QUARTERLY STATEMENT

OF THE

The Penn Mutual Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Pennsylvania

FOR THE QUARTER ENDED
SEPTEMBER 30, 2020

[X] **LIFE AND ACCIDENT AND HEALTH** [ ] **FRATERNAL BENEFIT SOCIETIES**

2020

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

The Penn Mututal Life Insurance Company

NAIC Group Code 0850 (Current) 0850 (Prior) NAIC Company Code 67644 Employer's ID Number 23-0952300

Organized under the Laws of Pennsylvania , State of Domicile or Port of Entry PA

Country of Domicile United States of America

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

Incorporated/Organized 02/24/1847 Commenced Business 05/25/1847

Statutory Home Office The Penn Mutual Life Insurance Company (Street and Number), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Main Administrative Office 600 Dresher Road (Street and Number)

Horsham, PA, US 19044 (City or Town, State, Country and Zip Code), 215-956-8000 (Area Code) (Telephone Number)

Mail Address The Penn Mutual Life Insurance Company (Street and Number or P.O. Box), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 600 Dresher Road (Street and Number)

Horsham, PA, US 19044 (City or Town, State, Country and Zip Code), 215-956-8000 (Area Code) (Telephone Number)

Internet Website Address www.pennmutual.com

Statutory Statement Contact Bethanne Doyle Adamsky (Name), 215-956-8120 (Area Code) (Telephone Number)

adamsky.bethanne@pennmutual.com (E-mail Address), 215-956-8145 (FAX Number)

OFFICERS

Chairman & Chief Executive Officer	Eileen Claire McDonnell	Vice President, General Counsel, Insurance Operations & Corporate Secretary	Franklin Luther Best Jr.
Senior Vice President, Chief Financial Officer & Treasurer	David Michael Raszeja	President & Chief Operating Officer	David Michael O'Malley

OTHER

Raymond Gerard Caucci, Senior Vice President, Product Management and Underwriting	Gregory Joseph Driscoll, Senior Vice President, Service Operations & Chief Information Officer	Thomas Henry Harris, Executive Vice President & Chief Distribution Officer
Eric Christopher Johnson, Vice President & Appointed Actuary, Qualified Actuary	Steven W Linville, Vice President & Controller	Victoria Marie Robinson, Senior Vice President & Chief Ethics and Compliance Officer

DIRECTORS OR TRUSTEES

State of Pennsylvania
County of Montgomery SS:

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

Eileen C. McDonnell	David Raszeja	Franklin L. Best
Eileen Claire McDonnell Chairman & Chief Executive Officer	David Michael Raszeja Senior Vice President, Chief Financial Officer & Treasurer	Franklin Luther Best, Jr. Vice President, General Counsel, Insurance Operations & Corporate Secretary

Subscribed and sworn to before me this
13th day of November 2020

Pamela Walker

Commonwealth of Pennsylvania - Notary Seal
PAMELA WALKER - Notary Public
Montgomery County
My Commission Expires Sep 13, 2023
Commission Number 1357170

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	10,991,812,842		10,991,812,842	10,421,103,147
2. Stocks:				
2.1 Preferred stocks	111,899,289		111,899,289	120,570,119
2.2 Common stocks	773,401,788		773,401,788	780,544,564
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	30,972,786		30,972,786	32,061,957
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 63,561,917), cash equivalents ($ 271,792,338) and short-term investments ($ 6,336,206)	341,690,461		341,690,461	311,381,628
6. Contract loans (including $ .... premium notes)	418,320,779		418,320,779	396,410,620
7. Derivatives	565,318,513		565,318,513	581,373,270
8. Other invested assets	1,691,378,859	13,092,326	1,678,286,533	1,550,805,101
9. Receivables for securities	109,033,818		109,033,818	16,554,665
10. Securities lending reinvested collateral assets	0		0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	15,033,829,134	13,092,326	15,020,736,808	14,210,805,071
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	127,399,407		127,399,407	134,607,839
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,307,021	2,535,437	11,771,584	12,801,773
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	93,993,138		93,993,138	93,667,021
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,821,926	374,366	14,447,560	9,963,148
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	23,637,436		23,637,436	15,087,050
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	266,700,114	50,156,560	216,543,554	191,165,094
19. Guaranty funds receivable or on deposit	955,022		955,022	989,832
20. Electronic data processing equipment and software	12,467,832		12,467,832	15,976,291
21. Furniture and equipment, including health care delivery assets ($ ....)	9,563,390	9,563,390	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	15,970,894		15,970,894	19,249,053
24. Health care ($ ....) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	317,853,675	65,508,877	252,344,799	252,463,850
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	15,931,498,990	141,230,955	15,790,268,035	14,956,776,022
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,361,890,309		8,361,890,309	8,370,169,752
28. Total (Lines 26 and 27)	24,293,389,300	141,230,955	24,152,158,344	23,326,945,774
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Executive Benefit Plan	224,605,754		224,605,754	231,012,259
2502. Suspense	10,324,597		10,324,597	8,428,140
2503. Agents Receivable	16,459,318	8,988,474	7,470,844	9,996,676
2598. Summary of remaining write-ins for Line 25 from overflow page	66,464,006	56,520,403	9,943,604	3,026,774
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	317,853,675	65,508,877	252,344,799	252,463,850

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,717,660,139 less $ .... included in Line 6.3 (including $ 1,982,759,872 Modco Reserve)	9,717,660,139	9,516,267,226
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	9,495,068	9,700,563
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,042,341,049	650,215,808
4.	Contract claims:		
	4.1 Life	62,956,671	58,684,798
	4.2 Accident and health	127,783	95,562
5.	Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid	1,999,929	3,857,043
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)	25,270,000	100,000,000
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)	93,299,171	0
	6.3 Coupons and similar benefits (including $ .... Modco)		0
7.	Amount provisionally held for deferred dividend policies not included in Line 6		0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ 3,371 accident and health premiums	177,536,757	181,511,512
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		0
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	250,000	500,000
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 52,082,286 ceded	52,082,286	68,466,956
	9.4 Interest Maintenance Reserve	3,629,296	105,175,978
10.	Commissions to agents due or accrued-life and annuity contracts $ .... , accident and health $ .... and deposit-type contract funds $		0
11.	Commissions and expense allowances payable on reinsurance assumed		0
12.	General expenses due or accrued	74,280,552	74,323,502
13.	Transfers to Separate Accounts due or accrued (net) (including $ (114,558,552) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(114,558,552)	(125,767,575)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,678,828	9,221,881
15.1	Current federal and foreign income taxes, including $ 43,223,256 on realized capital gains (losses)	9,548,250	2,117,136
15.2	Net deferred tax liability		0
16.	Unearned investment income		0
17.	Amounts withheld or retained by reporting entity as agent or trustee		0
18.	Amounts held for agents' account, including $ .... agents' credit balances		0
19.	Remittances and items not allocated	35,045,260	38,120,394
20.	Net adjustment in assets and liabilities due to foreign exchange rates		0
21.	Liability for benefits for employees and agents if not included above	171,656,727	161,206,365
22.	Borrowed money $ .... and interest thereon $ 6,650,000	6,650,000	7,137,500
23.	Dividends to stockholders declared and unpaid		0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	199,513,579	192,420,003
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		0
	24.04 Payable to parent, subsidiaries and affiliates	2,272,380	4,336,891
	24.05 Drafts outstanding	35,146,722	30,349,556
	24.06 Liability for amounts held under uninsured plans		0
	24.07 Funds held under coinsurance	1,237,448,149	993,896,963
	24.08 Derivatives	553,347,937	666,480,947
	24.09 Payable for securities	25,686,216	28,363,225
	24.10 Payable for securities lending		0
	24.11 Capital notes $ .... and interest thereon $		0
25.	Aggregate write-ins for liabilities	242,156,222	181,407,417
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	13,670,520,419	12,958,089,651
27.	From Separate Accounts Statement	8,361,890,309	8,370,169,752
28.	Total liabilities (Lines 26 and 27)	22,032,410,728	21,328,259,403
29.	Common capital stock		0
30.	Preferred capital stock		0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	390,477,374	390,283,805
33.	Gross paid in and contributed surplus		0
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,729,270,241	1,608,402,565
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		0
	36.2 .... shares preferred (value included in Line 30 $ ....)		0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	2,119,747,615	1,998,686,370
38.	Totals of Lines 29, 30 and 37	2,119,747,615	1,998,686,370
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	24,152,158,344	23,326,945,773
	DETAILS OF WRITE-INS		
2501.	Derivative Collateral Payable	229,524,223	170,209,239
2502.	Interest Payable on Death Claims	1,361,346	952,281
2503.	Other Liabilities	11,270,653	10,245,897
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	242,156,222	181,407,417
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 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 through 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	(426,885,679)	820,078,630	1,148,605,669
2.	Considerations for supplementary contracts with life contingencies	6,670,002	8,363,866	10,693,362
3.	Net investment income	460,871,245	470,345,006	646,870,236
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,097,516)	5,829,495	7,684,514
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	126,300,507	93,540,730	127,911,387
7.	Reserve adjustments on reinsurance ceded	1,003,642,982	276,968,028	426,074,661
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	159,626,887	158,274,900	212,382,323
	8.2 Charges and fees for deposit-type contracts	1,092,712	2,591,777	3,322,236
	8.3 Aggregate write-ins for miscellaneous income	7,224,138	7,344,076	11,228,281
9.	Totals (Lines 1 to 8.3)	1,337,445,279	1,843,336,508	2,594,772,669
10.	Death benefits	152,280,422	174,045,517	230,910,883
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	599,414,830	802,503,881	1,073,002,635
13.	Disability benefits and benefits under accident and health contracts	3,160,747	3,313,894	4,467,936
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	96,640,261	131,165,046	168,358,650
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	32,476,108	30,307,467	37,035,372
18.	Payments on supplementary contracts with life contingencies	7,617,165	7,151,038	9,170,840
19.	Increase in aggregate reserves for life and accident and health contracts	187,621,128	532,849,205	838,358,305
20.	Totals (Lines 10 to 19)	1,079,210,661	1,681,336,048	2,361,304,621
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	121,906,026	119,966,309	169,937,866
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	195,167,904	190,797,431	272,264,083
24.	Insurance taxes, licenses and fees, excluding federal income taxes	34,954,080	33,995,545	45,806,673
25.	Increase in loading on deferred and uncollected premiums	5,126,942	(281,677)	2,356,163
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(164,785,341)	(288,027,901)	(383,835,548)
27.	Aggregate write-ins for deductions	41,716,470	40,605,522	57,220,229
28.	Totals (Lines 20 to 27)	1,313,296,741	1,778,391,277	2,525,054,087
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,148,537	64,945,230	69,718,582
30.	Dividends to policyholders and refunds to members	86,290,235	67,775,463	98,432,684
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(62,141,698)	(2,830,233)	(28,714,102)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(55,261,679)	(65,251,332)	(73,309,750)
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)	(6,880,019)	62,421,099	44,595,648
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 70,508,421 (excluding taxes of $ (27,285,166) transferred to the IMR)	(36,100,291)	(12,671,647)	12,975,514
35.	Net income (Line 33 plus Line 34)	(42,980,310)	49,749,452	57,571,162
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,998,686,370	1,853,575,965	1,853,575,962
37.	Net income (Line 35)	(42,980,310)	49,749,452	57,571,162
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,857,725	39,570,038	113,920,772	150,895,924
39.	Change in net unrealized foreign exchange capital gain (loss)	1,026,969	(1,805,691)	(696,038)
40.	Change in net deferred income tax	42,251,176	(10,899,041)	(9,512,587)
41.	Change in nonadmitted assets	(11,877,294)	6,476,185	(13,845,251)
42.	Change in liability for reinsurance in unauthorized and certified companies			0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(13,170,487)		0
44.	Change in asset valuation reserve	(7,093,576)	(36,909,233)	(27,367,009)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			0
47.	Other changes in surplus in Separate Accounts Statement			0
48.	Change in surplus notes	193,569	179,783	242,726
49.	Cumulative effect of changes in accounting principles		0	0
50.	Capital changes:			
	50.1 Paid in			0
	50.2 Transferred from surplus (Stock Dividend)			0
	50.3 Transferred to surplus			0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			0
	51.3 Transferred from capital			0
	51.4 Change in surplus as a result of reinsurance	112,108,200	(6,500,800)	(8,223,400)
52.	Dividends to stockholders			0
53.	Aggregate write-ins for gains and losses in surplus	1,032,960	833,361	(3,955,119)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	121,061,245	115,044,788	145,110,408
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,119,747,615	1,968,620,753	1,998,686,370
	DETAILS OF WRITE-INS			
08.301.	Subsidiary Service Fees & Management Fees	6,566,219	6,653,001	8,933,463
08.302.	Aggregate Other Income	657,919	691,074	2,294,817
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	7,224,138	7,344,076	11,228,281
2701.	Net Investment Income on Funds Withheld	37,279,845	38,105,554	51,832,463
2702.	Financing Fee on LLC Note	2,689,056	2,525,834	3,399,317
2703.	Other Expenses	1,747,569	(25,865)	1,988,448
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	41,716,470	40,605,522	57,220,229
5301.	Net Change in Minimum Pension Liability	1,032,960	833,361	(3,955,119)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,032,960	833,361	(3,955,119)

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	329,879,377	1,197,121,420	1,720,386,963
2.	Net investment income	535,103,217	500,343,053	707,804,310
3.	Miscellaneous income	178,503,409	184,181,818	251,106,219
4.	Total (Lines 1 to 3)	1,043,486,003	1,881,646,291	2,679,297,492
5.	Benefit and loss related payments	278,054,546	1,215,122,754	1,552,417,491
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(175,994,364)	(286,500,376)	(380,494,481)
7.	Commissions, expenses paid and aggregate write-ins for deductions	392,866,135	254,899,496	359,288,379
8.	Dividends paid to policyholders	12,826,689	13,604,275	17,893,756
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(19,469,538)	(36,566,800)	(32,712,107)
10.	Total (Lines 5 through 9)	488,283,468	1,160,559,349	1,516,393,038
11.	Net cash from operations (Line 4 minus Line 10)	555,202,535	721,086,942	1,162,904,454
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,019,732,535	2,611,825,453	3,485,833,078
	12.2 Stocks	103,920,552	59,689,252	82,555,568
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	44,102,900	46,999,780	92,144,056
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	47,645,770	28,363,225
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,167,755,987	2,766,160,255	3,688,895,927
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,423,104,385	3,134,281,752	3,894,823,490
	13.2 Stocks	114,695,265	93,634,145	140,285,199
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	55,657	24,036	424,331
	13.5 Other invested assets	182,596,911	185,050,594	291,169,368
	13.6 Miscellaneous applications	425,790,495	131,683,486	121,794,053
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,146,242,713	3,544,674,013	4,448,496,441
14.	Net increase (or decrease) in contract loans and premium notes	15,329,668	19,440,219	30,179,895
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(993,816,393)	(797,953,977)	(789,780,409)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	382,525,437	(102,923,128)	(429,052,943)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	86,397,253	74,087,928	96,464,358
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	468,922,690	(28,835,200)	(332,588,585)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	30,308,832	(105,702,235)	40,535,460
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	311,381,629	270,846,169	270,846,169
	19.2 End of period (Line 18 plus Line 19.1)	341,690,461	165,143,934	311,381,629

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

20.0001.	Capitalized Interest	(380,792)	(246,064)	(905,897)
20.0002.	Premiums paid by Dividend	(56,751,489)	(29,179,446)	(65,244,143)
20.0003.	Premiums paid by Waiver	(2,380,676)	(8,330,690)	(3,460,357)
20.0004.	Premiums paid by Benefit	(14,539,576)	(263,944)	(27,033,538)
20.0005.	Premiums paid by Policy Loan	(6,580,491)	(5,285,141)	(10,965,614)
20.0006.	Amortization of Discount on Surplus Notes	(193,569)	(119,122)	(242,726)
20.0007.	Common Stock acquired as a return of capital	(7,188,859)	(1,652,539)	(2,852,280)
20.0008.	Non-Qualified Pension Expense	7,313,799	(3,388,684)	3,357,341
20.0009.	Bond Exchange	(101,654,737)	(68,532,378)	(198,735,934)
20.0010.	Non-Cash Dividend Reinvestment	(250,663)	(220,342)	(1,057,490)

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

20.0011. Reinsurance Emerging Earnings	(6,391,800)	(4,474,300)	(8,223,400)

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			0
2.	Ordinary life insurance	1,142,881,070	1,008,168,449	1,479,258,065
3.	Ordinary individual annuities	326,068,466	484,062,639	635,105,525
4.	Credit life (group and individual)			0
5.	Group life insurance	751,425	754,361	1,015,442
6.	Group annuities	41,307,946	2,370,432	13,612,566
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	4,782,293	5,428,842	7,190,391
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,515,791,200	1,500,784,723	2,136,181,989
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	1,515,791,200	1,500,784,723	2,136,181,989
14.	Deposit-type contracts	23,004,454	54,563,733	70,124,984
15.	Total (Lines 13 and 14)	1,538,795,654	1,555,348,456	2,206,306,973
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of The Penn Mutual ife Insurance Company (the "Company") have been prepared in conformity with the National Association of Insurance Commissioner's ("NAIC") Practices and Procedures manual and with statutory accounting practices prescribed or permitted by the Pennsylvania Insurance Department (collectively "SAP" or "statutory accounting principles"). Prescribed statutory accounting practices include publications of the NAIC, state laws, regulations, an general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

During 2019, PIA Reinsurance Company of Delaware I ("PIAre I"), a wholly-owned subsidiary of The Penn Insurance & Annuity Company ("PIA"), itself a wholly-owned subsidiary of the Company, received a permitted practice from the Delaware Department of Insurance (Captive Bureau) to admit the value of the LLC Note and related form of surplus reflected in PIAre I's audited statutory financial statements.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Pennsylvania is shown below:

	SSAP #	F/S Page	F/S Line #		2020		2019
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	(42,980,310)	$	57,571,162
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:							
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	(42,980,310)	$	57,571,162
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	2,119,747,615	$	1,998,686,370
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	2,119,747,615	$	1,998,686,370

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

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments
No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds with an NAIC designation of 1 to 5 are valued at amortized cost. All other bonds are valued at the lower of cost or fair value. Fair value is determined using an external pricing service or management's pricing models.

The Company considers an impairment to be other- than-temporary if: (a) the Company's intent is to sell, (b) the Company will more likely than not be required to sell, (c) the Company does not have the intent and ability to hold the security for a period of time sufficient to recover the amortized cost basis, or (d) the Company does not expec to recover the entire amortized cost basis. The Company conducts a periodic management review of all bonds including those in default, not-in-good standing, or otherwis designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities. If the impairment is other-than-temporary, the non- interest loss portion of the impairment is recorded through realized losses, and the interest related portion c the loss is disclosed in the notes to the financial statements.

The non-interest portion is determined based on the Company's "best estimate" of future cash flows discounted to a present value using the appropriate yield. The difference between the present value of the best estimate of cash flows and the amortized cost is the non-interest loss. The remaining difference between the amortized cost and the fair value is the interest loss.

(3) Basis for Common Stocks
No significant changes

(4) Basis for Preferred Stocks
No significant changes

(5) Basis for Mortgage Loans
No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology
For fixed income securities that do not have a fixed schedule of payments, including asset-backed and mortgage-backed securities, the effect on amortization or accretior is revalued periodically based on the current estimated cash flows. Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment. Cash flow assumptions for structured securities are obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
No significant changes

(9) Accounting Policies for Derivatives
No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation
No significant changes

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
No significant changes

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables
No significant changes

D. Going Concern

The Company evaluated its ability to continue as a going concern, and no substantial doubts were raised.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans
No significant changes

B. Debt Restructuring
No significant changes

C. Reverse Mortgages
No significant changes

D. Loan-Backed Securities
(1) Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment.
(2) OTTI recognized 1st Quarter
There were no other than temporary impairments recognized on loan-backed securities for the period ended September 30, 2020.

(3)
There were no securities through September 30, 2020 in which the Company recognized the non-interest portion of other than temporary impairments.

(4)

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 79,639,840
2. 12 Months or Longer	$ 24,477,464
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 1,417,900,071
2. 12 Months or Longer	$ 364,427,480

(5) The Company conducts a periodic management review of all bonds including those in default, not-in-good standing, or otherwise designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any repurchase agreements during the statement period.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any reverse repurchase agreements during the statement period.

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any repurchase agreements during the statement period.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any reverse repurchase agreements during the statement period.

J. Real Estate
No significant changes

K. Low Income Housing tax Credits (LIHTC)
No significant changes

L. Restricted Assets
1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown					$ -		$ -
b. Collateral held under security lending agreements					$ -		$ -
c. Subject to repurchase agreements					$ -		$ -
d. Subject to reverse repurchase agreements					$ -		$ -
e. Subject to dollar repurchase agreements					$ -		$ -
f. Subject to dollar reverse repurchase agreements					$ -		$ -
g. Placed under option contracts					$ -		$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					$ -		$ -
i. FHLB capital stock	$ 24,489,000				$ 24,489,000		$ 24,489,000
j. On deposit with states	$ 4,048,672				$ 4,048,672		$ 4,048,672
k. On deposit with other regulatory bodies					$ -		$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$4,087,920,625				$4,087,920,625		$4,087,920,625
m. Pledged as collateral not captured in other categories					$ -		$ -
n. Other restricted assets					$ -		$ -
o. Total Restricted Assets	$4,116,458,297	$ -	$ -	$ -	$4,116,458,297	$ -	$4,116,458,297

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

	Current Year

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown		$ -	0.000%	0.000%
b. Collateral held under security lending agreements		$ -	0.000%	0.000%
c. Subject to repurchase agreements		$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements		$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements		$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements		$ -	0.000%	0.000%
g. Placed under option contracts		$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock		$ -	0.000%	0.000%
i. FHLB capital stock		$ 24,489,000	0.101%	0.101%
j. On deposit with states		$ 4,048,672	0.017%	0.017%
k. On deposit with other regulatory bodies		$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)		$4,087,920,625	16.827%	16.926%
m. Pledged as collateral not captured in other categories		$ -	0.000%	0.000%
n. Other restricted assets		$ -	0.000%	0.000%
o. Total Restricted Assets	$ -	$4,116,458,297	16.945%	17.044%

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

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

   No significant changes

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
   Not applicable

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements
   Not applicable

M. Working Capital Finance Investments
The Company did not have any working capital finance investments during the statement period.

N. Offsetting and Netting of Assets and Liabilities
The Company did not have any assets or liabilities that are offset and reported net in accordance with a valid right to offset during the statement peirod.

O. 5GI Securities
No significant changes

P. Short Sales
No significant changes

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	14	
2. Aggregate Amount of Investment Income	$ 2,194,283	

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant changes

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
The Company did not have derivatives under SSAP No. 108 during the statement period.

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
On May 27, 2020, the Company's Defined Benefit Pension Plan invested $40,000,000 in the Company's Diversifier I group annuity product.

NOTE 11 Debt
A. No significant changes

B. FHLB (Federal Home Loan Bank) Agreements

NOTES TO FINANCIAL STATEMENTS

(1) The Company is a member of the FHLB-PGH, which provides access to collateralized advances, collateralized funding agreements, and other FHLB-PGH products. Collateralized advances from the FHLB-PGH are classified in "Borrowed money." Collateralized funding agreements issued to the FHLB-PGH are classified as liabilities for deposit-type funds and are recorded within Reserves and funds for payment of insurance and annuity benefits. FHLB-PGH is a first-priority secured creditor.
The Company' s membership in FHLB-PGH requires the ownership of member stock, and borrowings from FHLB-PGH require the purchase of FHLB-PGH activity based stock in an amount equal to 4% of the outstanding borrowings. All FHLB-PGH stock purchased by the Company is classified as restricted general account investments within Common stock - unaffiliated. The Company's borrowing capacity is determined by the lesser of the assets available to be pledged as collateral to FHLB-PGH or 10% of the Company's prior period admitted general account assets. The fair value of the qualifying assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged. The Company's agreement allows for the substitution of assets and the advances are pre-payable. Current borrowings are subject to prepayment penalties.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ 2,489,000	$ 2,489,000	
(c) Activity Stock	$ 22,000,000	$ 22,000,000	
(d) Excess Stock	$ -		
(e) Aggregate Total (a+b+c+d)	$ 24,489,000	$ 24,489,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 992,750,447	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 2,566,000	$ 2,566,000	$ -
(c) Activity Stock	$ 6,000,000	$ 6,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 8,566,000	$ 8,566,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,375,908,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -					
2. Class B	$ 2,489,000					$ 2,489,000

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 862,708,211	$ 903,687,818	$ 550,000,000
2. Current Year General Account Total Collateral Pledged	$ 862,708,211	$ 903,687,818	$ 550,000,000
3. Current Year Separate Accounts Total Collateral Pledged			$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 211,653,000	$ 181,521,000	$ 150,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 997,885,711	$ 1,032,756,728	$ 800,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 997,885,711	$ 1,032,756,728	$ 800,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 820,281,000	$ 756,815,000	$ 615,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -			XXX
(b) Funding Agreements	$ 550,000,000	$ 550,000,000		$ 550,000,000
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ 550,000,000	$ 550,000,000	$ -	$ 550,000,000

NOTES TO FINANCIAL STATEMENTS

2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 150,000,000	$ 150,000,000	$ -	$ 150,479,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 150,000,000	$ 150,000,000	$ -	$ 150,479,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -		
2. Funding Agreements	$ 800,000,000	$ 800,000,000	
3. Other	$ -		
4. Aggregate Total (1+2+3)	$ 800,000,000	$ 800,000,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	
2. Funding Agreements	No
3. Other	

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

A. Defined Benefit Plan

(1) Change in benefit obligation
No significant changes
(2) Change in plan assets
No significant changes
(3) Funded status
No significant changes

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ 224,000	$ 273,000		$ -
b. Interest cost	$ 4,151,000	$ 6,503,000	$ 333,000	$ 595,000		$ -
c. Expected return on plan assets	$ (11,001,000)	$ (12,380,000)	$ -	$ -		$ -
d. Transition asset or obligation		$ -	$ -	$ -		$ -
e. Gains and losses	$ 1,051,000	$ 1,407,000	$ 331,000	$ 246,000		$ -
f. Prior service cost or credit	$ 15,000	$ -	$ (89,000)	$ (246,000)		$ -
g. Gain or loss recognized due to a settlement or curtailment		$ -		$ -		$ -
h. Total net periodic benefit cost	$ (5,784,000)	$ (4,470,000)	$ 799,000	$ 868,000	$ -	$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost
No significant changes

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost
No significant changes

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:
No significant changes

(8) No significant changes

(9) No significant changes

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:
No significant changes

(11) No significant changes

(12) No significant changes

(13) No significant changes

(14) No significant changes

(15) No significant changes

(16) No significant changes

(17) No significant changes

(18) No significant changes

B. No significant changes

C. The fair value of each class of plan assets

NOTES TO FINANCIAL STATEMENTS

No significant changes

D. No significant changes

E. Defined Contribution Plan
No significant changes

F. Multiemployer Plans
No significant changes

G. Consolidated/Holding Company Plans
No significant changes

H. Postemployment Benefits and Compensated Absences
No significant changes

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
No significant changes

NOTE 13 Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
No significant changes

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes

NOTE 15 Leases
No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
A. No significant changes

B. No significant changes

C. Wash Sales
(1) There have been no transfer or servicing of financial assets through September 30, 2020.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the current quarter and reacquired within 30 days of the sale date are:
The Company did not sell any NAIC designation 3, or below, or unrated of securities sold during the reporting period and reacquired within 30 days of the sale date.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant changes

NOTE 20 Fair Value Measurements
A.

(1) Fair Value Measurements at Reporting Date
Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurem+ent is based on assumptions market participants would make in pricing an asset or liability. Inputs to valuation technique to measure fair value are prioritized by establishing a three-level fair value hierarchy. The fair value hierarchy gives the highest priority to quoted prices in active markets and the lowest priority to prices derived from unobservable inputs. An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to its fair value measurement.
The Company has categorized its assets and liabilities into the three-level fair value hierarchy based upon the priority of the inputs. The following summarizes the types of assets and liabilities included within the three-level hierarchy:
Level 1 Fair value is based on unadjusted quoted market prices in active markets for identical assets or liabilities that are accessible at the measurement date. Thes generally provide the most reliable evidence and are used to measure fair value whenever available. Active markets are defined as having the following for the measured asset/liability: i) many transactions, ii) current prices, iii) price quotes not varying substantially among market makers, iv) narrow bid/ask spreads and v) most information publicly available. Prices are obtained from readily available sources for market transactions involving identical assets and liabilities.
Level 2 Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Prices for assets classified as Level 2 are primarily provided by an independent pricing service or are internally priced using observable inputs. In circumstances where prices from pricing services are reviewed for reasonabilit but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the fair value hierarchy.
Level 3 Fair value is based on significant inputs that are unobservable for the asset or liability. These inputs reflect the Company's assumptions about the assumptions market participants would use in pricing the asset or liability. These are typically less liquid fixed maturity securities with very limited trading activity. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models, market approach and other similar techniques. Prices may be based upon non-binding quotes from brokers or other market makers that are reviewed for reasonableness, based on the Company's understanding the market but are not further corroborated with other additional observable market information.

NOTES TO FINANCIAL STATEMENTS

The determination of fair value, which for certain assets and liabilities is dependent on the application of estimates and assumptions, can have a significant impact o the Company's results of operations. The following sections describe the valuation methodologies used to determine fair values as well as the key estimates and assumptions surrounding certain assets and liabilities, measured at fair value on a recurring basis, that could have a significant impact on the Company's results of operations or involve the use of significant unobservable inputs.

The fair value process is monitored on a monthly basis by financial and investment professionals who utilize additional subject matter experts as applicable. The purpose is to monitor the Company's asset valuation policies and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments, as well as addressing fair valuation issues, changes to valuation methodologies and pricing sources. To assess the continuing appropriateness of third party pricing service security valuations, the Company regularly monitors the prices and reviews price variance reports. In addition, the Company performs an initial and ongoing review of the third party pricing services methodologies, reviews inputs and assumptions used for a sample of securities on a periodic basis. Pricing challenges are raised on valuations considered not reflective of market and are monitored by the Company.

The fair values of the Company's debt securities are generally based on quoted market prices or prices obtained from independent pricing services or internally developed pricing.

In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by internal investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market. In circumstances where prices from independent pricing services are reviewed for reasonability but cannot be corroborated to observabl market data as noted above, these security values are recorded in Level 3 in the Company's fair value hierarchy. Under certain conditions, the Company may conclude pricing information received from third party pricing services is not reflective of market activity and may over-ride that information with a valuation that utilizes market information and activity.

In circumstances where market data such as quoted market prices or vendor pricing is not available, estimated fair value is calculated using internal estimates base on significant observable inputs are used to determine fair value. Inputs considered in developing internal pricing vary by type of security; however generally include: public debt, industrial comparables, underlying assets, credit ratings, yield curves, type of deal structure, collateral performance, loan characteristics and various indices, as applicable. Internally priced securities using significant observable inputs are classified within Level 2 of the fair value hierarchy which generally include the Company's investments in privately-placed corporate securities and investments in certain structured securities that are priced using observable market data. Inputs considered for these securities generally include: public corporate bond spreads, industry sectors, average life, internal ratings, security structure, liquidity spreads, credit spreads and yield curves, as applicable. If the discounted cash flow model incorporates significant unobservable inputs, these securities would be reflected within Level 3 in the Company's fair value hierarchy.

In circumstances where significant observable inputs are not available, estimated fair value is calculated by using unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the asset, and are therefore included in Level 3 in the Company's fair value hierarchy. Circumstances where observable market data is not available may include events such as market illiquidity and credit events related to the security.

The Company's Level 3 debt securities generally include certain structured securities priced using one or multiple broker quotes, asset backed trust preferred debt, auction rate securities, and certain public and private debt securities priced based on observable and unobservable inputs.

Significant inputs used in valuing the Company's Level 3 debt securities include: issue specific credit adjustments, illiquidity premiums, estimation of future collateral performance cash flows, default rate assumptions, acquisition cost, market activity for securities considered comparable and non-binding quotes from certain market participants. Certain of these inputs are considered unobservable, as not all market participants will have access to this data.

Equity securities consist principally of investments in common and preferred stock of publicly traded companies, exchange traded funds, closed-end funds, and FHL -PGH capital stock.

Common Stock The fair values of most publicly traded common stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. Fair value for the FHLB capital stock approximates par value and is classified within Level 3 of the Company's fair value hierarchy.

Preferred Stock The fair values of publicly traded preferred stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. The fair values of non-exchange traded preferred equity securities are based on prices obtained from independent pricing services. Accordingly, these securities are classified within Level 2 in the Company's fair value hierarchy. Preferred stock that is priced using less observable inputs are generally classified within Level 3 of the fair value hierarchy.

Short-term investments and cash equivalents carried at Level 1 consist of money market funds and investments purchased with maturities less than or equal to 12 months. These are carried at amortized cost and approximate fair value.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy.

Derivative positions traded in the OTC and cleared OTC derivative markets where fair value is determined by third party independent services are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity. Prices are reviewed by investment professionals through comparison with directly observed recent mark trades, comparison with valuations estimated through use of valuation models maintained on an industry standard analytical and valuation platform, or comparison o all significant inputs used by the pricing service to observations of those inputs in the market.

Separate account assets primarily consist of mutual funds. The fair value of mutual funds is based upon quoted prices in an active market, resulting in classification within Level 1 of the Company's fair value hierarchy.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	$ 493,440	$ 3,198,470			$ 3,691,910
Cash Equivalents	$ 133,105,879				$ 133,105,879
Common Stock - Unaffiliated	$ 45,038,756		$ 24,500,112		$ 69,538,868
Derivatives	$ 3,825	$ 1,700,607			$ 1,704,432
Preferred Stocks			$ 782,614		$ 782,614
Separate Account Assets	$ 8,361,890,309				$ 8,361,890,309
Total assets at fair value/NAV	$ 8,540,532,209	$ 4,899,077	$ 25,282,726	$ -	$ 8,570,714,012

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ 595,500	$ 553,348,006			$ 553,943,506
Total liabilities at fair value	$ 595,500	$ 553,348,006	$ -	$ -	$ 553,943,506

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

Description	Ending Balance as of Prior Quarter End	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	Issuances	Sales	Settle-ments	Ending Balance for Current Quarter End
a. Assets										
Common Stock - Unaffiliated	$ 34,489,000					$ 11,112		$ (10,000,000)		$ 24,500,112
Preferred Stocks	$ 782,614									$ 782,614
Total Assets	$ 35,271,614	$ -	$ -	$ -	$ -	$ 11,112	$ -	$ (10,000,000)	$ -	$ 25,282,726

Description	Ending Balance as of Prior Quarter End	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	Issuances	Sales	Settle-ments	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(3) When a determination is made to classify a financial instrument within Level 3, the determination is based upon the significance of the unobservable parameters to the overall fair value measurement. However, Level 3 financial instruments typically include, in addition to the unobservable or Level 3 components, observabl components (that is, components that are actively quoted and can be validated to external sources); accordingly, the gains and losses in the table below include changes in fair value due in part to observable factors that are part of the valuation methodology.
The Company recognizes transfers into Level 3 as of the end of the period in which the circumstances leading to the transfer occurred. The Company recognize transfers out of Level 3 at the beginning of a period in which the circumstances leading to the transfer occurred.

(4) No significant changes

(5) Derivatives with a positive fair value are recorded as admitted assets. Derivatives with negative fair values are reported as liabilities. The fair values of derivativ contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors. In order to validate reasonability of valuations received from independent pricin services, prices are reviewed by internal investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors. The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy. Derivative positions traded in the OTC and cleared OTC derivative markets where fair value is determined by third party independent services are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity.

B. Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds	$ 12,023,940,348	$ 10,991,812,842	$ 473,195,001	$ 11,519,355,626	$ 31,389,721		
Preferred Stocks	$ 114,078,999	$ 111,899,289	$ 93,236,385	$ 20,060,000	$ 782,614		
Common Stock - Unaffiliated	$ 69,538,868	$ 69,538,868	$ 45,038,756		$ 24,500,112		
Cash, Cash Equivalents and Short-Term Investments	$ 341,690,461	$ 341,690,461	$ 341,690,461				
Derivatives	$ 555,647,938	$ 565,318,513	$ 3,825	$ 555,644,113			
Separate Account Assets	$ 8,361,890,309	$ 8,361,890,309	$ 8,361,890,309				
Financial Liabilities:							
Investment Type Contracts:							
Individual Annuities	$ 2,417,037,010	$ 2,398,900,891			$ 2,417,037,010		
Separate Account Liabilities	$ 8,361,890,309	$ 8,361,890,309	$ 8,361,890,309				
Derivatives	$ 553,943,506	$ 553,347,937	$ 595,500	$ 553,348,006			

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation

E. Not applicable

NOTE 21 Other Items
No significant changes

NOTE 22 Events Subsequent
The Company has evaluated events subsequent to this reporting period, and has determined that there were no significant events requiring recognition in the financial statements.

NOTE 23 Reinsurance
Effective April 1, 2020, the Company amended a coinsurance with funds withheld agreement with RGA Reinsurance Company. The original treaty was executed on September 30, 2017. The business reinsured was a certain block of inforce whole life policies.

Effective April 1, 2020, the Company entered into an Indemnity Combination Coinsurance and Modified Coinsurance Agreement with The Penn Insurance and Annuity Company of New York ("PIANY"). Through this agreement, the Company ceded to PIANY on a coinsurance/modified coinsurance basis, 100% of the liabilities for its individual policies of variable universal life (both single and joint life) and individual variable deferred contracts issued by the Company in New York and in-force as of April 1, 2020.

Effective June 30, 2020, the Company entered into a new coinsurance with funds withheld agreement with Hannover Life Reassurance Company of America (Bermuda) Ltd. The business reinsured was a certain block of inforce term and guaranteed protection universal life policies.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
No significant changes

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses
No significant changes

NOTE 26 Intercompany Pooling Arrangements
The Company is not part of a group or affiliated insurers that utilizes a pooling arrangement.

NOTE 27 Structured Settlements
No significant changes

NOTE 28 Health Care Receivables
No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 29 Participating Policies

No significant changes

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts

The Company adopted Principle-Based Reserves for Variable Annuities (NAIC Valuation Manual section 21) as of January 1, 2020. As a result, the Capital and Surplus Account within the Summary of Operations as of September 30, 2020 reflects a decrease in surplus of $13,170,486 due to the change in the accounting principles for the valuation of variable annuity reserves.

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes

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 [ ] No [X]

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.

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [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. 12/31/2015

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. 12/31/2015

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). 12/04/2016

6.4 By what department or departments?
Pennsylvania Insurance Department

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Hornor, Townsend & Kent, LLC	Horsham, PA	NO	NO	NO	YES
Janney Montgomery Scott, LLC	Philadelphia, PA	NO	NO	NO	YES
Penn Mutual Asset Management, LLC	Horsham, PA	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] 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: $

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 716,298,259	$ 703,862,920
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 161,487,166	$ 176,187,148
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 877,785,425	$ 880,050,068
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	101 Barclay 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 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
Penn Mutual Asset Management, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107518	Penn Mutual Asset Management, LLC	54930003G37UC4C5EV40	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:
784456AF2 - Annual filings in progress
00213VAA2- Annual filings in progress

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 [ ] No [X]

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 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	$
	1.13 Commercial Mortgages	$
	1.14 Total Mortgages in Good Standing	$ 0
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	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)	$ 0
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 reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [X]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [X]
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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

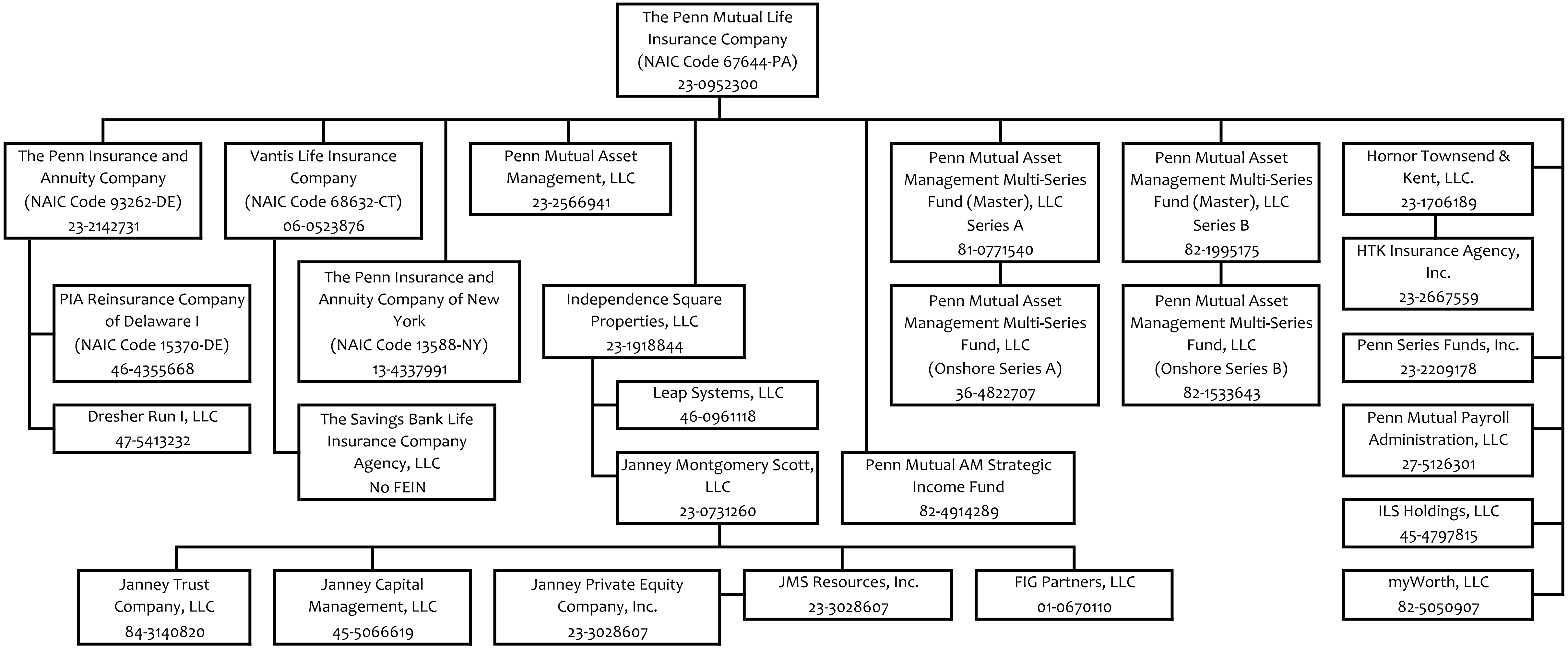
	States, Etc.		1 Active Status (a)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama	AL	L	7,373,918	511,417	22,620		7,907,956	50,000
2.	Alaska	AK	L	512,959	708,450	6,221		1,227,630	135,000
3.	Arizona	AZ	L	34,672,629	14,973,230	33,741		49,679,600	141,850
4.	Arkansas	AR	L	4,264,849	4,033,134	6,833		8,304,816	200,000
5.	California	CA	L	91,116,847	18,921,306	306,604		110,344,757	3,005,317
6.	Colorado	CO	L	21,428,283	1,705,235	17,655		23,151,173	330,561
7.	Connecticut	CT	L	17,126,766	9,441,720	156,144		26,724,629	736,630
8.	Delaware	DE	L	12,995,812	4,970,356	21,747	5,720	17,993,635	
9.	District of Columbia	DC	L	3,111,905	50,414	10,181		3,172,500	
10.	Florida	FL	L	70,998,464	24,351,982	506,484		95,856,929	1,367,217
11.	Georgia	GA	L	16,414,126	4,938,817	22,937		21,375,881	
12.	Hawaii	HI	L	5,194,248	231,800	3,426		5,429,474	
13.	Idaho	ID	L	7,082,386	1,414,096	822		8,497,303	180,713
14.	Illinois	IL	L	38,367,131	5,723,527	76,708		44,167,366	2,183,881
15.	Indiana	IN	L	7,086,732	760,481	36,408		7,883,621	85,710
16.	Iowa	IA	L	11,615,478	589,766	36,584		12,241,827	100,000
17.	Kansas	KS	L	11,548,158	2,217,250	96,750		13,862,158	
18.	Kentucky	KY	L	5,474,130	2,695,150	35,874		8,205,155	
19.	Louisiana	LA	L	5,492,415	2,052,261	11,862		7,556,537	
20.	Maine	ME	L	2,130,943	659,716	22,348		2,813,008	
21.	Maryland	MD	L	14,343,238	10,539,765	134,711		25,017,714	428,805
22.	Massachusetts	MA	L	18,035,826	8,964,942	65,216		27,065,984	2,793,302
23.	Michigan	MI	L	27,093,805	801,269	114,144		28,009,217	
24.	Minnesota	MN	L	29,573,038	1,354,621	69,190		30,996,850	290,177
25.	Mississippi	MS	L	3,431,628	335,000	10,391		3,777,019	
26.	Missouri	MO	L	9,707,335	973,817	32,147		10,713,299	49,412
27.	Montana	MT	L	3,881,623	814,577	1,145		4,697,346	289,957
28.	Nebraska	NE	L	3,099,994		8,929		3,108,923	172,100
29.	Nevada	NV	L	10,710,133	309,315	1,251		11,020,700	
30.	New Hampshire	NH	L	3,133,079	2,450,099	14,365		5,597,543	75,113
31.	New Jersey	NJ	L	72,936,157	30,831,313	439,023		104,206,493	1,103,226
32.	New Mexico	NM	L	1,926,943	419,850	4,187		2,350,981	222,476
33.	New York	NY	N	162,986,608	9,276,173	1,687,568	91,935	174,042,284	
34.	North Carolina	NC	L	19,189,818	8,053,709	49,997		27,293,524	773,069
35.	North Dakota	ND	L	1,344,742				1,344,742	
36.	Ohio	OH	L	30,672,075	24,323,151	66,174		55,061,400	488,635
37.	Oklahoma	OK	L	10,679,390	19,720,679	11,827		30,411,896	342,151
38.	Oregon	OR	L	13,466,796	1,985,562	12,957		15,465,314	487,500
39.	Pennsylvania	PA	L	87,614,627	46,773,557	268,652	40,546,981	175,203,816	1,759,622
40.	Rhode Island	RI	L	4,764,104	1,227,027	6,583		5,997,714	
41.	South Carolina	SC	L	6,861,332	2,785,029	22,940	6,220	9,675,522	122,680
42.	South Dakota	SD	L	4,938,659	799,813	5,627		5,744,099	
43.	Tennessee	TN	L	10,326,040	1,974,527	54,010		12,354,578	240,922
44.	Texas	TX	L	55,864,806	11,905,918	117,998		67,888,723	2,996,791
45.	Utah	UT	L	28,917,521	7,360,879	5,881		36,284,280	352,000
46.	Vermont	VT	L	2,155,993	547,390	19,012		2,722,394	
47.	Virginia	VA	L	19,046,666	11,056,238	77,393		30,180,296	1,153,305
48.	Washington	WA	L	26,807,301	13,374,331	31,383		40,213,015	
49.	West Virginia	WV	L	1,553,026	4,656,380	999	657,090	6,867,494	179,601
50.	Wisconsin	WI	L	14,614,454	990,613	21,612		15,626,680	166,729
51.	Wyoming	WY	L	3,705,610	425,814			4,131,424	
52.	American Samoa	AS	N					0	
53.	Guam	GU	N					0	
54.	Puerto Rico	PR	N	149,560		1,918		151,478	
55.	U.S. Virgin Islands	VI	N					0	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N	630				630	
58.	Aggregate Other Aliens	OT	XXX	4,562,384	87,000	6,489	0	4,655,873	0
59.	Subtotal		XXX	1,082,103,119	326,068,467	4,795,667	41,307,946	1,454,275,198	23,004,453
90.	Reporting entity contributions for employee benefits plans		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	56,751,489	0	0	0	56,751,489	
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	2,380,676	0	0	0	2,380,676	
94.	Aggregate or other amounts not allocable by State		XXX	1,174,095	0	0	0	1,174,095	0
95.	Totals (Direct Business)		XXX	1,142,409,378	326,068,467	4,795,667	41,307,946	1,514,581,457	23,004,453
96.	Plus Reinsurance Assumed		XXX	7,047,489	0	0	0	7,047,489	
97	Totals (All Business)		XXX	1,149,456,868	326,068,467	4,795,667	41,307,946	1,521,628,947	23,004,453
98.	Less Reinsurance Ceded		XXX	1,245,722,765	0	4,560,192	0	1,250,282,957	
99.	Totals (All Business) less Reinsurance Ceded		XXX	(96,265,897)	326,068,467	235,475	41,307,946	271,345,990	23,004,453
	DETAILS OF WRITE-INS								
58001.	Military APO/FPO		XXX	4,562,384	87,000	6,489	0	4,655,873	
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	4,562,384	87,000	6,489	0	4,655,873	0
9401.	Internal Replacements		XXX	1,174,095				1,174,095	
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	1,174,095	0	0	0	1,174,095	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 7

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1- ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
	The Penn Mutual Life Insurance Company	67644	23-0952300				The Penn Mutual Life Insurance Company	PA	RE					N	
	The Penn Mutual Life Insurance Company	93262	23-2142731				The Penn Insurance and Annuity Company	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	Y	
	The Penn Mutual Life Insurance Company	15370	46-4355668				PIA Reinsurance Company of Delaware I	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	Y	
	The Penn Mutual Life Insurance Company		23-1706189				Hornor Townsend & Kent, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		23-2667559				HTK Insurance Agency, Inc.	DE	DS	Hornor Townsend & Kent, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		23-1918844				Independence Square Properties, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	94.480	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		23-2566941				Penn Mutual Asset Management, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		23-2209178				Penn Series Fund, Inc.	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		27-5126301				Penn Mutual Payroll Administration, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		45-4797815				ILS Holdings, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		82-5050907				myWorth, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		23-0731260				Janney Montgomery Scott, LLC	PA	DS	Independence Square Properties, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		46-0961118				Leap Systems, LLC	PA	DS	Independence Square Properties, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		45-5066619				Janney Capital Management, LLC	PA	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		23-2159959				JMS Resources, Inc.	PA	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		01-0670110				FIG Partners, LLC	GA	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		84-3140820				Janney Trust Company, LLC	NH	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		23-3028607				Janney Private Equity Company, Inc.	DE	DS	JMS Resources, Inc.	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		47-5413232				Dresher Run I, LLC	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	N	
	The Penn Mutual Life Insurance Company		81-0771540				Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series A	PA	OTH	The Penn Mutual Life Insurance Company	Influence		The Penn Mutual Life Insurance Company	N	1
	The Penn Mutual Life Insurance Company		36-4822707				Penn Mutual Asset Management Multi-Series Fund LLC (onshore)	PA	OTH	Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series A	Influence		The Penn Mutual Life Insurance Company	N	1
	The Penn Mutual Life Insurance Company		82-1995175				Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series B	PA	OTH	The Penn Mutual Life Insurance Company	Influence		The Penn Mutual Life Insurance Company	N	1
	The Penn Mutual Life Insurance Company		82-1533643				Penn Mutual Asset Management Multi-Series Fund, LLC (onshore)	PA	OTH	Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series B	Influence		The Penn Mutual Life Insurance Company	N	1
	The Penn Mutual Life Insurance Company		82-4914289				Penn Mutual AM Strategic Income Fund	PA	OTH	The Penn Mutual Life Insurance Company	Influence		The Penn Mutual Life Insurance Company	N	1
	The Penn Mutual Life Insurance Company	68632	06-0523876				Vantis Life Insurance Company	CT	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	Y	
	The Penn Mutual Life Insurance Company	13588	13-4337991				The Penn Insurance and Annuity Company of New York	NY	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	Y	

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 *
	The Penn Mutual Life Insurance Company						The Savings Bank Life Insurance Company Agency, LLC	CT	DS	Vantis Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	N	

Asterisk	Explanation
1	Entity over which The Penn Mutual Life Insurance Company has significant influence, but no ownership.

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.

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

Explanation:

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. The data for this supplement is not required to be filed.

5. The data for this supplement is not required to be filed.

7. The data for this supplement is not required to be filed.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 7 6 4 4 2 0 2 0 4 9 0 0 0 0 0 3
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 7 6 4 4 2 0 2 0 3 6 5 0 0 0 0 3
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 7 6 4 4 2 0 2 0 4 4 5 0 0 0 0 3
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	6 7 6 4 4 2 0 2 0 4 4 6 0 0 0 0 3
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 7 6 4 4 2 0 2 0 4 4 7 0 0 0 0 3
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 7 6 4 4 2 0 2 0 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Collateral for Interest Rate Swaps/Futures	599,325		599,325	34,190
2505.	Other Assets	65,864,681	56,520,403	9,344,279	2,992,584
2597.	Summary of remaining write-ins for Line 25 from overflow page	66,464,006	56,520,403	9,943,604	3,026,774

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.				
2705.				
2797.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0

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	32,061,956	33,157,370
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition	55,657	424,331
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		0
5.	Deduct amounts received on disposals		0
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	1,144,828	1,519,745
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	30,972,785	32,061,956
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	30,972,785	32,061,956

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	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	0	0
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	0	0

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	1,565,044,577	1,346,876,384
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	21,628,000	72,221,406
	2.2 Additional investment made after acquisition	160,968,911	225,387,785
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		76,070
5.	Unrealized valuation increase (decrease)	4,073,328	26,115,279
6.	Total gain (loss) on disposals		(5,536)
7.	Deduct amounts received on disposals	51,517,994	94,996,336
8.	Deduct amortization of premium and depreciation	6,081,281	6,256,049
9.	Total foreign exchange change in book/adjusted carrying value	(651,954)	(527,196)
10.	Deduct current year's other than temporary impairment recognized	2,084,738	3,847,230
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,691,378,849	1,565,044,577
12.	Deduct total nonadmitted amounts	13,092,326	14,239,488
13.	Statement value at end of current period (Line 11 minus Line 12)	1,678,286,523	1,550,805,089

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	11,322,217,831	10,710,318,427
2.	Cost of bonds and stocks acquired	4,671,900,337	4,249,217,374
3.	Accrual of discount	48,760,746	48,039,851
4.	Unrealized valuation increase (decrease)	(23,580,070)	95,769,818
5.	Total gain (loss) on disposals	212,250,846	143,033,077
6.	Deduct consideration for bonds and stocks disposed of	4,244,755,408	3,789,079,950
7.	Deduct amortization of premium	113,553,565	119,747,447
8.	Total foreign exchange change in book/adjusted carrying value	1,678,920	470,912
9.	Deduct current year's other than temporary impairment recognized		17,809,441
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,194,283	2,005,210
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	11,877,113,919	11,322,217,831
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	11,877,113,919	11,322,217,831

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)	6,819,764,989	495,720,224	372,561,864	(35,886,804)	6,706,457,435	6,819,764,989	6,907,036,546	6,579,861,177
2. NAIC 2 (a)	3,532,396,592	145,815,969	118,578,281	(45,506,489)	3,453,109,038	3,532,396,592	3,514,127,792	3,322,605,836
3. NAIC 3 (a)	526,574,692	7,863,865	32,627,986	52,561,819	451,290,241	526,574,692	554,372,390	401,913,370
4. NAIC 4 (a)	69,463,125	1,092,506	8,742,389	6,066,232	87,735,922	69,463,125	67,879,474	88,293,999
5. NAIC 5 (a)	17,160,840	0	6,050,393	(848,977)	12,419,799	17,160,840	10,261,470	15,009,884
6. NAIC 6 (a)	2,778,493	0	86,021	1,777,815	4,967,321	2,778,493	4,470,287	14,425,457
7. Total Bonds	10,968,138,732	650,492,564	538,646,934	(21,836,404)	10,715,979,757	10,968,138,732	11,058,147,957	10,422,109,723
PREFERRED STOCK								
8. NAIC 1	19,617,615	0	0	0	24,617,615	19,617,615	19,617,615	24,617,615
9. NAIC 2	96,169,890	0	8,670,830	0	91,169,890	96,169,890	87,499,060	91,169,890
10. NAIC 3	4,000,000	0	0	0	4,000,000	4,000,000	4,000,000	4,000,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	782,614	0	0	0	782,614	782,614	782,614	782,614
14. Total Preferred Stock	120,570,119	0	8,670,830	0	120,570,119	120,570,119	111,899,289	120,570,119
15. Total Bonds and Preferred Stock	11,088,708,850	650,492,564	547,317,764	(21,836,404)	10,836,549,875	11,088,708,850	11,170,047,246	10,542,679,842

(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 $ 59,998,903 ; NAIC 2 $ 0 ; NAIC 3 $ 6,336,206 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	6,336,206	XXX	6,257,398	90,850	33,736

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	1,006,574	0
2. Cost of short-term investments acquired	112,343,690	1,006,953
3. Accrual of discount	326,911	0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	469,689	0
6. Deduct consideration received on disposals	107,778,866	0
7. Deduct amortization of premium	31,792	379
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,336,206	1,006,574
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	6,336,206	1,006,574

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)	(87,388,961)
2.	Cost Paid/(Consideration Received) on additions	(6,517,124)
3.	Unrealized Valuation increase/(decrease)	72,671,923
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(267,928,355)
6.	Considerations received/(paid) on terminations	(290,863,260)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,700,743
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,700,743

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				2,281,346
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				7,988,650
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(1,738,416)			
	3.14 Section 1, Column 18, prior year	(1,075,560)	(662,856)	(662,856)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(1,738,416)			
	3.24 Section 1, Column 19, prior year	(1,075,560)			
	3.25 SSAP No. 108 adjustments	(1,075,560)	(1,738,416)	(1,738,416)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				1,075,560
4.1	Cumulative variation margin on terminated contracts during the year		(38,299,554)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(38,299,554)			
	4.23 SSAP No. 108 adjustments	0	(38,299,554)		
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 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)				11,345,556
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				11,345,556

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 - Totals				0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0			0	0
2. Add: Opened or Acquired Transactions	0	0							0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions	0	0							0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0							0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX		XXX		XXX		XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

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	1,700,607	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	10,270,000	
3.	Total (Line 1 plus Line 2)		11,970,607
4.	Part D, Section 1, Column 5	565,318,514	
5.	Part D, Section 1, Column 6	(553,347,937)	
6.	Total (Line 3 minus Line 4 minus Line 5)		30
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,700,607	
8.	Part B, Section 1, Column 13	3,825	
9.	Total (Line 7 plus Line 8)		1,704,432
10.	Part D, Section 1, Column 8	555,647,938	
11.	Part D, Section 1, Column 9	(553,943,506)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	182,174,899	
14.	Part B, Section 1, Column 20	10,270,000	
15.	Part D, Section 1, Column 11	192,444,899	
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	267,579,014	242,384,109
2.	Cost of cash equivalents acquired	3,528,479,961	3,992,741,869
3.	Accrual of discount	188,302	0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	40,280	0
6.	Deduct consideration received on disposals	3,524,495,219	3,967,546,964
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	271,792,338	267,579,014
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	271,792,338	267,579,014

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
CAPITAL IMPROVEMENTS	HORSHAM	PA	07/01/2020	DUAL TEMP COMPANY				42,730
CAPITAL IMPROVEMENTS	HORSHAM	PA	07/01/2020	SASS-MOORE				12,927
0199999. Acquired by Purchase					0	0	0	55,657
0399999 - Totals					0	0	0	55,657

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0899999. Total Mortgages in good standing						0	0	0
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	Change in Book Value/Recorded Investment 9 Current Year's (Amortization) /Accretion	Change in Book Value/Recorded Investment 10 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book Value/Recorded Investment 11 Capitalized Deferred Interest and Other	Change in Book Value/Recorded Investment 12 Total Change in Book Value (8+9-10+11)	Change in Book Value/Recorded Investment 13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
0599999 - Totals						0	0	0	0	0	0	0	0	0	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									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Credit Opportunities Series	Horsham	PA	Penn Mutual Asset Management Multi-Series Fund, LLC	3FE	10/03/2017			20,000,000			78.000
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated								0	20,000,000	0	0	XXX
000000-00-0	Atlas Venture Fund XI, L.P.	Cambridge	MA	Atlas Venture Partners		06/30/2017	1		2,195,109		3,300,829	4.000
000000-00-0	Atlas Venture Fund XII, L.P.	Cambridge	MA	Atlas Venture Partners		06/30/2020	1	600,000			11,400,000	3.000
000000-00-0	Atlas Venture Opportunity Fund I, L.P.	Cambridge	MA	Atlas Venture Partners		01/01/2019	1		1,120,000		4,233,223	4.000
000000-00-0	Battery Ventures XII, L.P.	Waltham	MA	Battery Ventures		01/31/2018	1		425,500		2,175,800	1.438
000000-00-0	Battery Ventures XIII, L.P.	Waltham	MA	Battery Ventures		03/01/2020	1		592,000		7,088,000	0.667
000000-00-0	Bessemer Venture Partners IX, L.P.	Larchmont	NY	Bessemer Venture Partners		02/28/2015	1		439,564		488,240	0.438
000000-00-0	Bessemer Venture Partners X, L.P.	Larchmont	NY	Bessemer Venture Partners		09/30/2018	1		842,511		3,987,644	0.500
000000-00-0	Cross Creek Capital Partners IV, L.P.	Salt Lake City	UT	Cross Creek Capital		03/31/2016			376,350		1,655,940	7.527
000000-00-0	Crosslink Ventures VIII, L.P.	San Francisco	CA	Crosslink Capital		09/30/2017	1		800,000		4,160,000	2.909
000000-00-0	Frazier Life Sciences IX, L.P.	Menlo Park	CA	Frazier Healthcare Partners		10/31/2017	1		430,000		5,180,000	5.000
000000-00-0	Glendower Capital Secondary Opportunities Fund IV, L.P.	London	GBR	Glendower Capital		04/01/2018			843,309		15,578,232	1.400
000000-00-0	Lightspeed Venture Partners Select IV, L.P.	Menlo Park	CA	Lightspeed Ventures		03/01/2020	1		200,000		8,800,000	0.571
000000-00-0	Lightspeed Venture Partners XI, L.P.	Menlo Park	CA	Lightspeed Ventures		03/10/2016	1		525,000		1,275,000	0.999
000000-00-0	Lightspeed Venture Partners XII, L.P.	Menlo Park	CA	Lightspeed Ventures		03/31/2018	1		200,000		2,400,000	1.333
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Longitude Capital Management Co., LLC		03/31/2016	1		589,166		1,428,602	1.524
000000-00-0	Omega Fund V, L.P.	Boston	MA	Omega Fund Management		04/30/2015			479,620		2,310,982	4.000
000000-00-0	Point 406 Ventures III, L.P.	Boston	MA	.406 Ventures		04/30/2015	1		60,000		1,704,000	3.429
000000-00-0	Trinity Ventures XI, L.P.	Menlo Park	CA	Trinity Ventures		04/04/2013	1		168,750		270,000	1.371
000000-00-0	Upfront Growth Fund I, L.P.	Los Angeles	CA	Upfront Ventures		03/31/2015	1		3,872		955,201	6.000
000000-00-0	Upfront IV, L.P.	Los Angeles	CA	Upfront Ventures		06/21/2012	1		85,357		2,018,851	2.633
000000-00-0	Upfront V, L.P.	Los Angeles	CA	Upfront Ventures		11/30/2014	1		116,315		1,203,196	2.500
000000-00-0	Upfront VI, L.P.	Los Angeles	CA	Upfront Ventures		05/31/2017	1		348,307		3,497,467	2.105
000000-00-0	US Venture Partners XI, L.P.	Menlo Park	CA	US Venture Partners		05/20/2015	1		900,000		1,950,000	5.455
000000-00-0	US Venture Partners XII, L.P.	Menlo Park	CA	US Venture Partners		03/31/2018	1		1,900,000		15,000,000	7.273
1999999. Joint Venture Interests - Common Stock - Unaffiliated								600,000	13,640,730	0	102,061,207	XXX
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	ABRY Partners, LLC		07/31/2018			52,500		6,348,530	0.700
000000-00-0	ABRY Heritage Partners, L.P.	Boston	MA	ABRY Partners, LLC		07/22/2016	3		327,958		2,991,503	1.048
000000-00-0	ABRY Partners VIII, L.P.	Boston	MA	ABRY Partners, LLC		09/30/2014	3		18,886		957,811	0.684
000000-00-0	ABRY Senior Equity III, L.P.	Boston	MA	ABRY Partners, LLC		08/09/2010	2		8,257		727,234	1.314
000000-00-0	ABRY Senior Equity V, L.P.	Boston	MA	ABRY Partners, LLC		12/01/2016	2		1,093,984		3,306,282	0.857
000000-00-0	Apollo European Principal Finance Fund II, L.P.	Purchase	NY	Apollo Global Management, LLC		07/23/2012			5,912		2,628,243	0.565
000000-00-0	Apollo European Principal Finance Fund III, L.P.	Purchase	NY	Apollo Global Management, LLC		03/31/2017			5,646,792		7,589,587	0.000
000000-00-0	Beacon Capital Strategic Partners VIII, L.P.	Boston	MA	Beacon Capital Partners, LLC		10/31/2017			1,140,000		9,360,000	0.960
000000-00-0	Brynwood Partners VII L.P.	Greenwich	CT	Brynwood Partners		12/27/2013	3		20,588		1,918,917	1.667
000000-00-0	Carlyle Strategic Partners IV, L.P.	Wilmington	DE	Carlyle Group, L.P.		03/31/2016			165,975		10,759,159	0.800
000000-00-0	Dyal Capital Partners IV, L.P.	New York	NY	Dyal Capital Partners		01/31/2018			1,400,000		14,310,756	0.350
000000-00-0	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments, L.P.		01/08/2013			74,263		600,891	0.233
000000-00-0	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments, L.P.		11/30/2010			250,102		32,903	0.194
000000-00-0	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments, L.P.		02/28/2015			93,612		2,443,725	0.340
000000-00-0	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments, L.P.		01/31/2017			236,971		10,939,180	0.246
000000-00-0	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	EnCap Investments, L.P.		07/09/2014			6,345		321,229	0.200
000000-00-0	EnCap Flatrock Midstream Fund IV, L.P.	Houston	TX	EnCap Investments, L.P.		08/31/2017			96,191		6,511,200	0.333
000000-00-0	Frazier Growth Buyout IX, L.P.	Seattle	WA	Frazier Healthcare Partners		12/01/2017	3		1,660,000		10,120,000	2.500
000000-00-0	Graham Partners IV, L.P.	Newtown Sqaure	PA	Graham Partners		07/31/2015	3		1,026,506		3,043,750	3.200
000000-00-0	Gryphon Mezzanine Partners, L.P.	San Francisco	CA	Gryphon Investors		07/01/2017	2		563,831		331,018	7.000
000000-00-0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Investors		09/01/2016	3		(12,813)		957,374	2.238
000000-00-0	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon Investors		02/28/2018	3		970,431		2,288,234	1.003
000000-00-0	GS Global Infrastructure Partners I, L.P.	New York	NY	Goldman Sachs & Co.		12/31/2006			812		244,453	0.301
000000-00-0	Highbridge Specialty Loan Fund III LP	New York	NY	Highbridge Principal Strategies		05/06/2013			2,682		377,738	3.594
000000-00-0	MHR Institutional Partners IV, L.P.	New York	NY	MHR Fund Management		06/27/2016			2,000,000		7,233,288	2.222
000000-00-0	Miravast ILS Credit Opportunities L.P.	Ewing	NJ	Miravast LLC		12/01/2017			615,657		8,650,393	8.000
000000-00-0	NGP Natural Resources XI, L.P.	Irving	TX	NGP Energy Capital Management		11/14/2014			30,557		841,288	0.378
000000-00-0	NGP Natural Resources XII, L.P.	Irving	TX	NGP Energy Capital Management		08/31/2017			164,990		7,598,335	0.301
000000-00-0	Resolution Recovery Partners, LP	New York	NY	Ranieri Real Estate Partners		02/03/2012			116,615		2,014,797	1.000
000000-00-0	Starwood Global Opportunity Fund XI, L.P.	Greenwich	CT	Starwood Capital		05/31/2017			1,400,000		7,954,331	0.000
000000-00-0	Summit Partners Growth Equity Fund X, L.P.	Boston	MA	Summit Partners		02/28/2019			69,119		5,832,961	0.160
000000-00-0	TRG Forestry Fund 8	Boston	MA	The Rohatyn Group		12/13/2004			(49)		711	0.760
000000-00-0	TRG Forestry Fund 9	Boston	MA	The Rohatyn Group		08/10/2010			3,742		0	1.965
000000-00-0	Warburg Pincus Financial Sector, L.P.	New York	NY	Warburg, Pincus LLC		09/21/2017			1,147,500		2,695,500	0.563

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Warburg Pincus Global Growth, L.P.	New York	NY	Warburg, Pincus LLC		09/30/2018			1,776,000		16,728,000	0.178
000000-00-0	Warburg Pincus Private Equity XII, LP	New York	NY	Warburg, Pincus LLC		12/21/2015			190,000		560,500	0.147
2599999. Joint Venture Interests - Other - Unaffiliated								0	22,363,916	0	159,219,821	XXX
4899999. Total - Unaffiliated								600,000	36,004,646	0	261,281,028	XXX
4999999. Total - Affiliated								0	20,000,000	0	0	XXX
5099999 - Totals								600,000	56,004,646	0	261,281,028	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Battery Ventures X Side Fund, L.P.	Waltham	MA	Return of Capital	07/08/2013	09/28/2020	80,000					0		80,000	80,000			0	
000000-00-0	Crosslink Ventures VI, LP	San Francisco	CA	Return of Capital	06/11/2010	08/31/2020	1,335,500					0		1,335,500	1,335,500			0	
000000-00-0	Edison Venture Fund V, LP	Lawrenceville	NJ	Return of Capital	05/13/2002	08/07/2020	41,304					0		41,304	41,304			0	
000000-00-0	Glendower Capital Secondary Opportunities Fund IV, L.P.	London	GBR	Return of Capital	04/01/2018	09/21/2020	118,316					0		118,316	118,316			0	
000000-00-0	Jackson Square Ventures I, L.P.	Menlo Park	CA	Return of Capital	11/28/2011	09/29/2020	389,229					0		389,229	389,229			0	
000000-00-0	Longitude Venture Partners II, L.P.	Menlo Park	CA	Return of Capital	04/25/2013	09/21/2020	1,957,221					0		1,957,221	1,957,221			0	
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Return of Capital	03/31/2016	09/25/2020	988,840					0		988,840	988,840			0	
000000-00-0	New Leaf Ventures I, L.P.	New York	NY	Return of Capital	07/20/2005	09/24/2020	538,296					0		538,296	538,296			0	
000000-00-0	Omega Fund IV, L.P.	Boston	MA	Return of Capital	06/20/2013	08/19/2020	35,695					0		35,695	35,695			0	
000000-00-0	Omega Fund V, L.P.	Boston	MA	Return of Capital	04/30/2015	08/21/2020	154,318					0		154,318	154,318			0	
000000-00-0	Sigma Partners 6, L.P.	Menlo Park	CA	Return of Capital	03/20/2001	08/05/2020	695,694					0		695,694	695,694			0	
000000-00-0	Sigma Partners 7, L.P.	Menlo Park	CA	Return of Capital	11/22/2005	08/12/2020	114,249					0		114,249	114,249			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							6,448,662	0	0	0	0	0	0	6,448,662	6,448,662	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	Return of Capital	07/31/2018	07/31/2020	371,812					0		371,812	371,812			0	
000000-00-0	ABRY Partners VIII, L.P.	Boston	MA	Return of Capital	09/30/2014	09/28/2020	101,930					0		101,930	101,930			0	
000000-00-0	ABRY Senior Equity V, L.P.	Boston	MA	Return of Capital	12/01/2016	07/16/2020	71,226					0		71,226	71,226			0	
000000-00-0	Angel Oak Real Estate Investment Fund I, L.P.	Atlanta	GA	Return of Capital	10/31/2017	08/31/2020	96,182					0		96,182	96,182			0	
000000-00-0	Apollo European Principal Finance Fund II, L.P.	Purchase	NY	Return of Capital	07/23/2012	07/06/2020	201,968					0		201,968	201,968			0	
000000-00-0	Beacon Capital Strategic Partners VIII, L.P.	Boston	MA	Return of Capital	10/31/2017	07/08/2020	1,500					0		1,500	1,500			0	
000000-00-0	Brynwood Partners VII L.P.	Greenwich	CT	Return of Capital	12/27/2013	09/10/2020	511,633					0		511,633	511,633			0	
000000-00-0	Carlyle Strategic Partners IV, L.P.	Wilmington	DE	Return of Capital	03/31/2016	07/02/2020	48,230					0		48,230	48,230			0	
000000-00-0	Columbia Capital Equity Partners VI, L.P.	Alexandria	VA	Return of Capital	07/31/2015	08/31/2020	878,177					0		878,177	878,177			0	
000000-00-0	Dyal Capital Partners IV, L.P.	New York	NY	Return of Capital	01/31/2018	07/30/2020	129,331					0		129,331	129,331			0	
000000-00-0	EnCap Energy Capital Fund X, L.P.	Houston	TX	Return of Capital	02/28/2015	09/08/2020	112,405					0		112,405	112,405			0	
000000-00-0	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	Return of Capital	07/09/2014	09/15/2020	27,126					0		27,126	27,126			0	
000000-00-0	Frazier Healthcare VI, LP	Seattle	WA	Return of Capital	03/26/2008	07/13/2020	20,265					0		20,265	20,265			0	
000000-00-0	GS Global Infrastructure Partners I, L.P.	New York	NY	Return of Capital	12/31/2006	08/31/2020	514,856					0		514,856	514,856			0	
000000-00-0	Highbridge Specialty Loan Fund III LP	New York	NY	Return of Capital	05/06/2013	08/14/2020	21,242					0		21,242	21,242			0	
000000-00-0	Kelso Investment Associates VIII, L.P.	New York	NY	Return of Capital	11/29/2007	09/29/2020	4,260					0		4,260	4,260			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	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	NGP Natural Resources XI, L.P.	Irving	TX	Return of Capital	11/14/2014	07/10/2020	152,268					0		152,268	152,268			0	
000000-00-0	Perry Partners L.P. Class C	New York	NY	Return of Capital	12/24/2014	07/20/2020	82,399					0		82,399	82,399			0	
000000-00-0	Resolution Recovery Partners, LP	New York	NY	Return of Capital	02/03/2012	09/30/2020	631,861					0		631,861	631,861			0	
000000-00-0	TRG Forestry Fund 8	Boston	MA	Return of Capital	12/13/2004	09/24/2020	107,123					0		107,123	107,123			0	
000000-00-0	Warburg Pincus Private Equity XI, LP	New York	NY	Return of Capital	05/24/2012	09/29/2020	544,668					0		544,668	544,668			0	
2599999. Joint Venture Interests - Other - Unaffiliated							4,630,462	0	0	0	0	0	0	4,630,462	4,630,462	0	0	0	0
000000-00-0	PNC Real Estate Tax Credit Capital Institutional Fund 46, LP	Portland	OR	Commitment Adjustment	11/22/2010	09/30/2020	61,749				(61,749)	(61,749)						0	
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							61,749	0	0	0	(61,749)	(61,749)	0	0	0	0	0	0	0
4899999. Total - Unaffiliated							11,140,873	0	0	0	(61,749)	(61,749)	0	11,079,124	11,079,124	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							11,140,873	0	0	0	(61,749)	(61,749)	0	11,079,124	11,079,124	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
912828-2D-1	UNITED STATES TREASURY NOTE/BOND		06/30/2020	UNION BANK OF SWITZE		0	(151,000)	0	1
912828-3J-7	UNITED STATES TREASURY NOTE/BOND		06/30/2020	UNION BANK OF SWITZE		0	(347,000)	0	1
912828-4R-8	UNITED STATES TREASURY NOTE/BOND		06/30/2020	UNION BANK OF SWITZE		0	(327,000)	0	1
912828-6Z-8	UNITED STATES TREASURY NOTE/BOND		06/30/2020	CANADIAN IMPERIAL BA		0	(1,950,000)	0	1
912828-ZQ-6	UNITED STATES TREASURY NOTE/BOND		06/30/2020	UNION BANK OF SWITZE		0	(331,000)	0	1
912828-ZX-1	UNITED STATES TREASURY NOTE/BOND		09/28/2020	VARIOUS		39,990,430	40,000,000	10,071	1
0599999. Subtotal - Bonds - U.S. Governments						39,990,430	36,894,000	10,071	XXX
022555-XE-1	ALVORD UNIFIED SCHOOL DISTRICT		08/28/2020	RBC CAPITAL MARKETS		5,000,000	5,000,000	0	1FE
219764-SX-6	CORONA-NORCO UNIFIED SCHOOL DISTRICT		07/17/2020	CTGRP GLBL MKTS INC/		4,000,000	4,000,000	0	1FE
548383-SE-9	TOWNSHIP OF LOWER PAXTON PA		09/24/2020	RBC CAPITAL MARKETS		12,060,000	12,060,000	0	1FE
729212-UG-3	PLUM BORO SCHOOL DISTRICT/PA		07/16/2020	WELLS FARGO CLEARING		3,500,000	3,500,000	0	1FE
966669-BV-4	TOWNSHIP OF WHITPAIN PA		07/28/2020	WELLS FARGO CLEARING		1,000,000	1,000,000	0	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,560,000	25,560,000	0	XXX
16772P-CX-2	CHICAGO TRANSIT AUTHORITY SALES TAX RECE		08/28/2020	GOLDMAN SACHS & CO		2,097,960	2,000,000	0	1FE
220245-L9-3	CITY OF CORPUS CHRISTI TX UTILITY SYSTEM		07/01/2020	CTGRP GLBL MKTS INC/		5,000,000	5,000,000	0	1FE
235036-6Z-8	DALLAS FORT WORTH INTERNATIONAL AIRPORT		07/31/2020	MORGAN STANLEY & CO		4,000,000	4,000,000	0	1FE
274029-GW-1	EAST NORRITON-PLYMOUTH-WHITPAIN JOINT SE		09/02/2020	WELLS FARGO CLEARING		2,500,000	2,500,000	0	1FE
295542-TP-9	ERIE PA WTR AUTH WT		09/29/2020	PNC BANK NA/PNC CAP		3,050,000	3,050,000	0	1FE
3137FW-J2-7	FREDDIE MAC MULTICLASS CERTIFICATES SERI		09/25/2020	MORGAN STANLEY & CO		11,330,000	11,000,000	16,734	1
524803-BB-8	LEHIGH COUNTY AUTHORITY		09/03/2020	RBC CAPITAL MARKETS		3,000,000	3,000,000	0	1FE
54628C-MV-1	LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL		08/11/2020	RAYMOND JAMES & ASSO		5,066,800	5,000,000	0	1FE
546475-UA-0	STATE OF LOUISIANA GASOLINE & FUELS TAX		08/21/2020	JPM SECURITIES-FIXED		3,500,000	3,500,000	0	1FE
59334P-JT-5	COUNTY OF MIAMI-DADE FL TRANSIT SYSTEM		08/13/2020	MORGAN STANLEY & CO		6,930,000	7,000,000	0	1FE
658289-B8-5	NORTH CAROLINA STATE UNIVERSITY AT RALEI		09/17/2020	JEFFERIES & COMPANY,		6,083,634	5,050,000	95,389	1FE
678553-BL-1	OKLAHOMA CITY ECONOMIC DEVELOPMENT TRUST		08/11/2020	PERSHING & COMPANY		2,265,800	2,000,000	38,916	1FE
682832-GD-6	ONONDAGA CIVIC DEVELOPMENT CORP		07/06/2020	PERSHING & COMPANY		3,570,280	3,500,000	4,474	1FE
71884A-G6-0	CITY OF PHOENIX CIVIC IMPROVEMENT CORP		08/05/2020	PERSHING & COMPANY		2,500,000	2,500,000	0	1FE
79766D-TK-5	SAN FRANCISCO CITY & COUNTY AIRPORT COMM		08/06/2020	MERRILL LYNCH PIERCE		5,000,000	5,000,000	0	1FE
798153-NT-5	SAN JOSE FINANCING AUTHORITY		09/11/2020	JPM SECURITIES-FIXED		7,395,000	7,395,000	0	1FE
798153-NU-2	SAN JOSE FINANCING AUTHORITY		09/11/2020	JPM SECURITIES-FIXED		2,500,000	2,500,000	0	1FE
880178-CF-3	TEMPLE UNIVERSITY-OF THE COMMONWEALTH SY		07/07/2020	PERSHING & COMPANY		3,523,628	3,465,000	4,145	1FE
915217-XF-5	UNIVERSITY OF VIRGINIA		07/15/2020	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						82,313,102	80,460,000	159,658	XXX
00751Y-AE-6	ADVANCE AUTO PARTS INC		07/24/2020	EXCHANGE OFFER		2,989,535	3,000,000	31,850	2FE
036752-AD-5	ANTHEM INC		09/14/2020	PERSHING & COMPANY		4,516,295	3,500,000	44,661	2FE
055631-CW-3	BMD2 RE-REMIC TRUST 2019-FRR1		09/16/2020	BANC/AMERICA SECUR.L		6,639,743	7,881,000	0	2FE
055631-GV-1	BMD2 RE-REMIC TRUST 2019-FRR1		07/07/2020	PERSHING & COMPANY		9,160,938	10,000,000	12,628	2FE
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE		07/10/2020	DEUTSCHE BANC/ALEX B		1,225,780	1,000,000	10,292	1FE
075896-AA-8	BED BATH & BEYOND INC		09/10/2020	GOLDMAN SACHS & CO		922,500	1,000,000	4,478	4FE
110122-DC-9	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		3,245,952	3,000,000	48,760	1FE
110122-DE-5	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		4,424,802	4,000,000	63,267	1FE
110122-DF-2	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		9,054,769	6,497,000	93,611	1FE
110122-DH-8	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER		3,739,217	3,000,000	23,896	1FE
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		2,624,558	2,000,000	41,944	1FE
110122-DK-1	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		3,598,263	3,000,000	22,113	1FE
11135F-AS-0	BROADCOM INC		08/11/2020	EXCHANGE OFFER		4,993,511	5,000,000	55,542	2FE
11135F-BA-8	BROADCOM INC		08/11/2020	EXCHANGE OFFER		5,974,291	6,000,000	91,833	2FE
11135F-BD-2	BROADCOM INC		08/11/2020	EXCHANGE OFFER		6,969,188	7,000,000	118,611	2FE
11271R-AB-5	BROOKFIELD FINANCE LLC		07/06/2020	WELLS FARGO SECS LLC		3,920,000	4,000,000	31,817	1FE
125523-AX-8	CIGNA CORP		07/14/2020	EXCHANGE OFFER		9,045,693	8,495,000	109,639	2FE
125523-BR-0	CIGNA CORP		07/14/2020	EXCHANGE OFFER		4,015,221	4,000,000	64,567	2FE
125523-CD-0	CIGNA CORP		07/14/2020	EXCHANGE OFFER		2,990,990	3,000,000	30,115	2FE
12559U-AE-3	CIM TRUST 2020-R5		07/02/2020	CITIGROUP GLOBAL MKT		8,496,960	8,227,000	5,656	1FE
126650-DP-2	CVS HEALTH CORP		08/12/2020	BARCLAYS CAPITAL FIX		2,998,620	3,000,000	0	2FE
210518-CY-0	CONSUMERS ENERGY CO		08/18/2020	FTN FINANCIAL SECURI		1,219,960	1,000,000	10,819	1FE
21075W-EV-3	CONTIMORTGAGE HOME EQUITY LOAN TRUST 199		09/15/2020	NON-BROKER TRADE, BO		0	1	0	1
224044-CM-7	COX COMMUNICATIONS INC		09/10/2020	WELLS FARGO SECS LLC		1,983,800	2,000,000	0	2FE
240019-BV-0	DAYTON POWER & LIGHT CO/THE		08/03/2020	MERRILL LYNCH PIERCE		5,764,800	5,000,000	27,431	2FE
29157T-AE-6	EMORY UNIVERSITY		07/28/2020	PERSHING & COMPANY		929,433	843,000	4,867	1FE
29444U-BM-7	EQUINIX INC		09/23/2020	GOLDMAN SACHS & CO		3,977,520	4,000,000	0	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
320844-PD-9	FIRSTMERIT BANK NA/AKRON OH		08/04/2020	PERSHING & COMPANY		4,602,320	4,000,000	33,686	2FE
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN		09/09/2020	JPM SECURITIES-FIXED		1,993,980	2,000,000	0	2FE
36257E-AB-9	GS MORTGAGE-BACKED SECURITIES TRUST 2019		09/09/2020	PERSHING & COMPANY		15,450,000	15,000,000	11,979	1FE
366651-AE-7	GARTNER INC		09/15/2020	JPM SECURITIES-FIXED		2,011,250	2,000,000	0	3FE
375558-BT-9	GILEAD SCIENCES INC		09/23/2020	WELLS FARGO SECS LLC		4,970,800	5,000,000	0	1FE
384802-AC-8	WW GRAINGER INC		07/28/2020	MORGAN STANLEY & CO		6,777,035	5,680,000	44,375	1FE
42218S-AH-1	HEALTH CARE SERVICE CORP A MUTUAL LEGAL		09/01/2020	CREDIT SUISSE FIRST		10,465,200	10,000,000	81,778	1FE
44107T-AZ-9	HOST HOTELS & RESORTS LP		08/11/2020	JPM SECURITIES-FIXED		3,948,080	4,000,000	0	2FE
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC		09/03/2020	PERSHING & COMPANY		6,486,150	5,000,000	98,576	2FE
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC		08/17/2020	WELLS FARGO SECS LLC		2,969,520	3,000,000	0	2FE
46650P-BA-7	J.P. MORGAN MORTGAGE TRUST 2019-LTV1		07/01/2020	JPM SECURITIES-FIXED		8,832,775	8,583,319	5,836	2FE
46652H-AC-0	J.P. MORGAN WEALTH MANAGEMENT 2020-ATR1		07/30/2020	JPM SECURITIES-FIXED		15,482,813	15,000,000	37,500	1FE
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP/THE		09/16/2020	PERSHING & COMPANY		6,247,300	5,000,000	65,549	1FE
478160-CT-9	JOHNSON & JOHNSON		09/09/2020	GOLDMAN SACHS & CO		6,948,620	7,000,000	7,622	1FE
49271V-AK-6	KEURIG DR PEPPER INC		09/01/2020	GOLDMAN SACHS & CO		9,292,480	8,000,000	118,222	2FE
49308V-AF-4	KEY COMMERCIAL MORTGAGE SECURITIES TRUST		09/23/2020	RAYMOND JAMES & ASSO		4,000,000	0	46,712	1FE
494368-CC-5	KIMBERLY-CLARK CORP		09/08/2020	MORGAN STANLEY & CO		2,500,000	2,500,000	0	1FE
531546-AB-5	LIBERTY UTILITIES FINANCE GP 1		09/16/2020	JPM SECURITIES-FIXED		1,994,800	2,000,000	0	2FE
532457-BZ-0	ELI LILLY AND CO		08/20/2020	JPM SECURITIES-FIXED		5,884,920	6,000,000	0	1FE
55400E-AA-7	MVW 2020-1 LLC		08/05/2020	CREDIT SUISSE FIRST		5,535,582	5,500,000	1,813	1FE
574599-BM-7	MASCO CORP		09/09/2020	RBC CAPITAL MARKETS		2,372,920	2,000,000	30,750	2FE
59980T-AF-3	MILL CITY MORTGAGE LOAN TRUST 2016-1		07/15/2020	JPM SECURITIES-FIXED		5,855,781	5,500,000	9,382	2FE
620076-BT-5	MOTOROLA SOLUTIONS INC		08/10/2020	GOLDMAN SACHS & CO		1,996,040	2,000,000	0	2FE
63941T-AA-4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		07/23/2020	JPM SECURITIES-FIXED		10,105,469	10,000,000	15,022	1FE
64034E-AA-3	NELNET STUDENT LOAN TRUST 2019-5		07/09/2020	JPM SECURITIES-FIXED		11,878,157	11,393,915	14,413	1FE
641423-BZ-0	NEVADA POWER CO		08/31/2020	PERSHING & COMPANY		6,714,750	5,000,000	124,670	1FE
64828C-CL-1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018		07/09/2020	PERSHING & COMPANY		9,746,460	8,982,912	14,972	2FE
66988A-AE-4	NOVANT HEALTH INC		09/03/2020	RAYMOND JAMES & ASSO		2,539,640	2,000,000	30,840	1FE
68902V-AL-1	OTIS WORLDWIDE CORP		09/08/2020	EXCHANGE OFFER		3,114,970	3,160,000	6,283	2FE
74841C-AB-7	QUICKEN LOANS LLC / QUICKEN LOANS CO-ISS		09/15/2020	JPM SECURITIES-FIXED		1,996,250	2,000,000	323	3FE
78397E-AE-6	SBALR COMMERCIAL MORTGAGE 2020-RR1 TRUST		08/19/2020	PERSHING & COMPANY		5,264,063	5,000,000	5,885	1FE
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO		07/28/2020	MERRILL LYNCH PIERCE		2,495,660	2,000,000	12,292	1FE
80306A-AC-4	SAPPHIRE AVIATION FINANCE I LTD		09/15/2020	PAYUP		169,423	169,423	0	4FE
826525-AA-5	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND		08/03/2020	CREDIT SUISSE FIRST		4,999,023	5,000,000	0	1FE
828807-DK-0	SIMON PROPERTY GROUP LP		07/06/2020	JPM SECURITIES-FIXED		2,989,770	3,000,000	0	1FE
89566E-AH-1	TRI-STATE GENERATION AND TRANSMISSION AS		07/20/2020	PERSHING & COMPANY		3,769,260	3,000,000	31,725	1FE
00100V-AE-0	ACIS CLO 2014-4 LTD	D	07/06/2020	RAYMOND JAMES & ASSO		1,970,000	2,000,000	9,281	1FE
00176A-BE-4	AMMC CLO XI LTD	D	09/04/2020	SG AMERICAS SECURITI		15,000,000	15,000,000	0	1FE
013822-AE-1	ALCOA NEDERLAND HOLDING BV	D	07/09/2020	JPM SECURITIES-FIXED		2,003,750	2,000,000	0	3FE
06762L-AG-3	BARINGS CLO LTD 2020-I	D	09/04/2020	JPM SECURITIES-FIXED		4,000,000	4,000,000	0	2FE
09203W-BC-8	BLACK DIAMOND CLO 2016-1 LTD	D	09/03/2020	GOLDMAN SACHS & CO		10,000,000	10,000,000	0	1FE
12480V-AN-5	CBAM 2017-1 LTD	D	08/11/2020	MITSUBISHI UFJ SECS		10,000,000	10,000,000	0	1FE
126611-AP-7	CVP CASCADE CLO-2 LTD	D	08/13/2020	RAYMOND JAMES & ASSO		14,906,250	15,000,000	29,257	1FE
27830B-BE-3	EATON VANCE CLO 2013-1 LTD	D	07/27/2020	SG AMERICAS SECURITI		4,239,375	4,250,000	5,082	1FE
34960N-AW-6	FORTRESS CREDIT BSL III LTD	D	08/20/2020	MITSUBISHI UFJ SECS		5,000,000	5,000,000	0	1FE
56576L-AY-5	MARATHON CLO VIII LTD	D	07/20/2020	PAYUP		117,927	117,927	0	3FE
67515X-AL-8	OCEAN TRAILS CLO IX	D	07/31/2020	BARCLAYS CAPITAL FIX		5,500,000	5,500,000	0	1FE
67573C-AA-7	OCTAGON INVESTMENT PARTNERS 32 LTD	D	09/14/2020	BAIRD ROBERT W & CO		4,748,100	4,750,000	12,095	1FE
77587A-AU-0	ROMARK WM-R LTD	D	09/17/2020	BK OF NY/MIZUHO SECU		10,000,000	10,000,000	0	1FE
78472H-AC-1	SP-STATIC CLO 1 LTD	D	07/20/2020	JPM SECURITIES-FIXED		9,000,000	9,000,000	0	1FE
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	D	09/01/2020	BANC/AMERICA SECUR.L		5,119,550	5,000,000	23,813	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						419,428,549	396,530,497	1,878,127	XXX
69352P-AC-7	PPL CAPITAL FUNDING INC		07/14/2020	PERSHING & COMPANY		1,470,000	2,000,000	2,643	2FE
4899999. Subtotal - Bonds - Hybrid Securities						1,470,000	2,000,000	2,643	XXX
99AAB9-76-8	CALIFORNIA RESOURCES		12/12/2019	BANK OF AMERICA, N.A		583	0	0	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						583	0	0	XXX
8399997. Total - Bonds - Part 3						568,762,663	541,444,497	2,050,499	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						568,762,663	541,444,497	2,050,499	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00900T-10-7	AIMMUNE THERAPEUTICS INC		09/21/2020	BANC/AMERICA SECUR.L	95,270.000	3,286,815		0	
05465P-10-1	AXONICS MODULATION TECHNOLOGIES INC		08/10/2020	BANC/AMERICA SECUR.L	14,903.000	655,732		0	
22266L-10-6	COUPA SOFTWARE INC		07/07/2020	STIFEL NICHOLAUS & C	3,058.000	887,982		0	
76029N-10-6	REPLIMUNE GROUP INC		09/14/2020	BANC/AMERICA SECUR.L	22,228.000	543,419		0	
91688F-10-4	UPWORK INC		08/05/2020	BANC/AMERICA SECUR.L	46,103.000	695,694		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,069,642	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,069,642	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,069,642	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,069,642	XXX	0	XXX
9999999 - Totals						574,832,306	XXX	2,050,499	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
228027-AA-6	VESSEL MANAGEMENT SERVICES INC		08/15/2020	CALL 100		79,000	79,000	79,000	79,000	0	0	0	0	0	79,000	0	0	0	2,711	08/15/2036	1
30250W-AB-9	FDIC GUARANTEED NOTES TRUST 2010-S2		09/29/2020	PAYDOWN		325,545	325,545	325,829	325,637	0	(92)	0	(92)	0	325,545	0	0	0	5,771	07/29/2047	1
36194S-PD-4	GINNIE MAE I POOL		09/01/2020	PAYDOWN		43,768	43,768	44,575	44,439	0	(671)	0	(671)	0	43,768	0	0	0	881	09/01/2041	1
36296U-ZX-1	GINNIE MAE I POOL		09/01/2020	PAYDOWN		179,907	179,907	169,057	173,312	0	6,595	0	6,595	0	179,907	0	0	0	4,611	06/01/2039	1
38375U-QQ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	68,874	44,378	0	(3,908)	0	(3,908)	0	0	0	0	0	6,534	10/01/2064	1
38375U-SC-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	112,147	71,928	0	(6,440)	0	(6,440)	0	0	0	0	0	11,009	11/01/2064	1
38378B-ZR-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	1,114,820	641,985	0	(132,949)	0	(132,949)	0	0	0	0	0	198,829	08/01/2046	1
38378K-3K-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		7,111,865	7,111,865	7,449,679	0	0	(337,814)	0	(337,814)	0	7,111,865	0	0	0	125,449	05/01/2054	1
38378K-6A-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	180,188	78,449	0	(8,384)	0	(8,384)	0	0	0	0	0	15,712	05/01/2054	1
38378N-NJ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	86,467	40,529	0	(6,030)	0	(6,030)	0	0	0	0	0	11,376	09/01/2054	1
38378N-XK-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	24,253	7,991	0	(1,452)	0	(1,452)	0	0	0	0	0	2,806	06/01/2048	1
38378X-MU-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	373,276	204,308	0	(18,516)	0	(18,516)	0	0	0	0	0	35,368	02/01/2055	1
38378X-PE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	119,126	65,060	0	(8,477)	0	(8,477)	0	0	0	0	0	20,866	01/01/2056	1
38378X-TX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	12,239	6,362	0	(580)	0	(580)	0	0	0	0	0	852	10/01/2056	1
38379K-JC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	250,426	147,638	0	(16,437)	0	(16,437)	0	0	0	0	0	36,294	12/01/2056	1
38379K-PR-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	633,116	387,178	0	(32,144)	0	(32,144)	0	0	0	0	0	90,464	11/01/2056	1
38379K-TL-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		0	0	514,922	290,896	0	(23,787)	0	(23,787)	0	0	0	0	0	59,047	07/01/2057	1
38379U-QC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		55,734	55,734	62,975	0	0	(7,241)	0	(7,241)	0	55,734	0	0	0	622	03/01/2057	1
38380J-JU-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		96,704	96,704	100,119	0	0	(3,415)	0	(3,415)	0	96,704	0	0	0	806	07/01/2059	1
38380M-F4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2020	PAYDOWN		81,558	81,558	88,082	0	0	(6,525)	0	(6,525)	0	81,558	0	0	0	884	08/01/2037	1
49549C-AA-6	KING INTERNATIONAL LEASING LLC		07/15/2020	SINKING PAYMENT		308,035	308,035	308,035	308,035	0	0	0	0	0	308,035	0	0	0	6,362	10/15/2022	1
797224-AC-6	SAN CLEMENTE LEASING LLC		08/22/2020	VARIOUS		852,978	852,978	852,978	852,978	0	0	0	0	0	852,978	0	0	0	22,885	11/22/2022	1
912828-4Y-3	UNITED STATES TREASURY NOTE/BOND		08/31/2020	MATURITY		13,000,000	13,000,000	12,979,180	12,992,648	0	7,352	0	7,352	0	13,000,000	0	0	0	341,250	08/31/2020	1
912828-Y4-6	UNITED STATES TREASURY NOTE/BOND		07/31/2020	MATURITY		51,000,000	51,000,000	50,999,219	50,999,287	0	713	0	713	0	51,000,000	0	0	0	1,338,749	07/31/2020	1
912828-Z8-6	UNITED STATES TREASURY NOTE/BOND		09/24/2020	JPM SECURITIES-FIXED		5,147,852	5,000,000	5,128,711	0	0	(23,478)	0	(23,478)	0	5,105,233	0	42,619	42,619	41,848	02/15/2023	1
805649-AA-8	SAYARRA LTD	D	07/29/2020	SINKING PAYMENT		104,002	104,002	104,002	104,002	0	0	0	0	0	104,002	0	0	0	2,164	10/29/2021	1
805649-AB-6	SAYARRA LTD	D	07/29/2020	SINKING PAYMENT		351,530	351,530	351,530	351,530	0	0	0	0	0	351,530	0	0	0	6,789	04/14/2022	1
0599999. Subtotal - Bonds - U.S. Governments						78,738,477	78,590,625	82,532,823	68,217,571	0	(623,681)	0	(623,681)	0	78,695,858	0	42,619	42,619	2,390,938	XXX	XXX
220147-W5-7	CORPUS CHRISTI INDEPENDENT SCHOOL DISTRI		08/15/2020	CALL 100		6,205,000	6,205,000	6,205,000	6,205,000	0	0	0	0	0	6,205,000	0	0	0	367,584	08/15/2029	1FE
220147-W6-5	CORPUS CHRISTI INDEPENDENT SCHOOL DISTRI		08/15/2020	CALL 100		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	122,480	08/15/2032	1FE
796269-UC-0	SAN ANTONIO INDEPENDENT SCHOOL DISTRICT/		08/15/2020	CALL 100		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	511,760	08/15/2040	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,205,000	16,205,000	16,205,000	16,205,000	0	0	0	0	0	16,205,000	0	0	0	1,001,824	XXX	XXX
040484-DX-2	UNIVERSITY OF ARIZONA/THE		08/01/2020	CALL 100		3,010,000	3,010,000	3,456,714	3,078,386	0	(68,386)	0	(68,386)	0	3,010,000	0	0	0	193,332	08/01/2035	1FE
13034P-UH-8	CALIFORNIA HOUSING FINANCE		09/10/2020	CALL 100		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	5,664	08/01/2025	1FE
3128PK-WJ-9	FREDDIE MAC GOLD POOL		09/01/2020	PAYDOWN		39,176	39,176	38,050	38,940	0	236	0	236	0	39,176	0	0	0	1,201	05/01/2023	1
3128PL-AW-2	FREDDIE MAC GOLD POOL		09/01/2020	PAYDOWN		21,807	21,807	21,652	21,769	0	37	0	37	0	21,807	0	0	0	747	06/01/2023	1
3133N3-VV-3	FREDDIE MAC POOL		09/01/2020	PAYDOWN		4,394,566	4,394,566	4,525,029	0	0	(130,464)	0	(130,464)	0	4,394,566	0	0	0	49,595	04/01/2050	1
3133T4-FT-8	FREDDIE MAC REMICS		09/01/2020	PAYDOWN		42,657	42,657	40,784	42,657	0	0	0	0	0	42,657	0	0	0	1,928	02/01/2024	1
31358N-W4-0	FANNIE MAE REMICS		09/01/2020	PAYDOWN		6,607	6,607	6,046	6,573	0	34	0	34	0	6,607	0	0	0	266	07/01/2022	1
31359S-6Y-1	FANNIE MAE GRANTOR TRUST 2001-T7		09/01/2020	PAYDOWN		0	0	279,981	2,259	0	(265)	0	(265)	0	0	0	0	0	2,817	02/01/2041	1
3136AM-LC-1	FANNIE MAE-ACES		09/01/2020	PAYDOWN		0	0	321,925	186,493	0	(29,659)	0	(29,659)	0	0	0	0	0	52,035	09/01/2024	1
3136AM-M7-1	FANNIE MAE-ACES		09/01/2020	PAYDOWN		0	0	61,611	17,221	0	(7,060)	0	(7,060)	0	0	0	0	0	6,708	07/01/2022	1
3136AN-LJ-4	FANNIE MAE-ACES		09/01/2020	PAYDOWN		0	0	13,752	7,979	0	(1,356)	0	(1,356)	0	0	0	0	0	3,829	12/01/2024	1
3136AT-X2-5	FANNIE MAE-ACES		09/01/2020	PAYDOWN		0	0	16,911	14,898	0	(1,096)	0	(1,096)	0	0	0	0	0	1,465	07/01/2028	1
3136AU-VL-2	FANNIE MAE REMICS		09/01/2020	PAYDOWN		17,836,667	17,836,667	18,282,584	0	0	(445,917)	0	(445,917)	0	17,836,667	0	0	0	179,440	09/01/2042	1
3136AW-LM-7	FANNIE MAE REMICS		09/01/2020	PAYDOWN		2,199,664	2,199,664	2,250,875	0	0	(51,211)	0	(51,211)	0	2,199,664	0	0	0	22,157	10/01/2042	1
3136B3-5Z-9	FANNIE MAE-ACES		07/21/2020	WELLS FARGO SECS LLC		28,734,375	24,000,000	26,738,438	0	0	(71,434)	0	(71,434)	0	26,667,003	0	2,067,372	2,067,372	344,153	02/01/2031	1
3136B8-SW-0	FANNIE MAE REMICS		09/01/2020	PAYDOWN		2,805,093	2,805,093	2,822,625	0	0	(17,532)	0	(17,532)	0	2,805,093	0	0	0	21,669	08/01/2036	1
31371N-V2-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		308	308	300	306	0	2	0	2	0	308	0	0	0	9	06/01/2023	1
3137AH-6D-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	46,089	9,469	0	(4,739)	0	(4,739)	0	0	0	0	0	5,755	07/01/2021	1
3137AJ-MG-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	25,323	6,203	0	(2,643)	0	(2,643)	0	0	0	0	0	3,089	10/01/2021	1
3137AS-NK-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	50,159	14,137	0	(4,608)	0	(4,608)	0	0	0	0	0	5,421	03/01/2022	1
3137AT-RX-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	43,658	15,792	0	(4,777)	0	(4,777)	0	0	0	0	0	5,703	05/01/2022	1
3137AV-XP-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	35,414	11,130	0	(3,069)	0	(3,069)	0	0	0	0	0	3,976	07/01/2022	1
3137AY-CF-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	42,819	14,283	0	(3,581)	0	(3,581)	0	0	0	0	0	4,316	10/01/2022	1
3137B1-BT-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	33,841	11,573	0	(2,749)	0	(2,749)	0	0	0	0	0	3,486	11/01/2022	1
3137B7-N2-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	29,244	12,082	0	(2,134)	0	(2,134)	0	0	0	0	0	2,714	10/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3137B8-G5-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	38,543	16,412	0	(2,719)	0	(2,719)	0	0	0	0	0	3,570	01/01/2024	1
3137BB-BE-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	34,853	15,845	0	(2,539)	0	(2,539)	0	0	0	0	0	3,129	03/01/2024	1
3137BE-VJ-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	40,473	22,396	0	(3,166)	0	(3,166)	0	0	0	0	0	4,172	09/01/2024	1
3137BF-XU-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	25,384	12,961	0	(1,663)	0	(1,663)	0	0	0	0	0	2,196	12/01/2024	1
3137BG-K3-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	18,682	9,517	0	(1,248)	0	(1,248)	0	0	0	0	0	1,634	12/01/2024	1
3137BK-GL-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	18,289	12,422	0	(831)	0	(831)	0	0	0	0	0	1,296	04/01/2030	1
3137BL-ME-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	155,656	85,322	0	(20,847)	0	(20,847)	0	0	0	0	0	26,917	08/01/2025	1
3137BN-6H-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	9,383	5,931	0	(600)	0	(600)	0	0	0	0	0	869	12/01/2025	1
3137BN-GU-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	12,643	8,103	0	(800)	0	(800)	0	0	0	0	0	1,150	01/01/2026	1
3137BP-CR-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	41,067	26,300	0	(2,849)	0	(2,849)	0	0	0	0	0	4,149	01/01/2026	1
3137BP-VP-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	19,335	15,541	0	(808)	0	(808)	0	0	0	0	0	1,469	01/01/2031	1
3137BP-W3-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	23,683	16,348	0	(1,581)	0	(1,581)	0	0	0	0	0	2,257	03/01/2026	1
3137BQ-YV-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	7,197	4,775	0	(466)	0	(466)	0	0	0	0	0	647	05/01/2026	1
3137BQ-ZQ-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	174,231	121,267	0	(18,667)	0	(18,667)	0	0	0	0	0	22,622	09/01/2025	1
3137BR-QL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	147,885	100,192	0	(10,694)	0	(10,694)	0	0	0	0	0	16,355	07/01/2026	1
3137BS-5P-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	11,827	8,653	0	(866)	0	(866)	0	0	0	0	0	1,239	08/01/2026	1
3137BS-PY-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	11,119	5,670	0	(1,107)	0	(1,107)	0	0	0	0	0	1,398	08/01/2023	1
3137BX-R2-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	9,858	7,327	0	(605)	0	(605)	0	0	0	0	0	886	03/01/2027	1
3137FA-WU-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	3,580	2,780	0	(220)	0	(220)	0	0	0	0	0	320	07/01/2027	1
3137FK-JE-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	2,776	2,471	0	(187)	0	(187)	0	0	0	0	0	295	10/01/2028	1
3137FK-KQ-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	96	90	0	(4)	0	(4)	0	0	0	0	0	8	11/01/2033	1
3137FL-2N-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	991	942	0	(37)	0	(37)	0	0	0	0	0	70	01/01/2034	1
3137FL-6W-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	2,339	2,160	0	(145)	0	(145)	0	0	0	0	0	226	01/01/2029	1
3137FL-YL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	3,854	3,704	0	(147)	0	(147)	0	0	0	0	0	267	03/01/2034	1
3137FM-D4-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	664	626	0	(44)	0	(44)	0	0	0	0	0	64	04/01/2029	1
3137FP-J9-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/10/2020	CREDIT SUISSE FIRST		16,362,172	14,200,000	14,670,375	0	0	(12,956)	0	(12,956)	0	14,657,419	0	1,704,753	1,704,753	214,032	08/01/2034	1
3137FP-JA-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2020	PAYDOWN		0	0	1,267	1,252	0	(49)	0	(49)	0	0	0	0	0	86	08/01/2034	1
313920-UM-0	FANNIE MAE GRANTOR TRUST 2001-T8		09/01/2020	PAYDOWN		0	0	87,832	0	0	0	0	0	0	0	0	0	0	903	07/01/2041	1
31393Y-AV-7	FANNIE MAE REMICS		09/01/2020	PAYDOWN		96,508	96,508	86,646	94,933	0	1,574	0	1,574	0	96,508	0	0	0	2,766	05/01/2034	1
3140X4-MB-9	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,457,405	1,457,405	1,510,236	0	0	(52,831)	0	(52,831)	0	1,457,405	0	0	0	18,692	12/01/2047	1
31410W-H9-2	FANNIE MAE POOL		09/01/2020	PAYDOWN		3,715	3,715	3,676	3,687	0	28	0	28	0	3,715	0	0	0	149	06/01/2047	1
31412B-DS-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		728	728	724	726	0	3	0	3	0	728	0	0	0	29	10/01/2047	1
31412M-2X-5	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,536	1,536	1,494	1,526	0	9	0	9	0	1,536	0	0	0	46	07/01/2023	1
31412M-K9-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		462	462	450	459	0	3	0	3	0	462	0	0	0	14	03/01/2023	1
31412M-VJ-4	FANNIE MAE POOL		09/01/2020	PAYDOWN		172	172	167	171	0	1	0	1	0	172	0	0	0	5	05/01/2023	1
31412T-CJ-0	FANNIE MAE POOL		09/01/2020	PAYDOWN		51	51	49	51	0	0	0	0	0	51	0	0	0	2	07/01/2023	1
31412W-WB-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		497	497	492	493	0	3	0	3	0	497	0	0	0	20	05/01/2047	1
31412W-WC-6	FANNIE MAE POOL		09/01/2020	PAYDOWN		90	90	89	89	0	1	0	1	0	90	0	0	0	4	05/01/2047	1
31412X-K4-5	FANNIE MAE POOL		09/01/2020	PAYDOWN		165,995	165,995	164,594	165,011	0	984	0	984	0	165,995	0	0	0	6,639	06/01/2047	1
31413K-RV-5	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,564	1,564	1,547	1,552	0	12	0	12	0	1,564	0	0	0	63	10/01/2047	1
31413M-G6-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		153	153	149	152	0	1	0	1	0	153	0	0	0	5	03/01/2023	1
31414B-AN-0	FANNIE MAE POOL		09/01/2020	PAYDOWN		3,204	3,204	3,116	3,187	0	17	0	17	0	3,204	0	0	0	107	03/01/2023	1
31414B-H2-9	FANNIE MAE POOL		09/01/2020	PAYDOWN		293	293	284	291	0	1	0	1	0	293	0	0	0	9	05/01/2023	1
31414C-4H-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		139	139	135	138	0	1	0	1	0	139	0	0	0	4	04/01/2023	1
31414D-6P-6	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,345	1,345	1,308	1,338	0	7	0	7	0	1,345	0	0	0	43	06/01/2023	1
31414D-X8-4	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,258	1,258	1,223	1,250	0	7	0	7	0	1,258	0	0	0	38	05/01/2023	1
31414D-Z3-3	FANNIE MAE POOL		09/01/2020	PAYDOWN		519	519	505	516	0	3	0	3	0	519	0	0	0	16	06/01/2023	1
31414E-2V-5	FANNIE MAE POOL		09/01/2020	PAYDOWN		42,006	42,006	41,762	41,942	0	65	0	65	0	42,006	0	0	0	1,425	07/01/2023	1
31414E-BQ-6	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,795	1,795	1,746	1,784	0	11	0	11	0	1,795	0	0	0	53	06/01/2023	1
31414E-DA-9	FANNIE MAE POOL		09/01/2020	PAYDOWN		280	280	272	278	0	2	0	2	0	280	0	0	0	8	06/01/2023	1
31414E-JB-1	FANNIE MAE POOL		09/01/2020	PAYDOWN		956	956	930	951	0	5	0	5	0	956	0	0	0	29	06/01/2023	1
31414E-Q6-4	FANNIE MAE POOL		09/01/2020	PAYDOWN		273	273	266	272	0	1	0	1	0	273	0	0	0	8	07/01/2023	1
31414E-V5-0	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,112	1,112	1,081	1,107	0	5	0	5	0	1,112	0	0	0	31	07/01/2023	1
31414F-GF-2	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,278	1,278	1,243	1,272	0	6	0	6	0	1,278	0	0	0	38	08/01/2023	1
31414M-DH-6	FANNIE MAE POOL		09/01/2020	PAYDOWN		535	535	521	533	0	3	0	3	0	535	0	0	0	16	06/01/2023	1
31414Q-X2-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,360	1,360	1,323	1,353	0	8	0	8	0	1,360	0	0	0	41	03/01/2023	1
31414R-CF-0	FANNIE MAE POOL		09/01/2020	PAYDOWN		238	238	232	237	0	2	0	2	0	238	0	0	0	7	03/01/2023	1
31414S-NB-5	FANNIE MAE POOL		09/01/2020	PAYDOWN		154	154	150	153	0	1	0	1	0	154	0	0	0	5	04/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31414T-7H-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		165	165	160	163	0	1	0	1	0	165	0	0	0	5	05/01/2023	1
31414T-T6-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		95	95	92	94	0	0	0	0	0	95	0	0	0	3	05/01/2023	1
31414U-K9-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		888	888	864	883	0	5	0	5	0	888	0	0	0	27	05/01/2023	1
31414U-LQ-9	FANNIE MAE POOL		09/01/2020	PAYDOWN		10,106	10,106	9,828	10,053	0	53	0	53	0	10,106	0	0	0	302	05/01/2023	1
31414V-DM-5	FANNIE MAE POOL		09/01/2020	PAYDOWN		135	135	132	135	0	1	0	1	0	135	0	0	0	4	04/01/2023	1
31415A-5E-7	FANNIE MAE POOL		09/01/2020	PAYDOWN		208	208	202	207	0	1	0	1	0	208	0	0	0	6	05/01/2023	1
31415A-TV-3	FANNIE MAE POOL		09/01/2020	PAYDOWN		153	153	149	152	0	0	0	0	0	153	0	0	0	5	03/01/2023	1
31415B-4Z-9	FANNIE MAE POOL		08/01/2020	PAYDOWN		195	195	190	194	0	1	0	1	0	195	0	0	0	6	06/01/2023	1
31415B-AN-9	FANNIE MAE POOL		09/01/2020	PAYDOWN		199	199	194	198	0	1	0	1	0	199	0	0	0	6	06/01/2023	1
31415B-DY-2	FANNIE MAE POOL		09/01/2020	PAYDOWN		553	553	538	551	0	3	0	3	0	553	0	0	0	17	07/01/2023	1
31415B-K5-7	FANNIE MAE POOL		09/01/2020	PAYDOWN		918	918	893	913	0	5	0	5	0	918	0	0	0	28	06/01/2023	1
31415C-ND-5	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,791	1,791	1,742	1,780	0	11	0	11	0	1,791	0	0	0	56	05/01/2023	1
31415C-NH-6	FANNIE MAE POOL		09/01/2020	PAYDOWN		71	71	69	70	0	1	0	1	0	71	0	0	0	2	05/01/2023	1
31415L-5E-3	FANNIE MAE POOL		09/01/2020	PAYDOWN		764	764	743	758	0	6	0	6	0	764	0	0	0	25	06/01/2023	1
31415L-GB-7	FANNIE MAE POOL		09/01/2020	PAYDOWN		723	723	703	721	0	2	0	2	0	723	0	0	0	22	05/01/2023	1
31415M-5T-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		261	261	254	260	0	1	0	1	0	261	0	0	0	8	06/01/2023	1
31415M-YH-2	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,457	1,457	1,417	1,450	0	7	0	7	0	1,457	0	0	0	44	05/01/2023	1
31415M-ZE-8	FANNIE MAE POOL		09/01/2020	PAYDOWN		41,254	41,254	41,289	41,202	0	52	0	52	0	41,254	0	0	0	1,375	06/01/2023	1
31415M-ZS-7	FANNIE MAE POOL		09/01/2020	PAYDOWN		584	584	568	581	0	3	0	3	0	584	0	0	0	18	07/01/2023	1
31415P-JD-1	FANNIE MAE POOL		09/01/2020	PAYDOWN		163	163	159	162	0	1	0	1	0	163	0	0	0	5	05/01/2023	1
31415Q-ME-3	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,910	1,910	1,857	1,902	0	8	0	8	0	1,910	0	0	0	57	08/01/2023	1
31415R-UJ-1	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,337	1,337	1,300	1,332	0	4	0	4	0	1,337	0	0	0	40	07/01/2023	1
31415T-NP-1	FANNIE MAE POOL		09/01/2020	PAYDOWN		380	380	369	377	0	3	0	3	0	380	0	0	0	11	08/01/2023	1
31418D-PK-2	FANNIE MAE POOL		09/01/2020	PAYDOWN		1,332,942	1,332,942	1,354,602	0	0	(21,660)	0	(21,660)	0	1,332,942	0	0	0	12,527	05/01/2050	1
45200F-CE-7	ILLINOIS FINANCE AUTHORITY		07/01/2020	CALL 100		90,000	90,000	102,540	96,938	0	(6,938)	0	(6,938)	0	90,000	0	0	0	5,657	07/01/2033	1FE
537011-BB-3	LITTLE BLUE VALLEY SEWER DISTRICT		09/01/2020	CALL 100		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	675,000	09/01/2040	1FE
64983W-NM-4	NEW YORK STATE DORMITORY AUTHORITY		09/21/2020	CALL 100		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	3,934	07/01/2029	1FE
69848A-AA-6	PANHANDLE ECONOMIC DEVELOPMENT CORP		07/15/2020	CALL 100		60,644	60,644	60,644	60,644	0	0	0	0	0	60,644	0	0	0	2,417	07/15/2048	1FE
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN CORP		07/27/2020	PAYDOWN		3,479	3,479	3,349	0	0	130	0	130	0	3,479	0	0	0	18	10/27/2036	1FE
977123-ZM-3	WISCONSIN DEPARTMENT OF TRANSPORTATION		07/01/2020	CALL 100		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	330,000	07/01/2031	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						94,930,085	88,033,538	94,308,956	20,708,332	0	(1,016,582)	0	(1,016,582)	0	91,157,960	0	3,772,124	3,772,124	2,295,629	XXX	XXX
00213V-AA-2	ARC FINANCE 2013-1 LLC		07/03/2020	PAYDOWN		2,834,572	2,834,572	2,019,147	2,020,465	0	814,107	0	814,107	0	2,834,572	0	0	0	0	12/26/2056	1
00432C-BW-0	ACCESSLEX INSTITUTE		07/27/2020	PAYDOWN		785,292	785,292	772,040	773,501	0	11,791	0	11,791	0	785,292	0	0	0	10,650	10/25/2024	1FE
00751Y-AD-8	ADVANCE AUTO PARTS INC		07/24/2020	EXCHANGE OFFER		2,989,535	3,000,000	2,989,440	0	0	95	0	95	0	2,989,535	0	0	0	31,850	04/15/2030	2FE
00841U-AN-6	AGATE BAY MORTGAGE TRUST 2014-2		09/01/2020	PAYDOWN		1,740,776	1,740,776	1,752,744	1,748,543	0	(7,767)	0	(7,767)	0	1,740,776	0	0	0	40,803	09/01/2044	1FM
00842B-AT-4	AGATE BAY MORTGAGE TRUST 2015-5		09/01/2020	PAYDOWN		102,605	102,605	104,293	103,708	0	(1,102)	0	(1,102)	0	102,605	0	0	0	2,662	07/01/2045	1FM
00842C-AC-9	AGATE BAY MORTGAGE TRUST 2015-7		09/01/2020	PAYDOWN		3,529,515	3,529,515	3,522,603	3,522,983	0	6,532	0	6,532	0	3,529,515	0	0	0	85,485	10/01/2045	1FM
00842V-AC-7	AGATE BAY MORTGAGE TRUST 2016-3		09/01/2020	PAYDOWN		747,280	747,280	768,765	0	0	(21,484)	0	(21,484)	0	747,280	0	0	0	7,110	08/01/2046	1FE
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2020	SINKING PAYMENT		71,250	71,250	71,250	71,250	0	0	0	0	0	71,250	0	0	0	2,601	02/15/2029	2FE
023766-AD-0	AMERICAN AIRLINES 2013-1 CLASS B PASS TH		07/15/2020	SINKING PAYMENT		262,949	262,949	277,740	265,201	0	(2,252)	0	(2,252)	0	262,949	0	0	0	14,791	01/15/2021	3FE
02376T-AC-2	AMERICAN AIRLINES 2013-2 CLASS B PASS TH		07/15/2020	MATURITY		1,142,236	1,142,236	1,154,230	1,143,883	0	(1,647)	0	(1,647)	0	1,142,236	0	0	0	63,946	07/15/2020	3FE
02376Y-AA-5	AMERICAN AIRLINES 2016-1 CLASS B PASS TH		07/15/2020	SINKING PAYMENT		132,410	132,410	138,544	135,907	0	(3,497)	0	(3,497)	0	132,410	0	0	0	6,952	01/15/2024	3FE
023772-AB-2	AMERICAN AIRLINES 2013-1 CLASS A PASS TH		07/15/2020	SINKING PAYMENT		55,998	55,998	57,164	56,649	0	(651)	0	(651)	0	55,998	0	0	0	2,240	07/15/2025	2FE
02377B-AA-4	AMERICAN AIRLINES 2015-2 CLASS A PASS TH		09/22/2020	SINKING PAYMENT		177,672	177,672	177,672	177,672	0	0	0	0	0	177,672	0	0	0	7,107	09/22/2027	2FE
02377B-AC-0	AMERICAN AIRLINES 2015-2 CLASS B PASS TH		09/22/2020	SINKING PAYMENT		137,635	137,635	137,831	137,575	0	60	0	60	0	137,635	0	0	0	6,056	09/22/2023	4FE
02377U-AB-0	AMERICAN AIRLINES 2013-2 CLASS A PASS TH		07/15/2020	SINKING PAYMENT		6,199	6,199	6,199	6,199	0	0	0	0	0	6,199	0	0	0	307	01/15/2023	4FE
02378A-AA-5	AMERICAN AIRLINES 2017-1 CLASS A PASS TH		08/15/2020	SINKING PAYMENT		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	1,900	02/15/2029	2FE
02378W-AA-7	AMERICAN AIRLINES 2017-1 CLASS B PASS TH		08/15/2020	SINKING PAYMENT		45,250	45,250	45,250	45,250	0	0	0	0	0	45,250	0	0	0	2,240	02/15/2025	3FE
03215P-EQ-8	AMRESCO RESIDENTIAL SECURITIES CORP MORT		09/01/2020	PAYDOWN		41,465	41,465	41,465	41,465	0	0	0	0	0	41,465	0	0	0	1,956	02/01/2028	1FM
03836W-AC-7	ESSENTIAL UTILITIES INC		07/20/2020	JEFFERIES & COMPANY,		9,143,409	7,073,000	7,013,375	0	0	178	0	178	0	7,013,553	0	2,129,855	2,129,855	219,270	05/01/2049	2FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO		09/30/2020	SINKING PAYMENT		12,000	12,000	12,000	12,000	0	0	0	0	0	12,000	0	0	0	608	06/30/2035	2FE
053332-AZ-5	AUTOZONE INC		09/10/2020	CITIGROUP GLOBAL MKT		5,942,400	5,000,000	4,996,650	0	0	39	0	39	0	4,996,689	0	945,711	945,711	91,111	04/15/2030	2FE
05491U-BE-7	BBCMS MORTGAGE TRUST 2018-C2		09/01/2020	PAYDOWN		0	0	5,573	5,047	0	(319)	0	(319)	0	0	0	0	0	529	12/01/2051	1FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE TRUST 2019-		09/01/2020	PAYDOWN		0	0	2,436	2,307	0	(141)	0	(141)	0	0	0	0	0	220	05/01/2052	1FE
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST 2019-XL		07/15/2020	PAYDOWN		31,942	31,942	30,629	0	0	1,312	0	1,312	0	31,942	0	0	0	151	10/15/2036	1FE
06540R-AF-1	BANK 2017-BNK9		09/01/2020	PAYDOWN		0	0	6,094	4,816	0	(386)	0	(386)	0	0	0	0	0	558	11/01/2054	1FE
06540W-BH-5	BANK 2019-BNK19		09/01/2020	PAYDOWN		0	0	7,967	7,674	0	(457)	0	(457)	0	0	0	0	0	701	08/01/2061	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
075896-AC-4	BED BATH & BEYOND INC		09/10/2020	GOLDMAN SACHS & CO		707,500	1,000,000	700,000	700,893	0	2,883	0	2,883	0	703,776	0	3,724	3,724	57,819	08/01/2044	4FE
08162C-AJ-9	BENCHMARK 2018-B6 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	2,966	2,547	0	(225)	0	(225)	0	0	0	0	0	321	10/01/2051	1FE
08162U-AY-6	BENCHMARK 2018-B8 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	2,995	2,698	0	(181)	0	(181)	0	0	0	0	0	290	01/01/2052	1FE
085790-AX-1	BERRY GLOBAL INC		07/23/2020	CALL 100		900,000	900,000	857,250	882,819	0	17,181	0	17,181	0	900,000	0	0	0	34,100	05/15/2022	4FE
110122-BN-7	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		3,245,952	3,000,000	3,277,170	3,272,010	0	(26,057)	0	(26,057)	0	3,245,952	0	0	0	106,885	08/15/2025	1FE
110122-BQ-0	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		4,424,802	4,000,000	4,459,000	4,453,352	0	(28,550)	0	(28,550)	0	4,424,802	0	0	0	141,267	02/20/2028	1FE
110122-BR-8	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		9,054,769	6,497,000	9,113,667	9,103,838	0	(49,068)	0	(49,068)	0	9,054,769	0	0	0	278,775	10/15/2040	1FE
110122-BT-4	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER		3,739,217	3,000,000	3,753,270	3,750,892	0	(11,675)	0	(11,675)	0	3,739,217	0	0	0	93,271	05/15/2044	1FE
110122-BU-1	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		2,624,558	2,000,000	2,635,360	2,633,592	0	(9,035)	0	(9,035)	0	2,624,558	0	0	0	91,944	08/15/2045	1FE
110122-BV-9	BRISTOL-MYERS SQUIBB CO		07/16/2020	EXCHANGE OFFER		3,598,263	3,000,000	3,607,410	3,605,835	0	(7,572)	0	(7,572)	0	3,598,263	0	0	0	87,363	11/15/2047	1FE
11042A-AA-2	BRITISH AIRWAYS 2013-1 CLASS A PASS THRO		09/20/2020	SINKING PAYMENT		68,667	68,667	69,999	69,630	0	(964)	0	(964)	0	68,667	0	0	0	2,382	06/20/2024	1FE
11042T-AA-1	BRITISH AIRWAYS 2018-1 CLASS AA PASS THR		09/20/2020	SINKING PAYMENT		35,298	35,298	35,298	35,298	0	0	0	0	0	35,298	0	0	0	1,006	09/20/2031	1FE
11043H-AA-6	BRITISH AIRWAYS 2018-1 CLASS A PASS THRO		09/20/2020	SINKING PAYMENT		98,288	98,288	97,703	97,753	0	534	0	534	0	98,288	0	0	0	3,041	09/20/2031	2FE
11135F-AB-7	BROADCOM INC		08/11/2020	EXCHANGE OFFER		5,974,291	6,000,000	5,971,500	5,972,847	0	1,444	0	1,444	0	5,974,291	0	0	0	234,333	04/15/2029	2FE
11135F-AH-4	BROADCOM INC		08/11/2020	EXCHANGE OFFER		6,969,188	7,000,000	6,968,850	0	0	338	0	338	0	6,969,188	0	0	0	118,611	04/15/2030	2FE
11135F-AR-2	BROADCOM INC		08/11/2020	EXCHANGE OFFER		4,993,511	5,000,000	4,993,700	0	0	(189)	0	(189)	0	4,993,511	0	0	0	55,542	11/15/2032	2FE
12527E-AD-0	CFCRE COMMERCIAL MORTGAGE TRUST 2011-C1		09/01/2020	PAYDOWN		436,765	436,765	443,318	437,434	0	(669)	0	(669)	0	436,765	0	0	0	16,042	04/01/2044	1FM
12531W-BC-5	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C3		09/01/2020	PAYDOWN		0	0	10,904	6,906	0	(672)	0	(672)	0	0	0	0	0	996	01/01/2048	1FE
12532A-BD-0	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C6		09/01/2020	PAYDOWN		0	0	9,131	6,265	0	(575)	0	(575)	0	0	0	0	0	835	11/01/2049	1FE
12532C-BE-4	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8		09/01/2020	PAYDOWN		0	0	7,846	5,823	0	(548)	0	(548)	0	0	0	0	0	751	06/01/2050	1FE
125523-AW-0	CIGNA CORP		07/14/2020	EXCHANGE OFFER		9,045,693	8,495,000	9,093,937	9,079,943	0	(34,250)	0	(34,250)	0	9,045,693	0	0	0	444,129	05/15/2027	2FE
125523-BQ-2	CIGNA CORP		07/14/2020	EXCHANGE OFFER		4,015,221	4,000,000	4,022,292	4,020,239	0	(5,018)	0	(5,018)	0	4,015,221	0	0	0	142,567	02/15/2022	2FE
125523-CC-2	CIGNA CORP		07/14/2020	EXCHANGE OFFER		2,990,990	3,000,000	2,990,934	2,990,926	0	63	0	63	0	2,990,990	0	0	0	121,990	11/15/2041	2FE
12556M-CN-2	CIM TRUST 2019-J1		09/01/2020	PAYDOWN		1,983,571	1,983,571	2,006,237	0	0	(21,103)	0	(21,103)	0	1,983,571	0	0	0	49,806	08/01/2049	1FE
12558T-AC-1	CIM TRUST 2019-J2		09/01/2020	PAYDOWN		1,099,016	1,099,016	1,113,628	1,112,866	0	(13,850)	0	(13,850)	0	1,099,016	0	0	0	26,211	10/01/2049	1FE
12591Q-AS-1	COMM 2014-UBS4 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	32,459	15,102	0	(2,197)	0	(2,197)	0	0	0	0	0	2,974	08/01/2047	1FE
12591Y-BE-4	COMM 2014-UBS3 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	20,645	19,542	0	(2,958)	0	(2,958)	0	0	0	0	0	3,656	06/01/2047	1FE
12592K-BD-5	COMM 2014-UBS5 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	11,773	5,316	0	(743)	0	(743)	0	0	0	0	0	1,051	09/01/2047	1FE
12592M-BL-3	COMM 2014-LC17 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	104,211	45,703	0	(5,717)	0	(5,717)	0	0	0	0	0	8,798	10/01/2047	1FE
12592U-AQ-5	CSMLT 2015-1 TRUST		09/01/2020	PAYDOWN		433,467	433,467	444,033	441,506	0	(8,039)	0	(8,039)	0	433,467	0	0	0	10,148	05/01/2045	1FM
12592U-AW-2	CSMLT 2015-1 TRUST		09/01/2020	PAYDOWN		313,470	313,470	309,368	310,641	0	2,830	0	2,830	0	313,470	0	0	0	8,139	05/01/2045	1FM
12592U-AX-0	CSMLT 2015-1 TRUST		09/01/2020	PAYDOWN		331,858	331,858	324,495	326,502	0	5,356	0	5,356	0	331,858	0	0	0	8,616	05/01/2045	1FM
12593G-AG-7	COMM 2015-PC1 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	15,493	7,358	0	(997)	0	(997)	0	0	0	0	0	1,442	07/01/2050	1FE
12595E-AE-5	COMM 2017-COR2 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	5,962	4,621	0	(365)	0	(365)	0	0	0	0	0	543	09/01/2050	1FE
12596W-AE-4	CSAIL 2019-C16 COMMERCIAL MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	13,543	12,897	0	(773)	0	(773)	0	0	0	0	0	1,192	06/01/2052	1FE
12597D-AF-2	CSAIL 2019-C18 COMMERCIAL MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	10,809	10,739	0	(719)	0	(719)	0	0	0	0	0	1,064	12/01/2052	1FE
12626B-AF-1	COMM 2013-CCRE10 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	13,278	5,146	0	(935)	0	(935)	0	0	0	0	0	1,206	08/01/2046	1FE
12635F-AV-6	CSAIL 2015-C3 COMMERCIAL MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	14,098	7,049	0	(932)	0	(932)	0	0	0	0	0	1,498	08/01/2048	1FE
12637L-AQ-2	CSMLT 2015-2 TRUST		09/01/2020	PAYDOWN		56,446	56,446	58,281	57,710	0	(1,263)	0	(1,263)	0	56,446	0	0	0	1,464	08/01/2045	1FM
12637L-AR-0	CSMLT 2015-2 TRUST		09/01/2020	PAYDOWN		35,426	35,426	34,644	34,897	0	529	0	529	0	35,426	0	0	0	919	08/01/2045	1FM
12637U-AY-5	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	26,039	18,534	0	(1,772)	0	(1,772)	0	0	0	0	0	2,486	11/01/2049	1FE
12646U-AD-0	CSMC TRUST 2013-IVR1		09/01/2020	PAYDOWN		445,792	445,792	429,199	435,669	0	10,123	0	10,123	0	445,792	0	0	0	10,169	03/01/2043	1FM
12647P-AS-7	CSMC TRUST 2013-7		09/01/2020	PAYDOWN		347,445	347,445	343,862	345,556	0	1,888	0	1,888	0	347,445	0	0	0	8,337	08/01/2043	1FM
12648F-AR-0	CSMC TRUST 2014-SAF1		09/01/2020	PAYDOWN		239,608	239,608	247,573	243,700	0	(4,092)	0	(4,092)	0	239,608	0	0	0	6,250	03/01/2044	1FM
12648X-DD-9	CSMC TRUST 2014-WIN1		09/01/2020	PAYDOWN		295,936	295,936	297,023	296,339	0	(403)	0	(403)	0	295,936	0	0	0	7,872	09/01/2044	1FM
12649D-AQ-6	CSMC TRUST 2014-WIN2		09/01/2020	PAYDOWN		218,041	218,041	220,256	219,429	0	(1,388)	0	(1,388)	0	218,041	0	0	0	5,768	10/01/2044	1FM
12649R-AV-4	CSMC TRUST 2015-2		09/01/2020	PAYDOWN		174,410	174,410	178,354	176,783	0	(2,373)	0	(2,373)	0	174,410	0	0	0	4,635	02/01/2045	1FM
12649R-AW-2	CSMC TRUST 2015-2		09/01/2020	PAYDOWN		221,385	221,385	219,301	219,997	0	1,388	0	1,388	0	221,385	0	0	0	5,883	02/01/2045	1FM
12649X-BD-0	CSMC TRUST 2015-3		09/01/2020	PAYDOWN		283,535	283,535	291,332	288,625	0	(5,090)	0	(5,090)	0	283,535	0	0	0	7,385	03/01/2045	1FM
12650U-AH-4	CSMLT 2015-3 TRUST		09/01/2020	PAYDOWN		620,576	620,576	625,618	623,340	0	(2,764)	0	(2,764)	0	620,576	0	0	0	13,833	11/01/2045	1FM
12653T-AA-9	CSMC TRUST 2018-J1		09/01/2020	PAYDOWN		674,653	674,653	671,596	671,859	0	2,794	0	2,794	0	674,653	0	0	0	15,727	02/01/2048	1FM
126650-BP-4	CVS PASS-THROUGH TRUST		09/10/2020	SINKING PAYMENT		105,397	105,397	102,339	103,515	0	1,882	0	1,882	0	105,397	0	0	0	4,243	12/10/2028	2
126650-BQ-2	CVS PASS-THROUGH TRUST		09/10/2020	SINKING PAYMENT		23,030	23,030	22,899	22,946	0	85	0	85	0	23,030	0	0	0	1,067	01/10/2030	2FE
126650-BY-5	CVS PASS-THROUGH TRUST		09/10/2020	SINKING PAYMENT		9,175	9,175	9,175	9,175	0	0	0	0	0	9,175	0	0	0	363	01/10/2034	2FE
12677#-AA-1	CVS CAREMARK CORP		09/15/2020	SINKING PAYMENT		26,309	26,309	26,309	26,309	0	0	0	0	0	26,309	0	0	0	958	01/15/2040	2
12695*-AA-3	CVS LEASE BACK		09/10/2020	SINKING PAYMENT		26,045	26,045	26,045	26,045	0	0	0	0	0	26,045	0	0	0	593	10/10/2038	2
131347-CF-1	CALPINE CORP		08/10/2020	NON-BROKER TRADE, BO		4,115,000	4,000,000	3,907,500	3,943,887	0	5,878	0	5,878	0	3,949,765	0	165,235	165,235	188,472	01/15/2025	4FE
13466*-AA-8	CAMPUSPARC LP 5.138 31DEC43		06/30/2020	CALL 100		9,646	9,646	9,646	9,646	0	0	0	0	0	9,646	0	0	0	248	12/31/2043	2PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZATION TRUST		09/15/2020	PAYDOWN		56,412	56,412	56,396	56,408	0	4	0	4	0	56,412	0	0	0	1,811	08/15/2041	1FE
16159W-AF-1	CHASE HOME LENDING MORTGAGE TRUST 2019-1		09/01/2020	PAYDOWN		1,581,200	1,581,200	1,600,470	1,599,336	0	(18,136)	0	(18,136)	0	1,581,200	0	0	0	36,922	03/01/2050	1FE
16164A-AC-9	CHASE MORTGAGE FINANCE CORP		09/01/2020	PAYDOWN		950,816	950,816	976,212	968,827	0	(18,011)	0	(18,011)	0	950,816	0	0	0	24,772	12/01/2045	1FE
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		09/01/2020	PAYDOWN		0	0	11,034	7,069	0	(699)	0	(699)	0	0	0	0	0	1,015	04/01/2049	1FE
17312D-AC-2	CITICORP MORTGAGE SECURITIES TRUST SERIE		09/01/2020	PAYDOWN		240,490	240,490	224,133	240,490	0	0	0	0	0	240,490	0	0	0	9,222	09/01/2037	1FM
17322Y-AJ-9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014		09/01/2020	PAYDOWN		0	0	14,773	7,273	0	(929)	0	(929)	0	0	0	0	0	1,279	10/01/2047	1FE
17323T-AF-7	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2		09/01/2020	PAYDOWN		138,625	138,625	134,764	135,923	0	2,701	0	2,701	0	138,625	0	0	0	3,880	01/01/2053	1FM
17324V-AQ-7	CITIGROUP MORTGAGE LOAN TRUST 2015-PS1		09/01/2020	PAYDOWN		81,922	81,922	83,396	82,720	0	(798)	0	(798)	0	81,922	0	0	0	2,853	09/01/2042	1FM
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017		09/01/2020	PAYDOWN		0	0	10,539	8,234	0	(665)	0	(665)	0	0	0	0	0	976	09/01/2050	1FE
19458L-BD-1	COLLEGIATE FUNDING SERVICES EDUCATION LO		09/28/2020	PAYDOWN		196,856	196,856	186,398	188,495	0	8,361	0	8,361	0	196,856	0	0	0	2,260	12/28/2037	1FE
20047P-AP-2	COMM 2005-LP5 MORTGAGE TRUST		09/01/2020	PAYDOWN		8,058	8,058	7,292	8,058	0	0	0	0	0	8,058	0	0	0	349	05/01/2043	1FM
20047P-AQ-0	COMM 2005-LP5 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	104	66	39	31	0	0	31	0	70	0	(70)	(70)	9	05/01/2043	6FM
205887-BL-5	CONAGRA BRANDS INC		08/15/2020	MATURITY		3,000,000	3,000,000	3,013,600	3,000,928	0	(928)	0	(928)	0	3,000,000	0	0	0	148,500	08/15/2020	2FE
209115-A*-5	CONSOLIDATED EDISON IN 8.71 30JUN22		06/30/2020	CALL 100		20,788	20,788	20,788	20,788	0	0	0	0	0	20,788	0	0	0	1,520	06/30/2022	1
21075W-EV-3	CONTIMORTGAGE HOME EQUITY LOAN TRUST 199		09/15/2020	NON-BROKER TRADE, BO		0	1	0	0	0	0	0	0	0	0	0	0	0	48,500	04/01/2028	
22160@-AA-6	COSTCO		08/15/2020	CALL 100		13,491	13,491	13,491	13,491	0	0	0	0	0	13,491	0	0	0	352	06/15/2043	1Z
22536#-AA-1	CREDIT LEASE-BACK PASS-THRU TR		09/10/2020	SINKING PAYMENT		77,775	77,775	77,776	77,776	0	0	0	0	0	77,776	0	(1)	(1)	2,057	12/10/2035	2
22944P-AE-7	CSMC TRUST 2013-TH1		09/01/2020	PAYDOWN		348,415	348,415	354,017	351,711	0	(3,297)	0	(3,297)	0	348,415	0	0	0	8,179	02/01/2043	1FM
233046-AE-1	DB MASTER FINANCE LLC		08/20/2020	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	272	11/20/2047	2FE
23312L-AW-8	DBJPM 16-C1 MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	32,769	20,748	0	(2,116)	0	(2,116)	0	0	0	0	0	3,033	05/01/2049	1FE
247367-BH-7	DELTA AIR LINES 2007-1 CLASS A PASS THRO		08/10/2020	SINKING PAYMENT		428,906	428,906	490,784	446,705	0	(17,799)	0	(17,799)	0	428,906	0	0	0	29,256	08/10/2022	2FE
247367-BJ-3	DELTA AIR LINES 2007-1 CLASS B PASS THRO		08/10/2020	SINKING PAYMENT		341,593	341,593	385,909	360,731	0	(19,138)	0	(19,138)	0	341,593	0	0	0	27,399	08/10/2022	3FE
24736X-AA-6	DELTA AIR LINES 2015-1 CLASS AA PASS THR		07/30/2020	SINKING PAYMENT		39,777	39,777	40,498	0	0	(721)	0	(721)	0	39,777	0	0	0	721	07/30/2027	1FE
24737A-AA-5	DELTA AIR LINES 2015-1 CLASS B PASS THRO		07/30/2020	SINKING PAYMENT		30,105	30,105	31,159	30,683	0	(578)	0	(578)	0	30,105	0	0	0	1,279	07/30/2023	2FE
255396-AB-9	DIVIDEND SOLAR LOANS 2018-1 LLC		09/20/2020	PAYDOWN		81,232	81,232	80,720	80,813	0	419	0	419	0	81,232	0	0	0	2,330	07/20/2038	1FE
25755T-AK-6	DOMINO'S PIZZA MASTER ISSUER LLC		07/25/2020	PAYDOWN		20,000	20,000	19,993	19,994	0	6	0	6	0	20,000	0	0	0	649	07/25/2048	2FE
26829X-AB-7	ECMC GROUP STUDENT LOAN TRUST		09/25/2020	PAYDOWN		372,710	372,710	371,157	372,192	0	518	0	518	0	372,710	0	0	0	4,772	07/25/2069	1FE
26832G-AA-1	ECMC GROUP STUDENT LOAN TRUST 2020-1		09/25/2020	PAYDOWN		318,989	318,989	321,344	0	0	(2,355)	0	(2,355)	0	318,989	0	0	0	1,559	07/25/2069	1FE
278865-AL-4	ECOLAB INC		09/12/2020	CALL 104.75435		3,419,182	3,264,000	3,261,911	3,263,481	0	46	0	46	0	3,263,527	0	473	473	263,248	12/08/2021	2FE
290408-AB-9	ELWOOD ENERGY LLC		07/05/2020	SINKING PAYMENT		15,900	15,900	15,973	15,940	0	(40)	0	(40)	0	15,900	0	0	0	1,297	07/05/2026	3FE
292505-AE-4	OVINTIV INC		09/04/2020	MORGAN STANLEY & CO		1,958,833	2,000,000	1,986,080	1,988,908	0	307	0	307	0	1,989,215	0	(30,382)	(30,382)	132,500	08/15/2037	3FE
29429C-AJ-4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		09/01/2020	PAYDOWN		0	0	17,310	10,815	0	(1,244)	0	(1,244)	0	0	0	0	0	1,708	04/01/2049	1FE
31739G-AA-5	FINANCE AMER STRUCTURE 0.01 25JUN69		09/25/2020	PAYDOWN		249,380	249,380	252,262	254,006	0	(4,627)	0	(4,627)	0	249,380	0	0	0	3,349	06/25/2069	1PL
31739L-AA-4	FINANCE AMER STRUCTURE 0.01 25SEP69		09/25/2020	PAYDOWN		169,838	169,838	171,738	171,508	0	(1,884)	0	(1,884)	0	169,838	0	0	0	2,235	09/25/2069	1PL
33767C-AV-9	FIRSTKEY MORTGAGE TRUST 2015-1		09/01/2020	PAYDOWN		404,402	404,402	416,876	411,834	0	(7,432)	0	(7,432)	0	404,402	0	0	0	10,616	03/01/2045	1FM
33767C-AW-7	FIRSTKEY MORTGAGE TRUST 2015-1		09/01/2020	PAYDOWN		290,102	290,102	282,033	283,891	0	6,210	0	6,210	0	290,102	0	0	0	7,615	03/01/2045	1FM
33850T-AC-2	FLAGSTAR MORTGAGE TRUST 2018-1		09/01/2020	PAYDOWN		1,960,183	1,960,183	1,918,529	1,927,074	0	33,109	0	33,109	0	1,960,183	0	0	0	45,839	03/01/2048	1FM
35040T-AA-2	FOUNDATION FINANCE TRUST 2016-1		09/15/2020	PAYDOWN		82,306	82,306	82,295	82,305	0	1	0	1	0	82,306	0	0	0	2,171	06/15/2035	1FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET CORP		09/10/2020	PAYDOWN		28,317	28,317	28,913	28,864	0	(547)	0	(547)	0	28,317	0	0	0	977	07/10/2050	2FE
36192K-AW-7	GS MORTGAGE SECURITIES TRUST 2012-GCJ7		09/01/2020	PAYDOWN		0	0	342,774	122,624	0	(58,788)	0	(58,788)	0	0	0	0	0	72,622	05/01/2045	1FE
36244W-AA-7	GSAMP TRUST 2006-S5		09/25/2020	PAYDOWN		7,638	7,638	275	275	0	0	0	0	0	275	0	7,364	7,364	3	09/25/2036	1FM
36249@-AA-1	GSA GTH I U S GOVT LEA 4.56 15MAY38		09/15/2020	SINKING PAYMENT		41,354	41,354	41,354	41,354	0	0	0	0	0	41,354	0	0	0	1,258	05/15/2038	1
36252W-AZ-1	GS MORTGAGE SECURITIES TRUST 2014-GC20		09/01/2020	PAYDOWN		0	0	28,341	13,542	0	(2,689)	0	(2,689)	0	0	0	0	0	2,741	04/01/2047	1FE
36262D-AA-6	GS MORTGAGE-BACKED SECURITIES CORP TRUST		09/01/2020	PAYDOWN		984,844	984,844	971,302	0	0	13,542	0	13,542	0	984,844	0	0	0	14,446	07/01/2050	1FE
36298G-AA-7	GSPA MONETIZATION TRUST		09/09/2020	SINKING PAYMENT		80,660	80,660	82,273	81,571	0	(912)	0	(912)	0	80,660	0	0	0	3,455	10/09/2029	1
36416U-BG-9	GALTON FUNDING MORTGAGE TRUST 2017-1		09/01/2020	PAYDOWN		34,834	34,834	35,683	35,290	0	(455)	0	(455)	0	34,834	0	0	0	882	07/01/2056	1FM
36418A-AQ-0	GALTON FUNDING MORTGAGE TRUST 2019-2		09/01/2020	PAYDOWN		249,165	249,165	250,063	249,937	0	(771)	0	(771)	0	249,165	0	0	0	5,789	06/01/2059	1FE
36877*-AA-2	GENCONN ENERGY LLC 4.73 25JUL41		07/25/2020	CALL 100		118,421	118,421	118,421	118,421	0	0	0	0	0	118,421	0	0	0	5,601	07/25/2041	1PL
384802-AB-0	WW GRAINGER INC		07/28/2020	MORGAN STANLEY & CO		7,366,645	5,500,000	6,027,310	5,988,022	0	(6,835)	0	(6,835)	0	5,981,188	0	1,385,457	1,385,457	158,125	06/15/2045	1FE
39121J-AE-0	GREAT RIVER ENERGY		07/01/2020	SINKING PAYMENT		68,462	68,462	67,092	67,703	0	759	0	759	0	68,462	0	0	0	4,282	07/01/2038	1FE
393505-NC-2	CONSECO FINANCE CORP		09/15/2020	PAYDOWN		113,548	85,951	84,037	82,541	0	3,411	0	3,411	0	85,951	0	27,596	27,596	4,746	07/15/2027	6FE
437076-AS-1	HOME DEPOT INC/THE		07/28/2020	MORGAN STANLEY & CO		3,857,200	2,500,000	3,101,975	3,068,964	0	(13,887)	0	(13,887)	0	3,055,076	0	802,124	802,124	91,389	12/16/2036	1FE
44106M-AY-8	SERVICE PROPERTIES TRUST		09/11/2020	GOLDMAN SACHS & CO		1,256,250	1,500,000	1,462,410	1,467,044	0	1,847	0	1,847	0	1,468,891	0	(212,641)	(212,641)	71,094	02/15/2030	3FE
44106M-BA-9	SERVICE PROPERTIES TRUST		09/03/2020	JPM SECURITIES-FIXED		1,866,431	2,000,000	1,996,880	1,996,848	0	378	0	378	0	1,997,227	0	(130,796)	(130,796)	50,931	10/01/2026	3FE
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC		09/03/2020	PERSHING & COMPANY		3,186,720	3,000,000	2,969,520	0	0	(11)	0	(11)	0	2,969,509	0	217,211	217,211	4,500	09/15/2060	2FE
46590K-AN-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2020	PAYDOWN		0	0	110,178	53,042	0	(7,866)	0	(7,866)	0	0	0	0	0	11,681	01/01/2049	1FE
46591K-BE-2	JP MORGAN MORTGAGE TRUST 2019-8		09/01/2020	PAYDOWN		1,231,818	1,231,818	1,243,174	1,242,798	0	(10,981)	0	(10,981)	0	1,231,818	0	0	0	28,747	03/01/2050	1FE
46591T-AC-8	JP MORGAN MORTGAGE TRUST 2020-2		09/01/2020	PAYDOWN		569,614	569,614	577,446	0	0	(7,832)	0	(7,832)	0	569,614	0	0	0	8,505	07/01/2050	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
465964-AC-8	JP MORGAN MORTGAGE TRUST 2018-LTV1		09/01/2020	PAYDOWN		2,080,701	2,080,701	2,144,748	0	0	(64,047)	0	(64,047)	0	2,080,701	0	0	0	22,979	04/01/2049	1FE
465964-AD-6	JP MORGAN MORTGAGE TRUST 2018-LTV1		09/01/2020	PAYDOWN		1,595,630	1,595,630	1,634,025	0	0	(38,395)	0	(38,395)	0	1,595,630	0	0	0	15,664	04/01/2049	1FE
46625M-5R-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		08/01/2020	PAYDOWN		0	2,166,404	1,222,768	1,059,826	196,579	0	0	196,579	0	1,256,406	0	(1,256,406)	(1,256,406)	66,828	06/01/2041	5FM
46625Y-CW-1	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2020	PAYDOWN		41,198	41,198	37,387	41,198	0	0	0	0	0	41,198	0	0	0	1,534	07/01/2041	1FM
46638U-AE-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2020	PAYDOWN		0	0	28,235	12,663	0	(3,141)	0	(3,141)	0	0	0	0	0	4,396	10/01/2045	1FE
46639E-AG-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2020	PAYDOWN		0	0	25,363	14,886	0	(3,891)	0	(3,891)	0	0	0	0	0	3,605	12/01/2047	1FE
46640B-AK-0	JP MORGAN MORTGAGE TRUST 2013-2		09/01/2020	PAYDOWN		401,313	401,313	404,038	402,183	0	(870)	0	(870)	0	401,313	0	0	0	9,869	05/01/2043	1FM
46640M-AS-9	JP MORGAN MORTGAGE TRUST 2013-3		09/01/2020	PAYDOWN		526,073	526,073	525,324	526,065	0	8	0	8	0	526,073	0	0	0	11,966	07/01/2043	1FM
46641C-BP-5	JP MORGAN MORTGAGE TRUST 2014-1		09/01/2020	PAYDOWN		217,932	217,932	217,932	217,932	0	0	0	0	0	217,932	0	0	0	5,654	01/01/2044	1FM
46643A-BG-7	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	27,864	13,305	0	(1,902)	0	(1,902)	0	0	0	0	0	2,424	09/01/2047	1FE
46643D-AS-6	JP MORGAN MORTGAGE TRUST 2014-OAK4		09/01/2020	PAYDOWN		536,095	536,095	549,535	541,824	0	(5,729)	0	(5,729)	0	536,095	0	0	0	13,529	09/01/2044	1FM
46643D-BE-6	JP MORGAN MORTGAGE TRUST 2014-OAK4		09/01/2020	PAYDOWN		380,075	380,075	380,862	380,075	0	0	0	0	0	380,075	0	0	0	9,735	09/01/2044	1FM
46643P-BG-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	108,843	54,549	0	(7,076)	0	(7,076)	0	0	0	0	0	9,603	11/01/2047	1FE
46643T-BC-5	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	9,826	5,058	0	(654)	0	(654)	0	0	0	0	0	929	01/01/2048	1FE
46643U-DP-1	JP MORGAN TRUST 2015-1		09/01/2020	PAYDOWN		127,169	127,169	125,739	0	0	1,431	0	1,431	0	127,169	0	0	0	496	12/01/2044	1FE
46644F-AF-8	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	10,518	4,948	0	(716)	0	(716)	0	0	0	0	0	961	10/01/2048	1FE
46644F-AK-7	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		08/13/2020	BK OF NY/MIZUHO SECU		3,838,613	4,250,000	3,765,898	3,929,608	0	32,676	0	32,676	0	3,962,283	0	(123,670)	(123,670)	128,107	10/01/2048	1FM
46645L-BA-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	21,072	12,411	0	(1,510)	0	(1,510)	0	0	0	0	0	2,126	03/01/2049	1FE
46646R-AL-7	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	12,835	8,929	0	(778)	0	(778)	0	0	0	0	0	1,158	12/01/2049	1FE
46648C-AD-6	JP MORGAN MORTGAGE TRUST 2017-1		09/01/2020	PAYDOWN		2,902,601	2,902,601	2,898,973	0	0	3,628	0	3,628	0	2,902,601	0	0	0	42,731	01/01/2047	1FE
46649C-AA-1	JP MORGAN MORTGAGE TRUST 2018-4		09/01/2020	PAYDOWN		581,090	581,090	577,095	577,522	0	3,567	0	3,567	0	581,090	0	0	0	13,445	10/01/2048	1FM
46649K-AN-5	JP MORGAN MORTGAGE TRUST 2018-5		09/01/2020	PAYDOWN		36,295	36,295	37,202	37,177	0	(883)	0	(883)	0	36,295	0	0	0	847	10/01/2048	1FM
46650M-AN-7	JP MORGAN MORTGAGE TRUST 2018-8		09/01/2020	PAYDOWN		1,580,141	1,580,141	1,617,422	1,609,897	0	(29,756)	0	(29,756)	0	1,580,141	0	0	0	41,279	01/01/2049	1FM
46650P-AC-4	J.P. MORGAN MORTGAGE TRUST 2019-LTV1		09/01/2020	PAYDOWN		1,668,860	1,668,860	1,708,235	0	0	(39,375)	0	(39,375)	0	1,668,860	0	0	0	15,744	06/01/2049	1FE
46650P-BA-7	J.P. MORGAN MORTGAGE TRUST 2019-LTV1		09/01/2020	PAYDOWN		26,956	26,956	27,740	0	0	(783)	0	(783)	0	26,956	0	0	0	161	06/01/2049	2FE
46651A-AQ-5	JP MORGAN MORTGAGE TRUST 2019-LTV2		09/01/2020	PAYDOWN		1,036,069	1,036,069	1,042,383	1,041,747	0	(5,678)	0	(5,678)	0	1,036,069	0	0	0	23,822	12/01/2049	1FE
46651B-AR-1	JP MORGAN MORTGAGE TRUST 2019-6		09/01/2020	PAYDOWN		762,132	762,132	771,182	770,783	0	(8,652)	0	(8,652)	0	762,132	0	0	0	17,100	12/01/2049	1FM
46651F-AQ-4	JP MORGAN MORTGAGE TRUST 2019-HYB1		09/01/2020	PAYDOWN		680,453	680,453	679,943	680,088	0	364	0	364	0	680,453	0	0	0	13,625	10/01/2049	1FE
46651G-AR-0	JP MORGAN MORTGAGE TRUST 2019-7		09/01/2020	PAYDOWN		746,368	746,368	753,365	753,118	0	(6,750)	0	(6,750)	0	746,368	0	0	0	16,954	02/01/2050	1FE
46651Y-AC-4	JP MORGAN MORTGAGE TRUST 2019-9		09/01/2020	PAYDOWN		1,559,234	1,559,234	1,581,161	1,581,049	0	(21,815)	0	(21,815)	0	1,559,234	0	0	0	37,164	05/01/2050	1FE
46652H-AC-0	J.P. MORGAN WEALTH MANAGEMENT 2020-ATR1		09/01/2020	PAYDOWN		1,123,181	1,123,181	1,159,333	0	0	(36,152)	0	(36,152)	0	1,123,181	0	0	0	4,258	02/01/2050	1FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		07/15/2020	SINKING PAYMENT		45,119	45,119	45,119	45,119	0	0	0	0	0	45,119	0	0	0	2,087	01/15/2042	1FE
48128K-AV-3	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	10,466	8,583	0	(876)	0	(876)	0	0	0	0	0	1,016	07/01/2050	1FE
48128Y-AY-7	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	2,843	2,613	0	(166)	0	(166)	0	0	0	0	0	261	03/01/2052	1FE
48129R-BC-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2020	PAYDOWN		0	0	5,292	5,245	0	(324)	0	(324)	0	0	0	0	0	490	11/01/2052	1FE
50190D-AL-0	LCCM 2017-LC26		09/01/2020	PAYDOWN		0	0	10,736	7,769	0	(773)	0	(773)	0	0	0	0	0	1,022	07/03/2050	1FE
50543L-AB-8	LABRADOR AVIATION FINANCE LTD 2016-1A		09/15/2020	PAYDOWN		91,606	91,606	91,603	91,604	0	2	0	2	0	91,606	0	0	0	3,904	01/15/2042	3FE
52465#-AZ-8	LEGG MASON MTG CAP CORP		09/08/2020	SINKING PAYMENT		52,815	52,815	52,817	52,816	0	(1)	0	(1)	0	52,815	0	0	0	2,498	06/10/2021	2
527298-BD-4	LEVEL 3 FINANCING INC		07/15/2020	CALL 100		840,000	840,000	840,000	840,000	0	0	0	0	0	840,000	0	0	0	30,100	08/15/2022	3FE
548661-DU-8	LOWE'S COS INC		09/10/2020	GOLDMAN SACHS & CO		9,956,720	8,000,000	8,001,800	0	0	(269)	0	(269)	0	8,001,531	0	1,955,189	1,955,189	168,000	04/15/2030	2FE
55400E-AA-7	MVW 2020-1 LLC		09/20/2020	PAYDOWN		176,408	176,408	177,549	0	0	(1,141)	0	(1,141)	0	176,408	0	0	0	375	10/20/2037	1FE
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP		07/23/2020	JEFFERIES & COMPANY,		3,722,400	3,000,000	2,981,130	2,981,345	0	272	0	272	0	2,981,617	0	740,783	740,783	143,883	02/01/2049	2FE
585498-BH-0	MELLO MORTGAGE CAPITAL ACCEPTANCE 2018-M		09/01/2020	PAYDOWN		35,820	35,820	35,114	35,193	0	628	0	628	0	35,820	0	0	0	926	03/01/2048	1FM
59980T-AF-3	MILL CITY MORTGAGE LOAN TRUST 2016-1		07/23/2020	BMOCM/BONDS		5,884,965	5,500,000	5,855,781	0	0	(1,156)	0	(1,156)	0	5,854,625	0	30,340	30,340	15,180	04/01/2057	2FE
61690A-AF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	12,732	7,384	0	(862)	0	(862)	0	0	0	0	0	1,171	12/01/2047	1FE
61690V-BA-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	10,665	6,107	0	(740)	0	(740)	0	0	0	0	0	979	10/01/2048	1FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST 2016-BNK2		09/01/2020	PAYDOWN		0	0	18,854	12,558	0	(1,288)	0	(1,288)	0	0	0	0	0	1,857	11/01/2049	1FE
61691A-BM-4	MORGAN STANLEY CAPITAL I TRUST 2015-UBS8		09/01/2020	PAYDOWN		0	0	22,476	13,528	0	(1,389)	0	(1,389)	0	0	0	0	0	2,055	12/01/2048	1FE
61691G-AT-7	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	14,705	10,074	0	(929)	0	(929)	0	0	0	0	0	1,401	12/01/2049	1FE
61691J-AW-4	MORGAN STANLEY CAPITAL I TRUST 2017-H1		09/01/2020	PAYDOWN		0	0	7,897	5,680	0	(558)	0	(558)	0	0	0	0	0	777	06/01/2050	1FE
61761A-AA-6	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	31,642	11,623	0	(3,309)	0	(3,309)	0	0	0	0	0	5,214	08/01/2045	1FE
61761D-AJ-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	34,103	15,642	0	(3,998)	0	(3,998)	0	0	0	0	0	5,355	11/01/2045	1FE
61764P-BV-3	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	21,730	11,849	0	(1,638)	0	(1,638)	0	0	0	0	0	2,070	12/01/2047	1FE
61765L-AV-2	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	11,025	6,038	0	(684)	0	(684)	0	0	0	0	0	995	05/01/2048	1FE
61766C-AH-2	MORGAN STANLEY CAPITAL I TRUST 2016-UBS9		09/01/2020	PAYDOWN		0	0	22,676	15,236	0	(1,704)	0	(1,704)	0	0	0	0	0	2,220	03/01/2049	1FE
61766E-BF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	13,592	8,351	0	(925)	0	(925)	0	0	0	0	0	1,433	05/01/2049	1FE
61766L-BT-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	29,207	19,558	0	(2,298)	0	(2,298)	0	0	0	0	0	2,793	01/01/2049	1FE
61766N-BC-8	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	26,682	17,993	0	(1,693)	0	(1,693)	0	0	0	0	0	2,436	09/01/2049	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
61766R-BA-3	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2020	PAYDOWN		0	0	17,795	12,088	0	(1,180)	0	(1,180)	0	0	0	0	0	1,736	11/01/2049	1FE
61911B-AA-3	MORTGAGE EQUITY CONVERSION ASSET TRUST 2		09/01/2020	PAYDOWN		70,863	70,863	69,612	70,863	0	0	0	0	0	70,863	0	0	0	2,332	07/01/2060	3FE
61946F-AA-3	MOSAIC SOLAR LOAN TRUST 2018-1		09/20/2020	PAYDOWN		81,538	81,538	81,534	81,535	0	3	0	3	0	81,538	0	0	0	2,171	06/22/2043	1FE
62942K-AG-1	NRP MORTGAGE TRUST 2013-1		09/01/2020	PAYDOWN		181,481	181,481	175,498	178,035	0	3,446	0	3,446	0	181,481	0	0	0	4,088	07/01/2043	1FM
63941T-AA-4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2020	PAYDOWN		675,688	675,688	682,814	0	0	(7,126)	0	(7,126)	0	675,688	0	0	0	1,875	05/15/2069	1FE
64033A-AA-2	NELNET STUDENT LOAN TRUST 2012-4		09/25/2020	PAYDOWN		691,024	691,024	660,576	0	0	30,448	0	30,448	0	691,024	0	0	0	3,172	09/27/2038	1FE
64034E-AA-3	NELNET STUDENT LOAN TRUST 2019-5		09/25/2020	PAYDOWN		203,744	203,744	212,403	0	0	(8,659)	0	(8,659)	0	203,744	0	0	0	832	10/25/2067	1FE
64828C-CL-1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018		09/01/2020	PAYDOWN		93,700	93,700	101,665	0	0	(7,965)	0	(7,965)	0	93,700	0	0	0	585	02/01/2058	2FE
64829F-AJ-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2020	PAYDOWN		92,957	92,957	97,248	95,609	0	(2,652)	0	(2,652)	0	92,957	0	0	0	2,975	03/01/2056	1FM
64829G-AL-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2020	PAYDOWN		143,612	143,612	147,855	146,142	0	(2,530)	0	(2,530)	0	143,612	0	0	0	4,599	11/02/2035	1FE
64829L-BM-9	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2020	PAYDOWN		65,582	65,582	66,361	66,156	0	(574)	0	(574)	0	65,582	0	0	0	2,223	11/01/2056	1FM
651290-AP-3	NEWFIELD EXPLORATION CO		09/04/2020	MORGAN STANLEY & CO		1,546,844	1,500,000	1,436,250	1,476,392	0	7,415	0	7,415	0	1,483,806	0	63,037	63,037	86,250	01/30/2022	2FE
651290-AR-9	NEWFIELD EXPLORATION CO		09/22/2020	BARCLAYS CAPITAL FIX		4,862,500	5,000,000	5,102,500	5,091,870	0	(11,046)	0	(11,046)	0	5,080,824	0	(218,324)	(218,324)	330,712	01/01/2026	2FE
65536H-BE-7	NOMURA HOME EQUITY LOAN INC HOME EQUITY		07/27/2020	PAYDOWN		59,206	59,206	39,816	59,206	0	0	0	0	0	59,206	0	0	0	597	09/25/2035	1FM
65536W-AA-3	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE		09/25/2020	PAYDOWN		0	12,020	3,763	3,763	0	0	0	0	0	3,763	0	(3,763)	(3,763)	0	08/25/2036	1FM
666807-BS-0	NORTHROP GRUMMAN CORP		09/10/2020	PERSHING & COMPANY		3,705,720	3,000,000	3,039,960	0	0	(1,595)	0	(1,595)	0	3,038,365	0	667,355	667,355	62,700	05/01/2030	2FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST COMMUNITY LLC		09/01/2020	SINKING PAYMENT		15,435	15,435	14,740	14,764	0	670	0	670	0	15,435	0	0	0	843	09/01/2050	1FE
67103H-AJ-6	O'REILLY AUTOMOTIVE INC		09/10/2020	BANC/AMERICA SECUR.L		4,208,890	3,500,000	3,498,565	0	0	2	0	2	0	3,498,567	0	710,323	710,323	68,192	04/01/2030	2FE
674599-DG-7	OCCIDENTAL PETROLEUM CORP		09/10/2020	CITIGROUP GLOBAL MKT		5,500,000	12,500,000	6,921,500	6,991,774	0	172,271	0	172,271	0	7,164,044	0	(1,664,044)	(1,664,044)	0	10/10/2036	3FE
68902V-AA-5	OTIS WORLDWIDE CORP		09/08/2020	EXCHANGE OFFER		3,114,970	3,160,000	3,114,496	0	0	474	0	474	0	3,114,970	0	0	0	52,174	02/15/2040	2FE
69343F-AA-5	PHEAA STUDENT LOAN TRUST 2016-1		09/25/2020	PAYDOWN		672,729	672,729	643,297	0	0	29,432	0	29,432	0	672,729	0	0	0	4,730	09/25/2065	1FE
69371V-AA-5	PSMC 2018-1 TRUST		09/01/2020	PAYDOWN		808,130	808,130	802,958	803,562	0	4,569	0	4,569	0	808,130	0	0	0	18,901	02/01/2048	1FM
69374K-AA-6	PSMC 2018-4 TRUST		09/01/2020	PAYDOWN		2,344,226	2,344,226	2,364,738	0	0	(20,512)	0	(20,512)	0	2,344,226	0	0	0	30,442	11/01/2048	1FE
72650T-AA-6	PLAINS END FINANCING LLC		07/15/2020	SINKING PAYMENT		70,650	70,650	66,941	68,874	0	1,776	0	1,776	0	70,650	0	0	0	3,185	04/15/2028	3FE
72703P-AB-9	PLANET FITNESS MASTER ISSUER LLC		09/05/2020	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	262	09/05/2048	2FE
73019#-AA-0	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2020	SINKING PAYMENT		43,264	43,264	43,264	43,264	0	0	0	0	0	43,264	0	0	0	1,947	09/13/2027	1
73019#-AB-8	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2020	SINKING PAYMENT		44,892	44,892	44,892	44,892	0	0	0	0	0	44,892	0	0	0	2,020	09/13/2027	1
73019#-AC-6	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2020	SINKING PAYMENT		41,008	41,008	41,008	41,008	0	0	0	0	0	41,008	0	0	0	1,845	09/13/2027	1
761735-AR-0	REYNOLDS GROUP ISSUER INC / REYNOLDS GRO		08/14/2020	CALL 100		2,454,000	2,454,000	2,349,705	0	0	104,295	0	104,295	0	2,454,000	0	0	0	70,063	07/15/2021	4FE
767759-AB-9	RITE AID PASS THROUGH CERTIFICATES		09/01/2020	PAYDOWN		1,790,337	1,790,337	971,258	1,716,865	0	73,471	0	73,471	0	1,790,337	0	0	0	90,592	01/01/2021	5FE
784037-AA-1	SCF RC FUNDING II LLC		09/25/2020	PAYDOWN		16,817	16,817	16,754	16,763	0	53	0	53	0	16,817	0	0	0	452	06/25/2047	1FE
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST		09/01/2020	PAYDOWN		0	0	9,794	6,107	0	(690)	0	(690)	0	0	0	0	0	981	10/01/2048	1FE
78442G-FJ-0	SLM STUDENT LOAN TRUST 2003-1		09/15/2020	PAYDOWN		30,221	30,221	28,105	28,582	0	1,639	0	1,639	0	30,221	0	0	0	363	06/15/2037	2FE
78443B-AK-2	SLM STUDENT LOAN TRUST 2006-10		07/27/2020	PAYDOWN		86,858	86,858	76,978	79,428	0	7,430	0	7,430	0	86,858	0	0	0	1,198	03/25/2044	1FE
78443C-AP-9	SLM PRIVATE CREDIT STUDENT LOAN TRUST 20		09/24/2020	CALL 100		700,000	700,000	699,125	700,000	0	0	0	0	0	700,000	0	0	0	19,685	03/15/2033	2FE
805564-GA-3	SAXON ASSET SECURITIES TR 2000-2 MORT LN		09/01/2020	PAYDOWN		15,036	15,036	12,179	14,059	0	977	0	977	0	15,036	0	0	0	353	07/01/2030	3FM
81744N-AH-3	SEQUOIA MORTGAGE TRUST 2012-6		09/01/2020	PAYDOWN		236,648	236,648	239,014	237,467	0	(820)	0	(820)	0	236,648	0	0	0	5,884	12/01/2042	1FM
81744V-AH-5	SEQUOIA MORTGAGE TRUST 2012-4		09/01/2020	PAYDOWN		273,847	273,847	280,700	275,754	0	(1,907)	0	(1,907)	0	273,847	0	0	0	7,197	09/01/2042	1FM
81745A-AF-4	SEQUOIA MORTGAGE TRUST 2013-5		09/01/2020	PAYDOWN		525,615	525,615	516,416	522,892	0	2,723	0	2,723	0	525,615	0	0	0	12,143	05/01/2043	1FM
81745E-AD-1	SEQUOIA MORTGAGE TRUST 2013-8		09/01/2020	PAYDOWN		565,233	565,233	559,227	562,392	0	2,840	0	2,840	0	565,233	0	0	0	13,117	06/01/2043	1FM
81745L-BN-2	SEQUOIA MORTGAGE TRUST 2014-4		09/01/2020	PAYDOWN		342,034	342,034	343,881	342,759	0	(725)	0	(725)	0	342,034	0	0	0	8,668	11/01/2044	1FM
81745M-AE-1	SEQUOIA MORTGAGE TRUST 2013-2		09/01/2020	PAYDOWN		827,652	827,652	825,583	827,609	0	42	0	42	0	827,652	0	0	0	19,845	02/01/2043	1FM
81745Q-AA-0	SEQUOIA MORTGAGE TRUST 2015-1		09/01/2020	PAYDOWN		1,091,002	1,091,002	1,103,276	1,091,002	0	0	0	0	0	1,091,002	0	0	0	25,462	01/01/2045	1FM
81745Y-AZ-8	SEQUOIA MORTGAGE TRUST 2013-12		09/01/2020	PAYDOWN		419,742	419,742	432,713	426,061	0	(6,319)	0	(6,319)	0	419,742	0	0	0	11,412	12/01/2043	1FM
81746R-CB-3	SEQUOIA MORTGAGE TRUST 2016-2		09/01/2020	PAYDOWN		31,836	31,836	31,866	31,857	0	(21)	0	(21)	0	31,836	0	0	0	788	08/01/2046	1FM
81746V-AU-4	SEQUOIA MORTGAGE TRUST 2018-3		09/01/2020	PAYDOWN		701,030	701,030	692,267	693,451	0	7,579	0	7,579	0	701,030	0	0	0	16,401	03/01/2048	1FM
81747J-AA-4	SEQUOIA MORTGAGE TRUST 2018-6		09/01/2020	PAYDOWN		1,693,902	1,693,902	1,719,310	1,712,565	0	(18,663)	0	(18,663)	0	1,693,902	0	0	0	44,737	07/01/2048	1FM
81748A-AA-2	SEQUOIA MORTGAGE TRUST 2020-3		09/01/2020	PAYDOWN		406,561	406,561	414,946	0	0	(8,385)	0	(8,385)	0	406,561	0	0	0	5,056	04/01/2050	1FE
81748H-AU-3	SEQUOIA MORTGAGE TRUST 2018-8		09/01/2020	PAYDOWN		1,212,901	1,212,901	1,204,506	894,752	0	7,034	0	7,034	0	1,212,901	0	0	0	27,136	11/01/2048	1FM
81748J-AD-7	SEQUOIA MORTGAGE TRUST 2019-4		09/01/2020	PAYDOWN		2,296,807	2,296,807	2,342,743	0	0	(45,936)	0	(45,936)	0	2,296,807	0	0	0	20,602	11/01/2049	1FE
822800-BZ-3	SHELLPOINT CO-ORIGINATOR TRUST 2015-1		09/01/2020	PAYDOWN		91,739	91,739	89,744	90,390	0	1,349	0	1,349	0	91,739	0	0	0	2,518	08/01/2045	1FM
822800-CB-5	SHELLPOINT CO-ORIGINATOR TRUST 2015-1		09/01/2020	PAYDOWN		80,631	80,631	80,341	80,387	0	243	0	243	0	80,631	0	0	0	2,213	08/01/2045	1FM
826525-AA-5	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND		09/20/2020	PAYDOWN		246,156	246,156	246,108	0	0	48	0	48	0	246,156	0	0	0	336	07/20/2037	1FE
83379#-AE-5	SODEXO INC 4.34 04MAR29		08/14/2020	CALL 126.480223		5,059,209	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	1,223,164	03/04/2029	1
85022W-AM-6	SPRINGCASTLE FUNDING ASSET-BACKED NOTES		09/25/2020	PAYDOWN		5,000,000	5,000,000	5,061,719	5,060,436	0	(60,436)	0	(60,436)	0	5,000,000	0	0	0	134,250	05/27/2036	1FE
85234#-AB-1	STADIUM FDG TR 5.0 01APR39		04/01/2020	VARIOUS		59	59	59	59	0	0	0	0	0	59	0	0	0	0	04/01/2039	2PL
86212U-AB-2	STORE MASTER FUNDING LLC		09/21/2020	PAYDOWN		10,690	10,690	10,687	10,690	0	0	0	0	0	10,690	0	0	0	332	03/20/2043	1FE
86213A-AB-5	STORE MASTER FUNDING LLC		09/20/2020	PAYDOWN		10,054	10,054	10,045	10,055	0	0	0	0	0	10,054	0	0	0	349	11/20/2043	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
86213C-AB-1	STORE MASTER FUNDING I LLC		09/20/2020	PAYDOWN		6,250	6,250	6,247	6,249	0	1	0	1	0	6,250	0	0	0	174	04/20/2045	1FE
87264A-AN-5	T-MOBILE USA INC		09/01/2020	CALL 102.125		1,021,250	1,000,000	1,015,000	1,007,266	0	(1,628)	0	(1,628)	0	1,005,638	0	(5,638)	(5,638)	85,000	03/01/2025	3FE
87342R-AB-0	TACO BELL FUNDING LLC		08/25/2020	PAYDOWN		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	369	05/25/2046	2FE
87612B-AY-8	TARGA RESOURCES PARTNERS LP / TARGA RESO		08/18/2020	NON-BROKER TRADE, BO		1,059,487	1,038,000	1,089,900	1,065,269	0	(9,797)	0	(9,797)	0	1,055,472	0	4,014	4,014	64,810	03/15/2024	3FE
88607A-AB-5	THUNDERBOLT III AIRCRAFT LEASE LTD		08/15/2020	PAYDOWN		233,222	233,222	226,175	226,355	0	6,867	0	6,867	0	233,222	0	0	0	7,385	11/15/2039	2FE
891098-AA-3	TORO MTG FTG TR 2017-RE 4.0		08/14/2020	VARIOUS		4,149,330	3,998,032	4,027,492	3,972,835	0	3,908	0	3,908	0	3,976,743	0	172,587	172,587	113,625	04/01/2074	2PL
89177J-AC-2	TOWD POINT MORTGAGE TRUST 2019-2		09/25/2020	VARIOUS		22,609,844	21,000,000	20,954,063	9,532,602	0	4,701	0	4,701	0	20,977,303	0	1,632,541	1,632,541	603,014	12/01/2058	1FM
898813-AR-1	TUCSON ELECTRIC POWER CO		07/20/2020	CITIGROUP GLOBAL MKT		3,762,420	3,000,000	2,974,140	0	0	(109)	0	(109)	0	2,974,031	0	788,389	788,389	34,333	06/15/2050	1FE
90272*-AA-0	UHC (SENIOR NT) CTL PA 3.5 15MAY33		09/15/2020	SINKING PAYMENT		38,739	38,739	38,739	38,739	0	0	0	0	0	38,739	0	0	0	904	05/15/2033	1
90276W-AT-4	UBS COMMERCIAL MORTGAGE TRUST 2017-C7		09/01/2020	PAYDOWN		0	0	56,150	46,731	0	(4,381)	0	(4,381)	0	0	0	0	0	6,218	12/01/2050	1FE
90276Y-AF-0	UBS COMMERCIAL MORTGAGE TRUST 2019-C16		09/01/2020	PAYDOWN		0	0	5,931	5,504	0	(370)	0	(370)	0	0	0	0	0	569	04/01/2052	1FE
90278K-BB-6	UBS COMMERCIAL MORTGAGE TRUST 2018-C14		09/01/2020	PAYDOWN		0	0	10,590	9,581	0	(616)	0	(616)	0	0	0	0	0	1,018	12/01/2051	1FE
90278L-AZ-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C15		09/01/2020	PAYDOWN		0	0	8,805	7,981	0	(530)	0	(530)	0	0	0	0	0	870	12/01/2051	1FE
90278M-BB-2	UBS COMMERCIAL MORTGAGE TRUST		09/01/2020	PAYDOWN		0	0	11,095	10,863	0	(670)	0	(670)	0	0	0	0	0	997	10/01/2052	1FE
90353D-BA-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C12		09/01/2020	PAYDOWN		0	0	14,276	12,488	0	(813)	0	(813)	0	0	0	0	0	1,314	08/01/2051	1FE
90783W-AA-1	UNION PACIFIC RAILROAD CO 2006 PASS THRO		07/02/2020	SINKING PAYMENT		115	115	115	115	0	0	0	0	0	115	0	0	0	7	07/02/2030	1FE
909287-AA-2	UAL 2007-1 PASS THROUGH TRUST		07/02/2020	SINKING PAYMENT		124,043	124,043	133,439	127,273	0	(3,230)	0	(3,230)	0	124,043	0	0	0	8,232	07/02/2022	3FE
90932Q-AB-2	UNITED AIRLINES 2014-2 CLASS B PASS THRO		09/03/2020	SINKING PAYMENT		245,454	245,454	245,257	245,383	0	71	0	71	0	245,454	0	0	0	11,352	09/03/2022	3FE
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PASS THRO		07/07/2020	SINKING PAYMENT		85,648	85,648	85,648	85,648	0	0	0	0	0	85,648	0	0	0	3,126	01/07/2026	2FE
911365-BD-5	UNITED RENTALS NORTH AMERICA INC		08/28/2020	CALL 102.75		1,027,500	1,000,000	952,500	969,966	0	3,017	0	3,017	0	972,983	0	27,017	27,017	89,069	07/15/2025	3FE
913903-AR-1	UNIVERSAL HEALTH SERVICES INC		09/28/2020	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	55,021	08/01/2022	2FE
91474@-AA-2	UNIVERSITY OF MICHIGAN		09/15/2020	SINKING PAYMENT		46,161	46,161	46,161	46,161	0	0	0	0	0	46,161	0	0	0	1,087	06/15/2039	1
917435-AA-7	UTAH HOUSING CORP		07/01/2020	SINKING PAYMENT		36,486	36,486	36,313	36,637	0	(151)	0	(151)	0	36,486	0	0	0	1,967	07/01/2050	1FE
92211M-AC-7	VANTAGE DATA CENTERS ISSUER LLC		09/15/2020	PAYDOWN		10,000	10,000	10,044	10,028	0	(28)	0	(28)	0	10,000	0	0	0	271	02/16/2043	1FE
92890K-BD-6	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C22		09/01/2020	PAYDOWN		0	0	27,699	16,498	0	(2,389)	0	(2,389)	0	0	0	0	0	3,084	09/01/2057	1FE
92890N-AA-7	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10		09/01/2020	PAYDOWN		0	0	22,850	9,863	0	(2,193)	0	(2,193)	0	0	0	0	0	2,805	12/01/2045	1FE
92930R-AF-9	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C9		09/01/2020	PAYDOWN		0	0	28,438	11,618	0	(2,722)	0	(2,722)	0	0	0	0	0	3,436	11/01/2045	1FE
92935J-AE-5	WF-RBS COMMERCIAL MORTGAGE TRUST 2011-C2		09/01/2020	PAYDOWN		0	0	313,993	78,835	0	(66,101)	0	(66,101)	0	0	0	0	0	67,586	02/01/2044	1FE
92939K-AH-1	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24		09/01/2020	PAYDOWN		0	0	24,582	13,027	0	(2,005)	0	(2,005)	0	0	0	0	0	2,387	11/01/2047	1FE
929766-KS-1	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		09/01/2020	PAYDOWN		101,076	101,076	98,910	100,469	0	607	0	607	0	101,076	0	0	0	4,207	10/01/2035	1FM
929766-WV-1	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		09/01/2020	PAYDOWN		14,603	14,632	9,247	9,247	0	0	0	0	0	9,247	0	5,356	5,356	526	10/01/2041	1FM
94973V-AT-4	ANTHEM INC		09/14/2020	PERSHING & COMPANY		5,067,370	3,500,000	3,827,420	3,778,162	0	(5,787)	0	(5,787)	0	3,772,375	0	1,294,995	1,294,995	220,481	08/15/2040	2FE
94982D-AA-4	WELLS FARGO MORTGAGE BACKED SECURITIES 2		06/09/2020	STIFEL NICHOLAUS & C		(15,768)	0	0	0	0	239	0	239	0	239	0	(16,007)	(16,007)	0	08/01/2035	4FE
949831-AS-0	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2020	PAYDOWN		361,256	361,256	364,756	364,324	0	(3,068)	0	(3,068)	0	361,256	0	0	0	8,109	07/01/2049	1FE
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	19,463	15,693	0	(1,901)	0	(1,901)	0	0	0	0	0	2,195	09/01/2058	1FE
94989W-AV-9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	36,705	21,839	0	(2,574)	0	(2,574)	0	0	0	0	0	3,602	11/01/2048	1FE
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	13,501	8,076	0	(905)	0	(905)	0	0	0	0	0	1,390	01/01/2059	1FE
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	364,392	206,408	0	(30,893)	0	(30,893)	0	0	0	0	0	45,180	01/01/2059	1FE
95000D-BG-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	36,973	22,233	0	(2,641)	0	(2,641)	0	0	0	0	0	3,756	06/01/2049	1FE
95000J-AY-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	17,480	11,466	0	(1,286)	0	(1,286)	0	0	0	0	0	1,769	12/01/2059	1FE
95000K-BE-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	25,519	16,775	0	(1,933)	0	(1,933)	0	0	0	0	0	2,614	11/01/2049	1FE
95001J-AY-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	8,474	8,072	0	(616)	0	(616)	0	0	0	0	0	886	05/01/2051	1FE
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	4,717	4,273	0	(276)	0	(276)	0	0	0	0	0	449	01/01/2052	1FE
95001Y-AF-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2020	PAYDOWN		0	0	1,958	1,942	0	(112)	0	(112)	0	0	0	0	0	173	12/01/2052	1FE
95058X-AC-2	WENDY'S FUNDING LLC		09/15/2020	PAYDOWN		13,625	13,625	13,883	13,812	0	(187)	0	(187)	0	13,625	0	0	0	460	06/15/2045	2FE
96221Q-AH-6	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C18		09/01/2020	PAYDOWN		0	0	64,071	37,706	0	(6,876)	0	(6,876)	0	0	0	0	0	8,809	12/01/2046	1FE
96928*-FR-3	WALGREEN CO		09/15/2020	SINKING PAYMENT		32,457	32,457	32,457	32,457	0	0	0	0	0	32,457	0	0	0	1,100	09/15/2038	2
97063Q-AB-8	WILLIS ENGINE STRUCTURED TRUST III		09/15/2020	PAYDOWN		73,461	73,461	72,210	72,516	0	946	0	946	0	73,461	0	0	0	3,357	08/15/2042	2FE
97652Q-BK-4	WINWATER MORTGAGE LOAN TRUST 2014-2		09/01/2020	PAYDOWN		186,964	186,964	195,144	192,390	0	(5,426)	0	(5,426)	0	186,964	0	0	0	5,158	09/01/2044	1FM
97652R-BA-4	WINWATER MORTGAGE LOAN TRUST 2014-3		09/01/2020	PAYDOWN		388,357	388,357	393,394	391,152	0	(2,794)	0	(2,794)	0	388,357	0	0	0	10,426	11/01/2044	1FM
97652R-BB-2	WINWATER MORTGAGE LOAN TRUST 2014-3		09/01/2020	PAYDOWN		318,456	318,456	330,510	326,141	0	(7,685)	0	(7,685)	0	318,456	0	0	0	8,549	11/01/2044	1FM
97652T-BD-4	WINWATER MORTGAGE LOAN TRUST 2015-1		09/01/2020	PAYDOWN		282,839	282,839	275,558	277,316	0	5,523	0	5,523	0	282,839	0	0	0	7,338	01/01/2045	1FM
97652U-BE-9	WINWATER MORTGAGE LOAN TRUST 2015-2		09/01/2020	PAYDOWN		269,293	269,293	275,416	272,833	0	(3,539)	0	(3,539)	0	269,293	0	0	0	6,902	02/01/2045	1FM
97652U-BF-6	WINWATER MORTGAGE LOAN TRUST 2015-2		09/01/2020	PAYDOWN		301,947	301,947	302,796	302,289	0	(342)	0	(342)	0	301,947	0	0	0	7,739	02/01/2045	1FM
97654D-AQ-9	WINWATER MORTGAGE LOAN TRUST 2015-5		09/01/2020	PAYDOWN		447,518	447,518	451,154	447,518	0	0	0	0	0	447,518	0	0	0	10,387	08/01/2045	1FM
00908P-AA-5	AIR CANADA 2017-1 CLASS AA PASS THROUGH	A	07/15/2020	SINKING PAYMENT		38,400	38,400	38,400	38,400	0	0	0	0	0	38,400	0	0	0	1,267	01/15/2030	1FE
00908P-AB-3	AIR CANADA 2017-1 CLASS A PASS THROUGH T	A	07/15/2020	SINKING PAYMENT		168,781	168,781	161,363	162,131	0	6,650	0	6,650	0	168,781	0	0	0	5,992	01/15/2030	2FE
00908P-AC-1	AIR CANADA 2017-1 CLASS B PASS THROUGH T	A	07/15/2020	SINKING PAYMENT		48,942	48,942	48,942	48,942	0	0	0	0	0	48,942	0	0	0	1,811	01/15/2026	2FE

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
65334H-AG-7	CNOOC PETROLEUM NORTH AMERICA ULC	A	07/23/2020	WELLS FARGO SECS LLC		4,526,160	3,000,000	3,848,940	3,779,855	0	(17,678)	0	(17,678)	0	3,762,178	0	763,982	763,982	134,400	05/15/2037	1FE
92849T-AJ-7	VITERRA INC	A	08/01/2020	MATURITY		1,000,000	1,000,000	994,810	999,558	0	442	0	442	0	1,000,000	0	0	0	59,500	08/01/2020	2FE
055451-AR-9	BHP BILLITON FINANCE USA LTD	D	07/27/2020	JEFFERIES & COMPANY,		6,554,170	5,000,000	4,876,350	4,895,393	0	1,746	0	1,746	0	4,897,139	0	1,657,031	1,657,031	191,240	02/24/2042	1FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	D	09/15/2020	PAYDOWN		159,810	159,810	159,809	159,809	0	1	0	1	0	159,810	0	0	0	4,608	12/16/2041	1FE
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	D	09/15/2020	PAYDOWN		93,750	93,750	93,746	93,748	0	2	0	2	0	93,750	0	0	0	3,625	12/16/2041	2FE
146900-AQ-8	CASCADES INC	D	08/17/2020	NON-BROKER TRADE, BO		3,563,000	3,500,000	3,412,500	3,455,598	0	7,068	0	7,068	0	3,462,666	0	100,334	100,334	219,139	07/15/2023	3FE
15673L-AA-5	CERBERUS LOAN FUNDING XXI LP	D	07/15/2020	PAYDOWN		77,496	77,496	77,496	77,496	0	0	0	0	0	77,496	0	0	0	1,849	10/15/2027	1FE
24664U-AC-4	DELEK & AVNER TAMAR BOND LTD	D	07/15/2020	CALL 101.9177		3,057,531	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	125,442	12/30/2020	2FE
31503A-AA-2	FERMACA ENTERPRISES S DE RL DE CV	D	09/30/2020	SINKING PAYMENT		43,290	43,290	43,290	43,290	0	0	0	0	0	43,290	0	0	0	1,380	03/30/2038	2FE
34960N-AQ-9	FORTRESS CREDIT BSL III LTD	D	09/03/2020	CALL 100		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	195,563	04/18/2031	1FE
54008P-AW-3	LOCKWOOD GROVE CLO LTD	D	07/27/2020	PAYDOWN		93,801	93,801	93,801	93,801	0	0	0	0	0	93,801	0	0	0	1,977	01/25/2030	1FE
56576L-AY-5	MARATHON CLO VIII LTD	D	08/27/2020	VARIOUS		7,645,106	10,117,927	10,067,927	9,970,461	0	25,473	0	25,473	0	10,113,861	0	(2,468,755)	(2,468,755)	442,549	10/18/2031	3FE
65504L-AN-7	NOBLE HOLDING INTERNATIONAL LTD	D	07/31/2020	JEFFERIES & COMPANY,		45,000	3,000,000	2,991,600	3,000,000	0	0	0	0	0	3,000,000	0	(2,955,000)	(2,955,000)	119,250	04/01/2025	5FE
70469Q-AK-5	PEAKS CLO 1 LTD	D	07/27/2020	PAYDOWN		48,880	48,880	48,880	48,880	0	0	0	0	0	48,880	0	0	0	1,180	07/25/2030	1FE
81881Q-AS-5	SHACKLETON 2013-III CLO LTD	D	07/15/2020	PAYDOWN		43,551	43,551	43,551	43,551	0	0	0	0	0	43,551	0	0	0	930	07/15/2030	1FE
83610J-AE-6	SOUND POINT CLO XIX LTD	D	09/10/2020	CALL 100		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	187,518	04/15/2031	1FE
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD	D	09/15/2020	PAYDOWN		75,385	75,385	75,812	75,733	0	(348)	0	(348)	0	75,385	0	0	0	2,249	05/17/2032	1FE
88606W-AB-8	THUNDERBOLT AIRCRAFT LEASE LTD	D	09/15/2020	PAYDOWN		1,036	1,036	1,028	1,036	0	0	0	0	0	1,036	0	0	0	40	05/17/2032	2FE
89152U-AF-9	TOTAL CAPITAL SA	D	09/24/2020	BARCLAYS CAPITAL FIX		3,189,375	3,150,000	3,130,656	3,147,460	0	1,597	0	1,597	0	3,149,057	0	40,318	40,318	150,150	01/28/2021	1FE
G0566*-AB-5	ARQIVA PP FING PLC 4.101 30JUN25	B	07/31/2020	CALL 109.651		4,950,743	4,514,999	5,218,136	4,557,140	0	0	0	0	660,996	5,218,136	(703,136)	0	(703,136)	638,434	06/30/2025	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						330,513,968	320,623,981	323,387,756	229,208,706	196,611	318,582	0	515,193	660,996	322,207,843	(703,136)	7,252,847	6,549,711	11,848,715	XXX	XXX
91731K-AA-8	USB CAPITAL IX		09/18/2020	PERSHING & COMPANY		518,925	561,000	493,680	494,863	0	4	0	4	0	494,867	0	24,058	24,058	18,708	01/01/9999	2FE
4899999. Subtotal - Bonds - Hybrid Securities						518,925	561,000	493,680	494,863	0	4	0	4	0	494,867	0	24,058	24,058	18,708	XXX	XXX
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING CO		09/30/2020	NON-BROKER TRADE, BO		5,089	5,089	4,933	4,908	0	66	0	66	0	4,973	0	116	116	192	04/03/2024	4FE
38740T-AB-7	GRANITE US HOLDINGS CORP		09/30/2020	NON-BROKER TRADE, BO		3,750	3,750	3,638	3,641	0	10	0	10	0	3,651	0	99	99	190	09/30/2026	5FE
83600V-AD-3	SOTERA HEALTH HOLDINGS LLC		09/30/2020	NON-BROKER TRADE, BO		7,500	7,500	7,425	7,425	0	4	0	4	0	7,429	0	71	71	337	11/22/2026	4FE
99AAB9-76-8	CALIFORNIA RESOURCES		03/24/2020	NON-BROKER TRADE, BO		0	0	583	0	0	(1)	0	(1)	0	582	0	(582)	(582)	0	12/31/2022	4FE
C8000C-AB-9	POWER SOLUTIONS 4/1 0.0000% DUE 04/30/26		09/30/2020	NON-BROKER TRADE, BO		7,500	7,500	7,428	7,466	0	4	0	4	0	7,470	0	30	30	245	04/30/2026	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						23,839	23,839	24,006	23,440	0	83	0	83	0	24,105	0	(266)	(266)	964	XXX	XXX
8399997. Total - Bonds - Part 4						520,930,294	504,037,983	516,952,221	334,857,912	196,611	(1,321,594)	0	(1,124,984)	660,996	508,785,633	(703,136)	11,091,382	10,388,246	17,556,779	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						520,930,294	504,037,983	516,952,221	334,857,912	196,611	(1,321,594)	0	(1,124,984)	660,996	508,785,633	(703,136)	11,091,382	10,388,246	17,556,779	XXX	XXX
30767E-30-7	FARM CREDIT BANK OF TEXAS		08/19/2020	CORP ACTION-CALL, PI	7,000.000	7,000,000	0.00	8,670,830	8,670,830	0	0	0	0	0	8,670,830	0	(1,670,830)	(1,670,830)	474,444		2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,000,000	XXX	8,670,830	8,670,830	0	0	0	0	0	8,670,830	0	(1,670,830)	(1,670,830)	474,444	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						7,000,000	XXX	8,670,830	8,670,830	0	0	0	0	0	8,670,830	0	(1,670,830)	(1,670,830)	474,444	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						7,000,000	XXX	8,670,830	8,670,830	0	0	0	0	0	8,670,830	0	(1,670,830)	(1,670,830)	474,444	XXX	XXX
05465P-10-1	AXONICS MODULATION TECHNOLOGIES INC		09/29/2020	BANC/AMERICA SECUR.L	14,903.000	692,821		655,732	0	0	0	0	0	0	655,732	0	37,089	37,089	0		
22266L-10-6	COUPA SOFTWARE INC		08/13/2020	STIFEL NICHOLAUS & C	5,503.000	1,628,767		1,529,061	0	0	0	0	0	0	1,529,061	0	99,706	99,706	0		
31338@-10-6	FHLB OF PITTSBURGH		09/18/2020	NON-BROKER TRADE, BO	100,000.000	10,000,000		10,000,000	4,489,000	0	0	0	0	0	10,000,000	0	0	0	217,477		
76029N-10-6	REPLIMUNE GROUP INC		08/17/2020	BANC/AMERICA SECUR.L	11,114.000	255,859		270,052	0	0	0	0	0	0	270,052	0	(14,193)	(14,193)	0		
91688F-10-4	UPWORK INC		09/25/2020	BANC/AMERICA SECUR.L	46,103.000	748,698		695,694	0	0	0	0	0	0	695,694	0	53,004	53,004	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						13,326,145	XXX	13,150,539	4,489,000	0	0	0	0	0	13,150,539	0	175,606	175,606	217,477	XXX	XXX
9799997. Total - Common Stocks - Part 4						13,326,145	XXX	13,150,539	4,489,000	0	0	0	0	0	13,150,539	0	175,606	175,606	217,477	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						13,326,145	XXX	13,150,539	4,489,000	0	0	0	0	0	13,150,539	0	175,606	175,606	217,477	XXX	XXX
9899999. Total - Preferred and Common Stocks						20,326,145	XXX	21,821,369	13,159,830	0	0	0	0	0	21,821,369	0	(1,495,224)	(1,495,224)	691,921	XXX	XXX
9999999 - Totals						541,256,439	XXX	538,773,590	348,017,742	196,611	(1,321,594)	0	(1,124,984)	660,996	530,607,002	(703,136)	9,596,158	8,893,022	18,248,699	XXX	XXX

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
SPX US C 2700 10/02/20	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/12/2020	10/02/2020	6,700	18,090,000	2700.000	0	1,351,792	0	4,438,145		4,438,145	3,086,353	0	0	0	0		
SPX US C 2857 03/08/21	EQUITY RISK	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	03/31/2020	03/08/2021	14,318	40,906,526	2857.000	0	2,466,562	0	8,338,293		8,338,293	5,871,731	0	0	0	0		
SPX US C 2950 10/02/20	EQUITY RISK	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/02/2020	10/02/2020	6,700	19,765,000	2950.000	0	1,333,702	0	2,763,173		2,763,173	1,429,471	0	0	0	0		
SPX US C 3098 10/28/20	EQUITY RISK	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	03/31/2020	10/28/2020	16,982	52,610,236	3098.000	0	864,554	0	4,919,738		4,919,738	4,055,185	0	0	0	0		
SPX US C 3250 10/30/20	EQUITY RISK	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	02/24/2020	10/30/2020	7,700	25,025,000	3250.000	0	1,372,756	0	1,314,020		1,314,020	(58,736)	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	7,389,365	0	21,773,369	XXX	21,773,369	14,384,004	0	0	0	0	XXX	XXX
IRS PUT SWO USD 1.22% 12/11/20	INTEREST RATE	N/A	Interest Rate	MIZUHO SECURITIES US 5493004GRDTUI7EMIZ82	08/11/2020	12/11/2020	20,000,000	20,000,000	1.220	0	420,000	0	489,914		489,914	69,914	0	0	0	0		
IRS PUT SWO USD 1.3% 12/01/20	INTEREST RATE	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/01/2020	12/01/2020	20,000,000	20,000,000	1.300	0	442,000	0	292,331		292,331	(149,669)	0	0	0	0		
IRS PUT SWO USD 3.5% 10/15/2050	INTEREST RATE	N/A	Interest Rate	DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	10/10/2019	10/13/2020	100,000,000	100,000,000	3.500	120,000	0	0	0		0	(129,833)	0	0	0	0		
IRS PUT SWO USD 3.5% 10/23/2050	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	100,000,000	100,000,000	3.500	120,000	0	0	0		0	(140,637)	0	0	0	0		
IRS PUT SWO USD 3.75% 4/21/2051	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	10/17/2019	04/19/2021	100,000,000	100,000,000	3.750	139,000	0	0	32,975		32,975	(199,187)	0	0	0	0		
IRS PUT SWO USD 4.5% 11/02/2020	INTEREST RATE	N/A	Interest Rate	GOLDMAN SACHS & CO, KD3XUN7C6T14HNAYLU02	05/02/2019	11/02/2020	100,000,000	100,000,000	4.500	45,000	0	0	0		0	(24,495)	0	0	0	0		
IRS PUT SWO USD 4.5% 11/02/2020	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	05/02/2019	11/02/2020	100,000,000	100,000,000	4.500	55,000	0	0	0		0	(24,495)	0	0	0	0		
SPX US P 2950 10/30/20	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/13/2020	10/30/2020	7,700	22,715,000	2950.000	0	779,548	0	115,309		115,309	(664,239)	0	0	0	0		
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										479,000	1,641,548	0	930,529	XXX	930,529	(1,262,640)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										479,000	9,030,913	0	22,703,898	XXX	22,703,898	13,121,363	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	7,389,365	0	21,773,369	XXX	21,773,369	14,384,004	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										479,000	1,641,548	0	930,529	XXX	930,529	(1,262,640)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										479,000	9,030,913	0	22,703,898	XXX	22,703,898	13,121,363	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IRS CALL SWO USD 1.4% 10/23/2050	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	20,000,000	20,000,000	1.400	(413,000)	0	0	(1,567,673)		(1,567,673)	(1,379,510)	0	0	0	0		
IRS CALL SWO USD 1.900% 11/02/2020	INTEREST RATE	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/02/2019	11/02/2020	60,000,000	60,000,000	1.900	(471,750)	0	0	(12,612,828)		(12,612,828)	(10,695,942)	0	0	0	0		
SPX US C 2295 03/22/21	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/24/2020	03/22/2021	18,401	42,230,295	2295.000	0	(5,903,041)	0	(19,874,419)		(19,874,419)	(13,971,378)	0	0	0	0		
SPX US C 2575 03/25/21	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/27/2020	03/25/2021	10,240	26,368,000	2575.000	0	(2,991,616)	0	(8,464,467)		(8,464,467)	(5,472,851)	0	0	0	0		
SPX US C 2700 10/02/20	EQUITY RISK	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/02/2020	10/02/2020	6,700	18,090,000	2700.000	0	(2,454,344)	0	(4,438,145)		(4,438,145)	(1,983,801)	0	0	0	0		
SPX US C 2857 03/08/21	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/10/2020	03/08/2021	14,318	40,906,526	2857.000	0	(3,401,098)	0	(8,338,293)		(8,338,293)	(4,937,195)	0	0	0	0		

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX US C 2950 10/02/20	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/12/2020	10/02/2020	6,700	19,765,000	2950.000	0	(642,262)	0	(2,763,173)		(2,763,173)	(2,120,911)	0	0	0	0		
SPX US C 3098 10/28/20	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/29/2019	10/28/2020	16,982	52,610,236	3098.000	(2,721,196)	0	0	(4,919,738)		(4,919,738)	(398,206)	0	0	0	0		
SPX US C 3118 03/04/21	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/06/2020	03/04/2021	8,764	27,326,152	3118.000	0	(1,608,194)	0	(3,312,900)		(3,312,900)	(1,704,706)	0	0	0	0		
SPX US C 3250 10/30/20	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/21/2020	10/30/2020	7,700	25,025,000	3250.000	0	(1,214,791)	0	(1,314,020)		(1,314,020)	(99,229)	0	0	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(3,605,946)	(18,215,345)	0	(67,605,656)	XXX	(67,605,656)	(42,763,731)	0	0	0	0	XXX	XXX
SPX US P 2950 10/30/20	EQUITY RISK	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	02/24/2020	10/30/2020	7,700	22,715,000	2950.000	0	(734,426)	0	(115,309)		(115,309)	619,117	0	0	0	0		
0659999999. Subtotal - Written Options - Hedging Other - Put Options										0	(734,426)	0	(115,309)	XXX	(115,309)	619,117	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(3,605,946)	(18,949,771)	0	(67,720,965)	XXX	(67,720,965)	(42,144,614)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(3,605,946)	(18,215,345)	0	(67,605,656)	XXX	(67,605,656)	(42,763,731)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	(734,426)	0	(115,309)	XXX	(115,309)	619,117	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(3,605,946)	(18,949,771)	0	(67,720,965)	XXX	(67,720,965)	(42,144,614)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IRS_USD_PAY_0.292_REC_USD LIBOR 3M_06/24/2020_06/24/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/22/2020	06/24/2024	0	108,000,000	LIB3 / (.292)	0	0	1,570	(102,013)		(102,013)	(102,013)	0	0	0	1,043,507		
IRS_USD_PAY_0.303_REC_USD LIBOR 3M_06/24/2020_06/24/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/22/2020	06/24/2024	0	238,000,000	LIB3 / (.303)	0	0	(3,593)	(322,368)		(322,368)	(322,368)	0	0	0	2,299,580		
IRS_USD_PAY_0.348_REC_USD LIBOR 3M_10/02/2020_10/02/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/30/2020	10/02/2025	0	120,000,000	LIB3 / (.348)	0	0	0	0		0	0	0	0	0	1,342,743		
IRS_USD_PAY_0.353_REC_USD LIBOR 3M_06/24/2020_06/24/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/22/2020	06/24/2025	0	264,000,000	LIB3 / (.353)	0	0	(39,553)	(311,795)		(311,795)	(311,795)	0	0	0	2,872,099		
IRS_USD_PAY_0.422_REC_USD LIBOR 3M_10/02/2020_10/02/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/30/2020	10/02/2026	0	115,000,000	LIB3 / (.422)	0	0	0	0		0	0	0	0	0	1,409,421		
IRS_USD_PAY_0.426_REC_USD LIBOR 3M_06/24/2020_06/24/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/22/2020	06/24/2026	0	266,000,000	LIB3 / (.426)	0	0	(92,173)	(408,574)		(408,574)	(408,574)	0	0	0	3,184,856		
IRS_USD_PAY_0.496_REC_USD LIBOR 3M_05/05/2020_05/05/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/01/2020	05/05/2027	0	205,000,000	LIB3 / (.496)	0	0	(48,187)	(441,480)		(441,480)	(441,480)	0	0	0	2,632,726		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_0.561_REC_USD LIBOR 3M_06/24/2020_06/24/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/22/2020	06/24/2028	0	64,000,000	LIB3 / (.561)	0	0	(45,457)	(51,533)		(51,533)	(51,533)	0	0	0	890,094		
IRS_USD_PAY_0.655_REC_USD LIBOR 3M_03/31/2020_03/31/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/27/2020	03/31/2029	0	163,000,000	LIB3 / (.655)	0	0	189,950	(654,643)		(654,643)	(654,643)	0	0	0	2,376,687		
IRS_USD_PAY_0.675_REC_USD LIBOR 3M_03/31/2020_03/31/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/27/2020	03/31/2030	0	108,000,000	LIB3 / (.675)	0	0	114,997	(10,787)		(10,787)	(10,787)	0	0	0	1,664,752		
IRS_USD_PAY_0.705_REC_USD LIBOR 3M_04/08/2020_04/08/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/06/2020	04/08/2030	0	72,000,000	LIB3 / (.705)	0	0	49,208	(193,899)		(193,899)	(193,899)	0	0	0	1,111,113		
IRS_USD_PAY_0.713_REC_USD LIBOR 3M_07/27/2020_07/27/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/23/2020	07/27/2035	0	160,000,000	LIB3 / (.713)	0	0	(131,089)	4,803,708		4,803,708	4,803,708	0	0	0	3,080,793		
IRS_USD_PAY_0.72_REC_USD LIBOR 3M_03/25/2020_03/25/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2020	03/25/2050	0	84,000,000	LIB3 / (.720)	0	0	15,355	8,637,702		8,637,702	8,637,702	0	0	0	2,281,237		
IRS_USD_PAY_0.735_REC_USD LIBOR 3M_03/31/2020_03/31/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/27/2020	03/31/2035	0	162,000,000	LIB3 / (.735)	0	0	123,625	4,022,642		4,022,642	4,022,642	0	0	0	3,085,117		
IRS_USD_PAY_0.741_REC_USD LIBOR 3M_05/05/2020_05/05/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/01/2020	05/05/2035	0	162,000,000	LIB3 / (.741)	0	0	(199,044)	4,002,625		4,002,625	4,002,625	0	0	0	3,095,296		
IRS_USD_PAY_0.79_REC_USD LIBOR 3M_08/03/2020_08/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/30/2020	08/03/2050	0	187,000,000	LIB3 / (.790)	0	0	(161,085)	16,005,388		16,005,388	16,005,388	0	0	0	5,109,266		
IRS_USD_PAY_0.81_REC_USD LIBOR 3M_03/26/2020_03/26/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/24/2020	03/26/2050	0	108,000,000	LIB3 / (.810)	0	0	52,418	8,558,893		8,558,893	8,558,893	0	0	0	2,933,155		
IRS_USD_PAY_0.82_REC_USD LIBOR 3M_04/08/2020_04/08/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/06/2020	04/08/2040	0	64,000,000	LIB3 / (.820)	0	0	8,372	2,567,038		2,567,038	2,567,038	0	0	0	1,414,322		
IRS_USD_PAY_0.835_REC_USD LIBOR 3M_03/26/2020_03/26/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/24/2020	03/26/2050	0	103,000,000	LIB3 / (.835)	0	0	(39,265)	7,486,684		7,486,684	7,486,684	0	0	0	2,797,361		
IRS_USD_PAY_0.845_REC_USD LIBOR 3M_04/09/2020_04/09/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/07/2020	04/09/2031	0	105,000,000	LIB3 / (.845)	0	0	(7,837)	(1,176,039)		(1,176,039)	(1,176,039)	0	0	0	1,703,523		
IRS_USD_PAY_0.852_REC_USD LIBOR 3M_04/22/2020_04/22/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/20/2020	04/22/2040	0	53,000,000	LIB3 / (.852)	0	0	(25,445)	1,823,734		1,823,734	1,823,734	0	0	0	1,172,385		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_0.868_REC_USD LIBOR 3M_04/09/2020_04/09/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/07/2020	04/09/2032	0	126,000,000	LIB3 / (.868)	0	0	(23,251)	(1,064,125)		(1,064,125)	(1,064,125)	0	0	0	2,139,359		
IRS_USD_PAY_0.9159_REC_USD LIBOR 3M_04/09/2020_04/09/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/07/2020	04/09/2035	0	160,000,000	LIB3 / (.916)	0	0	(66,141)	(46,697)		(46,697)	(46,697)	0	0	0	3,049,617		
IRS_USD_PAY_0.92_REC_USD LIBOR 3M_03/27/2020_03/28/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/25/2020	03/28/2050	0	113,000,000	LIB3 / (.920)	0	0	(67,991)	5,689,665		5,689,665	5,689,665	0	0	0	3,069,234		
IRS_USD_PAY_0.9483_REC_USD LIBOR 3M_04/09/2020_04/09/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/07/2020	04/09/2040	0	62,000,000	LIB3 / (.948)	0	0	(35,227)	1,026,838		1,026,838	1,026,838	0	0	0	1,370,221		
IRS_USD_PAY_0.957_REC_USD LIBOR 3M_06/25/2020_06/25/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/23/2020	06/25/2040	0	41,300,000	LIB3 / (.957)	0	0	(72,515)	648,372		648,372	648,372	0	0	0	917,658		
IRS_USD_PAY_1.063_REC_USD LIBOR 3M_06/09/2020_06/09/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/05/2020	06/09/2035	0	34,700,000	LIB3 / (1.063)	0	0	(81,885)	(706,164)		(706,164)	(706,164)	0	0	0	665,178		
IRS_USD_PAY_1.137_REC_USD LIBOR 3M_03/09/2020_03/09/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/05/2020	03/09/2040	0	41,000,000	LIB3 / (1.137)	0	0	(118,073)	(748,643)		(748,643)	(748,643)	0	0	0	904,142		
IRS_USD_PAY_1.187_REC_USD LIBOR 3M_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/05/2020	03/09/2050	0	199,000,000	LIB3 / (1.187)	0	0	(628,915)	(3,920,238)		(3,920,238)	(3,920,238)	0	0	0	5,400,342		
IRS_USD_PAY_1.189_REC_USD LIBOR 3M_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/05/2020	03/09/2050	0	152,000,000	LIB3 / (1.189)	0	0	(482,083)	(3,074,035)		(3,074,035)	(3,074,035)	0	0	0	4,124,884		
IRS_USD_PAY_1.193_REC_USD LIBOR 3M_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/05/2020	03/09/2050	0	153,000,000	LIB3 / (1.193)	0	0	(488,689)	(3,254,672)		(3,254,672)	(3,254,672)	0	0	0	4,152,022		
IRS_USD_PAY_1.25_REC_USD LIBOR 3M_05/18/2020_05/18/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/14/2020	05/18/2025	0	200,000,000	LIB3 / (1.250)	0	0	(660,418)	(8,572,118)		(8,572,118)	(8,572,118)	0	0	0	2,152,412		
IRS_USD_PAY_2.4281_REC_USD LIBOR 3M_04/18/2019_04/18/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/16/2019	04/18/2024	0	215,000,000	LIB3 / (2.428)	0	0	(1,962,800)	(16,544,281)		(16,544,281)	(10,074,287)	0	0	0	2,025,651		
IRS_USD_PAY_2.835_REC_USD LIBOR 3M_02/09/2018_02/13/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/09/2018	02/13/2028	0	226,000,000	LIB3 / (2.835)	0	0	(2,996,865)	(38,249,091)		(38,249,091)	(20,920,454)	0	0	0	3,068,807		
IRS_USD_PAY_2.84029_REC_USD LIBOR 3M_02/15/2018_02/20/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/15/2018	02/20/2025	0	100,000,000	LIB3 / (2.835)	0	0	(1,313,610)	(11,063,039)		(11,063,039)	(5,657,221)	0	0	0	1,048,156		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_2.84029_REC_USD LIBOR 3M_02/15/2018_02/20/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/15/2018	02/20/2025	0	100,000,000	LIB3 / (2.840)	0	0	(1,317,735)	(11,087,126)		(11,087,126)	(5,654,207)	0	0	0	1,048,156		
IRS_USD_PAY_2.86130_REC_US LIBOR 3M_2/2/2018_2/6/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/02/2018	02/06/2021	0	81,900,000	LIB3 / (2.861)	0	0	(1,108,185)	(13,991,983)		(13,991,983)	(7,560,055)	0	0	0	243,446		
IRS_USD_PAY_2.892_REC_USD LIBOR 3M_02/15/2018_02/20/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/15/2018	02/20/2028	0	63,600,000	LIB3 / (2.920)	0	0	(876,101)	(11,184,563)		(11,184,563)	(5,885,463)	0	0	0	864,733		
IRS_USD_PAY_2.95150_REC_US LIBOR 3M_2/5/2018_2/7/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/05/2018	02/07/2048	0	176,000,000	LIB3 / (2.952)	0	0	(2,500,810)	(80,111,739)		(80,111,739)	(46,883,172)	0	0	0	4,604,057		
IRS_USD_PAY_3.163980_REC_USD LIBOR 3M_09/25/2018_09/25/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/21/2018	09/25/2033	0	39,800,000	LIB3 / (3.164)	0	0	(610,492)	(11,579,845)		(11,579,845)	(5,810,147)	0	0	0	717,353		
IRS_USD_REC_0.2717_PAY_USD LIBOR 3M_06/18/2020_06/18/2022_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/16/2020	06/18/2022	0	300,000,000	.272 / (LIB3)	0	0	(28,101)	292,838		292,838	292,838	0	0	0	1,964,409		
IRS_USD_REC_0.3029_PAY_USD LIBOR 3M_07/27/2020_07/27/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/23/2020	07/27/2025	0	60,000,000	.303 / (LIB3)	0	0	5,414	(91,306)		(91,306)	(91,306)	0	0	0	658,953		
IRS_USD_REC_0.3244_PAY_USD LIBOR 3M_07/02/2020_07/02/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/30/2020	07/02/2025	0	50,000,000	.324 / (LIB3)	0	0	1,930	(13,016)		(13,016)	(13,016)	0	0	0	545,216		
IRS_USD_REC_0.3916_PAY_USD LIBOR 3M_08/11/2020_08/11/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/07/2020	08/11/2027	0	50,000,000	.392 / (LIB3)	0	0	9,309	(312,710)		(312,710)	(312,710)	0	0	0	655,065		
IRS_USD_REC_0.423_PAY_USD LIBOR 3M_04/23/2020_04/23/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/21/2020	04/23/2025	0	151,000,000	.423 / (LIB3)	0	0	(192,793)	720,684		720,684	720,684	0	0	0	1,613,014		
IRS_USD_REC_0.424_PAY_USD LIBOR 3M_04/23/2020_04/23/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/21/2020	04/23/2025	0	153,000,000	.424 / (LIB3)	0	0	(194,676)	737,196		737,196	737,196	0	0	0	1,634,378		
IRS_USD_REC_0.44872_PAY_USD LIBOR 3M_05/12/2020_05/12/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/08/2020	05/12/2027	0	143,300,000	.449 / (LIB3)	0	0	37,983	(151,012)		(151,012)	(151,012)	0	0	0	1,843,013		
IRS_USD_REC_0.4711_PAY_USD LIBOR 3M_06/09/2020_06/09/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/05/2020	06/09/2025	0	100,000,000	.471 / (LIB3)	0	0	51,833	677,724		677,724	677,724	0	0	0	1,083,184		
IRS_USD_REC_0.4836_PAY_USD LIBOR 3M_09/28/2020_09/28/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/24/2020	09/28/2027	0	70,000,000	.484 / (LIB3)	0	0	1,460	(45,005)		(45,005)	(45,005)	0	0	0	925,832		

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IRS_USD_REC_0.507_PAY_USD LIBOR 3M_08/28/2020_08/28/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/26/2020	08/28/2027	0	222,000,000	.507 / (LIB3)	0	0	49,525	301,624		301,624	301,624	0	0	0	2,918,335		
IRS_USD_REC_0.511_PAY_USD LIBOR 3M_05/12/2020_05/12/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/08/2020	05/12/2028	0	212,500,000	.511 / (LIB3)	0	0	107,425	(490,140)		(490,140)	(490,140)	0	0	0	2,932,804		
IRS_USD_REC_0.546_PAY_USD LIBOR 3M_05/18/2020_05/18/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/14/2020	05/18/2029	0	158,000,000	.546 / (LIB3)	0	0	110,790	(973,385)		(973,385)	(973,385)	0	0	0	2,321,527		
IRS_USD_REC_0.579_PAY_USD LIBOR 3M_04/22/2020_04/22/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/20/2020	04/22/2027	0	184,000,000	.579 / (LIB3)	0	0	(133,521)	1,422,267		1,422,267	1,422,267	0	0	0	2,356,645		
IRS_USD_REC_0.5892_PAY_USD LIBOR 3M_07/13/2020_07/13/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/09/2020	07/13/2030	0	40,000,000	.589 / (LIB3)	0	0	27,397	(399,368)		(399,368)	(399,368)	0	0	0	625,749		
IRS_USD_REC_0.641_PAY_USD LIBOR 3M_10/02/2020_10/02/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/30/2020	10/02/2029	0	238,000,000	.641 / (LIB3)	0	0	0	0		0	0	0	0	0	3,572,173		
IRS_USD_REC_0.6642_PAY_USD LIBOR 3M_09/18/2020_09/18/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/16/2020	09/18/2030	0	50,000,000	.664 / (LIB3)	0	0	7,781	(192,862)		(192,862)	(192,862)	0	0	0	789,486		
IRS_USD_REC_0.682_PAY_USD LIBOR 3M_03/31/2020_03/31/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/27/2020	03/31/2030	0	51,000,000	.682 / (LIB3)	0	0	(52,509)	38,538		38,538	38,538	0	0	0	786,133		
IRS_USD_REC_0.68662_PAY_USD LIBOR 3M_04/03/2020_04/03/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/01/2020	04/03/2030	0	71,000,000	.687 / (LIB3)	0	0	(68,889)	74,094		74,094	74,094	0	0	0	1,094,893		
IRS_USD_REC_0.724_PAY_USD LIBOR 3M_04/22/2020_04/22/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/20/2020	04/22/2031	0	107,000,000	.724 / (LIB3)	0	0	(9,121)	(164,493)		(164,493)	(164,493)	0	0	0	1,738,905		
IRS_USD_REC_0.7966_PAY_USD LIBOR 3M_08/07/2020_08/07/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/05/2020	08/07/2050	0	10,000,000	.797 / (LIB3)	0	0	8,252	(838,637)		(838,637)	(838,637)	0	0	0	273,273		
IRS_USD_REC_0.827_PAY_USD LIBOR 3M_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/01/2020	04/03/2050	0	15,000,000	.827 / (LIB3)	0	0	(4,142)	(1,122,961)		(1,122,961)	(1,122,961)	0	0	0	407,534		
IRS_USD_REC_0.875_PAY_USD LIBOR 3M_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/01/2020	04/03/2050	0	30,000,000	.875 / (LIB3)	0	0	(1,165)	(1,867,732)		(1,867,732)	(1,867,732)	0	0	0	815,068		
IRS_USD_REC_0.8835_PAY_USD LIBOR 3M_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/01/2020	04/03/2050	0	30,000,000	.884 / (LIB3)	0	0	96	(1,800,760)		(1,800,760)	(1,800,760)	0	0	0	815,068		

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_0.9813_PAY_USD LIBOR 3M_08/20/2020_08/20/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/18/2020	08/20/2050	0	20,000,000	.981 / (LIB3)	0	0	16,449	(698,888)		(698,888)	(698,888)	0	0	0	546,872		
IRS_USD_REC_1.06904_PAY_USD LIBOR 3M_10/01/2020_10/01/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/29/2020	10/01/2050	0	24,000,000	1.069 / (LIB3)	0	0	0	(280,576)		(280,576)	(280,576)	0	0	0	657,507		
IRS_USD_REC_1.104_PAY_USD LIBOR 3M_10/02/2020_10/02/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/30/2020	10/02/2049	0	196,800,000	1.104 / (LIB3)	0	0	0	0		0	0	0	0	0	5,301,254		
IRS_USD_REC_1.116_PAY_USD LIBOR 3M_06/08/2020_06/08/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/04/2020	06/08/2050	0	150,000,000	1.116 / (LIB3)	0	0	379,925	137,270		137,270	137,270	0	0	0	4,087,799		
IRS_USD_REC_1.1282_PAY_USD LIBOR 3M_06/08/2020_06/08/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/04/2020	06/08/2050	0	50,000,000	1.128 / (LIB3)	0	0	128,556	206,774		206,774	206,774	0	0	0	1,362,600		
IRS_USD_REC_1.6835_PAY_USD LIBOR 3M_09/17/2019_09/17/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2024	0	276,000,000	1.684 / (LIB3)	0	0	1,545,994	15,295,291		15,295,291	15,772,771	0	0	0	2,748,634		
IRS_USD_REC_1.74433_PAY_USD LIBOR 3M_09/16/2019_09/16/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/12/2019	09/16/2044	0	98,400,000	1.744 / (LIB3)	0	0	622,492	14,329,226		14,329,226	21,033,310	0	0	0	2,409,197		
IRS_USD_REC_1.7605_PAY_USD LIBOR 3M_09/16/2019_09/16/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/12/2019	09/16/2034	0	148,500,000	1.761 / (LIB3)	0	0	957,442	17,357,356		17,357,356	21,940,237	0	0	0	2,775,189		
IRS_USD_REC_1.7645_PAY_USD LIBOR 3M_09/16/2019_09/16/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/12/2019	09/16/2034	0	148,500,000	1.765 / (LIB3)	0	0	961,897	17,437,631		17,437,631	21,943,268	0	0	0	2,775,189		
IRS_USD_REC_1.77112_PAY_USD LIBOR 3M_09/12/2019_09/12/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/10/2019	09/12/2044	0	104,100,000	1.771 / (LIB3)	0	0	687,941	15,764,986		15,764,986	22,297,785	0	0	0	2,548,172		
IRS_USD_REC_1.77174_PAY_USD LIBOR 3M_09/17/2019_09/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2034	0	148,700,000	1.772 / (LIB3)	0	0	931,342	17,603,933		17,603,933	21,977,357	0	0	0	2,779,199		
IRS_USD_REC_1.7735_PAY_USD LIBOR 3M_09/16/2019_09/16/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/12/2019	09/16/2044	0	92,500,000	1.774 / (LIB3)	0	0	605,405	14,063,091		14,063,091	19,827,660	0	0	0	2,264,743		
IRS_USD_REC_1.77807_PAY_USD LIBOR 3M_09/12/2019_09/12/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/10/2019	09/12/2044	0	86,700,000	1.778 / (LIB3)	0	0	577,473	13,262,299		13,262,299	18,583,159	0	0	0	2,122,253		
IRS_USD_REC_1.814_PAY_USD LIBOR 3M_09/17/2019_09/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2034	0	149,100,000	1.814 / (LIB3)	0	0	981,104	18,502,822		18,502,822	22,068,623	0	0	0	2,786,675		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_1.9255_PAY_USD LIBOR 3M_09/17/2019_09/17/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2039	0	50,000,000	1.926 / (LIB3)	0	0	370,821	8,016,512		8,016,512	9,158,559	0	0	0	1,089,017		
IRS_USD_REC_1.947_PAY_USD LIBOR 3M_09/17/2019_09/17/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2049	0	20,000,000	1.947 / (LIB3)	0	0	151,554	4,324,600		4,324,600	4,991,282	0	0	0	538,364		
IRS_USD_REC_1.95_PAY_USD LIBOR 3M_09/17/2019_09/17/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2039	0	200,000,000	1.950 / (LIB3)	520,000	0	1,520,035	32,942,403		32,942,403	36,695,194	0	0	0	4,356,070		
IRS_USD_REC_1.952_PAY_USD LIBOR 3M_09/17/2019_09/17/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2049	0	50,000,000	1.952 / (LIB3)	0	0	380,759	10,876,130		10,876,130	12,485,566	0	0	0	1,345,910		
IRS_USD_REC_1_PAY_USD LIBOR 3M_08/18/2020_08/18/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/14/2020	08/18/2050	0	25,000,000	1.000 / (LIB3)	0	0	21,600	(749,803)		(749,803)	(749,803)	0	0	0	683,527		
IRS_USD_REC_3.2426_PAY_USD LIBOR 3M_10/05/2018_10/05/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/03/2018	10/05/2033	0	300,000,000	3.243 / (LIB3)	0	0	4,519,230	90,382,818		90,382,818	43,924,176	0	0	0	5,412,884		
IRS_USD_REC_3.2436_PAY_USD LIBOR 3M_10/05/2018_10/05/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/03/2018	10/05/2038	0	160,000,000	3.244 / (LIB3)	0	0	2,411,456	61,019,333		61,019,333	30,624,782	0	0	0	3,396,436		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										520,000	0	1,856,733	191,996,588	XXX	191,996,588	249,508,549	0	0	0	173,423,604	XXX	XXX
XCCY_EUR_PAY_4.625_REC_USD_7.55_06/27/2018_06/27/2028	CURRENCY	N/A	Currency	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/18/2018	06/27/2028	0	11,653,500	7.550 / (4.625)	0	0	265,272	1,379,900		1,379,900	281,050	0	0	0	162,160		
XCCY_EUR_PAY_5.00_REC_USD_8.197_10/01/2018_10/01/2026	CURRENCY	N/A	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/28/2018	10/01/2026	0	11,419,500	8.197 / (5.000)	0	0	264,937	1,172,510		1,172,510	146,040	0	0	0	139,924		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	530,209	2,552,410	XXX	2,552,410	427,090	0	0	0	302,083	XXX	XXX
912828TE0 - USD LIBOR 3M + 10BPS - MAT 07/15/2022 - CONST	VAGLB HEDGE	N/A	Interest Rate	DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	03/31/2020	07/15/2022	0	222,594,417	LIB3+10.000 / (.000)	0	0	853,642	(8,191,368)		(8,191,368)	(8,191,368)	0	0	0	1,488,656		
GDDUEAFE - USD LIBOR 3M + 33 BP MAT 8//30/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/25/2020	08/30/2022	0	30,186,759	LIB3+33.000 / (GDDUEA)	0	0	16,703	868,520		868,520	868,520	0	0	0	208,871		
RU20INTR - USD LIBOR 3M + 2 BP MAT 02/09/2021 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	02/05/2020	02/09/2021	0	52,813,132	LIB3+2.000 / (RU20IN)	0	0	320,407	5,003,334		5,003,334	5,003,334	0	0	0	158,801		
SPTR - USD LIBOR 3M - 23 BP MAT 03/23/21 - FLT	VAGLB HEDGE	N/A	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/19/2020	03/23/2021	0	87,304,003	LIB3-23.000 / (SPTR)	0	0	234,193	(35,740,540)		(35,740,540)	(35,740,540)	0	0	0	301,392		
SPTR - USD LIBOR 3M + 0.09 BP MAT 03/22/2021 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	12/18/2018	03/22/2021	0	136,602,288	LIB3+9.000 / (SPTR)	0	0	1,178,149	(50,206,230)		(50,206,230)	(9,862,155)	0	0	0	470,224		
SPTR - USD LIBOR 3M + 0.17 BP MAT 04/13/2021	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	04/10/2019	04/13/2021	0	161,727,692	SPTR / (LIB3+17.000)	0	0	(1,698,126)	31,999,660		31,999,660	10,227,420	0	0	0	(591,051)		
SPTR - USD LIBOR 3M + 0.21 BP MAT 01/13/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	01/13/2020	01/18/2022	0	106,786,160	LIB3+21.000 / (SPTR)	0	0	1,039,316	(3,915,184)		(3,915,184)	(3,915,184)	0	0	0	609,095		

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SPTR - USD LIBOR 3M + 0.23 BP MAT 11/01/2021 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/28/2019	11/01/2021	0	38,077,343	LIB3+23.000 / (SPTR)	0	0	387,379	(4,819,427)		(4,819,427)	(2,264,643)	0	0	0	198,557		
SPTR - USD LIBOR 3M + 0.34 BP MAT 1/15/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/13/2019	11/15/2024	0	100,137,360	LIB3+34.000 / (SPTR)	0	0	1,057,356	(10,563,984)		(10,563,984)	(5,844,240)	0	0	0	1,017,364		
SPTR - USD LIBOR 3M + 14 BP MAT 8/26/2021 - FLT	VAGLB HEDGE	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	08/24/2020	08/26/2021	0	61,939,353	SPTR / (LIB3+14.000)	0	0	(23,150)	(1,136,640)		(1,136,640)	(1,136,640)	0	0	0	(294,474)		
SPTR - USD LIBOR 3M + 16 BP MAT 3/31/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	09/29/2020	03/31/2022	0	122,485,968	SPTR / (LIB3+16.000)	0	0	0	1,015,219		1,015,219	1,015,219	0	0	0	(749,728)		
SPTR - USD LIBOR 3M + 16 BP MAT 7/19/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/17/2020	07/19/2022	0	138,849,144	LIB3+16.000 / (SPTR)	0	0	119,793	(6,446,370)		(6,446,370)	(6,446,370)	0	0	0	931,428		
SPTR - USD LIBOR 3M + 17 BP MAT 01/07/2020 - FLT	VAGLB HEDGE	N/A	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/07/2020	01/11/2021	0	105,099,792	SPTR / (LIB3+17.000)	0	0	(1,047,410)	5,601,552		5,601,552	5,601,552	0	0	0	(279,154)		
SPTR - USD LIBOR 3M + 17 BP MAT 03/23/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	09/21/2020	03/23/2022	0	79,627,285	SPTR / (LIB3+17.000)	0	0	(6,959)	2,014,956		2,014,956	2,014,956	0	0	0	(483,816)		
SPTR - USD LIBOR 3M + 17 BP MAT 04/29/22 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/27/2020	04/29/2022	0	99,873,895	LIB3+17.000 / (SPTR)	0	0	333,231	(17,746,283)		(17,746,283)	(17,746,283)	0	0	0	627,317		
SPTR - USD LIBOR 3M + 17 BP MAT 05/09/22 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/05/2020	05/09/2022	0	152,245,054	LIB3+17.000 / (SPTR)	0	0	346,391	(27,644,630)		(27,644,630)	(27,644,630)	0	0	0	964,530		
SPTR - USD LIBOR 3M + 17 BP MAT 7/19/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/16/2020	07/19/2022	0	189,871,114	LIB3+17.000 / (SPTR)	0	0	170,081	(9,391,306)		(9,391,306)	(9,391,306)	0	0	0	1,273,694		
SPTR - USD LIBOR 3M + 18.50 BP MAT 09/12/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/08/2020	09/12/2022	0	174,634,736	SPTR / (LIB3+18.500)	0	0	(44,263)	1,795,532		1,795,532	1,795,532	0	0	0	(1,219,535)		
SPTR - USD LIBOR 3M + 19 BP MAT 10/04/22 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	09/29/2020	10/04/2022	0	178,410,934	SPTR / (LIB3+19.000)	0	0	0	1,478,750		1,478,750	1,478,750	0	0	0	(1,265,007)		
SPTR - USD LIBOR 3M + 19 BP MAT 12/11/2020 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	12/11/2019	12/15/2020	0	101,869,408	SPTR / (LIB3+19.000)	0	0	(830,245)	8,831,936		8,831,936	5,844,240	0	0	0	(232,420)		
SPTR - USD LIBOR 3M + 20 BP MAT 01/24/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/02/2020	01/24/2022	0	144,638,812	SPTR / (LIB3+20.000)	0	0	(782,395)	14,494,370		14,494,370	14,494,370	0	0	0	(830,197)		
SPTR - USD LIBOR 3M + 20.5 BP MAT 01/07/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	01/07/2020	01/11/2022	0	105,099,792	LIB3+20.500 / (SPTR)	0	0	1,074,590	(5,601,552)		(5,601,552)	(5,601,552)	0	0	0	595,043		
SPTR - USD LIBOR 3M + 22 BP MAT 09/9/2021 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/05/2019	09/09/2021	0	102,006,460	LIB3+22.000 / (SPTR)	0	0	891,028	(15,613,718)		(15,613,718)	(6,209,505)	0	0	0	495,143		
SPTR - USD LIBOR 3M + 22.5 BP MAT 6/11/2021 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	12/11/2019	06/15/2021	0	101,869,408	LIB3+22.500 / (SPTR)	0	0	970,953	(8,831,936)		(8,831,936)	(8,831,936)	0	0	0	428,230		
SPTR - USD LIBOR 3M + 23 BP MAT 2/18/2021 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	11/13/2019	02/18/2021	0	100,137,360	SPTR / (LIB3+23.000)	0	0	(977,357)	10,563,984		10,563,984	5,844,240	0	0	0	(311,193)		
SPTR - USD LIBOR 3M + 25 BP MAT 01/24/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	01/22/2020	01/24/2022	0	155,109,654	LIB3+25.000 / (SPTR)	0	0	1,454,818	(4,023,528)		(4,023,528)	(4,023,528)	0	0	0	890,297		

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPTR - USD LIBOR 3M + 8 BP MAT 04/29/2021 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	04/27/2020	04/29/2021	0	99,873,895	SPTR / (LIB3+8.000)	0	0	(294,530)	17,746,283		17,746,283	17,746,283	0	0	0	(379,679)		
XNDX - USD LIBOR 3M + 1.5 BP MAT 09/29/21 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	03/27/2020	09/29/2021	0	79,947,886	LIB3+1.500 / (XNDX)	0	0	362,742	(40,883,943)		(40,883,943)	(40,883,943)	0	0	0	399,191		
XNDX - USD LIBOR 3M + 13 BP MAT 03/16/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/14/2020	03/16/2022	0	30,272,416	LIB3+13.000 / (XNDX)	0	0	4,632	(382,030)		(382,030)	(382,030)	0	0	0	182,737		
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	5,110,970	(149,724,574)	XXX	(149,724,574)	(122,181,437)	0	0	0	4,604,317	XXX	XXX
ILS_USD_PAY_1.3165_REC_CPURNSA_05/13/2020_05/13/2030_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	05/11/2020	05/13/2030	0	25,000,000	CPURNSA / (1.3165)	0	0	0	1,405,499		1,405,499	1,405,499	0	0	0	387,740		
ILS_USD_PAY_1.49_REC_USD CPURNSA_06/08/2020_06/08/2030_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	06/04/2020	06/08/2030	0	20,000,000	CPURNSA / (1.49)	0	0	0	894,705		894,705	894,705	0	0	0	311,338		
ILS_USD_PAY_1.6_REC_USD CPURNSA_06/26/2020_06/26/2030_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	06/24/2020	06/26/2030	0	20,000,000	CPURNSA / (1.600)	0	0	0	792,627		792,627	792,627	0	0	0	312,129		
ILS_USD_PAY_1.649_REC_CPURNSA_07/27/2020_07/27/2025_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	07/23/2020	07/27/2025	0	60,000,000	CPURNSA / (1.649)	0	0	0	868,320		868,320	868,320	0	0	0	658,953		
ILS_USD_PAY_1.66_REC_CPURNSA_07/13/2020_07/13/2030_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	07/09/2020	07/13/2030	0	20,000,000	CPURNSA / (1.660)	0	0	0	720,320		720,320	720,320	0	0	0	312,874		
ILS_USD_PAY_1.78_REC_CPURNSA_08/11/2020_08/11/2025_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	08/07/2020	08/11/2025	0	50,000,000	CPURNSA / (1.780)	0	0	0	327,217		327,217	327,217	0	0	0	551,461		
ILS_USD_PAY_2.64_REC_CPURNSA_04/26/2013_04/30/2023	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	12/31/2017	04/30/2023	0	50,000,000	CPURNSA / (2.640)	0	0	(890,242)	(2,139,416)		(2,139,416)	112,233	0	0	0	401,623		
SL103V5P CONTRACT SWCOIR	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/31/2017	04/29/2023	0	75,000,000	CPURNSA / (2.660)	0	0	(1,349,472)	(3,260,261)		(3,260,261)	175,685	0	0	0	602,115		
1159999999. Subtotal - Swaps - Hedging Other - Other										0	0	(2,239,714)	(390,989)	XXX	(390,989)	5,296,604	0	0	0	3,538,235	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										520,000	0	5,258,199	44,433,435	XXX	44,433,435	133,050,807	0	0	0	181,868,240	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										520,000	0	1,856,733	191,996,588	XXX	191,996,588	249,508,549	0	0	0	173,423,604	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	530,209	2,552,410	XXX	2,552,410	427,090	0	0	0	302,083	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	5,110,970	(149,724,574)	XXX	(149,724,574)	(122,181,437)	0	0	0	4,604,317	XXX	XXX
1399999999. Total Swaps - Other										0	0	(2,239,714)	(390,989)	XXX	(390,989)	5,296,604	0	0	0	3,538,235	XXX	XXX
1409999999. Total Swaps										520,000	0	5,258,199	44,433,435	XXX	44,433,435	133,050,807	0	0	0	181,868,240	XXX	XXX
US T-LOCK 912810SL3 107.734375 3/5/2021	INTEREST RATE	N/A	Interest Rate	DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	03/04/2020	03/05/2021	50,000,000	50,000,000	107.734	0	0	0	2,308,793		2,308,793	2,308,793	0	0	0	163,439		
US T-LOCK 912810SN9 94.017855 07/2/2021	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	07/01/2020	07/02/2021	33,000,000	33,000,000	94.018	0	0	0	(24,554)		(24,554)	(24,554)	0	0	0	143,220		
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	2,284,239	XXX	2,284,239	2,284,239	0	0	0	306,659	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	2,284,239	XXX	2,284,239	2,284,239	0	0	0	306,659	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										(2,606,946)	(9,918,858)	5,258,199	1,700,607	XXX	1,700,607	106,311,796	0	0	0	182,174,899	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										(2,606,946)	(9,918,858)	5,258,199	1,700,607	XXX	1,700,607	106,311,796	0	0	0	182,174,899	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART 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 Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ0	655	110,716,288	S&P500 EMINI FUT DEC20	VAGLB HEDGE	N/A	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCLQ0F39	09/15/2020	3,380.6500	3,352.0000	599,325	0	0	0	0	(938,288)	(938,288)	2,813,699		50
RTYZ0	200	15,434,695	E-MINI RUSS 2000 DEC20	VAGLB HEDGE	N/A	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCLQ0F39	09/15/2020	1,543.4695	1,504.4000	(26,000)	0	0	0	0	(390,695)	(390,695)	1,359,954		50
WNZ0	250	250,000	US ULTRA BOND CBT DEC20	VAGLB HEDGE	N/A	Interest Rate	12/21/2020	CBT 1UAUICT04EQ4D06ZH473	08/26/2020	223.3828	221.8125	(500,000)	0	0	0	0	(392,578)	(392,578)	2,344,749		1,000
1539999999. Subtotal - Long Futures - Hedging Other												73,325	0	0	0	0	(1,721,561)	(1,721,561)	6,518,402	XXX	XXX
1579999999. Subtotal - Long Futures												73,325	0	0	0	0	(1,721,561)	(1,721,561)	6,518,402	XXX	XXX
NQZ0	50	11,390,395	NASDAQ 100 E-MINI DEC20	VAGLB HEDGE	N/A	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCLQ0F39	09/15/2020	11,424.1050	11,407.2500	(69,500)	0	0	0	0	(16,855)	(16,855)	3,751,598		20
1609999999. Subtotal - Short Futures - Hedging Other												(69,500)	0	0	0	0	(16,855)	(16,855)	3,751,598	XXX	XXX
1649999999. Subtotal - Short Futures												(69,500)	0	0	0	0	(16,855)	(16,855)	3,751,598	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												3,825	0	0	0	0	(1,738,416)	(1,738,416)	10,270,000	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												3,825	0	0	0	0	(1,738,416)	(1,738,416)	10,270,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO BANK	1,476,350	6,643,650	8,120,000
BOFA SECURITIES, INC.	805,000	395,000	1,200,000
MORGAN STANLEY	0	950,000	950,000
Total Net Cash Deposits	2,281,350	7,988,650	10,270,000

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART 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
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	10,270,000	0	10,270,000	599,325	(595,500)	599,325	10,270,000	10,270,000
BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	Y	Y	1,640,000	1,379,900	(9,516,736)	0	1,379,900	(9,516,736)	0	1,366,298	0
BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	Y	Y	43,650,000	19,225,033	(4,023,528)	0	19,225,033	(4,023,528)	0	(754,390)	0
CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	Y	Y	26,340,000	10,667,531	(1,251,949)	0	10,667,531	(1,251,949)	0	(1,044,202)	0
CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	0	8,569,594	(35,740,540)	0	8,569,594	(35,740,540)	0	(1,057,373)	0
Credit Suisse Intern	E58DKGMJYYYJLN8C3868	Y	Y	2,690,000	2,763,173	(7,698,406)	0	2,763,173	(7,698,406)	0	602,115	0
DEUTSCHE BANK SA	7LTWFZYICNSX8D621K86	Y	Y	0	2,308,793	(10,330,784)	0	2,308,793	(10,330,784)	0	2,053,719	0
GOLDMAN SACHS & CO,	KD3XUN7C6T14HNAYLU02	Y	Y	0	0	0	0	0	0	0	0	0
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Y	Y	0	19,916,345	(141,212,659)	0	19,916,345	(141,212,728)	0	4,886,707	0
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Y	Y	8,652,459	5,036,308	(101,871,812)	0	5,036,308	(101,871,812)	0	1,639,183	0
MIZUHO SECURITIES US	5493004GRDTUI7EMIZ82	Y	Y	540,000	489,914	0	0	489,914	0	0	0	0
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Y	Y	0	292,331	(12,612,828)	0	292,331	(12,612,828)	0	0	0
WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	Y	Y	53,960,000	58,330,175	(24,554)	4,345,720	58,330,275	(24,554)	4,345,720	(1,475,260)	0
0299999999. Total NAIC 1 Designation				137,472,459	128,979,097	(324,283,796)	4,345,720	128,979,197	(324,283,865)	4,345,720	6,216,798	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				199,018,153	426,069,417	(229,064,141)	0	426,069,417	(229,064,141)	0	175,958,101	173,945,224
0999999999 - Gross Totals				336,490,612	565,318,514	(553,347,937)	14,615,720	555,647,938	(553,943,506)	4,945,045	192,444,899	184,215,224
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					565,318,514	(553,347,937)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASHUSD	7,310,305	7,310,305	7,310,305		V
BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASHUSD	3,320,000	3,320,000	3,320,000		V
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASHUSD	155,000	155,000	155,000		V
LCH	F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	55,309,775	55,309,775	55,309,775		I
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASHUSD	7,480,000	7,480,000	7,480,000		V
LCH	F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	29,048,811	29,048,811	29,048,811		V
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASHUSD	87,493,916	87,493,916	87,493,916		V
CME	SNZ20JLFK8MNNCLQOF39	Cash	000000-00-0	CASHUSD	10,270,000	10,270,000	10,270,000		I
LCH	F226TOH6YD6XJB17KS62	Loan-backed and Structured	36296U-ZX-1	GINNIE MAE I POOL	1,059,427	993,051	962,111	06/01/2039	V
CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	1,786,645	1,593,000	1,778,010	05/31/2025	V
CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	4,918,938	4,385,800	4,895,164	05/31/2025	V
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	6,542,059	5,833,000	6,510,441	05/31/2025	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	23,163,579	20,653,000	23,051,626	05/31/2025	V
DEUTSCHE BANK SA	7LTWFZYICNSX8D621K86	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	4,368,476	3,895,000	4,347,363	05/31/2025	V
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	423,950	378,000	421,901	05/31/2025	V
DEUTSCHE BANK SA	7LTWFZYICNSX8D621K86	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	3,042,124	2,875,000	3,026,430	06/30/2024	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	38,337,108	36,231,000	38,139,329	06/30/2024	V
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	6,054,726	5,722,100	6,023,490	06/30/2024	V
CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	23,976,062	22,658,900	23,852,371	06/30/2024	V
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	13,328,205	12,596,000	13,259,446	06/30/2024	V
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Treasury	912828-Z8-6	UNITED STATES TREASURY NOTE/BOND	214,069	208,000	212,297	02/15/2023	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912828-Z8-6	UNITED STATES TREASURY NOTE/BOND	2,084,090	2,025,000	2,066,834	02/15/2023	V
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Treasury	912828-Z8-6	UNITED STATES TREASURY NOTE/BOND	14,442,483	14,033,000	14,322,902	02/15/2023	V
DEUTSCHE BANK SA	7LTWFZYICNSX8D621K86	Treasury	912828-Z8-6	UNITED STATES TREASURY NOTE/BOND	3,565,080	3,464,000	3,535,561	02/15/2023	V
DEUTSCHE BANK SA	7LTWFZYICNSX8D621K86	Treasury	912828-ZN-3	UNITED STATES TREASURY NOTE/BOND	1,433,907	1,427,000	1,423,817	04/30/2027	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912828-ZN-3	UNITED STATES TREASURY NOTE/BOND	31,625,329	31,473,000	31,402,791	04/30/2027	V
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Treasury	912828-ZN-3	UNITED STATES TREASURY NOTE/BOND	443,134	441,000	440,016	04/30/2027	V
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Treasury	912828-ZX-1	UNITED STATES TREASURY NOTE/BOND	16,647,000	16,647,000	16,642,638	06/30/2022	V
0199999999 - Total					397,844,198	387,919,658	396,702,345	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASHUSD	8,652,459	8,652,459	XXX		V
LCH	F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	283,376,739	283,376,739	XXX		V
MIZUHO SECURITIES US	5493004GRDTUI7EMIZ82	Cash	000000-00-0	CASHUSD	540,000	540,000	XXX		V
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASHUSD	2,690,000	2,690,000	XXX		V
WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASHUSD	53,960,000	53,960,000	XXX		V
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASHUSD	1,640,000	1,640,000	XXX		V
BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASHUSD	43,650,000	43,650,000	XXX		V
CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	Cash	000000-00-0	CASHUSD	26,340,000	26,340,000	XXX		V
0299999999 - Total					420,849,198	420,849,198	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total		0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 $ .... NAIC 2 $ .... NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of New York	New York, NY					127,355,358	170,272,315	82,312,865	XXX
BNYM Cash Reserve	New York, NY					0	82,576	17,485	XXX
JP Morgan Chase	Springfield, IL					3,403,684	2,664,804	3,833,303	XXX
Northern Trust	Chicago, IL					263,075	167,910	49,860	XXX
PNC Bank	Philadelphia, PA					5,775,434	8,135,369	8,100,499	XXX
Wells Fargo Securities, LLC	Charlotte, NC	0				(33,211,646)	(33,872,412)	(40,165,297)	XXX
Bank of America	Charlotte, NC					338,432	608,775	304,893	XXX
FHLB	Pittsburgh, PA					4,519,609	4,519,614	9,108,310	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	108,443,947	152,578,950	63,561,917	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	108,443,947	152,578,950	63,561,917	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	108,443,947	152,578,950	63,561,917	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOVERNMEN		09/29/2020	0.000		193,104,782	0	124,784
09248U-70-0	BLACKROCK FEDFUND		09/29/2020	0.000		50,200,000		
4812C2-68-4	Wells Fargo Govt MMF - Inst		09/29/2020	0.000		28,487,556		
94975P-40-5	JP Morgan US Government MMF Institutional		09/29/2020	0.000				
8699999. Subtotal - All Other Money Market Mutual Funds						271,792,338	0	124,784
8899999 - Total Cash Equivalents						271,792,338	0	124,784