119	(176,001)						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			3,540,344		3,540,344	(298,982)						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	UBS SECURITIES		08/20/2019	08/20/2020		67,213,245	2,900.51	1,599,675			2,767,597		2,767,597	6,777						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			24,637		24,637	(176,865)						0002
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			1,359,121		1,359,121	(1,521,894)						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			33,355		33,355	(325,529)						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			1,146,064		1,146,064	753,172						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/20/2019	08/20/2020		306,046	62.42	7,348			4,302		4,302	(6,609)						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			215,723		215,723	(34,992)						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			356,142		356,142	(50,284)						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			1,976,258		1,976,258	(289,347)						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			1,710,817		1,710,817	(253,918)						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			1,516,255		1,516,255	(229,290)						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			1,990,787		1,990,787	(304,657)						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			1,261,250		1,261,250	(197,571)						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			1,523,645		1,523,645	(241,423)						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			3,242,184		3,242,184	(522,497)						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			2,109,722		2,109,722	(349,514)						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			2,503,993		2,503,993	(430,722)						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			2,340,996		2,340,996	(432,847)						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	BARCLAYS		09/06/2019	09/06/2020		76,929,774	2,978.71	1,780,924			2,051,412		2,051,412	(681,187)						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			26,158		26,158	(212,760)						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			1,544,521		1,544,521	(2,066,833)						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			34,400		34,400	(299,488)						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			1,180,922		1,180,922	730,955						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK		09/06/2019	09/06/2020		470,629	64.53	10,203			4,189		4,189	(10,788)						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			2,523,778		2,523,778	(488,032)						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			298,753		298,753	(47,795)						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			1,290,499		1,290,499	(191,971)						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			2,448,305		2,448,305	(374,425)						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			1,861,440		1,861,440	(292,486)						0002
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			1,852,942		1,852,942	(298,836)						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			1,093,088		1,093,088	(178,992)						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			2,548,607		2,548,607	(423,617)						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			2,469,328		2,469,328	(424,616)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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			2,347,339		2,347,339	(426,818)						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			2,802,904		2,802,904	(544,813)						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	WELLS FARGO		09/20/2019	09/20/2020		74,048,995	2,992.07	1,747,556			1,360,265		1,360,265	(1,268,344)						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			17,777		17,777	(145,572)						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			1,308,775		1,308,775	(1,748,515)						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			37,608		37,608	(228,015)						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			1,154,436		1,154,436	738,580						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/20/2019	09/20/2020		214,941	65.56	4,428			1,374		1,374	(4,432)						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			261,365		261,365	(39,295)						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			1,368,678		1,368,678	(157,649)						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			1,893,137		1,893,137	(222,476)						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			1,790,762		1,790,762	(213,287)						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			4,082,252		4,082,252	(494,457)						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			3,801,217		3,801,217	(469,834)						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			2,290,145		2,290,145	(286,923)						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			1,512,794		1,512,794	(192,776)						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			3,044,003		3,044,003	(400,020)						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			1,860,064		1,860,064	(260,887)						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			2,852,443		2,852,443	(416,172)						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	WELLS FARGO		10/04/2019	10/06/2020		86,204,230	2,952.01	2,051,661			2,823,930		2,823,930	(321,799)						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			23,279		23,279	(163,613)						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			1,590,178		1,590,178	(1,829,749)						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			51,462		51,462	(234,193)						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			1,278,992		1,278,992	775,752						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		10/04/2019	10/06/2020		411,809	64.17	9,678			4,904		4,904	(7,129)						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			303,974		303,974	(45,660)						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			1,206,464		1,206,464	(152,531)						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			1,653,761		1,653,761	(213,622)						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			1,859,324		1,859,324	(244,014)						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			1,987,645		1,987,645	(267,596)						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			1,894,871		1,894,871	(257,624)						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			1,730,671		1,730,671	(238,708)						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			2,196,558		2,196,558	(307,235)						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			2,314,936		2,314,936	(339,909)						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			2,002,787		2,002,787	(315,082)						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			2,249,478		2,249,478	(366,304)						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	WELLS FARGO		10/18/2019	10/20/2020		68,286,045	2,986.20	1,536,436			1,495,260		1,495,260	(833,247)						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			30,595		30,595	(164,422)						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			1,511,771		1,511,771	(1,899,521)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/18/2019	10/20/2020		14,059,569	94.67	355,707			48,362		48,362	(202,005)						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			1,088,727		1,088,727	614,325						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/18/2019	10/20/2020		517,244	66.27	10,810			2,987		2,987	(9,638)						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			424,523		424,523	(64,198)						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			607,712		607,712	(112,232)						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			1,117,732		1,117,732	(211,950)						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			1,746,368		1,746,368	(334,379)						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			1,777,726		1,777,726	(342,570)						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			733,729		733,729	(142,745)						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			1,883,195		1,883,195	(369,852)						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			1,216,376		1,216,376	(239,642)						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			1,130,173		1,130,173	(224,755)						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			1,745,073		1,745,073	(348,119)						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			1,186,566		1,186,566	(238,177)						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			1,597,816		1,597,816	(323,709)						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			1,400,902		1,400,902	(289,965)						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			2,172,174		2,172,174	(458,298)						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			1,543,851		1,543,851	(332,591)						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			2,779,373		2,779,373	(609,473)						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	WELLS FARGO		11/06/2019	11/06/2020		97,445,992	3,076.78	2,143,812			1,207,100		1,207,100	(1,691,988)						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			48,734		48,734	(243,610)						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			1,155,590		1,155,590	(1,938,343)						0002
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			110,084		110,084	(294,572)						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			1,343,007		1,343,007	753,949						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2019	11/06/2020		543,914	68.21	11,966			1,882		1,882	(9,259)						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			346,348		346,348	(51,261)						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			432,169		432,169	(86,107)						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			770,942		770,942	(156,452)						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			1,109,462		1,109,462	(226,934)						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			1,129,632		1,129,632	(233,395)						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			2,485,538		2,485,538	(515,776)						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			837,492		837,492	(174,427)						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			1,628,597		1,628,597	(340,085)						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			1,416,688		1,416,688	(296,650)						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			1,345,080		1,345,080	(283,317)						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			1,367,863		1,367,863	(290,421)						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			1,772,085		1,772,085	(380,164)						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			1,428,989		1,428,989	(311,791)						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			1,622,380		1,622,380	(361,280)						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			1,028,540		1,028,540	(232,525)						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

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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			563,192		563,192	(1,585,463)						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			40,104		40,104	(179,003)						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			833,341		833,341	(1,525,604)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2019	11/20/2020		13,645,271	93.27	338,403			79,774		79,774	(206,946)						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			1,372,471		1,372,471	704,472						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2019	11/20/2020		568,896	67.88	12,800			2,311		2,311	(9,650)						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			369,096		369,096	(78,426)						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			1,742,791		1,742,791	(372,157)						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			1,648,906		1,648,906	(337,696)						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			1,400,380		1,400,380	(293,129)						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			1,572,002		1,572,002	(313,811)						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			1,375,220		1,375,220	(272,245)						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			1,173,959		1,173,959	(236,843)						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			1,179,034		1,179,034	(230,548)						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			1,192,324		1,192,324	(231,275)						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			1,178,263		1,178,263	(225,426)						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			1,019,152		1,019,152	(196,126)						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			1,009,401		1,009,401	(191,293)						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			697,812		697,812	(139,889)						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			644,178		644,178	(126,477)						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			823,669		823,669	(154,670)						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			663,112		663,112	(129,141)						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	BARCLAYS		12/06/2019	12/06/2020		70,549,546	3,145.91	1,650,859			553,011		553,011	(1,275,592)						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			54,992		54,992	(246,781)						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			751,871		751,871	(1,517,389)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/06/2019	12/06/2020		16,249,747	92.98	399,744			125,210		125,210	(218,929)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		12/06/2019	12/06/2020		27,096,224	137.62	558,182			1,389,018		1,389,018	658,247						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			3,038		3,038	(8,724)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/20/2019	06/20/2021		8,381,419	3,221.22	310,113			261,132		261,132	(62,822)						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			1,393,342		1,393,342	(360,937)						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			1,257,712		1,257,712	(288,518)						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			1,146,974		1,146,974	(274,658)						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			1,387,610		1,387,610	(301,577)						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			1,052,653		1,052,653	(234,189)						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			1,004,733		1,004,733	(226,705)						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			1,016,333		1,016,333	(223,999)						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			948,975		948,975	(202,924)						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			875,991		875,991	(189,061)						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			710,945		710,945	(155,961)						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			656,150		656,150	(147,010)						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			754,437		754,437	(160,582)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		769,969		769,969	(162,015)						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		721,754		721,754	(150,145)						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	BARCLAYS		12/20/2019	12/20/2020		69,937,642	3,221.22		1,510,653		184,331		184,331	(1,248,341)						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		38,392		38,392	(193,026)						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		487,094		487,094	(1,296,363)						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		149,516		149,516	(229,020)						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		1,227,566		1,227,566	637,156						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/20/2019	12/20/2020		301,284	69.18		6,869		1,435		1,435	(4,016)						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		190,767		190,767	(39,568)						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		570,489		570,489	(168,258)						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		955,482		955,482	(284,540)						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		908,614		908,614	(271,497)						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		1,054,810		1,054,810	(319,274)						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		1,579,286		1,579,286	(479,751)						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		717,490		717,490	(222,239)						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		1,444,864		1,444,864	(441,600)						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		1,314,690		1,314,690	(410,089)						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		1,441,112		1,441,112	(470,086)						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		444,467		444,467	(154,465)						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		1,596,380		1,596,380	(587,927)						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		54,072,830	3,246.28		1,251,786		185,889		185,889	(1,065,897)						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		42,068		42,068	(204,914)						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		446,003		446,003	(1,338,831)						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		119,981		119,981	(202,823)						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		1,033,987		1,033,987	555,266						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		01/06/2020	01/06/2021		697,974	69.54		16,682		3,346		3,346	(13,335)						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		940,469		940,469	(339,921)						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		48,192		48,192	(272,549)						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		120,444		120,444	(50,797)						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		644,580		644,580	(391,380)						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		848,457		848,457	(534,456)						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		747,779		747,779	(487,815)						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		917,679		917,679	(620,019)						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		1,183,742		1,183,742	(818,524)						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		685,013		685,013	(484,348)						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		994,699		994,699	(719,363)						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		838,444		838,444	(614,994)						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		868,308		868,308	(650,214)						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		1,256,079		1,256,079	(970,873)						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

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		46,048		46,048	(1,183,101)						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		22,243		22,243	(165,331)						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		236,488		236,488	(1,325,820)						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		91,936		91,936	(203,635)						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		899,204		899,204	461,739						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		01/17/2020	01/20/2021		253,772	70.38		6,471		1,040		1,040	(5,431)						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		279,866		279,866	(118,738)						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		686,888		686,888	(441,966)						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		675,071		675,071	(448,882)						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		599,773		599,773	(403,090)						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		599,699		599,699	(411,899)						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		780,609		780,609	(541,624)						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		758,893		758,893	(537,811)						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		1,063,057		1,063,057	(769,407)						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		1,471,214		1,471,214	(1,088,672)						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		1,306,791		1,306,791	(985,812)						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		1,072,924		1,072,924	(829,028)						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		961,617		961,617	(762,847)						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		1,552,535		1,552,535	(1,256,097)						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	BARCLAYS		02/06/2020	02/06/2021		75,773,831	3,345.78		1,613,983		96,661		96,661	(1,517,322)						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		39,643		39,643	(286,807)						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		370,761		370,761	(1,943,489)						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		159,892		159,892	(363,980)						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		1,500,342		1,500,342	754,377						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/06/2020	02/06/2021		894,750	69.62		19,237		4,844		4,844	(14,393)						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		237,604		237,604	(121,591)						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		526,712		526,712	(447,489)						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		567,983		567,983	(491,949)						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		636,278		636,278	(559,187)						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		692,806		692,806	(616,874)						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		776,033		776,033	(704,955)						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		981,635		981,635	(902,952)						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		1,267,933		1,267,933	(1,181,920)						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		872,870		872,870	(826,926)						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		1,026,143		1,026,143	(990,975)						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		1,342,946		1,342,946	(1,326,249)						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		57,969,791	3,373.23		1,269,538		47,298		47,298	(1,222,240)						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		25,721		25,721	(247,514)						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		289,200		289,200	(1,627,156)						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		89,397		89,397	(358,777)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		931,345		931,345	370,744						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		02/20/2020	02/20/2021		287,808	68.58		6,044		1,920		1,920	(4,124)						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		339,676		339,676	51,320						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		1,547,452		1,547,452	177,868						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		1,206,423		1,206,423	141,363						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		1,435,936		1,435,936	165,186						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		1,411,742		1,411,742	159,325						0002
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		1,138,441		1,138,441	129,325						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		2,079,726		2,079,726	227,980						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		2,353,590		2,353,590	259,900						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		1,781,524		1,781,524	197,640						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		1,857,373		1,857,373	208,032						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		1,478,609		1,478,609	166,041						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		2,206,678		2,206,678	248,757						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		3,083,424		3,083,424	364,499						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					(463,226)						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		1,516,231		1,516,231	5,498						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		96,039		96,039	(141,245)						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		1,342,466		1,342,466	(379,959)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/06/2020	03/05/2021		23,666,636	91.47		721,834		279,633		279,633	(442,201)						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		864,251		864,251	266,692						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		03/06/2020	03/05/2021		652,228	61.75		15,780		11,534		11,534	(4,246)						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		454,136		454,136	147,709						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		1,443,332		1,443,332	472,904						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		2,142,896		2,142,896	705,113						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		1,994,880		1,994,880	657,592						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		2,113,763		2,113,763	697,561						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		1,802,308		1,802,308	593,445						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		3,031,860		3,031,860	1,006,375						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		2,444,258		2,444,258	812,634						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		3,578,099		3,578,099	1,192,378						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		2,511,856		2,511,856	849,150						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		2,423,236		2,423,236	824,311						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		4,351,676		4,351,676	1,502,086						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		1,352,516		1,352,516	936,675						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		2,748,669		2,748,669	1,034,815						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		256,470		256,470	16,044						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		2,660,569		2,660,569	872,852						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/20/2020	03/19/2021		19,488,187	60.92		779,527		921,067		921,067	141,540						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/20/2020	03/19/2021		26,183,917	140.11		777,662		1,195,925		1,195,925	418,262						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/20/2020	03/19/2021		600,406	47.05		13,689		18,473		18,473	4,784						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/06/2020	10/06/2021		7,344,308	2,663.68		280,553		373,833		373,833	93,280						0002

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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, or Central Counterparty 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	04/06/2020	04/06/2021		80,416,756	2,663.68		1,496,649		2,003,262		2,003,262	506,613						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021		95,626,112	2,663.68		1,980,753		2,660,019		2,660,019	679,266						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021		60,465,536	2,663.68		1,330,996		1,791,307		1,791,307	460,312						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021		72,185,728	2,663.68		1,646,709		2,216,636		2,216,636	569,927						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021		87,783,691	2,663.68		2,090,194		2,821,970		2,821,970	731,776						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021		87,043,627	2,663.68		2,177,142		2,954,319		2,954,319	777,177						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		76,858,726	2,663.68		2,021,385		2,747,121		2,747,121	725,736						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		58,249,622	2,663.68		1,619,340		2,209,004		2,209,004	589,664						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		44,336,414	2,663.68		1,330,092		1,825,673		1,825,673	495,580						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		58,089,657	2,663.68		1,824,015		2,517,405		2,517,405	693,389						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		93,702,460	2,663.68		3,101,552		4,295,688		4,295,688	1,194,137						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/06/2020	04/06/2021		31,315,791	2,663.68		532,368		743,172		743,172	210,804						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		80,974,006	2,663.68		2,000,058		2,920,013		2,920,013	919,955						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/06/2020	04/06/2021		8,975,340	486.31		287,211		267,562		267,562	(19,649)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2020	04/06/2021		50,567,561	970.04		2,037,873		2,486,632		2,486,632	448,759						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/06/2020	04/06/2021		21,450,126	69.06		673,534		867,012		867,012	193,478						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2020	04/06/2021		28,551,021	156.88		636,689		859,185		859,185	222,496						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021		147,213	53.60		4,137		4,232		4,232	95						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/20/2020	10/20/2021		7,543,111	2,823.16		303,308		379,569		379,569	76,260						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021		48,964,401	2,823.16		573,459		707,835		707,835	134,375						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021		45,959,888	2,823.16		869,073		1,090,312		1,090,312	221,240						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021		64,351,602	2,823.16		1,339,253		1,679,011		1,679,011	339,758						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021		45,452,876	2,823.16		1,009,537		1,262,397		1,262,397	252,860						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2020	04/20/2021		50,058,175	2,823.16		1,150,837		1,440,658		1,440,658	289,820						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021		59,568,676	2,823.16		1,430,246		1,794,009		1,794,009	363,763						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		68,997,422	2,823.16		1,752,534		2,192,808		2,192,808	440,273						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		62,894,427	2,823.16		1,672,992		2,103,042		2,103,042	430,050						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		53,546,878	2,823.16		1,520,731		1,913,970		1,913,970	393,239						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		70,524,463	2,823.16		2,186,258		2,751,261		2,751,261	565,002						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2020	04/20/2021		68,967,557	2,823.16		2,331,103		2,935,846		2,935,846	604,742						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/20/2020	04/20/2021		24,453,172	2,823.16		364,352		863,097		863,097	498,745						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		58,495,629	2,823.16		1,362,948		1,776,311		1,776,311	413,363						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/20/2020	04/20/2021		6,274,755	488.21		197,655		176,183		176,183	(21,471)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2020	04/20/2021		39,843,749	976.79		1,593,750		1,820,415		1,820,415	226,665						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2020	04/20/2021		15,725,062	73.33		495,339		556,827		556,827	61,488						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/20/2020	04/20/2021		23,083,172	159.70		526,296		627,502		627,502	101,205						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021		153,889	54.91		4,309		3,695		3,695	(614)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/06/2020	11/05/2021		9,813,324	2,848.42		266,922		328,024		328,024	61,101						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021		61,995,495	2,848.42		725,949		861,643		861,643	135,694						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021		100,665,609	2,848.42		1,731,448		2,081,847		2,081,847	350,398						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021		66,368,186	2,848.42		1,288,354		1,550,434		1,550,434	262,080						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/06/2020	05/06/2021		58,852,922	2,848.42		1,230,026		1,492,440		1,492,440	262,413						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		57,569,393	2,848.42		1,347,124		1,631,222		1,631,222	284,098						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		67,172,079	2,848.42		1,652,433		2,013,652		2,013,652	361,219						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2020	05/06/2021		73,345,009	2,848.42		1,915,088		2,318,609		2,318,609	403,521						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		61,669,300	2,848.42		1,695,906		2,069,856		2,069,856	373,950						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		62,171,990	2,848.42		1,802,988		2,207,340		2,207,340	404,352						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		71,594,944	2,848.42		2,255,241		2,748,668		2,748,668	493,427						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/06/2020	05/06/2021		84,473,948	2,848.42		2,901,680		3,564,915		3,564,915	663,234						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2020	05/06/2021		30,105,542	2,848.42		406,425		386,552		386,552	(19,873)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2020	05/06/2021		72,383,159	2,848.42		1,534,523		1,985,947		1,985,947	451,424						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/06/2020	05/06/2021		8,240,168	487.17		248,853		248,077		248,077	(776)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		05/06/2020	05/06/2021		46,066,031	978.39		1,824,215		2,098,024		2,098,024	273,809						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/06/2020	05/06/2021		16,775,244	72.38		528,420		595,180		595,180	66,760						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		05/06/2020	05/06/2021		27,584,985	158.95		573,768		735,979		735,979	162,212						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2020	05/06/2021		209,848	55.06		5,414		5,936		5,936	522						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	11/19/2021		7,131,864	2,971.61		201,898		227,540		227,540	25,642						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	05/20/2021		63,889,615	2,971.61		754,740		822,777		822,777	68,037						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	05/20/2021		73,691,019	2,971.61		1,290,610		1,408,512		1,408,512	117,903						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/20/2020	05/20/2021		57,053,637	2,971.61		1,123,957		1,230,544		1,230,544	106,587						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	05/20/2021		64,186,776	2,971.61		1,368,018		1,501,567		1,501,567	133,549						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2020	05/20/2021		44,488,623	2,971.61		1,054,935		1,161,465		1,161,465	106,531						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		55,359,287	2,971.61		1,389,518		1,528,599		1,528,599	139,081						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		68,129,632	2,971.61		1,798,622		1,985,079		1,985,079	186,456						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		60,229,439	2,971.61		1,686,424		1,864,310		1,864,310	177,886						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		55,026,858	2,971.61		1,623,292		1,802,468		1,802,468	179,176						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2020	05/20/2021		59,633,867	2,971.61		1,932,137		2,148,253		2,148,253	216,115						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2020	05/20/2021		50,849,520	2,971.61		1,723,799		1,921,398		1,921,398	197,599						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2020	05/20/2021		40,786,230	2,971.61		1,476,462		1,647,806		1,647,806	171,345						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/20/2020	05/20/2021		25,675,205	2,971.61		364,588		616,146		616,146	251,558						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		65,215,808	2,971.61		1,421,705		1,541,602		1,541,602	119,897						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/20/2020	05/20/2021		7,186,678	488.95		214,882		205,172		205,172	(9,710)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		40,026,500	987.23		1,609,065		1,650,736		1,650,736	41,671						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2020	05/20/2021		16,078,754	72.86		524,168		591,035		591,035	66,867						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		05/20/2020	05/20/2021		22,458,154	164.65		473,868		475,984		475,984	2,116						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2020	05/20/2021		264,778	57.78		8,367		7,206		7,206	(1,161)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	12/06/2021		9,581,790	3,193.93		268,393		265,419		265,419	(2,973)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		64,197,993	3,193.93		758,256		664,981		664,981	(93,275)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		52,792,616	3,193.93		913,960		804,620		804,620	(109,340)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		49,035,245	3,193.93		912,625		805,638		805,638	(106,987)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		72,821,604	3,193.93		1,435,355		1,265,004		1,265,004	(170,352)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		61,323,456	3,193.93		1,288,400		1,136,710		1,136,710	(151,691)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		61,507,852	3,193.93		1,439,981		1,267,052		1,267,052	(172,929)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		69,909,308	3,193.93		1,727,506		1,518,952		1,518,952	(208,555)						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		57,490,740	3,193.93		1,489,575		1,313,175		1,313,175	(176,400)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		88,791,254	3,193.93		2,460,416		2,164,568		2,164,568	(295,848)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		53,977,417	3,193.93		1,538,985		1,350,971		1,350,971	(188,013)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		47,908,950	3,193.93		1,437,813		1,260,677		1,260,677	(177,136)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		86,236,110	3,193.93		2,829,443		2,485,707		2,485,707	(343,735)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/05/2020	06/06/2021		46,311,985	3,193.93		1,630,731		1,428,901		1,428,901	(201,829)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		06/05/2020	06/06/2021		23,101,852	3,193.93		360,389		206,254		206,254	(154,134)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/05/2020	06/06/2021		64,670,759	3,193.93		1,377,487		968,748		968,748	(408,740)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/05/2020	06/06/2021		7,795,578	493.99		233,867		183,644		183,644	(50,223)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/05/2020	06/06/2021		46,349,788	1,009.02		1,830,817		1,455,221		1,455,221	(375,596)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/05/2020	06/06/2021		18,029,482	84.59		557,111		384,905		384,905	(172,206)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/05/2020	06/06/2021		26,941,364	158.01		549,603		741,453		741,453	191,850						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/05/2020	06/06/2021		370,412	63.82		8,964		5,854		5,854	(3,110)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	12/20/2021		9,912,768	3,097.74		278,637		299,460		299,460	20,823						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		53,281,128	3,097.74		634,580		612,425		612,425	(22,155)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		56,808,681	3,097.74		994,770		965,549		965,549	(29,222)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		57,308,190	3,097.74		1,146,892		1,112,683		1,112,683	(34,210)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		79,798,474	3,097.74		1,724,497		1,676,454		1,676,454	(48,043)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		66,196,989	3,097.74		1,536,552		1,495,072		1,495,072	(41,480)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		49,563,840	3,097.74		1,234,627		1,196,738		1,196,738	(37,889)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		66,601,410	3,097.74		1,765,670		1,710,923		1,710,923	(54,747)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		63,503,670	3,097.74		1,804,291		1,744,358		1,744,358	(59,933)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		46,775,874	3,097.74		1,389,716		1,343,667		1,343,667	(46,049)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/19/2020	06/20/2021		54,210,450	3,097.74		1,751,648		1,691,574		1,691,574	(60,074)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/19/2020	06/20/2021		91,387,213	3,097.74		3,207,691		3,095,632		3,095,632	(112,059)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/19/2020	06/20/2021		23,830,709	3,097.74		321,715		423,815		423,815	102,101						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/19/2020	06/20/2021		63,242,419	3,097.74		1,403,982		1,224,757		1,224,757	(179,224)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/19/2020	06/20/2021		6,352,197	490.61		189,931		176,848		176,848	(13,082)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/19/2020	06/20/2021		40,381,613	997.22		1,607,188		1,514,416		1,514,416	(92,772)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/19/2020	06/20/2021		18,853,239	79.75		603,304		509,742		509,742	(93,562)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		06/19/2020	06/20/2021		22,760,334	164.03		466,588		498,901		498,901	32,313						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/19/2020	06/20/2021		632,711	61.04		16,450		13,546		13,546	(2,904)						0002
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											296,544,616	281,977,960	0	583,118,198	XXX	583,118,198	(93,780,915)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other											296,544,616	281,977,960	0	583,118,198	XXX	583,118,198	(93,780,915)	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants											296,544,616	281,977,960	0	583,118,198	XXX	583,118,198	(93,780,915)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options											296,544,616	281,977,960	0	583,118,198	XXX	583,118,198	(93,780,915)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																							
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley		06/23/2020	06/23/2030		95,000,000	0.30513%			445,309	12,632,966		12,632,966	8,769,762						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley		06/23/2020	06/23/2030		223,000,000	0.30513%			115,854	15,992,108		15,992,108	19,557,448						0004

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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, or Central Counterparty 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 1mL	D1	C	Morgan Stanley	06/25/2020	12/26/2023		48,000,000	0.18450%			70,528	1,128,061		1,128,061	1,350,869						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	04/15/2020	04/15/2024		511,000,000	1.17613%			1,035,365	21,213,023		21,213,023	16,770,207						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	06/23/2020	06/23/2030		91,000,000	0.30513%			417,350	11,260,208		11,260,208	7,841,949						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	04/27/2020	10/25/2025		144,000,000	0.99138%			486,434	9,783,494		9,783,494	6,887,245						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	04/15/2020	04/15/2024		228,000,000	1.17613%			1,557,869	25,563,664		25,563,664	12,469,809						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	04/15/2020	04/15/2024		211,000,000	1.17613%			1,470,149	16,630,367		16,630,367	7,589,781						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	05/15/2020	05/15/2024		124,000,000	0.38050%			1,081,749	9,586,687		9,586,687	3,973,922						0004
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	6,680,608	123,790,578	XXX	123,790,578	85,210,991	0	0	0	0	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	6,680,608	123,790,578	XXX	123,790,578	85,210,991	0	0	0	0	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	6,680,608	123,790,578	XXX	123,790,578	85,210,991	0	0	0	0	XXX	XXX
1409999999. Total-Swaps										0	0	6,680,608	123,790,578	XXX	123,790,578	85,210,991	0	0	0	0	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	6,680,608	123,790,578	XXX	123,790,578	85,210,991	0	0	0	0	XXX	XXX
1709999999. Total-Hedging Other										296,544,616	281,977,960	0	583,118,198	XXX	583,118,198	(93,780,915)	0	0	0	0	XXX	XXX
1759999999. TOTAL										296,544,616	281,977,960	6,680,608	706,908,776	XXX	706,908,776	(8,569,924)	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

QE07

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	67,870,000	83,705,386		15,835,386	83,705,386		15,835,386		0
BNP PARIBAS NY	Y	Y	15,820,000	23,034,168		7,214,168	23,034,168		7,214,168		0
CHICAGO BOARD OF EXCHANGE	N	N		237,083,062		237,083,062	237,083,062		237,083,062		0
CITIBANK	Y	Y	8,167,007	11,055,655		2,888,649	11,055,655		2,888,649		0
CREDIT SUISSE	Y	Y	3,664,042	6,201,820		2,537,778	6,201,820		2,537,778		0
GOLDMAN SACHS	Y	Y		48,192		48,192	48,192		48,192		0
JP MORGAN CHASE	Y	Y	7,510,000	15,623,863		8,113,863	15,623,863		8,113,863		0
MERRILL LYNCH	Y	Y	23,240,000	82,604,526		59,364,526	82,604,526		59,364,526		0
MORGAN STANLEY	Y	Y	19,135,000	91,708,958		72,573,958	91,708,958		72,573,958		0
ROYAL BANK OF CANADA	Y	Y	5,990,000	6,767,794		777,794	6,767,794		777,794		0
SCOTIA BANK	Y	Y		219,912		219,912	219,912		219,912		0
SOCIETE GENERALE	Y	Y	5,130,000	8,304,793		3,174,793	8,304,793		3,174,793		0
UBS SECURITIES	Y	Y	27,870,000	31,929,437		4,059,437	31,929,437		4,059,437		0
WELLS FARGO	Y	Y	99,830,000	108,621,212		8,791,212	108,621,212		8,791,212		0
0299999999. Total NAIC 1 Designation			284,226,049	706,908,776	0	422,682,727	706,908,776	0	422,682,727	0	0
0999999999. Gross Totals			284,226,049	706,908,776	0	422,682,727	706,908,776	0	422,682,727	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				706,908,776	0						

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)	67,870,000	67,870,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	15,820,000	15,820,000	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	8,167,007	8,167,007	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	3,664,042	3,664,042	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	7,510,000	7,510,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	23,240,000	23,240,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	19,135,000	19,135,000	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	5,990,000	5,990,000	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	5,130,000	5,130,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	27,870,000	27,870,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	99,830,000	99,830,000	XXX		
0299999999. Totals				284,226,049	284,226,049	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		53	8,426,082	4,443,764	50,044,010	XXX
Bay Bridge Marina	Stevensville, MD					1,187,635	1,080,577		XXX
Charleston Harbor	Charleston, SC					1,925,329	1,895,103	1,956,095	XXX
Community Bank of the Bay	Oakland, CA		2.000	494	170	100,000	100,000	100,000	XXX
FHLB	Cincinnati, OH		0.020	14,964		11,599,386	13,432,958	7,575,867	XXX
Huntington Bank	Columbus, OH					25,548	24,171	22,811	XXX
Mountain View Grand	Whitefield, NH					652,111	179,628		XXX
PNC Bank	Pittsburgh, PA					(42,530,146)	(50,597,999)	(42,284,916)	XXX
Raymond James	St. Petersburg, FL		0.010			24,559	181,158	33,356	XXX
Cash Held With Securities On Deposit						4,999	4,999	4,999	XXX
Sailfish Marina	Palm Beach Shores, FL					1,964,477	1,514,212	1,600,616	XXX
Skipjack Cove	Georgetown, MD					926,743	933,034	1,020,026	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					113,106	139,740	57,784	XXX
0199999. Total Open Depositories		XXX	XXX	15,458	223	(15,580,171)	(26,668,655)	20,130,647	XXX
0399999. Total Cash on Deposit		XXX	XXX	15,458	223	(15,580,171)	(26,668,655)	20,130,647	XXX
0599999. Total Cash		XXX	XXX	15,458	223	(15,580,171)	(26,668,655)	20,130,647	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	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						333,333	5,753	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						333,333	5,753	0
Total Bonds								
7699999. Subtotals - Issuer Obligations						333,333	5,753	0
8399999. Subtotals - Bonds						333,333	5,753	0
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V	SD	02/04/2020	0.010		0		
825252 40 6	INVESCO TREASURY INST		06/29/2020	0.080		599,986,426	43,371	3,877,145
825252 40 6	INVESCO TREASURY INST	SD	06/29/2020	0.080		13,353,392	715	117,339
94975H 29 6	WELLSFARGO:TRS+ MM I	SD	02/04/2020	0.060		0		0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						613,339,818	44,086	3,994,484
All Other Money Market Mutual Funds								
711991 00 0	TD BANK DEPOSIT SWEEP	SD	06/15/2020			17,177		31
8699999. Total - All Other Money Market Mutual Funds						17,177	0	31
8899999. Total - Cash Equivalents						613,690,329	49,840	3,994,516