QUARTERLY STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE QUARTER ENDED
SEPTEMBER 30, 2020

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

2020

65056202020100103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company

NAIC Group Code 0918 (Current) 0918 (Prior) NAIC Company Code 65056 Employer's ID Number 38-1659835

Organized under the Laws of Michigan , State of Domicile or Port of Entry MI

Country of Domicile United States of America

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

Incorporated/Organized 06/19/1961 Commenced Business 08/30/1961

Statutory Home Office 1 Corporate Way (Street and Number), Lansing, MI, US 48951 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Corporate Way (Street and Number)

Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Mail Address 1 Corporate Way (Street and Number or P.O. Box), Lansing, MI, US 48951 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Corporate Way (Street and Number)

Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Internet Website Address www.jackson.com

Statutory Statement Contact Michael Alan Costello (Name), 517-381-5500 (Area Code) (Telephone Number)

statjnlic@jackson.com (E-mail Address), 517-706-5522 (FAX Number)

OFFICERS

President	Michael Irving Falcon	Treasurer	Michael Alan Costello
Secretary	Andrew John Bowden	Chief Actuary	Marcia Lynn Wadsten

OTHER

Axel Philippe Alain Andre #, Chief Financial Officer	Aimee Rochelle DeCamillo, Chief Commercial Officer	Bradley Olan Harris #, Chief Risk Officer
Laura Louene Prieskorn, Chief Operating Officer	Kenneth Harold Stewart #, Corporate Development	Savvas (Steve) Panagiotis Binioris, SVP
Devkumar Dilip Ganguly, SVP	Guillermo Esteban Guerra #, SVP	Laura Louise Hanson #, SVP
Thomas Paul Hyatte, SVP	Dana Scamarcia Rapier, SVP	Stacey Lynn Schabel #, SVP
Elizabeth Ann Werner #, SVP	Richard Charles White, SVP	Marina Costa Ashiotou, VP
Dennis Allen Blue, VP	Barrett Mark Bonemer, VP	Pamela Lynn Bottles, VP
Andrew Robert Campbell #, VP	William Thomas Devanney Jr., VP	Lisa Ilene Fox, VP
Heather Anne Gahir, VP	Joseph Kent Garrett, VP	Scott Jay Golde, VP
Robert William Hajdu, VP	Courtney Ann Hoffmann, VP	Thomas Andrew Janda, VP
Scott Francis Klus, VP	Toni Lee Klus, VP	Matthew Fox Laker, VP
Diahn Marie McHenry, VP	Ryan Tait Mellott, VP	Dean Michael Miller, VP
Jacky Morin, VP	James Aaron Schultz, VP	Muhammad Sajid Shami, VP
Dr. Bhatt Lakshmi Narayana Vadlamani, VP	Brian Michael Walta, VP	Weston Bartley Wetherell, VP

DIRECTORS OR TRUSTEES

Axel Philippe Alain Andre #	Michael Irving Falcon	Morten Nicolai Friis
Bradley Olan Harris	Dennis James Manning (Chairman)	Edward Ronald Morrissey
Kenneth Harold Stewart		

State of Michigan
County of Ingham 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.

Michael I. Falcon President	Andrew J. Bowden Secretary	Michael A. Costello Treasurer

Subscribed and sworn to before me this 9th day of November, 2020

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

Cheryl Heppler
Notary Public
05-Aug-21

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	56,733,077,117	0	56,733,077,117	51,622,738,742
2.	Stocks:				
	2.1 Preferred stocks	21,250,000	0	21,250,000	0
	2.2 Common stocks	907,094,281	5,939,674	901,154,607	884,796,589
3.	Mortgage loans on real estate:				
	3.1 First liens	9,989,790,442	0	9,989,790,442	9,912,447,248
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	243,538,199	0	243,538,199	248,959,944
	4.2 Properties held for the production of income (less $ 0 encumbrances)	7,172,124	0	7,172,124	7,172,124
	4.3 Properties held for sale (less $ 0 encumbrances)	2,826,669	0	2,826,669	2,826,669
5.	Cash ($ 70,708,575), cash equivalents ($ 609,109,260) and short-term investments ($ 0)	679,817,835	0	679,817,835	1,160,849,203
6.	Contract loans (including $ 0 premium notes)	4,427,704,727	1,901,292	4,425,803,435	4,578,652,838
7.	Derivatives	2,078,538,879	0	2,078,538,879	1,446,740,408
8.	Other invested assets	1,509,009,495	13,654,024	1,495,355,471	1,441,693,986
9.	Receivables for securities	35,665,344	0	35,665,344	64,886,145
10.	Securities lending reinvested collateral assets	12,797,429	0	12,797,429	48,063,148
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	76,648,282,541	21,494,990	76,626,787,551	71,419,827,044
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	687,830,605	0	687,830,605	704,567,228
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	306,394,849	0	306,394,849	279,390,437
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	50,155,120	0	50,155,120	56,609,528
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	232,896,222	0	232,896,222	36,107,814
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	61,442,973	0	61,442,973	(190,059,048)
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	285,489,552	0	285,489,552	347,315,477
18.2	Net deferred tax asset	1,320,533,860	613,252,357	707,281,503	619,913,799
19.	Guaranty funds receivable or on deposit	2,121,736	0	2,121,736	1,982,904
20.	Electronic data processing equipment and software	3,646,807	0	3,646,807	7,268,534
21.	Furniture and equipment, including health care delivery assets ($ 0)	28,172,738	28,172,738	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	52,726,186	0	52,726,186	60,622,597
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	125,771,223	31,609,310	94,161,913	131,007,878
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	79,805,464,412	694,529,395	79,110,935,017	73,474,554,192
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	181,662,452,599	0	181,662,452,599	181,581,358,253
28.	Total (Lines 26 and 27)	261,467,917,011	694,529,395	260,773,387,616	255,055,912,445
	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.	Agents' balances (net)	3,640,172	3,640,172	0	0
2502.	Capitalized software and associated costs	16,704,640	16,704,640	0	0
2503.	Goodwill and value of business acquired	94,161,913	0	94,161,913	131,007,878
2598.	Summary of remaining write-ins for Line 25 from overflow page	11,264,498	11,264,498	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	125,771,223	31,609,310	94,161,913	131,007,878

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 29,002,143,077 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	29,002,143,077	52,691,932,555
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	13,068,259,877	13,092,200,315
4.	Contract claims:		
	4.1 Life	821,790,087	809,047,789
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 163,420 and coupons $ 0 due and unpaid	163,420	229,030
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 $ 0 Modco)	9,016,587	9,047,483
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	175,895	179,548
	6.3 Coupons and similar benefits (including $ 0 Modco)	49,111	49,340
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	2,745,405	2,500,537
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	401,283	448,095
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ (37,674,147) assumed and $ 15,576,778 ceded	(22,097,369)	(23,117,357)
	9.4 Interest Maintenance Reserve	535,539,162	442,449,568
10.	Commissions to agents due or accrued-life and annuity contracts $ 107,049,664 , accident and health $ 0 and deposit-type contract funds $ 0	107,049,664	117,677,812
11.	Commissions and expense allowances payable on reinsurance assumed	7,725,902	88,379
12.	General expenses due or accrued	191,162,933	220,282,864
13.	Transfers to Separate Accounts due or accrued (net) (including $ (5,148,887,859) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,171,450,349)	(5,332,639,488)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(3,413,262)	(4,396,758)
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	7,109,442	7,898,188
17.	Amounts withheld or retained by reporting entity as agent or trustee	4,431,017	6,026,304
18.	Amounts held for agents' account, including $ 6,445,075 agents' credit balances	6,445,075	6,316,081
19.	Remittances and items not allocated	33,141,750	20,967,517
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 72,302,635 and interest thereon $ 5,073	72,307,708	377,548,328
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	460,583,511	448,441,678
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	32,166,038	64,948,976
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	3,612,660,207	3,753,821,449
	24.04 Payable to parent, subsidiaries and affiliates	228,018,120	255,332,143
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	26,951,038,557	293,690,292
	24.08 Derivatives	(24,534,013)	(15,364,417)
	24.09 Payable for securities	654,008,760	196,296,169
	24.10 Payable for securities lending	12,797,429	48,063,148
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,589,348,416	1,225,010,887
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	72,188,783,440	68,714,976,454
27.	From Separate Accounts Statement	181,662,452,599	181,581,358,253
28.	Total liabilities (Lines 26 and 27)	253,851,236,039	250,296,334,707
29.	Common capital stock	13,800,000	13,800,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	249,673,892	249,611,466
33.	Gross paid in and contributed surplus	4,006,054,966	3,506,054,966
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,652,622,719	990,111,306
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	6,908,351,577	4,745,777,738
38.	Totals of Lines 29, 30 and 37	6,922,151,577	4,759,577,738
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	260,773,387,616	255,055,912,445
	DETAILS OF WRITE-INS		
2501.	Deferred compensation	341,160,747	351,807,270
2502.	Deferred rent	10,067,553	11,567,876
2503.	Founders Plan liability	68,819	96,679
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,238,051,297	861,539,062
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,589,348,416	1,225,010,887
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	(13,388,453,073)	15,197,053,688	20,569,180,872
2.	Considerations for supplementary contracts with life contingencies	6,163,441	5,837,237	7,217,341
3.	Net investment income	2,628,091,569	2,689,376,566	3,648,162,584
4.	Amortization of Interest Maintenance Reserve (IMR)	124,926,037	76,154,154	98,245,065
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,214,360,704	10,816,825	33,079,871
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,408,144,327	3,105,847,994	4,179,600,794
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	469,152,006	658,211,877	885,205,291
9.	Totals (Lines 1 to 8.3)	(5,537,614,989)	21,743,298,341	29,420,691,818
10.	Death benefits	802,537,295	761,232,756	1,010,714,835
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,569,516	3,716,770	5,149,399
12.	Annuity benefits	2,471,608,036	2,499,593,164	3,300,435,068
13.	Disability benefits and benefits under accident and health contracts	9,197,963	8,927,721	11,736,434
14.	Coupons, guaranteed annual pure endowments and similar benefits	50,398	57,099	82,407
15.	Surrender benefits and withdrawals for life contracts	11,821,369,928	13,743,032,772	18,744,955,458
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	212,921,978	279,138,832	369,867,358
18.	Payments on supplementary contracts with life contingencies	6,474,345	7,212,032	9,440,699
19.	Increase in aggregate reserves for life and accident and health contracts	(23,689,789,477)	724,428,271	(629,449,440)
20.	Totals (Lines 10 to 19)	(8,362,060,018)	18,027,339,417	22,822,932,218
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,283,281,778	1,306,857,891	1,775,305,677
22.	Commissions and expense allowances on reinsurance assumed	138,508,422	108,880,531	146,915,190
23.	General insurance expenses and fraternal expenses	481,968,233	506,528,773	682,307,529
24.	Insurance taxes, licenses and fees, excluding federal income taxes	34,495,055	46,191,530	58,515,407
25.	Increase in loading on deferred and uncollected premiums	(2,074,661)	(3,825,308)	(3,468,801)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,130,545,264)	(1,758,329,926)	(2,391,064,547)
27.	Aggregate write-ins for deductions	1,439,456,419	273,741,332	425,532,017
28.	Totals (Lines 20 to 27)	(7,116,970,036)	18,507,384,240	23,516,974,690
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,579,355,047	3,235,914,101	5,903,717,128
30.	Dividends to policyholders and refunds to members	8,745,465	6,939,015	9,422,606
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,570,609,582	3,228,975,086	5,894,294,522
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	333,768,619	1,120,106,243	1,579,682,572
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)	1,236,840,963	2,108,868,843	4,314,611,950
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (311,625,926) (excluding taxes of $ 466,257,706 transferred to the IMR)	(1,323,730,903)	(3,594,336,952)	(5,372,238,088)
35.	Net income (Line 33 plus Line 34)	(86,889,940)	(1,485,468,109)	(1,057,626,138)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,759,577,738	4,788,440,264	4,788,440,264
37.	Net income (Line 35)	(86,889,940)	(1,485,468,109)	(1,057,626,138)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 136,507,008	542,725,699	391,573,332	119,356,066
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	(47,102,218)	617,525,700	457,434,864
41.	Change in nonadmitted assets	298,986,250	(670,298,283)	(350,692,003)
42.	Change in liability for reinsurance in unauthorized and certified companies	32,782,937	(36,820,028)	(64,898,726)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	438,371,407
44.	Change in asset valuation reserve	(12,141,833)	283,928,417	269,445,741
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	62,426	29,272	53,295
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	500,000,000	0	120,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	934,150,518	(18,132,330)	(24,118,543)
52.	Dividends to stockholders	0	(525,000,000)	(525,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	164,710,140	588,811,512
54.	Net change in capital and surplus for the year (Lines 37 through 53)	2,162,573,839	(1,277,951,889)	(28,862,525)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	6,922,151,577	3,510,488,375	4,759,577,738
	DETAILS OF WRITE-INS			
08.301.	General account policy fees	54,068,508	251,537,377	338,400,587
08.302.	Marketing fees	409,665,076	402,101,771	543,429,724
08.303.	Miscellaneous income	1,229,961	1,726,931	2,862,700
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,188,461	2,845,798	512,280
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	469,152,006	658,211,877	885,205,291
2701.	Additional contract benefits to Founders Plan policyholders	66,785	73,586	96,042
2702.	Amortization of goodwill and value of business acquired	36,845,966	37,097,689	105,481,086
2703.	Interest on funds withheld treaties	528,023,396	254,702,386	344,073,432
2798.	Summary of remaining write-ins for Line 27 from overflow page	874,520,272	(18,132,329)	(24,118,543)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,439,456,419	273,741,332	425,532,017
5301.	Interest rate swaps adjustment per permitted practice	0	164,710,140	164,710,140
5302.	Change in CARVM allowance on account of change in valuation basis	0	0	424,101,372
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)	0	164,710,140	588,811,512

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	13,381,945,560	14,819,205,639	20,208,575,620
2.	Net investment income	2,087,167,223	1,805,373,413	2,614,584,390
3.	Miscellaneous income	3,895,918,164	3,771,075,688	5,079,440,472
4.	Total (Lines 1 to 3)	19,365,030,947	20,395,654,740	27,902,600,482
5.	Benefit and loss related payments	15,405,253,130	16,926,328,997	22,862,640,867
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,291,734,403)	(1,915,645,431)	(2,605,619,731)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,926,816,114	2,004,663,900	2,667,951,798
8.	Dividends paid to policyholders	8,845,624	6,844,691	9,586,625
9.	Federal and foreign income taxes paid (recovered) net of $ (333,707) tax on capital gains (losses)	33,840,627	325,805,347	376,247,276
10.	Total (Lines 5 through 9)	15,083,021,092	17,347,997,504	23,310,806,835
11.	Net cash from operations (Line 4 minus Line 10)	4,282,009,855	3,047,657,236	4,591,793,647
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	20,225,261,031	7,108,079,630	9,797,989,355
	12.2 Stocks	15,534,944	402,063,796	469,598,100
	12.3 Mortgage loans	1,020,305,392	806,925,616	1,242,741,594
	12.4 Real estate	0	0	0
	12.5 Other invested assets	76,745,828	184,192,708	246,940,252
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	1,650,812,315	(2,903,579,256)	(5,457,725,010)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	22,988,659,509	5,597,682,494	6,299,544,291
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	23,004,609,445	7,910,030,402	9,889,710,024
	13.2 Stocks	38,258,495	127,796,203	137,133,562
	13.3 Mortgage loans	1,096,052,043	1,246,148,184	1,750,063,184
	13.4 Real estate	533,461	693,839	952,828
	13.5 Other invested assets	222,734,848	230,094,793	293,642,577
	13.6 Miscellaneous applications	2,451,558,059	1,555,410,507	2,462,588,470
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,813,746,351	11,070,173,929	14,534,090,645
14.	Net increase (or decrease) in contract loans and premium notes	(152,849,403)	4,663,389	17,657,059
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,672,237,439)	(5,477,154,824)	(8,252,203,413)
	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	500,000,000	0	83,376,366
	16.3 Borrowed funds	(305,039,473)	(5,039,473)	294,960,527
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(23,940,438)	1,447,554,762	1,345,319,839
	16.5 Dividends to stockholders	0	525,000,000	525,000,000
	16.6 Other cash provided (applied)	(1,261,823,873)	295,605,749	801,284,265
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,090,803,784)	1,213,121,038	1,999,940,997
	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)	(481,031,368)	(1,216,376,549)	(1,660,468,769)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,160,849,203	2,821,317,972	2,821,317,972
	19.2 End of period (Line 18 plus Line 19.1)	679,817,835	1,604,941,423	1,160,849,203

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

20.0001.	Assets transferred on reinsurance transaction	(25,586,033,461)	428,792,376	428,792,376
20.0002.	Transfer of debt securities for debt securities and / or equity securities	376,581,139	383,211,716	730,432,476
20.0003.	Non-cash financial assets acquired from parent as a capital contribution	0	0	36,623,634

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	146,187	168,425	231,971
2.	Ordinary life insurance	360,962,180	509,031,460	781,685,146
3.	Ordinary individual annuities	11,923,831,869	12,442,613,862	17,317,005,341
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	15,028,087	13,780,978	18,833,540
6.	Group annuities	328,376,735	1,130,358,848	1,264,633,767
7.	A & H - group	100,121	112,698	146,632
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	27,732,607	30,410,856	39,968,647
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	12,656,177,786	14,126,477,127	19,422,505,044
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	12,656,177,786	14,126,477,127	19,422,505,044
14.	Deposit-type contracts	1,290,505,903	2,516,117,536	2,534,151,039
15.	Total (Lines 13 and 14)	13,946,683,689	16,642,594,663	21,956,656,083
	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

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Jackson National Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services.

The Department of Insurance and Financial Services recognizes statutory accounting practices prescribed or permitted by the state of Michigan for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Michigan Insurance Law. The Department of Insurance and Financial Services has adopted the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") to the extent that the accounting practices, procedures, and reporting standards are not modified by the Michigan Insurance Code. The state of Michigan has adopted certain prescribed accounting practices that differ from those defined in NAIC SAP. Specifically, the value of the book of business arising from the acquisition of a subsidiary or through reinsurance may be recognized as an admitted asset if certain criteria are met. In NAIC SAP, goodwill may be admitted in amounts not to exceed 10% of an insurer's capital and surplus, as adjusted, and is eliminated in the event of a merger. The commissioner of insurance has the right to permit other specific practices that deviate from prescribed practices.

The Valuation of Life Insurance Policies Model Regulation ("Model 830", also known as Regulation XXX), was effective for NAIC SAP in 2000. The state of Michigan did not permit Model 830 for reserve calculations until January 1, 2002. Thus, reserves for life business issued in calendar years 2000-2001 are not valued according to Model 830 and NAIC SAP, but rather, are valued under the prior method of the Standard Valuation Law, referred to as the 'unitary' method.

Actuarial Guideline XXXV ("Actuarial Guideline 35" or the "Guideline") was adopted by the NAIC in December 1998. The purpose of Actuarial Guideline 35 is to interpret the standards for the valuation of statutory reserves for fixed index annuities. NAIC SAP requires application of Actuarial Guideline 35 for all fixed index annuities issued after December 31, 2000. Michigan law prescribes the valuation of fixed index annuities without consideration of the Guideline. As a result, the Guideline is not reflected in the Company's accounts as of September 30, 2020 and December 31, 2019.

As a result of an acquisition accounted for as a statutory purchase in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 68 and an indemnity reinsurance agreement, the Company has goodwill attributed to the value of the book of business acquired ("VOBA"). The VOBA value is fully recoverable by the present value of the future cash flows of the businesses acquired and assumed. Under Michigan law, the entire balance is recognized as an admitted asset. Under statutory goodwill accounting in accordance with paragraph 13 of SSAP No. 68, the entire VOBA of $94,161,913 at September 30, 2020, would be a reduction from the Michigan basis capital and surplus, as shown in the table below.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	9/30/2020	12/31/2019
Net Income					
Jackson National Life Insurance Company, Michigan basis				$ (86,889,940)	$ (263,497,629)
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX)					
Decrease in aggregate reserves for life and accident and health policies and contracts	51	4	19	(1,324,580)	(1,707,661)
Actuarial Guideline XXXV					
(Decrease)/increase in aggregate reserves for life and accident and health policies and contracts	51	4	19	(99,516,547)	97,290,647
Amortization of value of business acquired	68	4	2702	(36,845,966)	(105,481,086)
Prescribed practices adjustment				(137,687,093)	(9,898,100)
Tax effect of prescribed practice differences	51, 68	4	32	21,095,082	(20,166,330)
NAIC SAP				$ 29,702,071	$ (233,433,199)
Capital and Surplus					
Jackson National Life Insurance Company, Michigan basis				$ 6,922,151,577	$4,759,577,738
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX):					
Reserve, Michigan basis	51	3	1	(8,605,087)	(8,673,613)
Reserve, NAIC SAP	51	3	1	(20,511,844)	(21,904,950)
Model Regulation (XXX) adjustment				11,906,757	13,231,337
Actuarial Guideline XXXV:					
Reserve, Michigan basis	51	3	1	(69,872,416)	(8,752,871,985)
Reserve, NAIC SAP	51	3	1	(70,086,803)	(8,852,602,919)
Actuarial Guideline XXXV adjustment				214,387	99,730,934
Value of business acquired	68	2	2503	94,161,913	131,007,878
Tax effect of prescribed practice differences				(2,355,361)	9,721,195
Net impact of prescribed practices				103,927,696	253,691,344
NAIC SAP				$ 6,818,223,881	$4,505,886,394

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 1, item B.

C. Accounting Policy

(2) Bonds not backed by other loans are stated at amortized cost except those with an NAIC rating of "6," which are stated at the lower of amortized cost or fair value. Acquisition premiums and discounts are amortized into investment income through call or maturity dates using the interest method. The Company did not have SVO-Identified investments reported at a different measurement method from prior periods.

(6) Loan-backed and structured securities, hereafter collectively referred to as "loan-backed securities", are stated at amortized cost except those with an NAIC carry rating of "6," which are carried at the lower of amortized cost or fair value. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For loan-backed securities where the collection of all contractual cash flows is not probable, the Company:

- Recognizes the accretable yield over the life of the loan-backed security as determined at the acquisition or transaction date,
- Continues to estimate cash flows expected to be collected at least quarterly, and
- Recognizes an other-than-temporary impairment loss if the loan-backed security is impaired (i.e., the fair value is less than the amortized cost basis) and if the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected.

Investments are reduced to estimated fair value (discounted cash flows for loan-backed securities) for declines in value that are determined to be other-than-temporary. In determining whether an other-than-temporary impairment has occurred, the Company considers a security's forecasted cash flows as well as the severity and duration of depressed fair values.

If the Company intends to sell an impaired loan-backed security or does not have the intent and ability to retain the impaired loan-backed security for a period of time sufficient to recover the amortized cost basis, an other-than-temporary impairment has occurred. In these situations, the other-than-temporary impairment loss recognized is the difference between the amortized cost basis and fair value. For loan-backed securities, the credit portion of the recognized loss is recorded to the asset valuation reserve ("AVR") and the non-credit portion is recorded to the interest maintenance reserve ("IMR"). If the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected, it cannot assert that it has the ability to recover the loan-backed security's amortized cost basis even though it has no intent to sell and has the intent and ability to retain the loan-backed security. Therefore, an other-than-temporary impairment has occurred and a realized loss is recognized for the non-interest related decline, which is calculated as the difference between the loan-backed security's amortized cost basis and the present value of cash flows expected to be collected.

For situations where an other-than-temporary impairment is recognized, the previous amortized cost basis less the other-than temporary impairment recognized as a realized loss becomes the new amortized cost basis of the loan-backed security. The new amortized cost basis is not adjusted for subsequent recoveries in fair value. Therefore, the prospective adjustment method is used for periods subsequent to other-than-temporary impairment loss recognition.

D. Going Concern

There is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 2.

3. Business Combinations and Goodwill

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 3.

4. Discontinued Operations

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 4.

5. Investments

D. Loan Backed and Structured Securities

(1) Principal prepayment assumptions for loan-backed and structured securities are obtained from broker-dealers, independent providers of broker-dealer estimates, or internal models.

(2) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has either the intent to sell the securities or lacks the ability or intent to retain the securities as of the statement date:

	1	2		3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		Fair Value
		2a Interest	2b Non-interest	1 - (2a + 2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
c. Total 1st Quarter	$ -	$ -	$ -	$ -
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 28,826,247	$ 1,579,802	$ -	$ 27,246,445
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
f. Total 2nd Quarter	$ 28,826,247	$ 1,579,802	$ -	$ 27,246,445
OTTI recognized 3rd Quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
i. Total 3rd Quarter	$ -	$ -	$ -	$ -
m. Annual Aggregate Total		$ 1,579,802	$ -	

NOTES TO FINANCIAL STATEMENTS

(3) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment recorded in 2020 where the Company has the intent and ability to hold the securities for sufficient time to recover the amortized cost:

1 CUSIP	2 Book/Adj Carrying Value Amortized cost before current period OTTI	3 Projected Cash Flows	4 Recognized other-than-temporary impairment	5 Amortized cost after other-than temporary impairment	6 Fair Value	7 Financial Statement Reporting Period
74959RAB2	10,823,285	5,807,259	5,016,026	5,807,259	4,585,480	Q1-2020
74959RAD8	14,075,110	7,091,803	6,983,307	7,091,803	5,874,120	Q1-2020
74959RAF3	11,253,718	6,067,443	5,186,276	6,067,443	5,031,890	Q1-2020
12669GYN5	1,973,959	1,858,915	115,044	1,858,915	1,859,690	Q1-2020
32051GWU5	2,626,420	2,594,334	32,086	2,594,334	2,571,574	Q1-2020
32055WAC0	790,757	779,868	10,889	779,868	721,991	Q1-2020
36185MEG3	5,126,260	4,898,348	227,913	4,898,348	5,104,179	Q1-2020
76111XZY2	3,126,886	3,056,574	70,312	3,056,574	3,099,064	Q1-2020
576434YS7	704,257	691,572	12,685	691,572	669,754	Q1-2020
05949A3H1	134,689	130,615	4,074	130,615	123,783	Q1-2020
000780GH3	433,261	404,511	28,750	404,511	404,285	Q1-2020
000780PR1	261,135	260,481	653	260,481	248,388	Q1-2020
617445CJ8	23,513	13,322	10,190	13,322	22,778	Q1-2020
74959RAB2	5,519,919	5,343,794	176,125	5,343,794	3,897,020	Q2-2020
74959RAD8	6,766,012	6,375,768	390,244	6,375,768	4,929,660	Q2-2020
74959RAF3	5,806,701	5,563,367	243,333	5,563,367	4,314,530	Q2-2020
32055WAC0	771,481	717,942	53,539	717,942	756,295	Q2-2020
5899295V6	975,894	901,453	74,441	901,453	939,534	Q2-2020
74959RAB2	5,164,611	4,720,247	444,364	4,720,247	3,973,000	Q3-2020
74959RAD8	6,130,323	5,655,921	474,402	5,655,921	4,932,090	Q3-2020
74959RAF3	5,412,244	5,032,565	379,679	5,032,565	4,295,620	Q3-2020
466247AG8	599,473	578,392	21,081	578,392	578,392	Q3-2020
Total			**19,955,412**			

(4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of September 30, 2020:

	Total	<12 Months	12+ Months
Fair Value	$ 1,303,383,025	$ 1,261,373,587	$ 42,009,438
Unrealized Loss	$ 14,799,292	$ 11,923,649	$ 2,875,643

The carrying value and fair value of all loan-backed and structured securities, regardless of whether the security is in an unrealized loss position, was $7,305,948,062 and $7,665,815,726, respectively.

(5) The Company periodically reviews its debt securities and equities on a case-by-case basis to determine if any decline in fair value to below amortized cost is other-than-temporary. Factors considered in determining whether a decline is other-than-temporary include the length of time a security has been in an unrealized loss position, reasons for the decline in value, expectations for the amount and timing of a recovery in value, and the Company's intent and ability not to sell a security prior to a recovery in fair value.

Securities the Company determines are underperforming or potential problem securities are subject to regular review. To facilitate this review, securities with significant declines in value or where other objective criteria evidencing credit deterioration have been met, are included on a watch list. Among the criteria for securities to be included on a watch list are: credit deterioration that has led to a significant decline in fair value of the security; a significant covenant related to the security has been breached; or an issuer has filed or indicated a possibility of filing for bankruptcy, has missed or announced it intends to miss a scheduled interest or principal payment, or has experienced a specific material adverse change that may impair its creditworthiness.

In performing these reviews, the Company considers the relevant facts and circumstances relating to each investment and exercises considerable judgment in determining whether a security is other-than-temporarily impaired. Assessment factors include judgments about an obligor's current and projected financial position, an issuer's current and projected ability to service and repay its debt obligations, the existence of, and realizable value of, any collateral supporting the obligations, and the macro-economic and micro-economic outlooks for specific industries and issuers. This assessment may also involve assumptions regarding underlying collateral such as prepayment rates, default and recovery rates, and third-party servicing capabilities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) b. The aggregate fair value of all securities acquired from the sale, trade, or use of the accepted collateral (reinvested collateral) was $12,797,429 and $48,063,148 as of September 30, 2020 and December 31, 2019, respectively.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Cash Taker

(1) The Company routinely enters into repurchase agreements whereby the Company agrees to sell and repurchase securities. Repurchase agreements are accounted for as collateralized borrowings. Collateral securities sold under

NOTES TO FINANCIAL STATEMENTS

such agreements continue to be included in invested assets. Proceeds received from the sale of securities subject to repurchase agreements are included in liabilities.

(2) Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter
a. Bilateral	Yes	Yes	Yes
b. Tri-Party	No	No	No

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Open - No Maturity	$ -	$ -	$ -
2. Overnight	$ 275,655,025	$ 950,901,193	$ 1,339,867,155
3. 2 Days to 1 Week	$ 220,580,882	$ -	$ 742,641,416
4. >1 Week to 1 Month	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -
b. Ending Balance			
1. Open - No Maturity	$ -	$ -	$ -
2. Overnight	$ -	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -
4. >1 Week to 1 Month	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -

(4) The Company had no securities sold and/or acquired that resulted in default.

(5) Securities Sold Under Repo – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$ 400,648,158	$ 959,062,161	$ 1,502,416,730
b. Ending Balance			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$ -	$ -	$ -

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
a. Bonds - BACV	$ -
b. Bonds - FV	$ -

(7) Collateral Received – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$ 396,146,507	$ 950,901,193	$ 1,481,228,440
2. Securities (FV)	$ -	$ -	$ -
b. Ending Balance			
1. Cash	$ -	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
b. Bonds - FV	$ -

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$ -
b. 30 Days or Less	$ -
c. 31 to 90 Days	$ -
d. >90 Days	$ -

NOTES TO FINANCIAL STATEMENTS

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	$ -	$ -
b. 31 to 60 Days	$ -	$ -
c. 61 to 90 Days	$ -	$ -
d. 91 to 120 Days	$ -	$ -
e. 121 to 180 Days	$ -	$ -
f. 181 to 365 Days	$ -	$ -
g. 1 to 2 Years	$ -	$ -
h. 2 to 3 Years	$ -	$ -
i. >3 Years	$ -	$ -

(11) Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash (Collateral - All)	$396,146,507	$ 950,901,193	$ 1,481,228,440
2. Securities Collateral (FV)	$ -	$ -	$ -
b. Ending Balance			
1. Cash (Collateral - All)	$ -	$ -	$ -
2. Securities Collateral (FV)	$ -	$ -	$ -

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have repurchase agreements accounted for as a sale during 2020 or 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have reverse repurchase agreements.

M. Working Capital Finance Investments

(2) The Company does not have working capital finance investments.

(3) The Company did not have any defaults on working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company reports derivatives, repurchase agreements and securities lending assets and liabilities on a gross basis.

No other significant changes have occurred since 12/31/2019 that warrant disclosure in Note 5.

6. Joint Ventures, Partnerships and Limited Liability Companies

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 6.

7. Investment Income

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 7.

8. Derivative Instruments

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

(8) The Company does not have any future derivative premium payments due.

B. Derivatives under *SSAP No. 108-Derivatives Hedging Variable Annuity Guarantees*

The Company does not have any derivative hedging variable annuity guarantees.

No other significant changes have occurred since 12/31/2019 that warrant disclosure in Note 8.

9. Income Taxes

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 9.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates

During 2020, the Company received membership distributions from Jackson National Asset Management, LLC of $389,500,000.

During the third quarter of 2020, the Company recognized an impairment writedown of $11,743,518 on its wholly owned subsidiary, National Planning Holdings, LLC.

During the third quarter of 2020, the Company received a dividend of $40,703,735 from National Planning Holdings, LLC.

In 2019, the Company recorded a return of capital receivable of $25,000,000 from National Planning Holdings LLC, which was settled in first quarter 2020.

Effective July 17, 2020, Brooke (Holdco1) Inc., changed its name to Jackson Financial Inc., and completed a $500,000,000 equity investment from Athene Life Re Ltd. in exchange for shares representing a 9.9% voting interest. The shares were then immediately transferred to an affiliate of Athene, Athene Co-Invest Reinsurance Affiliate 1A Ltd. On August 31, 2020, the $500,000,000 equity investment was recorded as a capital contribution.

No other significant changes have occurred since 12/31/2019 that warrant disclosure in Note 10.

11. Debt

B. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis primarily for the purpose of participating in the bank's mortgage-collateralized loan advance program. Members are required to purchase and hold a minimum amount of FHLB capital stock, plus additional stock based on outstanding advances. Advances are in the form of debt or funding agreements issued to FHLB and held in the general account.

Short-term debt is generally used for liquidity and long-term debt is used to fund qualifying construction projects. Debt is reported in borrowed money in the financial statements. Funding agreements are reported in liability for deposit-type contracts in the financial statements. The Company calculated the maximum borrowing capacity in accordance with current FHLB capital stock and limitations in the FHLB credit policy.

(2) FHLB Capital Stock

	September 30, 2020	December 31, 2019
Membership Stock - Class A	$ -	$ -
Membership Stock - Class B	$ 31,428,500	$ 27,866,900
Activity Stock	$ 54,096,000	$ 74,759,300
Excess Stock	$ 39,867,600	$ 22,765,900
Aggregate Total	$ 125,392,100	$ 125,392,100
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 2,786,489,302	$ 2,786,490,997

			Eligible for Redemption			
Membership Stock	Current Year Total	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
Class A	$ -	$ -	$ -	$ -	$ -	$ -
Class B	$ 31,428,500	$ 31,428,500	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

	Total collateral pledged		
	Fair Value	Carrying Value	Aggregate Total Borrowing
September 30, 2020	$ 2,705,749,565	$ 2,537,048,755	$ 1,900,542,635
December 31, 2019	$ 3,420,960,048	$ 3,346,252,844	$ 2,280,582,108

Maximum Amount Pledged during the Reporting Period

	Fair Value	Carrying Value	Aggregate Total Borrowing
Period ended September 30, 2020	$ 2,705,749,565	$ 2,537,048,755	$ 1,900,542,635
Period ended December 31, 2019	$ 4,151,803,357	$ 4,165,411,933	$ 2,732,371,581

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

	September 30, 2020		December 31, 2019	
	Total	Funding Agreements Reserves Established	Total	Funding Agreements Reserves Established
Debt				
Short-term	$ -	XXX	$ 300,000,000	XXX
Long-term	72,302,635	XXX	77,342,108	XXX
Funding Agreements	1,828,240,000	$ 1,828,240,000	1,903,240,000	$ 1,903,240,000
Aggregate Total	$ 1,900,542,635	$ 1,828,240,000	$ 2,280,582,108	$ 1,903,240,000

Maximum Amount Borrowed during the Reporting Period

	2020
Debt	$ 473,092,108
Funding Agreements	1,828,240,000
Aggregate Total	$ 2,301,332,108

Does the company have prepayment obligations under the following arrangements?

Debt	No
Funding Agreements	Yes

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

A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 12.

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 13.

14. Liabilities, Contingencies and Assessments

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 14.

15. Leases

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 15.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 16.

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

B(2)b. The Company does not have servicing assets or liabilities.

B(4)a. Not applicable.

B(4)b. Not applicable.

C. Wash Sales - No reportable wash sales have occurred during the year.

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 17.

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 18.

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 19.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Residential mortgage-backed securities	$ -	$ 4,168,990	$ -	$ -	$ 4,168,990
Common stock	227,713,313	31,634,440	4,713,918	-	264,061,671
Other invested assets	-	-	767,284	1,426,837,706	1,427,604,990
Derivatives	-	2,078,538,879	-	-	2,078,538,879
Separate account assets	-	181,662,452,599	-	-	181,662,452,599
Total assets at fair value/NAV	$ 227,713,313	$ 183,776,794,908	$ 5,481,202	$ 1,426,837,706	$ 185,436,827,129
Liabilities at fair value:					
Derivatives	$ -	$ (24,534,013)	$ -	$ -	$ (24,534,013)

(2) Financial Assets Measured at Fair Value Using Significant Unobservable Inputs (Level 3):

Description	Balance at 12/31/2019	Transfers in Level 3	Transfers out Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 9/30/2020
Common stock	$ 10,869,953	$ -	$ (110,906)	$ (9,629,129)	$ -	$ 3,584,000	$ -	$ -	$ -	$ 4,713,918
Other invested assets	1,070,000	-	-	(707,269)	488,269	-	-	(83,716)	-	767,284
Total	$ 11,939,953	$ -	$ (110,906)	$ (10,336,398)	$ 488,269	$ 3,584,000	$ -	$ (83,716)	$ -	$ 5,481,202

(3) The Company's policy for determining and disclosing transfers between levels is to recognize transfers using beginning-of-year balances.

(4) Bonds and Equity Securities

The fair values for bonds and equity securities are determined by management using information available from independent pricing services, broker-dealer quotes, or internally derived estimates. Priority is given to publicly available prices from independent sources, when available. Securities for which the independent pricing service does not provide a quotation are either submitted to independent broker-dealers for prices or priced internally. Typical inputs used by these three pricing methods include, but are not limited to, reported trades, benchmark yields, credit spreads, liquidity premiums, and/or estimated cash flows based on default and prepayment assumptions.

As a result of typical trading volumes and the lack of specific quoted market prices for most bonds, independent pricing services will normally derive the security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available market observable information as outlined above. If there are no recently reported trades, the independent pricing services and brokers may use matrix or pricing model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at relevant market rates. Certain securities are priced using broker-dealer quotes, which may utilize proprietary inputs and models. Additionally, the majority of these quotes are non-binding.

Included in the pricing of asset-backed securities are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment assumptions believed to be relevant for the underlying collateral. Actual prepayment experience may vary from these estimates.

Internally derived estimates may be used to develop a fair value for securities for which the Company is unable to obtain either a reliable price from an independent pricing service or a suitable broker-dealer quote. These estimates may incorporate Level 2 and Level 3 inputs and are generally derived using expected future cash flows, discounted at market interest rates available from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using these internally developed pricing models, a fair value may be estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable or corroborated by market observable information and, therefore, are considered to be Level 3 inputs.

The Company performs a monthly analysis on the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of third party pricing service methodologies, review of pricing statistics and trends, back testing recent trades and monitoring of trading volumes. In addition, the Company considers whether prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models, which are developed based on spreads and, when available, market indices. As a result of this analysis, if the Company determines there is a more appropriate fair value based upon the available market data, the price received from the third party may be adjusted accordingly.

For those securities that were internally valued at September 30, 2020 and December 31, 2019, an internally developed model was used to determine the fair value. The pricing model used by the Company utilizes current spread levels of similarly rated securities to determine the market discount rate for the security. Furthermore, appropriate risk premiums for illiquidity and non-performance are incorporated in the discount rate. Cash flows, as estimated by the Company using issuer-specific default statistics and prepayment assumptions, are discounted to determine an estimated fair value.

NOTES TO FINANCIAL STATEMENTS

On an ongoing basis, the Company reviews the independent pricing services' valuation methodologies and related inputs, and evaluates the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy distribution based upon trading activity and the observability of market inputs. Based on the results of this evaluation, each price is classified into Level 1, 2, or 3. Most prices provided by independent pricing services, including broker quotes, are classified into Level 2 due to their use of market observable inputs.

Other Invested Assets
Other invested assets include investments in limited partnerships and real estate. In most cases, fair value for limited partnerships is determined by using the proportion of Jackson's investment in each fund (NAV equivalent) as a practical expedient for fair value. No adjustments to these amounts were deemed necessary at September 30, 2020. As a result of using the net asset value per share practical expedient, these investments are not classified in the fair value hierarchy.

In cases when the Company expects to sell the limited partnership, the estimated sales price is used to determine the fair value. These limited partnerships are classified as Level 2 in the fair value hierarchy.

In cases when a limited partnership's financial statements are unavailable and a NAV equivalent is not available or practical, an internally developed model was used to determine fair value for that fund. These investments are classified as Level 3 in the fair value hierarchy.

Derivative Instruments
Fair value of derivative instruments reflects the estimated amounts, net of payment accruals, which the Company would receive or pay upon sale or termination of the contracts at the reporting date. Derivatives priced using valuation models incorporate inputs that are predominantly observable in the market. Inputs used to value derivatives include, but are not limited to, interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

Derivative instruments classified as Level 1 include futures, which are traded on active exchanges.

Derivative instruments classified as Level 2 include interest rate swaps, cross currency swaps, credit default swaps, put swaptions and equity index call and put options. These derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data.

Derivative instruments classified as Level 3 include interest rate contingent options that are valued by third-party pricing services utilizing significant unobservable inputs.

Fair Values of Separate Account Assets and Liabilities
Separate account assets are invested in mutual funds, which are categorized as Level 2 assets. The value of separate account liabilities are set equal to the value of separate account assets.

B. The Company provides additional fair value information in Note 5.

C. The following tables detail the aggregate fair value of the Company's financial instruments:

September 30, 2020

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets:						
Bonds	$ 61,852,852,965	$ 56,733,077,117	$ 5,173,432,158	$ 56,674,445,789	$ 4,975,018	$ -
Preferred stock	22,938,500	21,250,000	21,964,750	-	973,750	-
Common stock	264,061,672	264,061,672	227,713,313	31,634,440	4,713,919	-
Mortgage loans	10,377,939,461	9,989,790,442	-	-	10,377,939,461	-
Cash and cash equivalents	679,817,835	679,817,835	679,817,835	-	-	-
Policy loans	4,425,803,435	4,425,803,435	-	-	4,425,803,435	-
Derivatives	2,078,538,879	2,078,538,879	-	2,078,538,879	-	-
Other invested assets	1,427,604,990	1,427,604,990	-	-	767,284	1,426,837,706
Securities lending assets	12,797,429	12,797,429	12,797,429	-	-	-
Separate account assets	181,662,452,599	181,662,452,599	-	181,662,452,599	-	-
Total assets at fair value/NAV	$ 262,804,807,765	$ 257,295,194,398	$ 6,115,725,485	$ 240,447,071,707	$ 14,815,172,867	$ 1,426,837,706
Liabilities:						
Reserves for life insurance and annuities (1)	$ 29,123,177,986	$ 16,896,838,902	$ -	$ 36,077,574	$ 29,087,100,412	$ -
Liability for deposit-type contracts	13,390,561,966	13,068,259,877	-	-	13,390,561,966	-
Funds held under reinsurance treaties	32,173,304,107	30,563,698,764	-	-	32,173,304,107	-
Payable for securities lending	12,797,429	12,797,429	-	12,797,429	-	-
Separate account liabilities	181,662,452,599	181,662,452,599	-	181,662,452,599	-	-
Derivatives	(24,534,013)	(24,534,013)	-	(24,534,013)	-	-
Debt	72,307,708	72,307,708	-	72,307,708	-	-
Total liabilities at fair value	$ 256,410,067,782	$ 242,251,821,266	$ -	$ 181,759,101,297	$ 74,650,966,485	$ -

(1) Annuity reserves represent only the components of deposits on investment contracts that are considered to be financial instruments.

December 31, 2019

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets at fair value:						
Bonds	$ 55,762,352,481	$ 51,622,738,742	$ 6,076,668,537	$ 49,685,683,860	$ 84	$ -
Preferred stock	973,750	-	-	-	973,750	-
Common stock	272,102,535	272,102,535	226,582,202	34,650,380	10,869,953	-
Commercial mortgages	10,232,091,557	9,912,447,248	-	-	10,232,091,557	-
Cash and cash equivalents	1,160,849,203	1,160,849,203	1,160,849,203	-	-	-
Policy loans	4,578,652,838	4,578,652,838	-	-	4,578,652,838	-
Derivative instruments	1,446,740,408	1,446,740,408	-	1,446,740,408	-	-
Other invested assets	1,379,435,876	1,379,435,876	-	180,940	1,070,000	1,378,184,936
Securities lending assets	48,063,148	48,063,148	48,063,148	-	-	-
Separate account assets	181,581,358,253	181,581,358,253	-	181,581,358,253	-	-
Total assets at fair value/NAV	$256,462,620,049	$252,002,388,251	$ 7,512,163,090	$ 232,748,613,841	$ 14,823,658,182	$ 1,378,184,936
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 52,047,599,356	$ 40,337,854,138	$ -	$ 1,381,533,899	$ 50,666,065,457	$ -
Liability for deposit-type contracts	13,243,153,423	13,092,200,315	-	-	13,243,153,423	-
Funds held under reinsurance treaties	4,053,984,692	4,047,511,741	-	-	4,053,984,692	-
Securities lending liabilities	48,063,148	48,063,148	-	48,063,148	-	-
Separate account liabilities	181,581,358,253	181,581,358,253	-	181,581,358,253	-	-
Derivative instruments	(15,364,417)	(15,364,417)	-	(15,364,417)	-	-
Debt	377,548,328	377,548,328	-	377,548,328	-	-
Total liabilities at fair value	$ 251,336,342,783	$ 239,469,171,506	$ -	$ 183,373,139,211	$ 67,963,203,572	$ -

D. At September 30, 2020 and December 31, 2019, the Company had no financial instruments for which it was not practicable to estimate fair value.

21. Other Items

As a result of the spread of the COVID-19 coronavirus, economic uncertainties have arisen which are likely to impact the Company's capital position. As the economic uncertainties are on-going, the potential impact continues to vary and is unknown at this time. The Company has implemented business continuity plans that were already in place to ensure the availability of services for our customers, work at home capabilities for our staff, where appropriate, and other ongoing risk management activities related to the current ongoing market stress.

On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security Act, "the CARES Act", was signed into legislation. Some of the significant changes include reducing the interest expense disallowance for 2019 and 2020, allowing the five year carryback of net operating losses for 2018-2020, suspension of the 80% limitation of taxable income for net operating loss carryforwards for 2018-2020, and the acceleration of depreciation expense from 2018 and forward on qualified improvement property. The Company is required to recognize the effect on the financial statements in the period the law was enacted. As of September 30, 2020, the impact of the CARES Act on the Company's financial position was a net increase to capital and surplus of $31,157,750. The ultimate impact for 2020 will be highly dependent on final year end results.

In its year-end 2019 regulatory filing, Jackson noted that it elected early adoption of the changes to the valuation requirements for variable annuities. As was noted, the Company continues to remain within its existing risk appetite.

At the end of Q3 2020, total available capital, including total capital and surplus and AVR, was $7.40bn, which benefited from an equity contribution of $500m and equity market-related decreases in policyholder liabilities subject to flooring out of certain reserves, but was reduced as a result of interest rate and equity market hedge movements. Operational capital generation remained in line with our expectations.

On March 11, 2020, the Company's ultimate parent Prudential announced that they have commenced preparations for a minority Initial Public Offering of its US business operations.

On August 11, 2020, the Company's ultimate parent Prudential announced that they intend to fully separate the Company, commencing with the previously announced minority Initial Public Offering, followed by full divestment over time. The Company's listing is planned for the first half of 2021. Execution is subject to market conditions and Prudential plc retains a demerger option.

At September 30, 2020, the Company included $586,379,056 of miscellaneous group annuity reserves initially established by John Hancock and John Hancock of New York on closed blocks of group payout annuities, which the Company assumes. The additional reserves are in excess of those required under minimum statutory standards.

No other significant changes have occurred since 12/31/2019 that warrant disclosure in Note 21.

22. Events Subsequent

The Company is not aware of any events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 3 – Ceded Reinsurance Report – Part B

(2) On June 18, 2020, Jackson announced that it had entered into a funds withheld coinsurance agreement with Athene Life Re Ltd. effective June 1, 2020 to fully reinsure $26,722,725,194 of in-force book of fixed and fixed index annuity liabilities in exchange for a $1,231,133,274 ceding commission, subject to a post-closing

adjustment. The $1,016,252,014 ceding commission, net of tax, was reported direct to surplus and will be amortized into income over the life of the business. In September, the post closing settlement resulted in ceded premium of $6,275,611 and a $28,535,680 decrease in ceding commission.

No other significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 23.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not issue health insurance, and therefore, does not have premium subject to the risk sharing provisions of the Affordable Care Act.

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 24.

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company does not have incurred losses or loss adjustment expenses that require disclosure in Note 25.

26. Intercompany Pooling Arrangements

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 26.

27. Structured Settlements

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 27.

28. Health Care Receivables

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 28.

29. Participating Policies

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 29.

30. Premium Deficiency Reserves

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 30.

31. Reserves for Life Contracts and Annuity Contracts

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 31.

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

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 32.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 33.

34. Premium and Annuity Considerations Deferred and Uncollected

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 34.

35. Separate Accounts

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 35.

36. Loss/Claim Adjustment Expenses

Significant changes have not occurred since 12/31/2019 that warrant disclosure in Note 36.

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 [X] No [ ]

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

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

2.2 If yes, date of change:

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001116578

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. 12/31/2018

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/22/2020

6.4 By what department or departments?
Michigan Department of Insurance and Financial Services

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
Jackson National Life Distributors, LLC	Franklin, TN				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: $ 20,379,935

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
FHLBI capital stock: $125,392,100
On deposit with state: $92,068,065
Pledged as collateral: $5,798,350,800

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 45,680,682

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 618,816,487	$ 643,032,609
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 642,353,802	$ 632,921,712
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,261,170,289	$ 1,275,954,321
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 12,797,429
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 12,797,429
16.3 Total payable for securities lending reported on the liability page. $ 12,797,429

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
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
US Bank	17th & Farnum Streets, Omaha, NE 68102
RBC Dexia Investors Services Trust	77 King Street West, Royal Trust Tower, 12 Floor, Toronto, Ontario, MSW 1P9
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603
Hancock Whitney	P.O. Box 60050, New Orleans, LA 70160-0002
Citibank, N.A.	399 Park Avenue, New York, NY 10022

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
PPM America, Inc.	A
BlackRock Investment Management, LLC	U
Apollo Insurance Solutions Group LLC	U

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

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
107269	PPM America, Inc.	JJRYDUHUMCZ72M58YS96	Securities and Exchange Commission	DS
154604	BlackRock Investment Management, LLC	5493006MRTEZZ4S4CQ20	Securities and Exchange Commission	NO
143161	Apollo Insurnce Solutions Group LLC	549300L3R6C4MA4YKN89	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 [X] No [ ]

18.2 If no, list exceptions:

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

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

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	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 9,989,790,442
	1.14 Total Mortgages in Good Standing	$ 9,989,790,442
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	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	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	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)	$ 9,989,790,442
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
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	$ 0
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	$ 0
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 [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	CR-3190982	06/01/2020	Athene Life Re Ltd.	BMU	COFW/I	FA	Certified	3	06/11/2020
00000	CR-3190982	06/01/2020	Athene Life Re Ltd.	BMU	COFW/I	IA	Certified	3	06/11/2020

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	7,328,164	143,996,936	152,879	0	151,477,979	0
2.	Alaska AK	L	500,993	16,243,405	21,697	0	16,766,095	0
3.	Arizona AZ	L	8,875,616	213,494,584	458,013	0	222,828,213	0
4.	Arkansas AR	L	6,393,177	66,320,080	176,469	0	72,889,726	44,397
5.	California CA	L	56,350,866	1,190,469,604	2,614,901	0	1,249,435,371	251,994
6.	Colorado CO	L	7,321,562	224,483,360	333,054	0	232,137,976	0
7.	Connecticut CT	L	6,358,166	275,857,126	121,769	0	282,337,061	0
8.	Delaware DE	L	1,067,994	58,800,384	24,732	0	59,893,110	1,234,182,967
9.	District of Columbia DC	L	496,264	21,321,377	30,824	0	21,848,465	0
10.	Florida FL	L	34,201,114	935,657,797	1,848,693	0	971,707,604	142,182
11.	Georgia GA	L	25,752,920	267,846,730	397,905	0	293,997,555	0
12.	Hawaii HI	L	2,415,823	63,051,345	267,724	0	65,734,892	0
13.	Idaho ID	L	2,505,855	39,577,259	145,511	0	42,228,625	0
14.	Illinois IL	L	24,495,167	554,454,885	1,424,164	0	580,374,216	1,063,000
15.	Indiana IN	L	9,223,464	255,970,924	206,822	0	265,401,210	50,958,000
16.	Iowa IA	L	6,284,445	147,772,318	329,266	0	154,386,029	0
17.	Kansas KS	L	6,210,386	103,970,320	353,116	0	110,533,822	0
18.	Kentucky KY	L	5,533,074	102,627,563	366,908	0	108,527,545	0
19.	Louisiana LA	L	9,836,623	164,647,149	251,896	0	174,735,668	0
20.	Maine ME	L	966,387	53,056,989	38,590	0	54,061,966	0
21.	Maryland MD	L	10,246,088	281,650,406	451,187	0	292,347,681	0
22.	Massachusetts MA	L	9,903,752	392,274,286	234,157	0	402,412,195	251,718
23.	Michigan MI	L	23,540,610	768,642,520	470,568	0	792,653,698	275,401
24.	Minnesota MN	L	7,956,441	236,021,838	309,102	0	244,287,381	247,916
25.	Mississippi MS	L	4,012,915	70,914,296	156,913	0	75,084,124	0
26.	Missouri MO	L	11,333,478	180,293,691	423,477	0	192,050,646	0
27.	Montana MT	L	1,268,052	31,401,921	47,537	0	32,717,510	0
28.	Nebraska NE	L	5,317,493	73,871,138	241,916	0	79,430,547	0
29.	Nevada NV	L	3,423,770	96,613,729	158,542	0	100,196,041	0
30.	New Hampshire NH	L	1,809,973	93,087,276	42,138	0	94,939,387	69,623
31.	New Jersey NJ	L	13,412,579	661,222,595	224,220	0	674,859,394	381,070
32.	New Mexico NM	L	2,649,207	43,812,314	337,034	0	46,798,555	30,000
33.	New York NY	N	5,476,081	105,821,447	162,700	0	111,460,228	0
34.	North Carolina NC	L	18,197,817	376,305,591	632,694	0	395,136,102	0
35.	North Dakota ND	L	1,400,803	35,561,891	114,453	0	37,077,147	0
36.	Ohio OH	L	15,526,069	510,174,537	534,643	0	526,235,249	522,122
37.	Oklahoma OK	L	6,346,856	89,172,913	224,067	0	95,743,836	0
38.	Oregon OR	L	4,501,622	100,754,544	281,400	0	105,537,566	15,000
39.	Pennsylvania PA	L	18,479,197	766,454,345	582,931	0	785,516,473	197,000
40.	Rhode Island RI	L	1,053,879	73,550,897	27,915	0	74,632,691	0
41.	South Carolina SC	L	15,471,239	189,011,399	174,321	0	204,656,959	0
42.	South Dakota SD	L	1,695,541	35,822,099	153,303	0	37,670,943	23,358
43.	Tennessee TN	L	11,944,621	262,687,978	332,293	0	274,964,892	0
44.	Texas TX	L	36,338,878	831,003,680	6,769,545	0	874,112,103	1,795,677
45.	Utah UT	L	3,136,224	101,318,299	63,128	0	104,517,651	0
46.	Vermont VT	L	808,894	42,923,946	10,750	0	43,743,590	0
47.	Virginia VA	L	12,544,854	364,217,276	444,254	0	377,206,384	0
48.	Washington WA	L	8,678,786	163,307,912	5,118,511	0	177,105,209	461
49.	West Virginia WV	L	1,166,250	62,361,731	124,217	0	63,652,198	32
50.	Wisconsin WI	L	8,026,080	289,830,647	260,008	0	298,116,735	53,985
51.	Wyoming WY	L	772,788	19,061,358	36,000	0	19,870,146	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	60,029	0	0	0	60,029	0
54.	Puerto Rico PR	N	448,882	399,826	582,369	0	1,431,077	0
55.	U.S. Virgin Islands VI	N	35,677	32,315	0	0	67,992	0
56.	Northern Mariana Islands MP	N	308	0	0	0	308	0
57.	Canada CAN	N	779,266	0	1,112	0	780,378	0
58.	Aggregate Other Aliens OT	XXX	1,968,529	3,007,828	6,327	0	4,982,684	0
59.	Subtotal	XXX	491,851,588	12,252,208,604	29,298,665	0	12,773,358,857	1,290,505,903
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	8,059,046	0	0	0	8,059,046	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	8,243,626	0	(1,216,096)	0	7,027,530	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	508,154,260	12,252,208,604	28,082,569	0	12,788,445,433	1,290,505,903
96.	Plus Reinsurance Assumed	XXX	87,825,786	807,783,743	3,839,083	0	899,448,612	0
97	Totals (All Business)	XXX	595,980,046	13,059,992,347	31,921,652	0	13,687,894,045	1,290,505,903
98.	Less Reinsurance Ceded	XXX	218,672,656	26,843,985,233	31,921,652	0	27,094,579,541	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	377,307,390	(13,783,992,886)	0	0	(13,406,685,496)	1,290,505,903
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,968,529	3,007,828	6,327	0	4,982,684	0
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	1,968,529	3,007,828	6,327	0	4,982,684	0
9401.		XXX						
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	0	0	0	0	0	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

Premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received. GU and Canada- Admitted to service exisiting business.

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

- **PRUDENTIAL plc** (ULTIMATE PARENT COMPANY) (FEIN: 98-0343908)
  - **PRUDENTIAL CORPORATION ASIA LIMITED**
    - **PRUDENTIAL (US HOLDCO 1) LIMITED** (FEIN: 98-0486137)
      - **JACKSON FINANCIAL INC.** (FEIN: 98-0486152)
        - JACKSON FINANCE LLC (FEIN: 80-2461555)
        - **JACKSON HOLDINGS LLC** (FEIN: 13-3389961)
          - **BROOKE LIFE INSURANCE COMPANY (MI)** (NAIC: 78620; FEIN: 38-2764383)
            - BRIER CAPITAL LLC (FEIN: 81-4426599)
            - **JACKSON NATIONAL LIFE INSURANCE COMPANY (MI)** (NAIC: 65056; FEIN: 38-1659835)
              - **JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK** (NAIC: 60140; FEIN: 13-3873709)
              - **JACKSON NATIONAL LIFE (BERMUDA) LTD** (FEIN: 98-0396280)
              - JACKSON NATIONAL ASSET MANAGEMENT, LLC (FEIN: 38-1659835)
              - JACKSON NATIONAL LIFE DISTRIBUTORS LLC (FEIN: 38-3241867)
              - HERMITAGE MANAGEMENT, LLC (FEIN: 38-1659835)
              - CURIAN CLEARING LLC (FEIN: 20-1422038)
              - PGDS (US ONE) LLC (FEIN: 20-5383763)
              - SQUIRE CAPITAL I LLC (FEIN: 26-2773815)
              - **SQUIRE REASSURANCE COMPANY LLC** (NAIC: 13554; FEIN: 26-2773653)
              - SQUIRE CAPITAL II LLC (FEIN: 26-2774037)
              - MISSION PLANS OF AMERICA, INC. (FEIN: 76-0575768)
              - ROP, INC. (FEIN: 58-2459516)
              - **VFL INTERNATIONAL LIFE COMPANY SPC, LTD** (CAYMAN ISLANDS)
              - REALIC OF JACKSONVILLE PLANS, INC. (FEIN: 76-0606589)
              - JACKSON CHARITABLE FOUNDATION, INC. (FEIN: 81-3253602)
              - ALLIED LIFE BROKERAGE AGENCY, INC. (FEIN: 42-1285968)
              - 95TH AVENUE RETAIL BUILDING, LLC (FEIN: 38-1659835)
              - **SQUIRE REASSURANCE COMPANY II, INC.** (FEIN: 81-4741212)
              - PPM AMERICA PRIVATE EQUITY FUND IV, L.P. (FEIN: 45-4660035)
              - PPM AMERICA PRIVATE EQUITY FUND III, L.P. (FEIN: 77-0712892)
              - PPM AMERICA PRIVATE EQUITY FUND VI, L.P. (FEIN: 81-1189233)
              - PPM AMERICA PRIVATE EQUITY FUND V, L.P. (FEIN: 46-4718111)
              - PPM LOAN MANAGEMENT HOLDING COMPANY, LLC (FEIN: 82-3469930)
              - PPM AMERICA PRIVATE EQUITY FUND VII, L.P. (FEIN: 83-0806367)
              - NATIONAL PLANNING HOLDINGS, LLC (FEIN: 52-2081725)

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)	*
0918	JACKSON	65056	38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	RE	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
0918	JACKSON	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	UDP	JACKSON HOLDINGS LLC	Ownership	100.000	PRUDENTIAL plc	N	
0918	JACKSON	60140	13-3873709				JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
0918	JACKSON	13554	26-2773653				SQUIRE REASSURANCE COMPANY LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
0918	JACKSON	16094	81-4741212				SQUIRE REASSURANCE COMPANY II, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			81-4426599				BRIER CAPITAL LLC	MI	NIA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			13-3389961				JACKSON HOLDINGS LLC	DE	UIP	JACKSON FINANCIAL INC	Ownership	100.000	PRUDENTIAL plc	N	
			98-0486152				JACKSON FINANCIAL INC.	DE	UIP	PRUDENTIAL (US HOLDCO 1) LIMITED	Ownership	90.100	PRUDENTIAL plc	N	
			80-2461555				JACKSON FINANCE LLC	MI	NIA	JACKSON FINANCIAL INC	Ownership	100.000	PRUDENTIAL plc	N	
			98-0486137				PRUDENTIAL (US HOLDCO 1) LIMITED	GBR	UIP	PRUDENTIAL CORPORATION ASIA LIMITED	Ownership	100.000	PRUDENTIAL plc	N	
							PRUDENTIAL CORPORATION ASIA LIMITED	HKG	UIP	PRUDENTIAL plc	Ownership	100.000	PRUDENTIAL plc	N	
			98-0343908			NEW YORK STOCK EXCHANGE	PRUDENTIAL plc	GBR	UIP	PUBLICLY TRADED	Board of Directors	0.000	PRUDENTIAL plc	N	
			20-1422038				CURIAN CLEARING LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			98-0396280				JACKSON NATIONAL LIFE (BERMUDA) LTD.	BMU	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			20-5383763				PGDS (US ONE) LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			26-2773815				SQUIRE CAPITAL I LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			26-2774037				SQUIRE CAPITAL II LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			76-0575768				MISSION PLANS OF AMERICA, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			58-2459516				ROP, INC.	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
							VFL INTERNATIONAL LIFE COMPANY SPC, LTD.	CYM	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			76-0606589				REALIC OF JACKSONVILLE PLANS, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			81-3253602				JACKSON CHARITABLE FOUNDATION, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-1659835				95TH AVENUE RETAIL BUILDING, LLC	IL	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Management	0.000	PRUDENTIAL plc	N	
			77-0712892				PPM AMERICA PRIVATE EQUITY FUND III L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			45-4660035				PPM AMERICA PRIVATE EQUITY FUND IV L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			46-4718111				PPM AMERICA PRIVATE EQUITY FUND V L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			81-1189233				PPM AMERICA PRIVATE EQUITY FUND VI L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			83-0806367				PPM AMERICA PRIVATE EQUITY FUND VII L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			82-3469930				PPM LOAN MANAGEMENT HOLDING COMPANY, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	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?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd 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.

2.

3.

4.

5.

6.

7.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 5 0 5 6 2 0 2 0 4 9 0 0 0 0 0 3
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 5 0 5 6 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 5 0 5 6 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 5 0 5 6 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 5 0 5 6 2 0 2 0 4 4 7 0 0 0 0 3
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 5 0 5 6 2 0 2 0 4 4 8 0 0 0 0 3
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 5 0 5 6 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. Prepaid operating expenses	11,264,498	11,264,498	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	11,264,498	11,264,498	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest payable on death claims	29,159,062	28,963,371
2505. Interest payable - surplus note	905,556	5,942,708
2506. Investment escrow & unallocated proceeds	8,970,883	(136,658,546)
2507. Unclaimed property	28,240,826	24,979,529
2508. Collateral payable	1,170,774,970	938,312,000
2597. Summary of remaining write-ins for Line 25 from overflow page	1,238,051,297	861,539,062

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Reinsurance experience and other refunds	2,527,861	2,845,798	512,280
08.305. MTN Redemption Fees	1,660,600	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	4,188,461	2,845,798	512,280

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. Reinsurance on in-force business	(22,301,929)	(18,132,329)	(24,118,543)
2705. Reinsurance on in-force business - Athene	956,452,451	0	0
2706. IMR transferred - Athene transaction	(59,630,250)	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	874,520,272	(18,132,329)	(24,118,543)

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	258,958,737	265,896,834
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	533,461	952,828
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	5,955,206	7,890,925
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	253,536,992	258,958,737
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	253,536,992	258,958,737

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	9,912,447,248	9,411,338,876
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,071,175,985	1,724,513,184
	2.2 Additional investment made after acquisition	24,876,058	25,550,000
3.	Capitalized deferred interest and other	4,018,433	0
4.	Accrual of discount	2,597,085	1,213,760
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	1,020,305,392	1,242,741,594
8.	Deduct amortization of premium and mortgage interest points and commitment fees	5,018,976	7,426,978
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	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)	9,989,790,442	9,912,447,248
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	9,989,790,442	9,912,447,248
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	9,989,790,442	9,912,447,248

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	1,472,452,831	1,414,495,758
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	27,357,408	29,447,545
	2.2 Additional investment made after acquisition	195,377,440	264,195,032
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(52,419,873)	47,701,884
6.	Total gain (loss) on disposals	(471,612)	19,449,718
7.	Deduct amounts received on disposals	76,745,828	246,940,252
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	56,540,871	55,896,855
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,509,009,495	1,472,452,831
12.	Deduct total nonadmitted amounts	13,654,024	30,758,845
13.	Statement value at end of current period (Line 11 minus Line 12)	1,495,355,471	1,441,693,986

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	52,513,657,764	51,570,236,881
2.	Cost of bonds and stocks acquired	23,419,449,079	11,651,484,448
3.	Accrual of discount	66,392,423	106,960,017
4.	Unrealized valuation increase (decrease)	21,281,624	34,585,146
5.	Total gain (loss) on disposals	2,382,780,538	220,738,463
6.	Deduct consideration for bonds and stocks disposed of	20,626,826,060	11,028,624,808
7.	Deduct amortization of premium	80,984,123	83,730,958
8.	Total foreign exchange change in book/adjusted carrying value	7,607,727	8,670,175
9.	Deduct current year's other than temporary impairment recognized	56,476,860	3,050,903
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,539,286	36,389,303
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	57,661,421,398	52,513,657,764
12.	Deduct total nonadmitted amounts	5,939,674	6,122,433
13.	Statement value at end of current period (Line 11 minus Line 12)	57,655,481,724	52,507,535,331

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)	29,748,391,132	3,044,837,403	1,505,710,946	(120,830,450)	31,778,446,868	29,748,391,132	31,166,687,139	29,914,100,491
2. NAIC 2 (a)	21,844,259,679	3,113,147,310	1,465,205,751	169,555,284	21,928,236,850	21,844,259,679	23,661,756,522	20,696,655,225
3. NAIC 3 (a)	1,479,093,639	247,791,031	144,970,471	(10,912,737)	1,044,428,495	1,479,093,639	1,571,001,462	787,273,800
4. NAIC 4 (a)	277,681,611	37,270,710	15,555,446	2,442,433	159,181,764	277,681,611	301,839,308	170,789,502
5. NAIC 5 (a)	1,796,930	6,473,761	195,094	5,716,390	24,058,781	1,796,930	13,791,987	28,425,482
6. NAIC 6 (a)	48,199,275	16,920,256	2,804,407	(44,314,425)	25,318,573	48,199,275	18,000,699	25,494,242
7. Total Bonds	53,399,422,266	6,466,440,471	3,134,442,115	1,656,495	54,959,671,331	53,399,422,266	56,733,077,117	51,622,738,742
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	15,000,000	0	0	0	0	15,000,000	0
10. NAIC 3	0	0	0	0	0	0	0	0
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	0	6,250,000	0	0	0	0	6,250,000	0
14. Total Preferred Stock	0	21,250,000	0	0	0	0	21,250,000	0
15. Total Bonds and Preferred Stock	53,399,422,266	6,487,690,471	3,134,442,115	1,656,495	54,959,671,331	53,399,422,266	56,754,327,117	51,622,738,742

(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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 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		XX			

NONE

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	0	0
2. Cost of short-term investments acquired	4,996,563	0
3. Accrual of discount	1,203	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	937	0
6. Deduct consideration received on disposals	4,998,703	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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)	1,462,104,816
2.	Cost Paid/(Consideration Received) on additions	2,451,558,059
3.	Unrealized Valuation increase/(decrease)	513,178,176
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	1,114,287,601
6.	Considerations received/(paid) on terminations	3,454,897,307
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	16,841,538
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	2,103,072,883
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,103,072,883

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
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	(118,206,419)			
	3.14 Section 1, Column 18, prior year	(315,366,856)	197,160,437	197,160,437	
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	(118,206,419)			
	3.24 Section 1, Column 19, prior year	(315,366,856)			
	3.25 SSAP No. 108 adjustments	0	197,160,437	197,160,437	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(2,856,551,724)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(2,856,551,724)			
	4.23 SSAP No. 108 adjustments	0	(2,856,551,724)		
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				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,103,072,898	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		2,103,072,898
4.	Part D, Section 1, Column 5	2,137,675,532	
5.	Part D, Section 1, Column 6	(34,602,634)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	2,103,072,898	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		2,103,072,898
10.	Part D, Section 1, Column 8	2,137,675,532	
11.	Part D, Section 1, Column 9	(34,602,634)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	107,130,513	
14.	Part B, Section 1, Column 20	2,856,390,900	
15.	Part D, Section 1, Column 11	2,963,521,413	
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	1,252,041,528	2,761,629,429
2.	Cost of cash equivalents acquired	71,631,371,145	28,272,192,512
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	32,342	(67,905)
5.	Total gain (loss) on disposals	(4,216,454)	61,301
6.	Deduct consideration received on disposals	72,270,119,301	29,781,773,809
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	609,109,260	1,252,041,528
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	609,109,260	1,252,041,528

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
1 CORPORATE WAY	Lansing	MI	12/01/2001	VARIOUS	0	0	51,425	51,425
300 INNOVATION DRIVE	Franklin	TN	02/05/2018	VARIOUS	0	0	63,506	63,506
EXECUTIVE DRIVE OFFICE - BLDG/LAND	Lansing	MI	12/18/2003	VARIOUS	0	0	36,272	36,272
DATA CENTER	Lansing	MI	12/31/2004	VARIOUS	0	0	1,491	1,491
2005 SEAGER STREET	Lansing	MI	10/07/2009	VARIOUS	0	0	9,353	9,353
0199999. Acquired by Purchase					0	0	162,047	162,047
0399999 - Totals					0	0	162,047	162,047

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
18005B1	LAWRENCEVILLE	GA		03/29/2018	3.000	0	200,000	61,000,000
18006B1	NEWNAN	GA		03/29/2018	3.000	0	100,000	44,350,000
18007B1	ATLANTA	GA		04/30/2018	3.000	0	100,000	81,000,000
18J39A1	CAPITOLA	CA		09/24/2020	5.000	5,000,000	0	26,800,000
1904201	INDEPENDENCE	MO		10/15/2019	3.250	0	465,000	38,800,000
2001001	ARLINGTON	VA		08/14/2020	5.750	16,776,162	0	79,500,000
7200304	NEW YORK	NY		07/15/2020	3.897	13,010,200	0	1,789,000,000
7200269	NEW YORK	NY		07/15/2020	5.147	12,154,452	839,725	286,100,000
7200080	TELLURIDE	CO		07/15/2020	7.750	5,722,440	0	430,561,000
7200394	LOS ANGELES	CA		09/15/2020	3.586	65,126,384	0	461,000,000
7200403	LONG ISLAND	NY		09/30/2020	4.000	92,070,000	0	560,000,000
7200399	SAN FRANCISCO	CA		09/29/2020	3.000	63,456,000	0	268,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						273,315,637	1,704,725	4,126,111,000
7200310	HENDERSON	NV		07/15/2020	6.156	41,064,402	0	64,092,182
7200349	MCDONOUGH	GA		07/15/2020	3.406	5,668,896	0	10,932,450
7200210	CORONADO	CA		07/15/2020	5.156	6,813,820	0	11,609,011
7200393	NEW YORK	NY		08/28/2020	5.550	52,947,000	0	74,347,222
7200226	LAS VEGAS	NV		07/15/2020	5.406	25,466,230	0	43,607,889
0699999. Mortgages in good standing - Mezzanine Loans						131,960,348	0	204,588,754
0899999. Total Mortgages in good standing						405,275,985	1,704,725	4,330,699,754
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						405,275,985	1,704,725	4,330,699,754

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000601	PLEASANT HILL	CA		05/06/2010	07/01/2020	4,335,627	0	0	0	0	0	0	4,335,627	4,335,627	0	0	0
1001701	WEST JORDAN	UT		08/04/2010	07/02/2020	7,471,605	0	0	0	0	0	0	7,471,605	7,471,605	0	0	0
1001801	CLEARFIELD	UT		08/04/2010	07/02/2020	3,867,655	0	0	0	0	0	0	3,867,655	3,867,655	0	0	0
1305001	LOUISVILLE	KY		12/19/2013	08/10/2020	4,709,015	0	0	0	0	0	0	4,709,015	4,709,015	0	0	0
1503201	STAFFORD	TX		06/22/2015	08/12/2020	31,410,531	0	0	0	0	0	0	31,410,531	31,410,531	0	0	0
15052A2	ATLANTA	GA		12/17/2015	07/10/2020	96,149,542	0	0	0	0	0	0	96,149,542	96,149,542	0	0	0
15052B1	PLAINFIELD	IN		12/17/2015	07/10/2020	27,161,938	0	0	0	0	0	0	27,161,938	27,161,938	0	0	0
1506401	SAN ANTONIO	TX		02/09/2016	09/30/2020	5,497,001	0	0	0	0	0	0	5,497,001	5,497,001	0	0	0
1702901	BELLEVUE	WA		06/22/2017	08/21/2020	15,200,000	0	0	0	0	0	0	15,200,000	15,200,000	0	0	0
2013082	MORRISVILLE	NC		01/27/2014	09/21/2020	15,416,199	0	0	0	0	0	0	15,416,199	15,416,199	0	0	0
0199999. Mortgages closed by repayment						211,219,113	0	0	0	0	0	0	211,219,113	211,219,113	0	0	0
0004801	COLORADO SPRINGS	CO		05/15/2001		129,820	0	0	0	0	0	0	129,820	129,820	0	0	0
0005201	WEST SENECA	NY		04/06/2001		90,914	0	0	0	0	0	0	90,914	90,914	0	0	0
0005301	GRAND ISLAND	NY		04/06/2001		93,215	0	0	0	0	0	0	93,215	93,215	0	0	0
0005901	ELLWOOD CITY	PA		07/12/2001		63,520	0	0	0	0	0	0	63,520	63,520	0	0	0
0105601	CLARENCE	NY		02/15/2002		112,283	0	0	0	0	0	0	112,283	112,283	0	0	0
0105701	EAST AURORA	NY		02/15/2002		171,907	0	0	0	0	0	0	171,907	171,907	0	0	0
0206001	NEWINGTON	CT		06/13/2003		169,257	0	0	0	0	0	0	169,257	169,257	0	0	0
0207401	THE VILLAGES	FL		03/25/2003		119,046	0	0	0	0	0	0	119,046	119,046	0	0	0
0302001	COLTON	CA		04/22/2003		37,742	0	0	0	0	0	0	37,742	37,742	0	0	0
0302201	TUSTIN	CA		04/22/2003		68,524	0	0	0	0	0	0	68,524	68,524	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0303601	CHESTER SPRINGS	PA		10/29/2003		178,076	0	0	0	0	0	0	178,076	178,076	0	0	0
0505201	FRANKFORT	IL		12/21/2005		250,000	0	0	0	0	0	0	250,000	250,000	0	0	0
0506101	BENSALEM	PA		03/01/2006		129,370	0	0	0	0	0	0	129,370	129,370	0	0	0
0506201	BERLIN	CT		01/12/2006		93,191	0	0	0	0	0	0	93,191	93,191	0	0	0
0601501	MT LAUREL	NJ		08/01/2006		587,403	0	0	0	0	0	0	587,403	587,403	0	0	0
0601602	DELRAN TOWNSHIP	NJ		05/23/2006		191,497	0	0	0	0	0	0	191,497	191,497	0	0	0
0603901	MANCHESTER	CT		08/30/2007		124,727	0	0	0	0	0	0	124,727	124,727	0	0	0
0606001	SPRINGFIELD	MA		12/20/2007		73,309	0	0	0	0	0	0	73,309	73,309	0	0	0
0704901	AUSTIN	TX		09/21/2007		125,605	0	0	0	0	0	0	125,605	125,605	0	0	0
0706401	PLAINSBORO	NJ		05/19/2008		64,550	0	0	0	0	0	0	64,550	64,550	0	0	0
0706502	CINNAMINSON	NJ		11/19/2007		425,431	0	0	0	0	0	0	425,431	425,431	0	0	0
0901301	CLARENCE	NY		11/23/2009		478,279	0	0	0	0	0	0	478,279	478,279	0	0	0
1001001	DOYLESTOWN	PA		08/31/2010		103,250	0	0	0	0	0	0	103,250	103,250	0	0	0
1003401	MAYFIELD HEIGHTS	OH		12/16/2010		87,937	0	0	0	0	0	0	87,937	87,937	0	0	0
1003501	LAKE FOREST	IL		11/30/2010		155,434	0	0	0	0	0	0	155,434	155,434	0	0	0
1100501	MANCHESTER	MO		08/25/2011		21,498	0	0	0	0	0	0	21,498	21,498	0	0	0
1100601	MECHANICSBURG	PA		03/31/2011		56,160	0	0	0	0	0	0	56,160	56,160	0	0	0
1101001	MILWAUKIE	OR		09/21/2011		49,340	0	0	0	0	0	0	49,340	49,340	0	0	0
1101701	MADISON	WI		09/30/2011		135,145	0	0	0	0	0	0	135,145	135,145	0	0	0
1101801	MADISON	WI		06/01/2011		16,896	0	0	0	0	0	0	16,896	16,896	0	0	0
1102201	WEST CHESTER	PA		09/07/2011		143,667	0	0	0	0	0	0	143,667	143,667	0	0	0
1105001	OVERLAND PARK	KS		11/22/2011		90,345	0	0	0	0	0	0	90,345	90,345	0	0	0
1106301	VAIL	CO		12/13/2011		282,861	0	0	0	0	0	0	282,861	282,861	0	0	0
11063A1	VAIL	CO		03/01/2017		75,152	0	0	0	0	0	0	75,152	75,152	0	0	0
1106902	SUWANEE	GA		01/30/2012		71,776	0	0	0	0	0	0	71,776	71,776	0	0	0
1200102	WAUSAU	WI		10/09/2012		392,104	0	0	0	0	0	0	392,104	392,104	0	0	0
1200201	OAK CREEK	WI		03/22/2012		47,833	0	0	0	0	0	0	47,833	47,833	0	0	0
1200501	PLAINVILLE	MA		04/02/2012		128,722	0	0	0	0	0	0	128,722	128,722	0	0	0
1201401	NOVATO	CA		04/19/2012		156,106	0	0	0	0	0	0	156,106	156,106	0	0	0
1202001	DALY CITY	CA		06/28/2012		144,616	0	0	0	0	0	0	144,616	144,616	0	0	0
12031A1	MCKINNEY	TX		07/30/2012		90,293	0	0	0	0	0	0	90,293	90,293	0	0	0
12031B1	MCKINNEY	TX		07/30/2012		55,654	0	0	0	0	0	0	55,654	55,654	0	0	0
12031C1	MCKINNEY	TX		07/30/2012		42,848	0	0	0	0	0	0	42,848	42,848	0	0	0
1203301	RALEIGH	NC		06/28/2012		142,608	0	0	0	0	0	0	142,608	142,608	0	0	0
1203401	CARRBORO	NC		12/03/2012		63,731	0	0	0	0	0	0	63,731	63,731	0	0	0
1203601	CHESTERFIELD	MO		10/03/2012		24,325	0	0	0	0	0	0	24,325	24,325	0	0	0
1203701	OFALLON	MO		10/03/2012		42,569	0	0	0	0	0	0	42,569	42,569	0	0	0
1203801	MORTON	IL		10/01/2012		91,014	0	0	0	0	0	0	91,014	91,014	0	0	0
1203901	THOUSAND OAKS	CA		07/31/2012		164,950	0	0	0	0	0	0	164,950	164,950	0	0	0
1209601	MACOMB TOWNSHIP	MI		12/20/2012		80,199	0	0	0	0	0	0	80,199	80,199	0	0	0
1209901	REDMOND	WA		12/03/2012		264,854	0	0	0	0	0	0	264,854	264,854	0	0	0
12104A1	COLUMBUS	OH		03/06/2013		39,752	0	0	0	0	0	0	39,752	39,752	0	0	0
12104B1	COLUMBUS	OH		03/06/2013		142,877	0	0	0	0	0	0	142,877	142,877	0	0	0
1210501	COLUMBUS	OH		01/29/2013		440,691	0	0	0	0	0	0	440,691	440,691	0	0	0
1210601	CHARLOTTE	NC		07/11/2013		175,745	0	0	0	0	0	0	175,745	175,745	0	0	0
1211101	ENCINO	CA		11/01/2012		13,505	0	0	0	0	0	0	13,505	13,505	0	0	0
1211501	SUN VALLEY	CA		12/21/2012		74,820	0	0	0	0	0	0	74,820	74,820	0	0	0
1211801	MADISON	WI		01/31/2013		74,559	0	0	0	0	0	0	74,559	74,559	0	0	0
1212201	ANNANDALE	VA		01/31/2013		250,794	0	0	0	0	0	0	250,794	250,794	0	0	0
1212801	LOUISVILLE	KY		06/03/2013		44,353	0	0	0	0	0	0	44,353	44,353	0	0	0
1213101	SHERMAN OAKS	CA		04/01/2013		21,273	0	0	0	0	0	0	21,273	21,273	0	0	0
1301201	INDIANAPOLIS	IN		09/16/2013		83,775	0	0	0	0	0	0	83,775	83,775	0	0	0
13012A1	INDIANAPOLIS	IN		12/15/2015		41,963	0	0	0	0	0	0	41,963	41,963	0	0	0
1301401	GRAND BLANC	MI		06/27/2013		265,935	0	0	0	0	0	0	265,935	265,935	0	0	0
1301801	HOUSTON	TX		07/01/2014		70,527	0	0	0	0	0	0	70,527	70,527	0	0	0
1301902	BENTONVILLE	AR		05/31/2013		562,385	0	0	0	0	0	0	562,385	562,385	0	0	0
1302201	SAN FRANCISCO	CA		03/31/2014		59,048	0	0	0	0	0	0	59,048	59,048	0	0	0
1302301	CHARLOTTE	NC		10/31/2013		359,630	0	0	0	0	0	0	359,630	359,630	0	0	0
1302701	EDINA	MN		08/01/2013		34,441	0	0	0	0	0	0	34,441	34,441	0	0	0
1303001	WAYNE	PA		08/23/2013		133,114	0	0	0	0	0	0	133,114	133,114	0	0	0

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1303401	ST. PETERS	MO		09/18/2013		47,717	0	0	0	0	0	0	47,717	47,717	0	0	0
1304201	WARRENTON	VA		10/31/2013		72,361	0	0	0	0	0	0	72,361	72,361	0	0	0
1304601	EDISON	NJ		11/07/2013		193,278	0	0	0	0	0	0	193,278	193,278	0	0	0
1304801	GAITHERSBURG	MD		08/27/2013		121,652	0	0	0	0	0	0	121,652	121,652	0	0	0
1305301	BURIEN	WA		10/24/2013		223,537	0	0	0	0	0	0	223,537	223,537	0	0	0
1305502	MESA	AZ		08/01/2013		567,685	0	0	0	0	0	0	567,685	567,685	0	0	0
13055A1	LAKELAND	FL		12/02/2013		31,971	0	0	0	0	0	0	31,971	31,971	0	0	0
1305802	BURLINGTON	NJ		08/27/2013		281,690	0	0	0	0	0	0	281,690	281,690	0	0	0
1306001	MENLO PARK	CA		09/10/2013		111,942	0	0	0	0	0	0	111,942	111,942	0	0	0
1306201	LOS ANGELES	CA		02/03/2014		60,832	0	0	0	0	0	0	60,832	60,832	0	0	0
1306501	BALL GROUND	GA		11/04/2013		79,950	0	0	0	0	0	0	79,950	79,950	0	0	0
1307301	BEVERLY HILLS	CA		12/09/2013		138,119	0	0	0	0	0	0	138,119	138,119	0	0	0
1307501	ENCINO	CA		08/01/2014		16,490	0	0	0	0	0	0	16,490	16,490	0	0	0
1307601	LOS ANGELES	CA		08/01/2014		53,035	0	0	0	0	0	0	53,035	53,035	0	0	0
1308001	INDIANAPOLIS	IN		02/27/2014		49,712	0	0	0	0	0	0	49,712	49,712	0	0	0
1308201	NORTH CHARLESTON	SC		01/30/2014		80,293	0	0	0	0	0	0	80,293	80,293	0	0	0
1308601	ZIONSVILLE	IN		03/31/2014		71,435	0	0	0	0	0	0	71,435	71,435	0	0	0
1308701	LYNNWOOD	WA		01/30/2014		66,490	0	0	0	0	0	0	66,490	66,490	0	0	0
1308801	SEATTLE	WA		03/04/2014		94,806	0	0	0	0	0	0	94,806	94,806	0	0	0
1309301	ROCKVILLE	MD		07/07/2014		121,294	0	0	0	0	0	0	121,294	121,294	0	0	0
1400701	RICHARDSON	TX		08/12/2014		321,617	0	0	0	0	0	0	321,617	321,617	0	0	0
1401401	STERLING HEIGHTS	MI		12/30/2014		60,838	0	0	0	0	0	0	60,838	60,838	0	0	0
1401501	BEVERLY HILLS	CA		09/02/2014		107,219	0	0	0	0	0	0	107,219	107,219	0	0	0
1401601	HOUSTON	TX		10/01/2014		38,457	0	0	0	0	0	0	38,457	38,457	0	0	0
1401701	OGDEN	UT		05/30/2014		168,314	0	0	0	0	0	0	168,314	168,314	0	0	0
1401801	MIDLOTHIAN	VA		10/20/2014		339,981	0	0	0	0	0	0	339,981	339,981	0	0	0
1401901	WASHINGTON	DC		05/22/2014		37,720	0	0	0	0	0	0	37,720	37,720	0	0	0
1402001	CRANBURY	NJ		05/08/2014		290,659	0	0	0	0	0	0	290,659	290,659	0	0	0
1402301	SALT LAKE CITY	UT		05/29/2014		50,260	0	0	0	0	0	0	50,260	50,260	0	0	0
1402901	MADISON	WI		10/10/2014		94,278	0	0	0	0	0	0	94,278	94,278	0	0	0
1403201	SOUTH OGDEN	UT		06/18/2014		93,332	0	0	0	0	0	0	93,332	93,332	0	0	0
1403601	DENVER	CO		10/21/2014		73,160	0	0	0	0	0	0	73,160	73,160	0	0	0
1403701	SPRINGDALE	AR		10/01/2014		508,798	0	0	0	0	0	0	508,798	508,798	0	0	0
1404101	ST. PAUL	MN		11/26/2014		126,859	0	0	0	0	0	0	126,859	126,859	0	0	0
1404401	MACEDONIA	OH		04/06/2015		67,734	0	0	0	0	0	0	67,734	67,734	0	0	0
1404601	WILDER	KY		02/24/2015		85,559	0	0	0	0	0	0	85,559	85,559	0	0	0
1405202	HOUSTON	TX		11/13/2014		391,742	0	0	0	0	0	0	391,742	391,742	0	0	0
14053A1	DOWNERS GROVE	IL		03/05/2015		223,709	0	0	0	0	0	0	223,709	223,709	0	0	0
14053B1	DOWNERS GROVE	IL		03/05/2015		149,139	0	0	0	0	0	0	149,139	149,139	0	0	0
1406102	AURORA	CO		01/28/2015		72,578	0	0	0	0	0	0	72,578	72,578	0	0	0
1406401	FLORENCE	KY		06/01/2015		69,257	0	0	0	0	0	0	69,257	69,257	0	0	0
1406701	LOS ANGELES	CA		05/01/2015		40,552	0	0	0	0	0	0	40,552	40,552	0	0	0
1406801	SANTA ANA	CA		01/21/2015		65,749	0	0	0	0	0	0	65,749	65,749	0	0	0
1407001	SHERMAN OAKS	CA		05/01/2015		15,207	0	0	0	0	0	0	15,207	15,207	0	0	0
1407101	LOS ANGELES	CA		05/01/2015		45,621	0	0	0	0	0	0	45,621	45,621	0	0	0
1407201	LOS ANGELES	CA		05/01/2015		56,773	0	0	0	0	0	0	56,773	56,773	0	0	0
1407301	AUSTIN	TX		01/27/2015		106,215	0	0	0	0	0	0	106,215	106,215	0	0	0
1407401	READING	PA		03/11/2015		132,227	0	0	0	0	0	0	132,227	132,227	0	0	0
1407501	WAUKESHA	WI		06/01/2015		163,633	0	0	0	0	0	0	163,633	163,633	0	0	0
1500101	SUNNYVALE	CA		07/30/2015		60,595	0	0	0	0	0	0	60,595	60,595	0	0	0
1500201	TUKWILA	WA		11/12/2015		139,354	0	0	0	0	0	0	139,354	139,354	0	0	0
1500301	PAPILLION	NE		05/27/2015		41,321	0	0	0	0	0	0	41,321	41,321	0	0	0
1500401	ERLANGER	KY		05/15/2015		105,762	0	0	0	0	0	0	105,762	105,762	0	0	0
1500601	CHARLESTON	SC		07/16/2015		40,286	0	0	0	0	0	0	40,286	40,286	0	0	0
15006A1	CHARLESTON	SC		09/12/2018		14,023	0	0	0	0	0	0	14,023	14,023	0	0	0
1500701	FERNANDINA BEACH	FL		07/16/2015		49,015	0	0	0	0	0	0	49,015	49,015	0	0	0
1500901	SHERMAN OAKS	CA		09/01/2015		35,255	0	0	0	0	0	0	35,255	35,255	0	0	0
1501301	LAS VEGAS	NV		09/16/2015		138,974	0	0	0	0	0	0	138,974	138,974	0	0	0
1502201	TAMPA	FL		08/20/2015		67,535	0	0	0	0	0	0	67,535	67,535	0	0	0
1502701	CARROLLTON	TX		10/01/2015		57,800	0	0	0	0	0	0	57,800	57,800	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1502801	EDINA	MN		08/31/2015		67,837	0	0	0	0	0	0	67,837	67,837	0	0	0
1503501	SAN RAFAEL	CA		09/30/2015		54,117	0	0	0	0	0	0	54,117	54,117	0	0	0
1503601	DEL MAR	CA		11/18/2015		32,865	0	0	0	0	0	0	32,865	32,865	0	0	0
1504001	AUBURN	WA		07/21/2015		92,414	0	0	0	0	0	0	92,414	92,414	0	0	0
1504101	PORTLAND	OR		12/04/2015		58,706	0	0	0	0	0	0	58,706	58,706	0	0	0
1504201	PORTLAND	OR		12/04/2015		124,751	0	0	0	0	0	0	124,751	124,751	0	0	0
1504301	SAN MARCOS	CA		10/08/2015		292,679	0	0	0	0	0	0	292,679	292,679	0	0	0
1504501	ONTARIO	CA		12/16/2015		205,368	0	0	0	0	0	0	205,368	205,368	0	0	0
1504601	MADISON	WI		10/01/2015		42,608	0	0	0	0	0	0	42,608	42,608	0	0	0
1504801	EXTON	PA		02/08/2016		55,360	0	0	0	0	0	0	55,360	55,360	0	0	0
1505401	RALEIGH	NC		10/15/2015		119,588	0	0	0	0	0	0	119,588	119,588	0	0	0
1505501	CHESTERFIELD	MO		11/24/2015		58,272	0	0	0	0	0	0	58,272	58,272	0	0	0
1505701	CARLISLE	PA		12/23/2015		77,052	0	0	0	0	0	0	77,052	77,052	0	0	0
1505801	AUSTIN	TX		12/10/2015		144,809	0	0	0	0	0	0	144,809	144,809	0	0	0
1505901	ALTAMONTE SPRINGS	FL		03/01/2016		145,081	0	0	0	0	0	0	145,081	145,081	0	0	0
1506301	GRANDVIEW HEIGHTS	OH		05/18/2016		178,562	0	0	0	0	0	0	178,562	178,562	0	0	0
1506501	BROOK PARK	OH		06/30/2016		53,174	0	0	0	0	0	0	53,174	53,174	0	0	0
1600101	DALLAS	TX		03/09/2016		57,342	0	0	0	0	0	0	57,342	57,342	0	0	0
1600301	HOUSTON	TX		11/01/2016		99,033	0	0	0	0	0	0	99,033	99,033	0	0	0
1600501	DURHAM	NC		07/28/2016		137,155	0	0	0	0	0	0	137,155	137,155	0	0	0
1600701	ERLANGER	KY		08/01/2016		21,299	0	0	0	0	0	0	21,299	21,299	0	0	0
1600801	SEATTLE	WA		03/31/2016		227,959	0	0	0	0	0	0	227,959	227,959	0	0	0
1600901	NEWBURY PARK	CA		04/01/2016		98,882	0	0	0	0	0	0	98,882	98,882	0	0	0
1601101	GARLAND	TX		08/12/2016		124,096	0	0	0	0	0	0	124,096	124,096	0	0	0
1601201	FONTANA	CA		05/04/2016		23,022	0	0	0	0	0	0	23,022	23,022	0	0	0
1601301	ST. HELENA	CA		03/31/2016		(15,752)	0	0	0	0	0	0	(15,752)	(15,752)	0	0	0
16013A1	ST. HELENA	CA		12/27/2018		(2,046)	0	0	0	0	0	0	(2,046)	(2,046)	0	0	0
1601801	BEAVERTON	OR		04/28/2016		32,910	0	0	0	0	0	0	32,910	32,910	0	0	0
1601901	CALABASAS	CA		10/03/2016		63,408	0	0	0	0	0	0	63,408	63,408	0	0	0
1602101	CHARLOTTE	NC		08/25/2016		228,350	0	0	0	0	0	0	228,350	228,350	0	0	0
16021A1	CHARLOTTE	NC		09/28/2018		125,351	0	0	0	0	0	0	125,351	125,351	0	0	0
1602301	WESTERVILLE	OH		09/01/2016		73,835	0	0	0	0	0	0	73,835	73,835	0	0	0
1602701	STATE COLLEGE	PA		10/31/2016		129,028	0	0	0	0	0	0	129,028	129,028	0	0	0
1603301	WASHINGTON	DC		06/13/2016		102,168	0	0	0	0	0	0	102,168	102,168	0	0	0
1604101	SANTA MARIA	CA		08/15/2016		171,595	0	0	0	0	0	0	171,595	171,595	0	0	0
1604201	GREELEY	CO		07/28/2016		419,376	0	0	0	0	0	0	419,376	419,376	0	0	0
1604401	SAN CARLOS	CA		09/28/2018		42,222	0	0	0	0	0	0	42,222	42,222	0	0	0
16044A1	SAN CARLOS	CA		09/03/2019		9,868	0	0	0	0	0	0	9,868	9,868	0	0	0
1604801	MOUNTAIN VIEW	CA		09/28/2018		58,722	0	0	0	0	0	0	58,722	58,722	0	0	0
1605101	CYPRESS	TX		09/28/2018		137,965	0	0	0	0	0	0	137,965	137,965	0	0	0
1605301	LONG BEACH	CA		09/28/2018		282,553	0	0	0	0	0	0	282,553	282,553	0	0	0
1605401	BURTONSVILLE	MD		09/28/2018		50,800	0	0	0	0	0	0	50,800	50,800	0	0	0
1605901	COLLEGE STATION	TX		09/28/2018		129,212	0	0	0	0	0	0	129,212	129,212	0	0	0
1606101	WARREN	NJ		09/28/2018		96,544	0	0	0	0	0	0	96,544	96,544	0	0	0
1606401	NEW CASTLE	DE		09/28/2018		123,309	0	0	0	0	0	0	123,309	123,309	0	0	0
1606601	EVANSTON	IL		12/15/2016		29,515	0	0	0	0	0	0	29,515	29,515	0	0	0
1606802	LAS VEGAS	NV		08/01/2017		105,033	0	0	0	0	0	0	105,033	105,033	0	0	0
16068A1	LAS VEGAS	NV		09/28/2018		26,503	0	0	0	0	0	0	26,503	26,503	0	0	0
1700201	AUSTIN	TX		09/28/2018		87,076	0	0	0	0	0	0	87,076	87,076	0	0	0
1700501	ANN ARBOR	MI		05/30/2017		172,346	0	0	0	0	0	0	172,346	172,346	0	0	0
1701201	WHITE PLAINS	NY		05/25/2017		224,992	0	0	0	0	0	0	224,992	224,992	0	0	0
1702301	NEW BERLIN	WI		10/02/2017		117,243	0	0	0	0	0	0	117,243	117,243	0	0	0
1702501	FRESNO	CA		06/01/2017		39,023	0	0	0	0	0	0	39,023	39,023	0	0	0
1702701	MINNETONKA	MN		09/01/2017		68,283	0	0	0	0	0	0	68,283	68,283	0	0	0
1702801	EDINA	MN		06/30/2017		49,421	0	0	0	0	0	0	49,421	49,421	0	0	0
1703001	AGOURA HILLS	CA		08/04/2017		26,607	0	0	0	0	0	0	26,607	26,607	0	0	0
1703101	WAYNE	NJ		08/03/2017		147,799	0	0	0	0	0	0	147,799	147,799	0	0	0
1703802	BENICIA	CA		07/27/2017		503,045	0	0	0	0	0	0	503,045	503,045	0	0	0
1704001	DECATUR	GA		07/20/2017		21,129	0	0	0	0	0	0	21,129	21,129	0	0	0
1704201	SAN DIEGO	CA		08/03/2017		132,037	0	0	0	0	0	0	132,037	132,037	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1704301	JACKSONVILLE	FL		07/05/2017		42,889	0	0	0	0	0	0	42,889	42,889	0	0	0
1704601	CONCORD	CA		08/07/2017		40,913	0	0	0	0	0	0	40,913	40,913	0	0	0
1704701	ST. LOUIS	MO		09/08/2017		23,389	0	0	0	0	0	0	23,389	23,389	0	0	0
1704801	WARSON WOODS	MO		09/08/2017		48,478	0	0	0	0	0	0	48,478	48,478	0	0	0
1704901	ST. LOUIS	MO		09/08/2017		31,186	0	0	0	0	0	0	31,186	31,186	0	0	0
1705201	SACRAMENTO	CA		09/28/2017		40,949	0	0	0	0	0	0	40,949	40,949	0	0	0
1705501	LOS ANGELES	CA		03/29/2018		18,048	0	0	0	0	0	0	18,048	18,048	0	0	0
1705901	MILL VALLEY	CA		09/28/2018		74,174	0	0	0	0	0	0	74,174	74,174	0	0	0
1706001	GILBERTS	IL		08/31/2017		72,267	0	0	0	0	0	0	72,267	72,267	0	0	0
1706201	SAN DIEGO	CA		09/06/2017		294,446	0	0	0	0	0	0	294,446	294,446	0	0	0
1706301	COLUMBUS	OH		09/28/2017		24,646	0	0	0	0	0	0	24,646	24,646	0	0	0
1706401	SAN JOSE	CA		10/27/2017		394,614	0	0	0	0	0	0	394,614	394,614	0	0	0
1706901	LAKE WORTH	FL		12/18/2017		155,487	0	0	0	0	0	0	155,487	155,487	0	0	0
1707001	LA VERNE	CA		10/27/2017		83,589	0	0	0	0	0	0	83,589	83,589	0	0	0
1707301	VANCOUVER	WA		11/03/2017		149,838	0	0	0	0	0	0	149,838	149,838	0	0	0
1707401	ELKRIDGE	MD		11/15/2017		69,010	0	0	0	0	0	0	69,010	69,010	0	0	0
1707501	MELVILLE	NY		01/24/2018		147,494	0	0	0	0	0	0	147,494	147,494	0	0	0
1707801	THOUSAND OAKS	CA		09/28/2018		71,838	0	0	0	0	0	0	71,838	71,838	0	0	0
1707901	NOVATO	CA		11/16/2017		83,335	0	0	0	0	0	0	83,335	83,335	0	0	0
1708401	CHATTANOOGA	TN		01/12/2018		33,169	0	0	0	0	0	0	33,169	33,169	0	0	0
1708601	MALDEN	MA		03/05/2018		69,537	0	0	0	0	0	0	69,537	69,537	0	0	0
1800101	DAVIS	CA		04/30/2018		32,599	0	0	0	0	0	0	32,599	32,599	0	0	0
1800401	GRANDVIEW HEIGHTS	OH		09/13/2018		230,381	0	0	0	0	0	0	230,381	230,381	0	0	0
18005A1	LAWRENCEVILLE	GA		03/29/2018		90,501	0	0	0	0	0	0	90,501	90,501	0	0	0
18005B1	LAWRENCEVILLE	GA		03/29/2018		400,000	0	0	0	0	0	0	400,000	400,000	0	0	0
18006A1	NEWNAN	GA		03/29/2018		100,682	0	0	0	0	0	0	100,682	100,682	0	0	0
18006B1	NEWNAN	GA		03/29/2018		300,000	0	0	0	0	0	0	300,000	300,000	0	0	0
18007A1	ATLANTA	GA		04/30/2018		209,719	0	0	0	0	0	0	209,719	209,719	0	0	0
18007B1	ATLANTA	GA		04/30/2018		300,000	0	0	0	0	0	0	300,000	300,000	0	0	0
1800901	WARRINGTON	PA		09/14/2018		198,029	0	0	0	0	0	0	198,029	198,029	0	0	0
1801001	TUSCALOOSA	AL		08/31/2018		508,281	0	0	0	0	0	0	508,281	508,281	0	0	0
18012A1	CHARLOTTE	NC		11/28/2018		103,858	0	0	0	0	0	0	103,858	103,858	0	0	0
1801301	ROY	UT		09/19/2018		43,014	0	0	0	0	0	0	43,014	43,014	0	0	0
1801501	AGOURA HILLS	CA		10/15/2018		40,367	0	0	0	0	0	0	40,367	40,367	0	0	0
1801701	WESTFORD	MA		09/07/2018		135,168	0	0	0	0	0	0	135,168	135,168	0	0	0
18018A2	LANCASTER	PA		12/13/2018		340,682	0	0	0	0	0	0	340,682	340,682	0	0	0
18018B2	COATESVILLE	PA		12/13/2018		47,463	0	0	0	0	0	0	47,463	47,463	0	0	0
18018C1	MECHANICSBURG	PA		12/13/2018		38,820	0	0	0	0	0	0	38,820	38,820	0	0	0
1802301	RIVERSIDE	CA		09/28/2018		61,619	0	0	0	0	0	0	61,619	61,619	0	0	0
1803101	BURLINGTON	MA		11/19/2018		259,384	0	0	0	0	0	0	259,384	259,384	0	0	0
1803301	RENSSELAER	NY		11/14/2018		153,279	0	0	0	0	0	0	153,279	153,279	0	0	0
1803401	SANTEE	CA		02/28/2019		44,103	0	0	0	0	0	0	44,103	44,103	0	0	0
1803801	CITRUS HEIGHTS	CA		04/01/2019		75,576	0	0	0	0	0	0	75,576	75,576	0	0	0
1804101	WYOMING	MI		04/11/2019		105,851	0	0	0	0	0	0	105,851	105,851	0	0	0
1804202	ALBANY	NY		04/04/2019		187,621	0	0	0	0	0	0	187,621	187,621	0	0	0
18J0101	BENNINGTON	VT		10/01/2018		99,766	0	0	0	0	0	0	99,766	99,766	0	0	0
18J0201	MEQUON	WI		10/01/2018		131,586	0	0	0	0	0	0	131,586	131,586	0	0	0
18J0301	STATE COLLEGE	PA		10/01/2018		105,615	0	0	0	0	0	0	105,615	105,615	0	0	0
18J0501	DOWNINGTOWN	PA		10/01/2018		330,208	0	0	0	0	0	0	330,208	330,208	0	0	0
18J0701	WILMINGTON	DE		10/01/2018		363,752	0	0	0	0	0	0	363,752	363,752	0	0	0
18J0801	LAS VEGAS	NV		10/01/2018		76,986	0	0	0	0	0	0	76,986	76,986	0	0	0
18J0901	KATY	TX		10/01/2018		32,483	0	0	0	0	0	0	32,483	32,483	0	0	0
18J1001	ELKTON	MD		10/01/2018		22,932	0	0	0	0	0	0	22,932	22,932	0	0	0
18J1101	PITTSFIELD	MA		10/01/2018		60,364	0	0	0	0	0	0	60,364	60,364	0	0	0
18J1301	FORT LAUDERDALE	FL		10/01/2018		77,754	0	0	0	0	0	0	77,754	77,754	0	0	0
18J1401	BELLEVILLE	IL		10/01/2018		74,065	0	0	0	0	0	0	74,065	74,065	0	0	0
18J1501	ROCKVILLE	MD		10/01/2018		126,404	0	0	0	0	0	0	126,404	126,404	0	0	0
18J1901	EAST WINDSOR	NJ		10/01/2018		153,085	0	0	0	0	0	0	153,085	153,085	0	0	0
18J2101	DECATUR	IL		10/01/2018		151,615	0	0	0	0	0	0	151,615	151,615	0	0	0
18J2201	FORT MYERS	FL		10/01/2018		68,484	0	0	0	0	0	0	68,484	68,484	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
18J2301	PORTAGE	MI		10/01/2018		53,434	0	0	0	0	0	0	53,434	53,434	0	0	0
18J2501	CATONSVILLE	MD		10/01/2018		97,380	0	0	0	0	0	0	97,380	97,380	0	0	0
18J2601	PHILADELPHIA	PA		10/01/2018		65,070	0	0	0	0	0	0	65,070	65,070	0	0	0
18J2701	GUILFORD	CT		10/01/2018		29,886	0	0	0	0	0	0	29,886	29,886	0	0	0
18J29B1	BELMONT	MA		10/01/2018		129,667	0	0	0	0	0	0	129,667	129,667	0	0	0
18J3001	FIFE	WA		10/01/2018		112,760	0	0	0	0	0	0	112,760	112,760	0	0	0
18J3201	NAPERVILLE	IL		10/01/2018		203,173	0	0	0	0	0	0	203,173	203,173	0	0	0
18J3301	ELGIN	IL		10/01/2018		36,256	0	0	0	0	0	0	36,256	36,256	0	0	0
18J34A1	TOWSON	MD		10/01/2018		132,733	0	0	0	0	0	0	132,733	132,733	0	0	0
18J34B1	TOWSON	MD		10/01/2018		20,988	0	0	0	0	0	0	20,988	20,988	0	0	0
18J3501	NEW YORK	NY		10/01/2018		97,460	0	0	0	0	0	0	97,460	97,460	0	0	0
18J3601	CARLE PLACE	NY		10/01/2018		122,141	0	0	0	0	0	0	122,141	122,141	0	0	0
18J37A1	WASHINGTON	DC		10/01/2018		117,448	0	0	0	0	0	0	117,448	117,448	0	0	0
18J37B1	WASHINGTON	DC		10/01/2018		29,845	0	0	0	0	0	0	29,845	29,845	0	0	0
18J3801	CHARLESTON	SC		10/01/2018		125,537	0	0	0	0	0	0	125,537	125,537	0	0	0
18J38A1	CHARLESTON	SC		09/20/2019		36,295	0	0	0	0	0	0	36,295	36,295	0	0	0
18J3901	CAPITOLA	CA		10/01/2018		125,698	0	0	0	0	0	0	125,698	125,698	0	0	0
18J4001	MIAMI	FL		10/01/2018		729,324	0	0	0	0	0	0	729,324	729,324	0	0	0
18J4201	WASHINGTON	DC		10/01/2018		153,578	0	0	0	0	0	0	153,578	153,578	0	0	0
18J4301	ENCINO	CA		10/01/2018		45,576	0	0	0	0	0	0	45,576	45,576	0	0	0
18J4401	COLUMBIA	MD		10/01/2018		23,369	0	0	0	0	0	0	23,369	23,369	0	0	0
18J4702	LOS ANGELES	CA		10/01/2018		84,423	0	0	0	0	0	0	84,423	84,423	0	0	0
18J4801	RIVERSIDE	CA		10/01/2018		65,329	0	0	0	0	0	0	65,329	65,329	0	0	0
18J4901	WATERFORD	CT		10/01/2018		57,688	0	0	0	0	0	0	57,688	57,688	0	0	0
18J5201	FORT COLLINS	CO		10/01/2018		164,025	0	0	0	0	0	0	164,025	164,025	0	0	0
18J5301	DUARTE	CA		10/01/2018		72,024	0	0	0	0	0	0	72,024	72,024	0	0	0
18J5401	BAYSIDE	NY		10/01/2018		112,208	0	0	0	0	0	0	112,208	112,208	0	0	0
18J5501	BELL GARDENS	CA		10/01/2018		67,664	0	0	0	0	0	0	67,664	67,664	0	0	0
18J5701	NEWPORT BEACH	CA		10/01/2018		56,107	0	0	0	0	0	0	56,107	56,107	0	0	0
1900601	JURUPA VALLEY	CA		07/01/2019		35,748	0	0	0	0	0	0	35,748	35,748	0	0	0
1900701	FAIRFIELD	CA		04/01/2019		58,676	0	0	0	0	0	0	58,676	58,676	0	0	0
1900802	BELLEVUE	WA		05/30/2019		279,165	0	0	0	0	0	0	279,165	279,165	0	0	0
1901501	GREENSBORO	NC		07/25/2019		23,529	0	0	0	0	0	0	23,529	23,529	0	0	0
1901601	SANTA CRUZ	CA		10/01/2019		202,124	0	0	0	0	0	0	202,124	202,124	0	0	0
1901801	SAN DIEGO	CA		07/31/2019		245,610	0	0	0	0	0	0	245,610	245,610	0	0	0
1901901	DEL MAR	CA		07/31/2019		109,647	0	0	0	0	0	0	109,647	109,647	0	0	0
1902201	WEST WHITELAND TWNSP	PA		07/18/2019		129,958	0	0	0	0	0	0	129,958	129,958	0	0	0
1902601	RALEIGH	NC		09/04/2019		90,290	0	0	0	0	0	0	90,290	90,290	0	0	0
1902701	LITHIA SPRINGS	GA		09/05/2019		206,667	0	0	0	0	0	0	206,667	206,667	0	0	0
1902801	ASHLAND	VA		12/23/2019		42,356	0	0	0	0	0	0	42,356	42,356	0	0	0
1903001	SAN ANTONIO	TX		10/30/2019		151,764	0	0	0	0	0	0	151,764	151,764	0	0	0
1903201	SANTA CLARA	CA		05/19/2020		249,782	0	0	0	0	0	0	249,782	249,782	0	0	0
1904501	SOUTH JORDAN	UT		01/30/2020		126,501	0	0	0	0	0	0	126,501	126,501	0	0	0
1905101	SALT LAKE CITY	UT		01/13/2020		498,996	0	0	0	0	0	0	498,996	498,996	0	0	0
1905501	MODESTO	CA		03/02/2020		106,178	0	0	0	0	0	0	106,178	106,178	0	0	0
1905701	GAINESVILLE	VA		03/23/2020		256,899	0	0	0	0	0	0	256,899	256,899	0	0	0
19058A2	EUSTIS	FL		03/18/2020		257,118	0	0	0	0	0	0	257,118	257,118	0	0	0
19058B1	ALLENTOWN	PA		03/18/2020		98,127	0	0	0	0	0	0	98,127	98,127	0	0	0
19058C1	STATE COLLEGE	PA		03/18/2020		42,625	0	0	0	0	0	0	42,625	42,625	0	0	0
1906002	GREER	SC		04/02/2020		309,910	0	0	0	0	0	0	309,910	309,910	0	0	0
1906102	OMAHA	NE		03/19/2020		108,353	0	0	0	0	0	0	108,353	108,353	0	0	0
2000101	FORT MITCHELL	KY		05/11/2020		42,377	0	0	0	0	0	0	42,377	42,377	0	0	0
2000201	WESTFORD	MA		04/01/2020		145,365	0	0	0	0	0	0	145,365	145,365	0	0	0
2000701	THOUSAND OAKS	CA		06/15/2020		26,747	0	0	0	0	0	0	26,747	26,747	0	0	0
20AB102	LANCASTER	CA		03/10/2020		501,112	0	0	0	0	0	0	501,112	501,112	0	0	0
9710801	NEWPORT NEWS	VA		04/29/1998		242,527	0	0	0	0	0	0	242,527	242,527	0	0	0
2011023	WEST GROVE	PA		09/07/2011		150,215	0	0	0	0	0	0	150,215	150,215	0	0	0
2012103	ST. PETERSBURG	FL		03/18/2013		163,955	0	0	0	0	0	0	163,955	163,955	0	0	0
2012120	WALNUT CREEK	CA		06/06/2013		71,601	0	0	0	0	0	0	71,601	71,601	0	0	0
2013013	CARMEL	IN		09/16/2013		117,518	0	0	0	0	0	0	117,518	117,518	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2013041	CHARLOTTE	NC		09/25/2013		307,263	0	0	0	0	0	0	307,263	307,263	0	0	0
2013081	GREENFIELD	IN		04/24/2019		362,856	0	0	0	0	0	0	362,856	362,856	0	0	0
2013083	GREENFIELD	IN		06/19/2014		528,568	0	0	0	0	0	0	528,568	528,568	0	0	0
2013085	COLUMBUS	OH		07/15/2016		398,005	0	0	0	0	0	0	398,005	398,005	0	0	0
2013086	MEMPHIS	TN		08/08/2016		667,195	0	0	0	0	0	0	667,195	667,195	0	0	0
2013087	MONEE	IL		05/10/2017		696,311	0	0	0	0	0	0	696,311	696,311	0	0	0
2014001	VENTURA	CA		03/31/2014		229,862	0	0	0	0	0	0	229,862	229,862	0	0	0
2014033	ALEXANDRIA	VA		12/03/2014		146,405	0	0	0	0	0	0	146,405	146,405	0	0	0
2014039	BURBANK	CA		07/30/2014		135,080	0	0	0	0	0	0	135,080	135,080	0	0	0
2014048	STUDIO CITY	CA		12/22/2014		276,395	0	0	0	0	0	0	276,395	276,395	0	0	0
2014058	AUSTIN	TX		04/01/2015		55,718	0	0	0	0	0	0	55,718	55,718	0	0	0
2014069	ELKTON	FL		03/25/2015		611,673	0	0	0	0	0	0	611,673	611,673	0	0	0
2015010	NEWARK	NJ		06/30/2015		290,708	0	0	0	0	0	0	290,708	290,708	0	0	0
2015011	STAFFORD	TX		06/30/2015		158,347	0	0	0	0	0	0	158,347	158,347	0	0	0
2015031	CHASKA	MN		10/30/2015		617,648	0	0	0	0	0	0	617,648	617,648	0	0	0
2015034	WILSONVILLE	OR		12/01/2015		102,835	0	0	0	0	0	0	102,835	102,835	0	0	0
2015056	NEWARK	DE		12/18/2015		113,617	0	0	0	0	0	0	113,617	113,617	0	0	0
2015070	LORTON	VA		05/27/2016		244,246	0	0	0	0	0	0	244,246	244,246	0	0	0
2016022	NEW ALBANY	OH		09/01/2016		120,499	0	0	0	0	0	0	120,499	120,499	0	0	0
2016028	FRANKLIN	WI		08/31/2016		216,636	0	0	0	0	0	0	216,636	216,636	0	0	0
2016032	WASHINGTON	DC		06/01/2016		88,059	0	0	0	0	0	0	88,059	88,059	0	0	0
2016043	IRVINE	CA		09/28/2018		175,529	0	0	0	0	0	0	175,529	175,529	0	0	0
2016047	GREELEY	CO		09/28/2018		279,934	0	0	0	0	0	0	279,934	279,934	0	0	0
2016050	YUKON	OK		09/28/2018		369,833	0	0	0	0	0	0	369,833	369,833	0	0	0
2016056	ALBUQUERQUE	NM		11/30/2016		152,813	0	0	0	0	0	0	152,813	152,813	0	0	0
2016071	SAN RAMON	CA		02/09/2017		234,608	0	0	0	0	0	0	234,608	234,608	0	0	0
2016075	CHANDLER	AZ		04/11/2017		192,144	0	0	0	0	0	0	192,144	192,144	0	0	0
2016077	GILBERT	AZ		02/13/2017		156,629	0	0	0	0	0	0	156,629	156,629	0	0	0
2016078	GILBERT	AZ		09/28/2018		107,246	0	0	0	0	0	0	107,246	107,246	0	0	0
2017039	MOORESTOWN	NJ		09/06/2017		138,684	0	0	0	0	0	0	138,684	138,684	0	0	0
2017057	ALEXANDRIA	VA		11/20/2017		399,796	0	0	0	0	0	0	399,796	399,796	0	0	0
2017061	ARLINGTON	VA		01/31/2018		182,535	0	0	0	0	0	0	182,535	182,535	0	0	0
2017066	LOS ANGELES	CA		09/29/2017		132,836	0	0	0	0	0	0	132,836	132,836	0	0	0
2017080	SAN FRANCISCO	CA		01/10/2018		118,953	0	0	0	0	0	0	118,953	118,953	0	0	0
2017087	LAGUNA NIGUEL	CA		05/30/2018		167,279	0	0	0	0	0	0	167,279	167,279	0	0	0
2018021	AUSTIN	TX		10/19/2018		49,559	0	0	0	0	0	0	49,559	49,559	0	0	0
2018025	CRANBURY TOWNSHIP	NJ		03/14/2019		228,990	0	0	0	0	0	0	228,990	228,990	0	0	0
2018026	CRANBURY	NJ		03/14/2019		203,066	0	0	0	0	0	0	203,066	203,066	0	0	0
2018039	ATLANTA	GA		01/25/2019		193,347	0	0	0	0	0	0	193,347	193,347	0	0	0
2019037	HERNDON	VA		11/01/2019		79,316	0	0	0	0	0	0	79,316	79,316	0	0	0
2019045	PASADENA	CA		11/19/2019		176,539	0	0	0	0	0	0	176,539	176,539	0	0	0
7200080	TELLURIDE	CO		07/15/2020		108,656	0	0	0	0	0	0	108,656	108,656	0	0	0
7200310	HENDERSON	NV		07/15/2020		111,894	0	0	0	0	0	0	111,894	111,894	0	0	0
7200349	MCDONOUGH	GA		07/15/2020		94,654	0	0	0	0	0	0	94,654	94,654	0	0	0
0299999. Mortgages with partial repayments						50,254,321	0	0	0	0	0	0	50,254,321	50,254,321	0	0	0
0599999 - Totals						261,473,434	0	0	0	0	0	0	261,473,434	261,473,434	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	AEA Investors Small Business Fund IV, L.P.	New York	NY	AEA Investors SBF, LLC		10/10/2019	3	0	529,203	0	6,634,646	1.140
000000-00-0	Apollo Infrastructure Opportunities Fund II, L.P.	Purchase	NY	Apollo Athene Strategic Partnership Advisors, LLC		08/11/2020		14,324,032	0	0	85,675,968	14.380
000000-00-0	Apollo Investment Fund VIII, L.P.	Purchase	NY	Apollo Capital Management VIII, Inc.		12/10/2013	3	0	38,944	0	4,112,318	0.340
000000-00-0	Apollo Royalties Fund I, L.P.	Purchase	NY	Apollo Athene Strategic Partnership Advisors, LLC		09/28/2020		4,659,041	0	0	70,340,959	29.700
000000-00-0	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.		12/16/2016	3	0	33,870	0	485,673	1.370
000000-00-0	Arlington Capital Partners V, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.		08/23/2019	3	0	34,995	0	9,611,990	0.660
000000-00-0	Arsenal Capital Partners III, L.P.	New York	NY	Arsenal Capital Management, L.P.		04/25/2012	3	0	443,055	0	1,586,276	2.360
000000-00-0	Arsenal Capital Partners IV, L.P.	New York	NY	Arsenal Capital Management, L.P.		04/22/2016	3	0	162,705	0	1,481,225	1.180
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Arsenal Capital Management, L.P.		07/16/2019	3	0	457,250	0	9,153,013	1.290
000000-00-0	Aterian Investment Partners II, L.P.	New York	NY	Aterian Investment Partners GP II, L.P.		02/07/2014	3	0	352,657	0	824,929	2.070
000000-00-0	Aurora Equity Partners IV, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		06/14/2011	3	0	10,569	0	2,190,540	2.090
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		06/09/2016	3	0	216,555	0	3,248,342	1.590
000000-00-0	Birch Hill Equity Partners V, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.		11/25/2015	3	0	903,243	0	574,082	1.080
000000-00-0	Calera Capital Partners V, L.P.	San Francisco	CA	Calera Capital Investors V, L.P.		10/31/2017	3	0	74,495	0	1,760,500	1.020
000000-00-0	CapStreet III, L.P.	Houston	TX	CapStreet III, L.P.		11/21/2008	3	0	152,287	0	1,763,400	3.380
000000-00-0	CapStreet V, L.P.	Houston	TX	The CapStreet Group, LLC		12/18/2019	3	0	58,897	0	9,639,764	2.140
000000-00-0	Catterton Latin America II, L.P.	Greenwich	CT	CALA Managing Partner II, L.P.		07/18/2016	3	0	10,286	0	365,482	0.780
000000-00-0	Catterton Latin America III, L.P.	Greenwich	CT	CALA Managing Partner III, L.P.		03/30/2020	3	0	3,805,259	0	3,280,920	3.200
000000-00-0	Catterton Partners IX, L.P.	Greenwich	CT	Catterton Partners IX		05/21/2020	3	0	944,041	0	11,638,378	0.670
000000-00-0	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Partners VII		03/18/2013	3	0	390,530	0	1,850,527	0.890
000000-00-0	Catterton Partners VIII, L.P.	Greenwich	CT	Catterton Partners VIII		06/12/2017	3	0	307,329	0	2,090,623	0.510
000000-00-0	Centre Capital Investors VI, L.P.	New York	NY	Centre Partners VI, L.P.		06/17/2016	3	0	14,799	0	216,559	1.240
000000-00-0	Centre Capital Investors VII, L.P.	New York	NY	Centre Partners VII, L.P.		05/29/2018	3	0	573,204	0	4,689,403	2.620
000000-00-0	Clairvest Equity Partners VI-A, L.P.	Toronto	CAN	Clairvest Equity Partners		07/02/2020	3	993,750	0	0	14,906,250	6.030
000000-00-0	Clayton, Dubilier & Rice Fund IX, L.P.	New York	NY	CD&R Associates IX, Ltd.		11/20/2013	3	0	360,391	0	1,126,230	0.280
000000-00-0	Cortec Group Fund V, L.P.	New York	NY	Cortec Investment V, LLC		04/15/2011	3	0	18,563	0	153,372	2.560
000000-00-0	Cortec Group Fund VI, L.P.	New York	NY	Cortec Investment VI, LLC		07/09/2015	3	0	293,630	0	894,542	1.080
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Cortec Investment VII, LLC		12/10/2019	3	0	172,664	0	15,622,557	1.700
000000-00-0	Cressey & Co. Fund V, L.P.	Chicago	IL	Cressey & Company GP, LP		04/10/2015	3	0	128,000	0	288,000	0.830
000000-00-0	Cressey & Co. Fund VI, L.P.	Chicago	IL	Cressey & Company GP, LP		12/14/2018	3	0	318,000	0	3,657,000	0.880
000000-00-0	Graham Partners IV, L.P.	Newtown Square	PA	Graham Partners, Inc.		04/20/2016	3	0	397,771	0	1,179,453	1.630
000000-00-0	Green Equity Investors VI, L.P.	Los Angeles	CA	GEI Capital, LLC		11/29/2012	3	0	63,836	0	3,084,334	0.880
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Harvest Association VIII, LLC		11/26/2019	3	0	129,771	0	15,805,858	1.260
000000-00-0	Jade Equity Investors, L.P.	Los Angeles	CA	Jade Capital I, LLC		04/14/2020	3	0	41,267	0	4,834,853	0.200
000000-00-0	JFL Equity Investors III, L.P.	New York	NY	JFL Equity Investors III, L.P.		02/11/2011	3	0	123,145	0	1,532,716	1.610
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	JFL Equity Investors IV, L.P.		03/28/2016	3	0	50,107	0	1,338,738	1.030
000000-00-0	JFL Equity Investors V, L.P.	New York	NY	JFL Equity Investors V, L.P.		08/14/2020	3	2,403,649	0	0	9,896,351	3.510
000000-00-0	K3 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC		07/15/2016	3	0	19,049	0	1,197,807	0.590
000000-00-0	K4 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC		11/14/2018	3	0	977,378	0	2,714,190	0.530
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Leeds Equity Associates VI, L.P.		06/01/2017	3	0	1,215,921	0	911,179	1.200
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	Beverly Hills	CA	LLCP Partners VI GP, L.P.		05/30/2017	3	0	2,632,024	0	7,739,383	1.030
000000-00-0	Littlejohn Fund IV, L.P.	Greenwich	CT	Littlejohn Associates IV, LLC		12/16/2015	3	0	24,754	0	1,085,676	1.530
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Littlejohn & Co LLC		07/02/2014	3	0	82,207	0	1,669,629	0.490
000000-00-0	Lovell Minnick Equity Partners II, L.P.	Rolling Hills Estates	CA	Lovell Minnick Equity Advisors II, LLC		03/10/2006	3	0	27,463	0	104,215	2.240
000000-00-0	Lovell Minnick Equity Partners III, L.P.	Rolling Hills Estates	CA	Lovell Minnick Equity Advisors III, LLC		10/21/2008	3	0	84,810	0	10,012,970	5.950
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Lovell Minnick Equity Advisors IV, LLC		03/26/2015	3	0	117,151	0	680,569	1.160
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Lovell Minnick Equity Advisors V, LLC		10/24/2019	3	0	1,894,355	0	11,241,378	2.520
000000-00-0	Madison Dearborn Capital Partners VI, L.P.	Chicago	IL	Madison Dearborn Partners, LLC		05/23/2008	3	0	893	0	3,504,148	0.370
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC		12/16/2015	3	0	57,138	0	1,723,005	0.320
000000-00-0	Marlin Equity V, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC		02/20/2018	3	0	21,368	0	1,679,562	0.170
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC		10/23/2017	3	0	1,514	0	136,377	0.130
000000-00-0	MidOcean Partners V, L.P.	New York	NY	MidOcean Partners, L.P.		05/21/2018	3	0	256,003	0	9,715,553	1.250
000000-00-0	NewSpring Growth Capital V, L.P.	Radnor	PA	NewSpring Capital, LLC		08/04/2020	3	535,000	0	0	10,165,000	14.860
000000-00-0	North Castle Partners VII, L.P.	Greenwich	CT	NCP GP VII, LLC		12/28/2018	3	0	678,976	0	3,936,357	1.900
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Novacap International TMT V, L.P.		10/05/2017	3	0	32,045	0	2,507,020	2.160
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Denver	CO	Revelstoke Capital Partners, LLC		07/19/2018	3	0	81,177	0	8,278,129	2.090
000000-00-0	Sorenson Capital Partners III, L.P.	Lehi	UT	Sorenson Capital Partners		12/17/2014	3	0	379,013	0	756,649	1.350
000000-00-0	Sterling Investment Partners III, L.P.	Westport	CT	Sterling Investment Partners Advisors, LLC		01/02/2014	3	0	948,564	0	1,840,793	1.240
000000-00-0	Sun Capital Partners V, L.P.	Boca Raton	FL	Sun Capital Advisors V, L.P.		05/21/2007	3	0	288,418	0	1,436,272	0.540
000000-00-0	Thoma Bravo XII, L.P.	Chicago	IL	Thoma Bravo, LLC		05/27/2016	3	0	205,832	0	739,296	0.380
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Thoma Bravo, LLC		02/13/2019	3	0	558	0	14,453,801	0.430

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative 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	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Torquest Capital Fund IV		08/31/2016	3	0	127,263	0	1,381,158	1.220
000000-00-0	TSG6, L.P.	San Francisco	CA	TSG6 Management, LLC		07/03/2012	3	0	79,870	0	2,581,281	1.150
000000-00-0	TSG7-A, L.P.	San Francisco	CA	TSG7 Management, LLC		03/29/2016	3	0	34,406	0	1,469,544	0.310
000000-00-0	TSG7-B, L.P.	San Francisco	CA	TSG7 Management, LLC		01/15/2016	3	0	372,864	0	317,192	0.490
000000-00-0	TSG8, L.P.	San Francisco	CA	TSG8 Management, LLC		01/07/2019	3	0	1,136,860	0	16,938,818	0.880
000000-00-0	Veritas Capital Fund V, L.P.	New York	NY	Veritas Capital		06/08/2015	3	0	364,373	0	1,321,123	0.600
000000-00-0	Veritas Capital Fund VI, L.P.	New York	NY	Veritas Capital		06/14/2017	3	0	1,188,728	0	1,071,540	0.470
000000-00-0	Veritas Capital Fund VII, L.P.	New York	NY	Veritas Capital		04/14/2020	3	0	5,049,549	0	21,342,630	0.440
000000-00-0	Vortus Investments II, L.P.	Fort Worth	TX	Vortus Investments		06/09/2017	3	0	125,525	0	1,945,982	0.690
000000-00-0	Vortus Investments, L.P.	Fort Worth	TX	Vortus Investments		06/03/2014	3	0	257,836	0	190,510	1.160
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	3	0	89,731	0	8,741,017	1.080
000000-00-0	Wind Point Partners VIII-A, L.P.	Chicago	IL	Wind Point Investors, L.P.		06/06/2016	3	0	8,607	0	2,128,965	0.730
000000-00-0	Wynnefield Private Equity Partners I, L.P.	Bala Synwyd	PA	New Wynnefield GP, LLC		07/13/2000	3	0	43,099	0	0	99.000
000000-00-0	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown IX Company, LLC		11/12/2010	3	0	146,776	0	291	1.200
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown VIII Company, LLC		09/29/2008	3	0	46,238	0	3,147	0.990
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners, LLC		04/22/2016	3	0	40,820	0	791,585	0.580
1999999. Joint Venture Interests - Common Stock - Unaffiliated								22,915,472	30,750,473	0	465,989,512	XXX
000000-00-0	PPM America Private Equity Fund III, L.P.	Chicago	IL	PPM America Capital Partners III, LLC		03/04/2008	3	0	8,861,282	0	0	49.750
000000-00-0	PPM America Private Equity Fund IV, L.P.	Chicago	IL	PPM America Capital Partners IV, LLC		04/28/2015	3	0	97,408	0	34,496,073	49.880
000000-00-0	PPM America Private Equity Fund V, L.P.	Chicago	IL	PPM America Capital Partners V, LLC		02/11/2014	3	0	144,286	0	5,025,101	49.880
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	PPM America Capital Partners VI, LLC		01/20/2016	3	0	631,092	0	2,023,223	47.890
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	PPM America Capital Partners VII, LLC		06/27/2018	3	0	11,689,704	0	130,557,351	53.240
000000-00-0	PPM Loan Management Holding Company, LLC	Chicago	IL	PPM Loan Management Holding Company, LLC		12/01/2017		0	4,200,000	0	19,000,000	99.980
2099999. Joint Venture Interests - Common Stock - Affiliated								0	25,623,773	0	191,101,748	XXX
000000-00-0	Principal Real Estate Debt Fund III, L.P.	Chicago	IL	Principal Real Estate Debt Fund III GP, LLC		05/27/2020	2	0	2,113,469	0	10,707,697	4.040
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Square Mile Capital Management, LLC		02/27/2019	2	0	650,701	0	10,164,371	2.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	2,764,170	0	20,872,068	XXX
4899999. Total - Unaffiliated								22,915,472	33,514,643	0	486,861,581	XXX
4999999. Total - Affiliated								0	25,623,773	0	191,101,748	XXX
5099999 - Totals								22,915,472	59,138,415	0	677,963,329	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Abry Partners V, L.P.	Boston	MA	Normal distributions and adjustments	07/27/2005	09/09/2020	29,210	0	0	0	0	0	0	29,210	29,210	0	0	0	0
000000-00-0	Apollo Investment Fund VIII, L.P.	Purchase	NY	Normal distributions and adjustments	12/10/2013	09/29/2020	267,829	0	0	0	0	0	0	267,829	267,829	0	0	0	0
000000-00-0	Arsenal Capital Partners IV, L.P.	New York	NY	Normal distributions and adjustments	04/22/2016	09/23/2020	20,230	0	0	0	0	0	0	20,230	20,230	0	0	0	0
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Normal distributions and adjustments	07/16/2019	07/21/2020	327,338	0	0	0	0	0	0	327,338	327,338	0	0	0	0
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Normal distributions and adjustments	06/09/2016	07/01/2020	466,537	0	0	0	0	0	0	466,537	466,537	0	0	0	0
000000-00-0	Centre Capital Investors V, L.P.	New York	NY	Normal distributions and adjustments	11/23/2007	08/28/2020	20,606	0	0	0	0	0	0	20,606	20,606	0	0	0	0
000000-00-0	Chartwell Investments II, L.P.	New York	NY	Normal distributions and adjustments	02/01/1999	07/02/2020	83,716	0	0	0	0	0	0	83,716	83,716	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund IX, L.P.	New York	NY	Normal distributions and adjustments	11/20/2013	08/28/2020	15,438	0	0	0	0	0	0	15,438	15,438	0	0	0	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	Cortec Group Fund VII, L.P.	New York	NY	Normal distributions and adjustments	12/10/2019	07/16/2020	507,322	0	0	0	0	0	0	507,322	507,322	0	0	0	0
000000-00-0	Cressey & Co. Fund V, L.P.	Chicago	IL	Normal distributions and adjustments	04/10/2015	09/23/2020	202,927	0	0	0	0	0	0	202,927	202,927	0	0	0	0
000000-00-0	Graham Partners IV, L.P.	Newtown Square	PA	Normal distributions and adjustments	04/20/2016	09/30/2020	223,367	0	0	0	0	0	0	223,367	223,367	0	0	0	0
000000-00-0	Graham Partners V, L.P.	Newtown Square	PA	Normal distributions and adjustments	11/05/2019	08/21/2020	162,346	0	0	0	0	0	0	162,346	162,346	0	0	0	0
000000-00-0	Green Equity Investors VI, L.P.	Los Angeles	CA	Normal distributions and adjustments	11/29/2012	07/06/2020	21,664	0	0	0	0	0	0	21,664	21,664	0	0	0	0
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	Normal distributions and adjustments	05/11/2017	07/13/2020	3,952	0	0	0	0	0	0	3,952	3,952	0	0	0	0
000000-00-0	Harvest Partners VI, L.P.	New York	NY	Normal distributions and adjustments	11/28/2011	09/16/2020	708,506	0	0	0	0	0	0	708,506	708,506	0	0	0	0
000000-00-0	K3 Private Investors, L.P.	El Segundo	CA	Normal distributions and adjustments	07/15/2016	09/11/2020	137,999	0	0	0	0	0	0	137,999	137,999	0	0	0	0
000000-00-0	Leeds Equity Partners V, L.P.	New York	NY	Normal distributions and adjustments	03/26/2015	09/30/2020	7,573	0	0	0	0	0	0	7,573	7,573	0	0	0	0
000000-00-0	Lexington Capital Partners VII, L.P.	New York	NY	Normal distributions and adjustments	03/25/2010	09/29/2020	430,616	0	0	0	0	0	0	430,616	430,616	0	0	0	0
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Normal distributions and adjustments	07/02/2014	09/29/2020	46,153	0	0	0	0	0	0	46,153	46,153	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners II, L.P.	Rolling Hills Estates	CA	Normal distributions and adjustments	03/10/2006	09/22/2020	514,541	0	0	0	0	0	0	514,541	514,541	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners III, L.P.	Rolling Hills Estates	CA	Normal distributions and adjustments	10/21/2008	07/02/2020	130,852	0	0	0	0	0	0	130,852	130,852	0	0	0	0
000000-00-0	Madison Dearborn Capital Partners VI, L.P.	Chicago	IL	Normal distributions and adjustments	05/23/2008	08/28/2020	110,958	0	0	0	0	0	0	110,958	110,958	0	0	0	0
000000-00-0	Madison Dearborn Cap. Partners VII, L.P.	Chicago	IL	Normal distributions and adjustments	12/16/2015	07/10/2020	114	0	0	0	0	0	0	114	114	0	0	0	0
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Denver	CO	Normal distributions and adjustments	07/19/2018	07/02/2020	116,499	0	0	0	0	0	0	116,499	116,499	0	0	0	0
000000-00-0	SPC Partners IV, L.P.	San Francisco	CA	Normal distributions and adjustments	04/25/2008	08/12/2020	20,848	0	0	0	0	0	0	20,848	20,848	0	0	0	0
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	Normal distributions and adjustments	07/02/2012	09/15/2020	253,008	0	0	0	0	0	0	253,008	253,008	0	0	0	0
000000-00-0	Sterling Investment Partners III, L.P.	Westport	CT	Normal distributions and adjustments	01/02/2014	09/04/2020	52,243	0	0	0	0	0	0	52,243	52,243	0	0	0	0
000000-00-0	Sun Capital Partners V, L.P.	Boca Raton	FL	Normal distributions and adjustments	05/21/2007	09/30/2020	124,346	0	0	0	0	0	0	124,346	124,346	0	0	0	0
000000-00-0	Thoma Bravo Special Opp. Fund I, L.P.	Chicago	IL	Normal distributions and adjustments	08/20/2013	08/11/2020	61,155	0	0	0	0	0	0	61,155	61,155	0	0	0	0
000000-00-0	Thoma Bravo X, L.P.	Chicago	IL	Normal distributions and adjustments	02/08/2012	08/11/2020	232,376	0	0	0	0	0	0	232,376	232,376	0	0	0	0
000000-00-0	Thoma Bravo XI, L.P.	Chicago	IL	Normal distributions and adjustments	06/02/2014	08/11/2020	324,904	0	0	0	0	0	0	324,904	324,904	0	0	0	0
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Normal distributions and adjustments	02/13/2019	09/16/2020	3,265,663	0	0	0	0	0	0	3,265,663	3,265,663	0	0	0	0
000000-00-0	TSG6, L.P.	San Francisco	CA	Normal distributions and adjustments	07/03/2012	09/30/2020	1,439,410	0	0	0	0	0	0	1,439,410	1,439,410	0	0	0	0
000000-00-0	TSG7-B, L.P.	San Francisco	CA	Normal distributions and adjustments	01/15/2016	07/10/2020	128,371	0	0	0	0	0	0	128,371	128,371	0	0	0	0
000000-00-0	Yorktown Energy Partners IX, L.P.	New York	NY	Normal distributions and adjustments	11/12/2010	08/10/2020	176,473	0	0	0	0	0	0	176,473	176,473	0	0	0	0
000000-00-0	Yorktown Energy Partners VII, L.P.	New York	NY	Normal distributions and adjustments	10/10/2006	08/05/2020	21,483	0	0	0	0	0	0	21,483	21,483	0	0	0	0
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY	Normal distributions and adjustments	09/29/2008	08/10/2020	157,601	0	0	0	0	0	0	157,601	157,601	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Normal distributions and adjustments	05/23/2013	08/11/2020	41,010	0	0	0	0	0	0	41,010	41,010	0	0	0	0
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Normal distributions and adjustments	04/22/2016	08/17/2020	48,168	0	0	0	0	0	0	48,168	48,168	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							10,903,352	0	0	0	0	0	0	10,903,352	10,903,352	0	0	0	0
000000-00-0	PPM America Private Equity Fund III, L.P.	Chicago	IL	Normal distributions and adjustments	03/04/2008	09/30/2020	9,235,227	0	0	0	0	0	0	9,235,227	9,235,227	0	0	0	0
000000-00-0	PPM America Private Equity Fund IV, L.P.	Chicago	IL	Normal distributions and adjustments	04/28/2015	07/28/2020	26,731	0	0	0	0	0	0	26,731	26,731	0	0	0	0
000000-00-0	PPM America Private Equity Fund V, L.P.	Chicago	IL	Normal distributions and adjustments	02/11/2014	09/30/2020	144,286	0	0	0	0	0	0	144,286	144,286	0	0	0	0
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	Normal distributions and adjustments	01/20/2016	09/30/2020	969,462	0	0	0	0	0	0	969,462	969,462	0	0	0	0
000000-00-0	PPM Loan Management Holding Company, LLC	Chicago	IL	Normal distributions and adjustments	12/01/2017	07/21/2020	1,737,596	0	0	0	0	0	0	1,737,596	1,737,596	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							12,113,301	0	0	0	0	0	0	12,113,301	12,113,301	0	0	0	0
000000-00-0	Principal Real Estate Debt Fund II, L.P.	Chicago	IL	Normal distributions and adjustments	12/13/2017	09/30/2020	695,007	0	0	0	0	0	0	695,007	695,007	0	0	0	0
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Normal distributions and adjustments	02/27/2019	09/29/2020	822,804	0	0	0	0	0	0	822,804	822,804	0	0	0	0
000000-00-0	Walton Street Real Estate Debt Fund, L.P.	Chicago	IL	Normal distributions and adjustments	03/11/2016	09/30/2020	913,059	0	0	0	0	0	0	913,059	913,059	0	0	0	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							2,430,870	0	0	0	0	0	0	2,430,870	2,430,870	0	0	0	0
4899999. Total - Unaffiliated							13,334,222	0	0	0	0	0	0	13,334,222	13,334,222	0	0	0	0
4999999. Total - Affiliated							12,113,301	0	0	0	0	0	0	12,113,301	12,113,301	0	0	0	0
5099999 - Totals							25,447,523	0	0	0	0	0	0	25,447,523	25,447,523	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
21H020-6A-8	G2SF 2 10/20		09/02/2020	WELLS FARGO INVESTMENTS		2,496,233	2,410,000	2,678	1
21H022-69-7	G2SF 2.5 9/20		08/27/2020	CITICORP		3,702,537	3,520,000	4,889	1
21H022-6A-4	G2SF 2.5 10/20		09/01/2020	CITICORP		3,705,900	3,520,000	4,889	1
21H030-68-2	G2SF 3 8/20		07/08/2020	JP MORGAN SECURITIES		1,957,820	1,850,000	2,929	1
21H030-69-0	G2SF 3 9/20		07/20/2020	JP MORGAN SECURITIES		1,952,906	1,850,000	3,083	1
21H030-6A-7	G2SF 3 10/20		08/25/2020	JP MORGAN SECURITIES		1,939,899	1,850,000	3,083	1
912810-SN-9	US TREASURY NOTES		09/18/2020	Various		4,282,264	4,500,000	17,310	1
912828-Z9-4	US TREASURY NOTES		09/04/2020	Various		2,696,143	2,500,000	2,344	1
91282C-AB-7	US TREASURY		08/31/2020	Various		11,981,759	12,000,000	2,028	1
0599999. Subtotal - Bonds - U.S. Governments						34,715,461	34,000,000	43,233	XXX
22411V-AP-3	CPPIB CAPITAL		07/22/2020	BOA ML		1,515,359	1,524,000	0	1FE
748148-SC-8	PROVINCE OF QUEBEC		07/16/2020	BMO CAPITAL MARKETS		1,499,340	1,500,000	0	1FE
298785-JH-0	EUROPEAN INVESTMENT BANK	C	09/15/2020	RBC		1,486,215	1,500,000	0	1FE
455780-CT-1	REPUBLIC OF INDONESIA	C	07/30/2020	Various		25,666,650	22,000,000	255,500	2FE
459058-JE-4	INTL BK RECON & DEV	C	07/21/2020	MSDW		2,496,650	2,500,000	0	1FE
500769-JF-2	KFW INTERNATL	C	07/07/2020	BOA ML		1,151,249	1,156,000	0	1FE
500769-JH-8	KFW INTERNATL	C	09/15/2020	NOMURA		2,498,325	2,500,000	0	1FE
698299-BB-9	REPUBLIC OF PANAMA	C	07/20/2020	BARCLAYS CAPITAL		12,712,500	10,000,000	99,139	2FE
698299-BL-7	REPUBLIC OF PANAMA	C	09/22/2020	Various		3,239,531	2,869,000	20,356	2FE
698299-BM-5	REPUBLIC OF PANAMA	C	07/21/2020	Various		34,132,500	26,000,000	363,125	2FE
74727P-BE-0	STATE OF QATAR	C	07/01/2020	JP MORGAN SECURITIES		(31,012,500)	(25,000,000)	(213,889)	1FE
BAN0M7-D6-5	SAUDI INTERNATIONAL	C	07/01/2020	CITIGROUP		(58,250,000)	(50,000,000)	(526,736)	1FE
BAN0ZX-TV-2	ARUBA	C	08/25/2020	DIRECT		24,477,000	24,600,000	0	3Z
BRTSGD-8Z-7	SAUDI ARABIAN OIL CO	C	07/01/2020	CITIGROUP		(22,450,000)	(20,000,000)	(165,278)	1FE
BRW4DQ-Z9-8	STATE OF ISRAEL	C	07/01/2020	BOA ML		(45,343,600)	(40,000,000)	(181,556)	1FE
1099999. Subtotal - Bonds - All Other Governments						(46,180,781)	(38,851,000)	(349,339)	XXX
57421C-AV-6	MARYLAND HEALTH AND HIGHER ED		07/28/2020	JP MORGAN SECURITIES		47,514,705	47,000,000	10,809	1FE
57421C-AW-4	MARYLAND HEALTH AND HIGHER ED		07/21/2020	JP MORGAN SECURITIES		20,173,280	20,000,000	888	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						67,687,985	67,000,000	11,697	XXX
01F020-48-9	FNCI 2 8/20		07/08/2020	JP MORGAN SECURITIES		1,310,807	1,265,000	1,124	1
01F020-49-7	FNCI 2 9/20		07/22/2020	JP MORGAN SECURITIES		1,309,670	1,265,000	1,124	1
01F020-4A-4	FNCI 2 10/20		08/28/2020	JP MORGAN SECURITIES		1,312,833	1,265,000	1,265	1
01F020-69-5	FNCL 2 9/20		07/22/2020	WELLS FARGO INVESTMENTS		1,700,771	1,655,000	1,195	1
01F020-6A-2	FNCL 2 10/20		09/02/2020	WELLS FARGO INVESTMENTS		3,200,754	3,110,000	2,246	1
01F020-6B-0	FNCL 2 11/20		09/15/2020	WELLS FARGO INVESTMENTS		4,195,228	4,080,000	2,493	1
01F022-6B-6	FNCL 2 11/20		09/15/2020	CITICORP		5,996,392	5,720,000	4,369	1
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP		08/26/2020	Various		26,215,117	25,997,500	4,035	1FE
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP		08/03/2020	MSDW		14,723,225	14,400,000	0	1FE
3135G0-5G-4	FANNIE MAE		07/08/2020	CITICORP		4,390,540	4,400,000	0	1
3135G0-5Q-2	FANNIE MAE		08/03/2020	CITICORP		1,215,788	1,225,000	0	1FE
3137EA-EU-9	FREDDIE MAC		07/21/2020	WELLS FARGO INVESTMENTS		2,971,130	2,986,000	0	1
3137EA-EV-7	FREDDIE MAC		08/19/2020	Various		4,860,038	4,865,000	0	1FE
3140K0-W6-1	FANNIE MAE B05168		09/25/2020	NOMURA		1,051,078	1,002,668	1,086	1
3140KA-DP-8	FN BP2809		07/06/2020	BOA ML		1,492,553	1,432,350	1,293	1
3140KK-KY-9	FN BQ0310		09/15/2020	MSDW		3,994,234	3,835,135	3,409	1
64971M-4Q-2	NEW YORK CITY TRANSITIONAL FIN		08/28/2020	ATHENE ANNUITY & LIFE		8,491,910	7,000,000	25,596	1FE
73358W-4V-3	PORT AUTH N Y & N J		07/02/2020	CITICORP		810,000	810,000	0	1FE
769036-BT-0	RIVERSIDE CA PENSN OB		07/08/2020	CITIGROUP		10,270,413	9,705,000	30,154	1FE
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNT		08/27/2020	BOA ML		36,850,191	36,820,000	6,218	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						136,362,672	132,838,653	85,607	XXX
001055-AQ-5	AFLAC		08/11/2020	ATHENE ANNUITY & LIFE		16,884,537	15,145,000	140,302	1FE
001055-AY-8	AFLAC		08/27/2020	Various		12,669,277	9,500,000	23,982	1FE
00119H-AC-4	AGL 2019-1A C		07/01/2020	MSDW		1,203,164	1,220,000	8,822	1FE
00119M-AG-4	AGL 2020-3A C		09/23/2020	Various		2,923,868	3,005,000	8,689	1FE
00119V-AA-7	AGL 2020-6A A1		07/21/2020	PARIBAS		25,600,000	25,600,000	0	1FE
00119V-AC-3	AGL 2020-6A B1		07/21/2020	PARIBAS		10,000,000	10,000,000	0	1FE
00119V-AG-4	AGL 2020-6A C		07/21/2020	PARIBAS		15,100,000	15,100,000	0	1FE
00119V-AJ-8	AGL 2020-6A D		07/21/2020	PARIBAS		12,200,000	12,200,000	0	2FE
00206R-CM-2	AT&T		07/30/2020	ATHENE ANNUITY & LIFE		548,310	525,000	1,313	2FE
00206R-DT-6	AT&T		07/14/2020	DIRECT		5,653,165	4,000,000	84,233	2FE

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00206R-JX-1	AT&T		07/29/2020	CITICORP		1,303,232	1,233,000	4,963	2FE
00206R-KD-3	AT&T		07/27/2020	DEUTSCHE BANK SECURITIES		7,171,556	7,175,000	0	2FE
00206R-KE-1	AT&T		07/27/2020	DEUTSCHE BANK SECURITIES		5,496,810	5,500,000	0	2FE
00206R-KG-6	AT&T		07/27/2020	MSDW		1,231,446	1,233,000	0	2FE
00206R-KH-4	AT&T		07/27/2020	MSDW		5,490,045	5,500,000	0	2FE
00206R-MC-3	AT&T		09/18/2020	Tax Free Exchange		517,663	499,000	0	2FE
00206R-MD-1	AT&T		09/18/2020	Tax Free Exchange		33,718,833	32,090,778	0	2FE
00206R-ME-9	AT&T		09/18/2020	Tax Free Exchange		5,738,935	4,282,000	0	2FE
00442J-AD-6	ACE 2007-ASP1 A2C		09/30/2020	MSDW		525,517	857,986	68	6FE
004498-AB-7	ACI WORLDWIDE		07/01/2020	MORGAN STANLEY INT		3,132,000	3,000,000	65,167	4FE
00817Y-AZ-1	AETNA		07/10/2020	RBC		17,287,350	15,000,000	240,573	2FE
008513-AA-1	AGREE		08/12/2020	WELLS FARGO INVESTMENTS		5,995,620	6,000,000	0	2FE
010392-FU-7	ALABAMA POWER		08/24/2020	MIZUHO SECURITIES USA		3,384,496	3,400,000	0	1FE
013092-AG-6	ALBERTSONS COS		08/11/2020	BOA ML		3,000,000	3,000,000	0	4FE
018522-M@-8	ALLETE INC		08/25/2020	JP MORGAN SECURITIES		10,000,000	10,000,000	0	2FE
02079K-AE-7	ALPHABET		08/03/2020	MSDW		1,249,093	1,257,000	0	1FE
02079K-AF-4	ALPHABET		08/12/2020	Various		27,197,281	27,500,000	2,306	1FE
02079K-AG-2	ALPHABET		08/21/2020	Various		28,468,078	28,760,000	5,625	1FE
02079K-AJ-6	ALPHABET		08/03/2020	JP MORGAN SECURITIES		628,855	631,000	0	1FE
02149J-AU-0	CWALT 2006-45T1 2A5		09/14/2020	BOA ML		960,405	1,297,845	3,245	6FE
024836-AA-6	AMERICAN CAMPUS COMMUNITIES		07/08/2020	JP MORGAN SECURITIES		7,262,570	7,000,000	61,979	2FE
024836-AB-4	AMERICAN CAMPUS COMMUNITIES		07/08/2020	Various		10,295,162	9,688,000	9,991	2FE
024836-AD-0	AMERICAN CAMPUS COMMUNITIES		07/09/2020	SUSQUEHANNA INTL		5,246,800	5,000,000	29,201	2FE
02665W-DL-2	AMERICAN HONDA		07/06/2020	MIZUHO SECURITIES USA		1,052,747	1,053,000	0	1FE
026874-BE-6	AMERICAN INTERNATIONAL GROUP		08/04/2020	ATHENE ANNUITY & LIFE		106,250	100,000	2,413	2FE
026874-DB-0	AMERICAN INTERNATIONAL GROUP		07/14/2020	DIRECT		4,529,543	3,800,000	82,663	2FE
03065T-AF-9	AMCAR 2016-4 C		08/28/2020	ATHENE ANNUITY & LIFE		1,382,015	1,374,941	1,841	1FE
03078A-AB-4	AHMSR 2019-GT1 A		09/22/2020	ATHENE ANNUITY & LIFE		4,841,981	5,000,000	15,675	2FE
031162-CS-7	AMGEN		07/15/2020	DEUTSCHE BANK SECURITIES		17,419,650	15,000,000	205,313	2FE
03330P-AJ-8	ANCHF 2018-5A BR ANCHF 2018-5A BR		09/17/2020	GRCM		12,650,000	12,650,000	0	1Z
03666L-AA-0	ANTR 2020-1A A1		09/18/2020	PARIBAS		20,000,000	20,000,000	0	1Z
03666L-AC-6	ANTR 2020-1A A2		09/18/2020	PARIBAS		5,000,000	5,000,000	0	1Z
03666L-AE-2	ANTR 2020-1A B		09/18/2020	BNP PARIBAS		3,500,000	3,500,000	0	1Z
03666L-AG-7	ANTR ANTARES CLO ANTR_20-1A		09/18/2020	BNP PARIBAS		6,000,000	6,000,000	0	1Z
03666L-AJ-1	ANTR ANTARES CLO ANTR_20-1A		09/18/2020	BNP PARIBAS		8,800,000	8,800,000	0	1Z
037411-AW-5	APACHE		07/01/2020	CITICORP		1,655,000	2,000,000	35,417	3FE
037411-BJ-3	APACHE		08/04/2020	Various		1,504,017	1,500,000	0	3FE
038779-AB-0	ARBYS 2020-1A A2		07/23/2020	BARCLAYS CAPITAL		10,800,000	10,800,000	0	2FE
04010L-AZ-6	ARES CAPITAL		09/16/2020	BOA ML		16,413,963	16,180,000	118,429	2FE
043436-AS-3	ASBURY AUTOMOTIVE		08/18/2020	ATHENE ANNUITY & LIFE		546,978	532,000	11,904	4FE
043436-AT-1	ASBURY AUTOMOTIVE		09/22/2020	ATHENE ANNUITY & LIFE		538,730	532,000	1,474	4FE
053332-BA-9	AUTOZONE		08/04/2020	JP MORGAN SECURITIES		7,975,680	8,000,000	0	2FE
05352T-AA-7	AVANTOR FUNDING		07/07/2020	GOLDMAN SACHS		381,000	381,000	0	4FE
05493A-AQ-3	BFLD 2020-EYP F		09/30/2020	MSDW		14,631,000	14,631,000	0	3FE
05526D-BH-7	BAT CAPITAL		09/17/2020	JP MORGAN SECURITIES		5,417,550	5,000,000	7,213	2FE
05526D-BR-5	BAT CAPITAL		09/22/2020	DEUTSCHE BANK SECURITIES		12,049,000	12,049,000	0	2FE
05526D-BS-3	BAT CAPITAL		09/22/2020	DEUTSCHE BANK SECURITIES		917,000	917,000	0	2FE
05526Q-AG-1	BAMLL 2015-200P C		07/27/2020	BOA ML		4,247,812	4,000,000	11,560	1FE
05545M-AC-6	BBA US HOLDINGS		09/22/2020	ATHENE ANNUITY & LIFE		964,000	1,000,000	2,333	3FE
058498-AV-8	BALL		07/31/2020	ATHENE ANNUITY & LIFE		2,260,278	2,000,000	36,833	3FE
06051G-HM-4	BANK OF AMERICA		07/30/2020	ATHENE ANNUITY & LIFE		3,507,855	2,960,000	2,458	1FE
06051G-JB-6	BANK OF AMERICA		07/22/2020	MSDW		290,880	272,000	1,665	1FE
06051G-JF-7	BANK OF AMERICA		07/20/2020	BOA ML		4,412,000	4,412,000	0	1FE
06540X-BG-5	BANK 2019-BN22 A4		07/08/2020	MSDW		17,394,827	15,580,000	11,599	1FE
07274N-AE-3	BAYER US FINANCE II		09/17/2020	ATHENE ANNUITY & LIFE		1,829,084	1,670,000	17,257	2FE
07274N-AJ-2	BAYER US FINANCE II		09/17/2020	ATHENE ANNUITY & LIFE		2,041,060	1,773,000	20,094	2FE
075887-CJ-6	BECTON DICKINSON		07/15/2020	DEUTSCHE BANK SECURITIES		7,034,755	6,500,000	29,053	3FE
075887-CK-3	BECTON DICKINSON		07/15/2020	DEUTSCHE BANK SECURITIES		11,751,700	10,000,000	60,072	3FE
08186P-AG-8	BSP 2019-18A D		07/31/2020	Various		2,511,640	2,600,000	27,830	2FE
084423-AU-6	WR BERKLEY		09/01/2020	MSDW		6,564,152	5,600,000	72,800	2FE
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO		09/22/2020	ATHENE ANNUITY & LIFE		6,787,556	6,800,000	0	1FE

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09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO		09/23/2020	BOA ML		4,349,450	4,375,000	0	1FE
097023-CN-3	BOEING		07/07/2020	BOA ML		4,935,050	5,000,000	64,736	2FE
097023-CU-7	BOEING		07/29/2020	BOA ML		326,457	300,000	3,654	2FE
097023-CY-9	BOEING		07/31/2020	GOLDMAN SACHS		219,190	200,000	2,575	2FE
09748R-AA-6	BOJA 2020-1A A2		09/29/2020	BARCLAYS CAPITAL		12,350,000	12,350,000	0	2FE
09951L-AA-1	BOOZ ALLEN HAMILTON		08/12/2020	BOA ML		598,000	598,000	0	3FE
10373Q-BL-3	BP CAP MARKETS AMERICA		07/23/2020	GOLDMAN SACHS		2,322,460	2,000,000	22,404	1FE
10373Q-BM-1	BP CAP MARKETS AMERICA		09/11/2020	Various		11,786,145	11,800,000	3,346	1FE
10373Q-BN-9	BP CAP MARKETS AMERICA		08/27/2020	Various		9,438,231	9,700,000	7,277	1FE
10922N-AC-7	BRIGHTHOUSE FINANCIAL		07/30/2020	ATHENE ANNUITY & LIFE		519,488	500,000	1,953	2FE
10922N-AF-0	BRIGHTHOUSE FINANCIAL		07/09/2020	BARCLAYS CAPITAL		9,348,000	10,000,000	27,417	2FE
10922N-AG-8	BRIGHTHOUSE FINANCIAL		07/14/2020	DIRECT		5,670,672	5,000,000	46,094	2FE
11135F-AL-5	BROADCOM		07/22/2020	MSDW		3,383,670	3,000,000	21,578	2FE
11135F-AQ-4	BROADCOM		09/28/2020	JP MORGAN SECURITIES		392,571	350,000	5,729	2FE
12189L-AU-5	BURLINGTON NORTHERN SANTA FE		07/02/2020	GOLDMAN SACHS		16,695,487	12,639,000	201,276	1FE
123262-AQ-0	BJETS 2018-1 B		08/27/2020	ATHENE ANNUITY & LIFE		1,373,328	1,353,554	2,729	2FE
12482N-AJ-0	CBAM 2019-10A C		09/24/2020	MSDW		247,500	250,000	1,469	1FE
12482N-AL-5	CBAM		07/16/2020	Various		3,000,800	3,100,000	16,074	2FE
1248EP-CB-7	CCO HOLDINGS		08/11/2020	ATHENE ANNUITY & LIFE		4,376,531	4,000,000	41,806	3FE
1248EP-CJ-0	CCO HOLDINGS		09/18/2020	ATHENE ANNUITY & LIFE		1,045,000	1,000,000	22,500	3FE
12546D-AN-7	CHT 2017-CSMO E		09/16/2020	JP MORGAN SECURITIES		1,998,206	2,130,000	560	3FE
12610#-AD-5	CBRE US CORE PARTNERS REIT		08/05/2020	BOA ML		5,000,000	5,000,000	0	2Z
126117-AW-0	CNA FINANCIAL		08/11/2020	WELLS FARGO INVESTMENTS		3,491,180	3,500,000	0	2FE
126307-AU-1	CSC HOLDINGS		07/28/2020	ATHENE ANNUITY & LIFE		1,050,675	1,000,000	11,153	3FE
126408-HS-5	CSX		07/15/2020	GOLDMAN SACHS		3,712,890	3,000,000	33,883	2FE
126650-BP-4	CVS		08/04/2020	ATHENE ANNUITY & LIFE		201,509	179,953	724	2FE
126650-DK-3	CVS		07/06/2020	HSBC		5,983,100	5,000,000	56,146	2FE
126650-DN-7	CVS		08/12/2020	BARCLAYS CAPITAL		8,735,650	8,750,000	0	2FE
126650-DP-2	CVS		08/12/2020	BARCLAYS CAPITAL		5,997,240	6,000,000	0	2FE
12666U-AE-3	CWL		07/01/2020	BOA ML		(965)	(1,162)	(1,412)	6FE
12730*-AA-0	KUM & GO LC		08/14/2020	JP MORGAN SECURITIES		19,000,000	19,000,000	0	2Z
131347-CP-9	CALPINE		07/27/2020	CREDIT SUISSE FIRST BOSTON		676,000	676,000	0	4FE
144285-AL-7	CARPENTER TECHNOLOGY		07/10/2020	BOA ML		1,259,000	1,259,000	0	3FE
149123-CE-9	CATERPILLAR		08/18/2020	ATHENE ANNUITY & LIFE		2,954,494	2,000,000	22,167	1FE
14918A-AD-1	CATHOLIC HEALTH SERVICES		09/10/2020	Various		30,341,128	30,400,000	1,010	1FE
14987B-AE-3	CC HOLDINGS		07/30/2020	ATHENE ANNUITY & LIFE		2,161,007	2,000,000	22,453	2FE
15033T-AD-7	CEDF		09/21/2020	JP MORGAN SECURITIES		12,000,000	12,000,000	0	1Z
15033T-AE-5	CEDF 2020-12A D		09/21/2020	JP MORGAN SECURITIES		8,800,000	8,800,000	0	1Z
15135B-AW-1	CENTENE		09/23/2020	Various		4,629,000	4,629,000	0	3FE
15137T-AA-8	CENTENE ESCROW I		07/31/2020	ATHENE ANNUITY & LIFE		5,331,250	5,000,000	44,792	3FE
161175-BJ-2	CHARTER COMMUNICATIONS		07/21/2020	Various		7,747,390	7,000,000	110,559	2FE
16411R-AJ-8	CHENIERE ENERGY		09/15/2020	CREDIT SUISSE FIRST BOSTON		3,500,000	3,500,000	0	3FE
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS		09/28/2020	Various		1,794,972	1,550,000	18,881	2FE
166756-AH-9	CHEVRON USA		08/10/2020	CITICORP		9,000,000	9,000,000	0	1FE
166764-CA-6	CHEVRON		07/01/2020	ROBERT BAIRD		5,289,200	5,000,000	23,513	1FE
16876D-AA-6	CHILDRENS HOSPITAL - DISTRICT		08/27/2020	Various		31,487,393	31,500,000	1,464	1FE
169905-AG-1	CHOICE HOTELS		09/21/2020	Various		13,260,841	13,230,000	7,585	2FE
171239-AG-1	CHUBB INA HOLDINGS		09/14/2020	CITICORP		8,510,978	8,530,000	0	1FE
17275G-AG-1	CIRUS 2018-1A D		07/13/2020	BOA ML		6,363,000	6,300,000	209,738	2FE
172967-EW-7	CITIGROUP		07/14/2020	DIRECT		8,833,984	5,000,000	201,997	2FE
17313F-AA-0	CMLTI 2007-AR8 1A1A		07/09/2020	AMERIPRISE		1,741,822	1,855,470	2,117	1Z
17328C-AD-4	CGCMT 2019-CT A4		09/14/2020	BARCLAYS CAPITAL		15,524,663	13,680,000	17,681	1FE
18013R-AA-5	CLAREMONT MCKENNA COLLEGE		09/21/2020	CITICORP		1,932,758	1,670,000	12,850	1FE
18539U-AB-1	CLEARWAY ENERGY OPERATING		08/18/2020	ATHENE ANNUITY & LIFE		1,685,920	1,600,000	31,433	3FE
191216-CY-4	COCA-COLA ENTERPRISES		07/14/2020	WELLS FARGO INVESTMENTS		5,297,150	5,000,000	28,646	1FE
191216-DC-1	COCA-COLA ENTERPRISES		09/14/2020	ATHENE ANNUITY & LIFE		5,509,960	5,544,000	0	1FE
191216-DE-7	COCA-COLA ENTERPRISES		09/14/2020	CITICORP		1,729,671	1,730,000	0	1FE
197363-AC-8	CECLO 2020-29A A1F		07/10/2020	JEFFERIES & COMPANY		15,000,000	15,000,000	0	1FE
20030N-DP-3	COMCAST		08/11/2020	WELLS FARGO INVESTMENTS		4,464,450	4,500,000	0	1FE
20030N-DQ-1	COMCAST		08/11/2020	WELLS FARGO INVESTMENTS		4,459,410	4,500,000	0	1FE
20825C-AP-9	CONOCOPHILLIPS		07/14/2020	DIRECT		5,647,668	4,000,000	38,678	1FE

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20825C-AQ-7	CONOCOPHILLIPS		07/14/2020	DIRECT		6,058,133	4,000,000	117,722	1FE
20826F-AR-7	CONOCOPHILLIPS		07/14/2020	DIRECT		5,871,001	3,850,000	75,722	1FE
212015-AS-0	CONTINENTAL RESOURCES		08/19/2020	BARCLAYS CAPITAL		2,406,250	2,500,000	10,938	3FE
219350-BP-9	CORNING		08/14/2020	SEAPORT GROUP		5,217,165	4,500,000	45,338	2FE
22160N-AA-7	COSTAR GROUP		07/28/2020	Various		21,548,510	20,500,000	28,506	2FE
224044-BY-2	COX COMMUNICATIONS		07/16/2020	MSDW		20,048,100	15,000,000	68,542	2FE
224044-CC-9	COX COMMUNICATIONS		09/28/2020	Various		612,907	500,000	5,250	2FE
224044-CK-1	COX COMMUNICATIONS		07/21/2020	SEAPORT GROUP		6,168,816	4,631,000	93,495	2FE
224044-CL-9	COX COMMUNICATIONS		09/23/2020	Various		7,894,411	7,920,000	458	2FE
224044-CM-7	COX COMMUNICATIONS		09/10/2020	WELLS FARGO INVESTMENTS		1,785,420	1,800,000	0	2FE
22819K-AB-6	CROWN AMERICAS		08/18/2020	ATHENE ANNUITY & LIFE		853,000	800,000	13,033	3FE
23311V-AH-0	DCP MIDSTREAM OPERATING		08/06/2020	CREDIT SUISSE FIRST BOSTON		1,530,000	1,500,000	18,151	3FE
23357*-AP-6	DTE ENERGY		07/01/2020	KEYBANC CAPITAL MARKETS		26,000,000	26,000,000	0	1Z
24703D-AZ-4	DELL INTERNATIONAL		07/07/2020	Various		11,020,704	10,000,000	132,486	2FE
24704G-AB-9	DEFT 2020-2 A2		09/15/2020	RBC		1,302,840	1,303,000	0	1FE
254687-DZ-6	WALT DISNEY		07/14/2020	DIRECT		5,954,321	4,000,000	19,978	1FE
254687-EB-8	WALT DISNEY		07/14/2020	DIRECT		6,103,803	4,000,000	20,622	1FE
254687-EH-5	WALT DISNEY		07/14/2020	DIRECT		6,165,220	4,000,000	43,594	1FE
25470D-AD-1	DISCOVERY COMMUNICATIONS		07/14/2020	DIRECT		5,545,837	4,000,000	30,339	2FE
25470D-AS-8	DISCOVERY COMMUNICATIONS		07/22/2020	Various		12,209,132	10,000,000	170,778	2FE
25746U-CZ-0	DOMINION ENERGY		07/06/2020	CITICORP		6,524,650	5,000,000	72,194	2FE
25755T-AL-4	DPABS 2019-1A A2		07/30/2020	ATHENE ANNUITY & LIFE		1,053,434	992,500	506	2FE
26441C-BH-7	DUKE ENERGY		09/09/2020	MSDW		2,386,305	2,250,000	17,763	2FE
26875P-AQ-4	EOG RESOURCES		08/18/2020	ATHENE ANNUITY & LIFE		204,497	170,000	795	1FE
27409L-AE-3	THE EAST OHIO GAS COMPANY		07/09/2020	JEFFERIES & COMPANY		5,218,950	5,000,000	11,250	1FE
278865-BA-7	ECOLAB		07/01/2020	BARCLAYS CAPITAL		6,248,000	5,000,000	19,201	1FE
283695-BK-9	EL PASO NATURAL GAS		08/04/2020	ATHENE ANNUITY & LIFE		202,899	145,000	1,653	2FE
28370T-AD-1	KINDER MORGAN ENERGY PARTNERS		07/29/2020	JP MORGAN SECURITIES		3,042,039	2,100,000	33,250	2FE
28623C-AG-6	AWPT 2018-10A C		07/01/2020	CREDIT SUISSE FIRST BOSTON		472,500	500,000	3,243	1FE
289338-AB-1	MDCP 2020-3A A2		08/26/2020	KEYBANC CAPITAL MARKETS		41,999,009	42,000,000	0	1FE
29001V-AC-3	ELMW6 2020-3A B1		09/22/2020	CREDIT SUISSE FIRST BOSTON		5,800,000	5,800,000	0	1Z
29001V-AG-4	ELMW6 2020-3A c		09/22/2020	CREDIT SUISSE FIRST BOSTON		5,800,000	5,800,000	0	1Z
29089Q-AC-9	EMERGENT BIOSOLUTIONS		08/04/2020	WELLS FARGO INVESTMENTS		746,000	746,000	0	3FE
29226R-AA-5	EMPLOYERS MUTUAL		07/29/2020	ATHENE ANNUITY & LIFE		4,965,552	5,000,000	126,979	2FE
29250R-AT-3	ENBRIDGE ENERGY PARTNERS		08/03/2020	JP MORGAN SECURITIES		8,117,980	6,500,000	139,028	2FE
29360A-AA-8	ENSTAR FINANCE		08/19/2020	WELLS FARGO INVESTMENTS		32,000,000	32,000,000	0	3FE
29364G-AL-7	ENTERGY		07/15/2020	DEUTSCHE BANK SECURITIES		4,863,330	4,500,000	20,300	2FE
29364G-AM-5	ENTERGY		08/24/2020	MSDW		1,238,103	1,243,000	0	2FE
29364W-AT-5	ENTERGY LOUISIANA		09/22/2020	ATHENE ANNUITY & LIFE		1,431,093	1,350,000	12,563	1FE
29366M-AB-4	ENTERGY ARKANSAS LLC		09/10/2020	ATHENE ANNUITY & LIFE		6,952,909	6,976,000	0	1FE
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING		08/18/2020	ATHENE ANNUITY & LIFE		2,208,587	1,555,000	40,113	2FE
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING		09/22/2020	ATHENE ANNUITY & LIFE		1,193,181	1,025,000	5,109	2FE
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING		09/22/2020	ATHENE ANNUITY & LIFE		2,672,359	2,275,000	15,470	2FE
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING		07/30/2020	JP MORGAN SECURITIES		3,537,963	3,300,000	1,797	2FE
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING		07/30/2020	JP MORGAN SECURITIES		793,864	800,000	0	2FE
29449W-AB-3	EQUITABLE FINANCIAL LIFE		08/25/2020	DEUTSCHE BANK SECURITIES		984,710	987,000	0	1FE
29717P-AW-7	ESSEX PORTFOLIO		09/15/2020	Various		13,044,107	13,250,000	2,355	2FE
29717P-AX-5	ESSEX PORTFOLIO		08/27/2020	Various		24,444,297	25,000,000	1,614	2FE
29736R-AM-2	ESTEE LAUDER CO		07/16/2020	MSDW		11,756,300	10,000,000	42,535	1FE
30040W-AH-1	EVERSOURCE ENERGY		08/11/2020	Various		38,623,400	33,000,000	68,713	2FE
30040W-AK-4	EVERSOURCE ENERGY		08/11/2020	GOLDMAN SACHS		6,998,040	7,000,000	0	2FE
30212P-AZ-8	EXPEDIA GROUP		07/07/2020	JP MORGAN SECURITIES		17,985,960	18,000,000	0	2FE
30212P-BB-0	EXPEDIA GROUP		07/07/2020	JP MORGAN SECURITIES		22,499,325	22,500,000	0	2FE
30231G-BG-6	EXXON MOBILORA		09/14/2020	Various		2,209,409	1,730,000	36,805	1FE
302445-AE-1	FLIR SYSTEMS		07/20/2020	BOA ML		3,029,142	3,035,000	0	2FE
302570-AX-4	NEXTERA ENERGY CAPITAL		09/22/2020	ATHENE ANNUITY & LIFE		1,745,000	2,000,000	924	2FE
30259R-AC-9	FMMSR 2019-GT2 A		09/22/2020	ATHENE ANNUITY & LIFE		5,889,028	6,000,000	19,035	2FE
303250-AF-1	FAIR ISAAC CORP		09/22/2020	ATHENE ANNUITY & LIFE		1,031,825	1,000,000	10,778	3FE
31428X-BQ-8	FEDEX		07/29/2020	Various		22,266,690	20,000,000	348,300	2FE
31428X-BS-4	FEDEX		07/15/2020	HSBC		8,736,210	7,000,000	86,625	2FE
314353-AA-1	FEDEX		07/30/2020	CITICORP		8,200,000	8,200,000	0	1FE

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
31620R-AK-1	FIDELITY NATIONAL TITLE		09/10/2020	BOA ML		4,982,100	5,000,000	0	2FE
32055R-C*-6	FIRST INDUSTRIAL		07/01/2020	WELLS FARGO INVESTMENTS		11,000,000	11,000,000	0	2Z
32055R-C@-4	FIRST INDUSTRIAL		07/01/2020	WELLS FARGO INVESTMENTS		4,000,000	4,000,000	0	2Z
337738-AV-0	FISERV		07/16/2020	MSDW		26,175,600	20,000,000	42,778	2FE
33834D-AA-2	FIVE CORNERS FND TR II		07/15/2020	DEUTSCHE BANK SECURITIES		4,778,775	4,500,000	19,594	1FE
33835A-AC-3	MORGN 2020-6A B		09/25/2020	MSDW		12,000,000	12,000,000	0	1Z
33835A-AE-9	MORGN 2020-6A C		09/25/2020	MSDW		11,000,000	11,000,000	0	1Z
34490@-AA-2	NATIONAL FOOTBALL LEAGUE		07/17/2020	BOA ML		10,000,000	10,000,000	0	1Z
34490@-AC-8	NATIONAL FOOTBALL LEAGUE		07/17/2020	BOA ML		7,000,000	7,000,000	0	1Z
34490@-AG-9	NATIONAL FOOTBALL LEAGUE		07/17/2020	BOA ML		35,000,000	35,000,000	0	1Z
345397-A8-6	FORD MOTOR CREDIT		08/12/2020	CITICORP		2,500,000	2,500,000	0	3FE
34960N-AW-6	FCBSL 2015-1A B2R2		08/20/2020	MUFGPLC		6,500,000	6,500,000	0	1Z
34961C-AE-9	FCO 2020-13A C		07/01/2020	NATIXIS		3,000,000	3,000,000	0	1FE
34961C-AG-4	FCO 2020-13A D		07/01/2020	NATIXIS		11,500,000	12,500,000	0	2FE
35137L-AK-1	FOX		08/03/2020	Various		55,983,025	39,000,000	753,304	2FE
35137L-AL-9	FOX		09/09/2020	Various		3,280,582	2,900,000	41,446	2FE
35805B-AB-4	FRESENIUS MED CARE III		09/09/2020	JP MORGAN SECURITIES		11,963,880	12,000,000	0	2FE
36186C-BY-8	ALLY FINANCIAL		08/18/2020	ATHENE ANNUITY & LIFE		1,381,055	1,000,000	23,778	3FE
362569-AC-9	GMALT 2020-3 A3		09/22/2020	WELLS FARGO INVESTMENTS		2,499,761	2,500,000	0	1FE
36257@-AA-0	GSW ARENA HOLDINGS		08/13/2020	GOLDMAN SACHS		39,000,000	39,000,000	0	2PL
36257X-AN-1	GSMS 2019-SOHO E		09/01/2020	CITICORP		1,494,000	1,600,000	1,727	3FE
36260J-AD-9	GSMS 2019-GC39 A4		09/14/2020	BARCLAYS CAPITAL		5,800,000	5,000,000	7,431	1FE
37045V-AV-2	GENERAL MOTORS		07/09/2020	WELLS FARGO INVESTMENTS		5,659,550	5,000,000	51,892	2FE
37045X-BG-0	GENERAL MOTORS FINANCIAL		09/28/2020	BOA ML		15,786,270	14,000,000	59,208	2FE
378272-AY-4	GLENCORE FUNDING		08/24/2020	DEUTSCHE BANK SECURITIES		9,830,546	9,873,000	0	2FE
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO		08/18/2020	ATHENE ANNUITY & LIFE		1,035,069	1,000,000	15,033	2FE
38121@-AC-6	GOLDEN STATE WATER		07/01/2020	BOA ML		25,000,000	25,000,000	0	1
384802-AB-0	WW GRAINGER		07/16/2020	MSDW		15,545,160	11,600,000	51,878	1FE
398905-AN-9	GROUP 1 AUTOMOTIVE		08/03/2020	JP MORGAN SECURITIES		294,000	294,000	0	3FE
401378-AC-8	GUARDIAN LIFE INSUR		07/15/2020	DEUTSCHE BANK SECURITIES		8,615,296	6,400,000	149,164	1FE
404119-BW-8	HCA		07/31/2020	ATHENE ANNUITY & LIFE		6,084,375	5,000,000	146,875	3FE
40415R-AS-4	HD SUPPLY		07/28/2020	ATHENE ANNUITY & LIFE		2,107,250	2,000,000	30,757	3FE
404530-AC-1	HACKENSACK MERIDIAN HEALTH		08/20/2020	BOA ML		8,000,000	8,000,000	0	1FE
404530-AD-9	HACKENSACK MERIDIAN HEALTH		09/10/2020	Various		19,977,560	20,000,000	7,986	1FE
410867-AG-0	HANOVER INSURANCE GROUP		08/19/2020	MSDW		4,494,060	4,500,000	0	2FE
41161M-AA-8	HVMLT 2006-5 1A1A		07/10/2020	MSDW		13,088,576	31,163,277	25,120	6FE
41162D-AF-6	HVMLT 2006-12 2A2A		09/02/2020	ATHENE ANNUITY & LIFE		6,067,692	6,660,204	910	5FE
421946-AM-6	HEALTHCARE REALTY TRUST		09/23/2020	Various		3,379,794	3,400,000	0	2FE
42225U-AB-0	HEALTHCARE TRUST OF AMERICA		07/30/2020	ATHENE ANNUITY & LIFE		3,149,338	3,000,000	32,375	2FE
42225U-AH-7	HEALTHCARE TRUST OF AMERICA		09/14/2020	Various		8,468,838	8,530,000	0	2FE
431282-AT-9	HIGHWOODS REALTY		08/27/2020	Various		13,409,437	13,452,000	2,665	2FE
437076-CD-2	HOME DEPOT		07/15/2020	DEUTSCHE BANK SECURITIES		12,004,300	10,000,000	99,569	1FE
44106M-AZ-5	HOSPITALITY PROPERTIES TRUST		07/21/2020	WELLS FARGO INVESTMENTS		2,707,500	3,000,000	40,600	3FE
44107T-AZ-9	HOST HOTELS & RESORTS		08/11/2020	JP MORGAN SECURITIES		1,677,934	1,700,000	0	2FE
444859-BE-1	HUMANA		07/14/2020	DIRECT		6,751,676	5,000,000	70,813	2FE
44891A-BM-8	HYUNDAI CAPITAL		09/15/2020	ATHENE ANNUITY & LIFE		3,446,757	3,450,000	0	2FE
44891A-BN-6	HYUNDAI CAPITAL		09/15/2020	Various		4,137,166	4,145,000	0	2FE
44891A-BP-1	HYUNDAI CAPITAL		09/15/2020	Various		10,879,062	10,882,000	0	2FE
45031U-CF-6	ISTAR		08/06/2020	ATHENE ANNUITY & LIFE		3,003,417	3,000,000	49,479	3FE
458140-AT-7	INTEL		08/11/2020	ATHENE ANNUITY & LIFE		3,985,795	2,790,000	4,557	1FE
458140-AY-6	INTEL		08/26/2020	ATHENE ANNUITY & LIFE		2,034,602	1,590,000	19,014	1FE
458140-BK-5	INTEL		07/24/2020	Various		5,948,163	5,000,000	71,042	1FE
458140-BM-1	INTEL		08/11/2020	Various		21,794,300	15,000,000	253,333	1FE
460146-CQ-4	INTERNATIONAL PAPER		07/07/2020	MARKET AXESS		6,093,400	5,000,000	88,000	2FE
460146-CS-0	INTERNATIONAL PAPER		08/27/2020	Various		9,694,415	8,000,000	12,648	2FE
460690-BQ-2	INTERPUBLIC GROUP		08/27/2020	ATHENE ANNUITY & LIFE		1,448,127	1,225,000	26,828	2FE
460690-BR-0	INTERPUBLIC GROUP		07/08/2020	MARKET AXESS		4,831,360	4,000,000	52,778	2FE
46591W-AA-5	HENDR 2020-A1 A		09/03/2020	Various		98,031,250	100,000,000	116,070	1FE
46625H-HF-0	JPMORGAN CHASE		07/14/2020	DIRECT		7,861,643	5,000,000	52,444	1FE
46625H-JY-7	JPMORGAN CHASE		07/30/2020	ATHENE ANNUITY & LIFE		5,585,821	5,000,000	75,347	1FE
466365-AA-1	JACK 2019-1A A2I		08/27/2020	ATHENE ANNUITY & LIFE		8,187,042	7,940,000	1,757	2FE

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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
466365-AC-7	JACK		08/27/2020	ATHENE ANNUITY & LIFE		7,396,461	6,947,500	1,918	2FE
46639J-AH-3	JPMCC 2013-C10 AS		09/15/2020	ATHENE ANNUITY & LIFE		12,526,421	12,000,000	15,734	1FE
47233J-DX-3	JEFFERIES GROUP		09/30/2020	JEFFERIES & COMPANY		12,371,000	12,500,000	0	2Z
478160-CQ-5	JOHNSON & JOHNSON		08/20/2020	JP MORGAN SECURITIES		2,939,177	2,940,000	0	1FE
482480-AJ-9	KLA		09/09/2020	Various		32,322,090	30,000,000	275,875	2FE
48250E-AG-0	KKR 30A B2		09/08/2020	CREDIT SUISSE FIRST BOSTON		2,025,000	2,025,000	0	1FE
48250E-AJ-4	KKR 30A C		09/08/2020	CREDIT SUISSE FIRST BOSTON		4,680,000	4,680,000	0	1FE
48250E-AL-9	KKR 30A D		09/08/2020	CREDIT SUISSE FIRST BOSTON		4,500,000	4,500,000	0	2FE
48252M-AA-3	KKR GROUP		09/08/2020	Various		45,083,133	45,000,000	12,688	1FE
48252U-AF-4	KKR 25 D		07/01/2020	MSDW		0	0	(4,584)	2FE
48253H-AJ-4	KKR 26 D		09/18/2020	Various		7,267,500	7,470,000	83,431	2FE
483007-AJ-9	KAISER ALUMINUM		08/18/2020	ATHENE ANNUITY & LIFE		1,967,500	2,000,000	42,910	3FE
485170-BE-3	KANSAS CITY SOUTHERN		07/20/2020	JP MORGAN SECURITIES		2,895,625	2,500,000	21,875	2FE
48661C-AE-2	KAYNE 2020-7A C		07/01/2020	BOA ML		0	0	3,046	1FE
48661C-AG-7	KAYNE 2020-7A D		07/30/2020	JP MORGAN SECURITIES		377,280	400,000	5,907	2FE
48662G-AA-0	KAYNE 2020-8A A1		07/01/2020	JP MORGAN SECURITIES		20,000,000	20,000,000	0	1FE
48662G-AC-6	KAYNE 2020-8A B		07/01/2020	JP MORGAN SECURITIES		12,000,000	12,000,000	0	1FE
48662G-AE-2	KAYNE 2020-8A C		07/01/2020	JP MORGAN SECURITIES		5,500,000	5,500,000	0	1FE
48662G-AG-7	KAYNE 2020-8A D		07/01/2020	JP MORGAN SECURITIES		11,500,000	11,500,000	0	2FE
488401-AC-4	KEMPER CORP		09/22/2020	BOA ML		16,976,030	17,000,000	0	2FE
49271V-AK-6	KEURIG DR PEPPER		08/25/2020	Various		35,704,650	30,000,000	309,278	2FE
49338C-AA-1	KEYSPAN GAS EAST		09/15/2020	ATHENE ANNUITY & LIFE		2,521,116	1,800,000	48,298	1FE
49427R-AQ-5	KILROY REALTY		08/27/2020	Various		13,082,398	13,200,000	3,167	2FE
494368-CC-5	KIMBERLY-CLARK		09/08/2020	MSDW		2,267,000	2,267,000	0	1FE
49446R-AW-9	KIMCO REALTY		07/07/2020	WELLS FARGO INVESTMENTS		24,885,750	25,000,000	0	2FE
494550-BH-8	KINDER MORGAN ENERGY PARTNERS		09/22/2020	ATHENE ANNUITY & LIFE		1,499,085	1,185,000	4,407	2FE
494550-BL-9	KINDER MORGAN ENERGY PARTNERS		07/30/2020	ATHENE ANNUITY & LIFE		741,100	700,000	11,444	2FE
49456B-AR-2	KINDER MORGAN		07/28/2020	Various		7,282,279	7,350,000	0	2FE
49456B-AS-0	KINDER MORGAN		07/27/2020	JP MORGAN SECURITIES		1,774,170	1,800,000	0	2FE
497266-AC-0	KIRBY		09/09/2020	CANTOR FITZGERALD		473,544	450,000	525	2FE
50076Q-AE-6	KRAFT HEINZ FOODS		09/01/2020	Various		3,321,178	3,000,000	32,500	3FE
50077L-AB-2	KRAFT HEINZ FOOD		07/31/2020	ATHENE ANNUITY & LIFE		5,188,608	5,000,000	36,458	3FE
50077L-AY-2	KRAFT HEINZ FOOD		07/31/2020	ATHENE ANNUITY & LIFE		1,863,682	1,700,000	27,625	3FE
501044-DK-4	KROGER		07/06/2020	US BANCORP INVESTMENTS		6,442,450	5,000,000	111,729	2FE
501044-DN-8	KROGER		07/14/2020	WELLS FARGO INVESTMENTS		12,158,500	10,000,000	1,097	2FE
501797-AW-4	L BRANDS		09/21/2020	JP MORGAN SECURITIES		3,299,000	3,294,000	0	4FE
50197#-AA-2	LGAFUEL		07/01/2020	US BANCORP INVESTMENTS		7,272,728	7,272,728	0	1Z
512807-AW-8	LAM RESEARCH		07/07/2020	GOLDMAN SACHS		3,486,532	3,275,000	16,739	1FE
512807-AX-6	LAM RESEARCH		07/20/2020	JEFFERIES & COMPANY		5,798,000	5,000,000	33,420	1FE
526107-AE-7	LENNOX INTERNATIONAL		07/22/2020	JP MORGAN SECURITIES		133,877	134,000	0	2FE
526107-AF-4	LENNOX INTERNATIONAL		07/22/2020	JP MORGAN SECURITIES		148,560	149,000	0	2FE
53079E-BK-9	LIBERTY MUTUAL GROUP		08/18/2020	ATHENE ANNUITY & LIFE		1,122,337	1,000,000	11,082	2FE
531546-AB-5	LIBERTY UTILITIES FINANCE GP1		09/24/2020	Various		7,625,316	7,650,000	339	2FE
53227J-AC-8	LIFE STORAGE LP		09/28/2020	Various		4,504,831	4,500,000	385	2FE
532457-BZ-0	ELI LILLY		08/20/2020	JP MORGAN SECURITIES		12,750,660	13,000,000	0	1FE
534187-BL-2	LINCOLN NATIONAL		09/08/2020	Various		10,427,407	8,666,000	90,781	2FE
53948K-AA-7	LPSLT 2020-2GF A		09/10/2020	BARCLAYS CAPITAL		28,105,319	27,729,023	20,666	1FE
539830-BQ-1	LOCKHEED MARTIN		07/13/2020	GOLDMAN SACHS		5,446,700	5,000,000	21,389	1FE
541056-AA-5	LOGAN MERGER SUB		08/14/2020	BARCLAYS CAPITAL		2,585,000	2,585,000	0	4FE
548661-DN-4	LOWES		07/08/2020	CITICORP		17,349,650	15,000,000	130,014	2FE
548661-DV-6	LOWES		07/07/2020	Various		22,441,951	17,000,000	240,278	2FE
548661-DW-4	LOWES		07/15/2020	DEUTSCHE BANK SECURITIES		14,510,800	10,000,000	158,021	2FE
552754-AB-9	MFRA 2020-NQM1 A2		08/26/2020	CREDIT SUISSE FIRST BOSTON		5,799,904	5,800,000	9,213	1FE
552754-AC-7	MFRA 2020-NQM1 A3		08/26/2020	CREDIT SUISSE FIRST BOSTON		9,399,820	9,400,000	19,218	1FE
552754-AD-5	MFRA 2020-NQM1 M1		08/26/2020	CREDIT SUISSE FIRST BOSTON		3,999,899	4,000,000	10,919	2FE
55336V-AM-2	MPLX		09/14/2020	Various		6,190,649	5,850,000	96,419	2FE
55336V-AR-1	MPLX		07/30/2020	Various		3,223,307	2,960,000	44,976	2FE
55336V-BQ-2	MPLX		08/11/2020	Various		4,977,666	4,982,000	0	2FE
55336V-BR-0	MPLX		08/11/2020	JP MORGAN SECURITIES		899,063	901,000	0	2FE
55354G-AF-7	MSCI		08/18/2020	ATHENE ANNUITY & LIFE		861,000	800,000	11,108	3FE
55396#-AA-0	MANKATO ENERGY CENTER		07/01/2020	BLACKROCK		15,806,452	15,806,452	0	2Z

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55818K-AT-8	MDPK 2013-11A CR		07/13/2020	CITIGROUP		9,562,000	10,000,000	74,769	1FE
55819G-AJ-8	MDPK 2019-34A D		07/01/2020	CREDIT SUISSE FIRST BOSTON		0	0	(2,899)	2FE
55819M-AJ-5	MDPK 2019-35A D		07/08/2020	CREDIT SUISSE FIRST BOSTON		1,080,788	1,125,000	11,986	2FE
55819P-AJ-8	MDPK 2019-36A D		09/18/2020	Various		3,050,090	3,070,000	22,429	2FE
55820Y-AE-7	MDPK MADISON PARK FUNDING		09/23/2020	CITIGROUP		1,105,440	1,200,000	6,414	2FE
55954K-AE-5	MAGNE 2017-19A C		07/14/2020	BOA ML		2,893,438	2,937,500	630	1FE
55955E-AA-6	MAGNE 2020-27A A1		07/24/2020	MSDW		7,000,000	7,000,000	0	1FE
55955E-AE-8	MAGNE 2020-27A B		07/24/2020	MSDW		6,100,000	6,100,000	0	1FE
55955E-AG-3	MAGNE 2020-27A C		07/24/2020	MSDW		5,000,000	5,000,000	0	1FE
55955E-AJ-7	MAGNE 2020-27A D		07/24/2020	MSDW		5,750,000	5,750,000	0	2FE
563136-AG-5	OMW 2020-OMW C		08/17/2020	DEUTSCHE BANK SECURITIES		10,083,575	10,250,000	18,542	1FE
56585A-AH-5	MARATHON PETROLEUM		09/14/2020	BARCLAYS CAPITAL		1,894,713	1,730,000	228	2FE
56585A-BD-3	MARATHON PETROLEUM		09/15/2020	Various		10,562,103	9,530,000	136,496	2FE
56585A-BG-6	MARATHON PETROLEUM		09/15/2020	Various		1,877,960	1,730,000	30,102	2FE
57165P-AB-1	MARRIOTT OWNERSHIP		07/28/2020	ATHENE ANNUITY & LIFE		2,062,500	2,000,000	48,028	4FE
571676-AN-5	MARS		07/13/2020	JP MORGAN SECURITIES		23,832,371	23,840,000	0	1FE
571676-AQ-8	MARS		07/13/2020	JP MORGAN SECURITIES		12,926,030	13,000,000	0	1FE
58013M-EV-2	MCDONALD'S		09/22/2020	GOLDMAN SACHS		1,010,776	800,000	12,062	2FE
58013M-FC-3	MCDONALD'S		07/13/2020	GOLDMAN SACHS		25,373,600	20,000,000	331,278	2FE
58013M-FK-5	MCDONALD'S		07/06/2020	WELLS FARGO INVESTMENTS		22,765,600	20,000,000	255,764	2FE
58571L-AA-8	MTEL 2019-1A A		08/27/2020	ATHENE ANNUITY & LIFE		1,023,130	995,513	1,250	1FE
58769E-AC-2	MBALT 2020-B A3		09/15/2020	MIZUHO SECURITIES USA		2,141,891	2,142,000	0	1FE
590027-AN-8	MHP 2020-HILL E		08/17/2020	JP MORGAN SECURITIES		6,900,000	6,900,000	0	3FE
590027-AQ-1	MHP 2020-HILL F		08/17/2020	JP MORGAN SECURITIES		6,900,000	6,900,000	0	4FE
59022C-AJ-2	MERRILL LYNCH		07/14/2020	DIRECT		7,181,789	5,000,000	140,021	2FE
59023V-AA-8	BANK OF AMERICA		07/14/2020	DIRECT		8,383,933	5,000,000	64,583	2FE
59156R-CA-4	METLIFE		09/08/2020	CITICORP		5,750,000	5,750,000	0	2FE
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY		07/14/2020	DIRECT		6,000,085	4,000,000	70,097	1FE
599191-AA-1	MILEAGE PLUS HOLDINGS		07/09/2020	Various		5,268,910	5,271,291	7,314	2FE
609207-AW-5	MONDELEZ INTERNATIONAL		09/30/2020	BOA ML		2,157,344	2,239,000	6,694	2FE
617446-8L-6	MORGAN STANLEY		07/22/2020	BOA ML		4,343,880	4,000,000	600	1FE
61744Y-AK-4	MORGAN STANLEY		08/31/2020	MSDW		345,948	306,000	1,221	2FE
61760C-AN-5	MSRR 2010-R9 2C		09/02/2020	AMERIPRISE		1,339,788	2,010,940	654	1Z
61761J-3R-8	MORGAN STANLEY		08/26/2020	ATHENE ANNUITY & LIFE		8,917,622	8,000,000	20,139	2FE
61761J-VL-0	MORGAN STANLEY		09/21/2020	ATHENE ANNUITY & LIFE		1,749,467	1,570,000	24,204	2FE
61945L-AA-1	MSAIC 2019-2A A		07/28/2020	GOLDMAN SACHS		1,926,536	1,847,996	1,478	1FE
623115-AF-9	MOUNT SINAI HOSPITAL		09/16/2020	CITICORP		4,300,000	4,300,000	0	1FE
62927#-AS-5	NATIONAL FOOTBALL LEAGUE G-4		08/18/2020	BOA ML		36,000,000	36,000,000	0	1FE
62927@-AG-3	NHL US FUNDING		07/31/2020	JP MORGAN SECURITIES		7,300,000	7,300,000	0	2Z
62927@-AH-1	NHL US FUNDING		07/31/2020	JP MORGAN SECURITIES		5,000,000	5,000,000	0	2Z
62942Q-CT-8	NRART 2020-T1 CT1		08/18/2020	BARCLAYS CAPITAL		949,999	950,000	0	1FE
62942Q-CU-5	NRART 2020-T1 DT1		08/18/2020	BARCLAYS CAPITAL		6,249,996	6,250,000	0	2FE
62942Q-CZ-4	NRART NRART 2020-T2		09/10/2020	BARCLAYS CAPITAL		999,998	1,000,000	0	2FE
637417-AM-8	NATIONAL RETAIL PROPERTIES		08/04/2020	ATHENE ANNUITY & LIFE		2,716,046	2,300,000	33,427	2FE
637432-NW-1	NATIONAL RURAL UTILITIES		09/29/2020	JP MORGAN SECURITIES		1,149,097	1,152,000	0	1FE
638671-AN-7	NATIONWIDE MUTUAL INSURANCE		07/15/2020	DEUTSCHE BANK SECURITIES		16,301,700	15,000,000	139,563	1FE
63938C-AH-1	NAVIENT		08/13/2020	BOA ML		4,691,250	4,500,000	43,875	3FE
641062-AN-4	NESTLE		07/01/2020	WELLS FARGO INVESTMENTS		6,576,350	5,000,000	56,667	1FE
641062-AS-3	NESTLE		09/08/2020	CITICORP		1,098,295	1,100,000	0	1FE
641062-AT-1	NESTLE		09/08/2020	CITICORP		2,182,752	2,200,000	0	1FE
64133R-AE-6	NEUB 2020-38A		09/10/2020	BARCLAYS CAPITAL		8,500,000	8,500,000	0	1Z
651229-AW-6	NEWELL BRANDS		08/04/2020	Various		5,432,500	5,000,000	81,336	3FE
651639-AP-1	NEWMONT MINING		07/16/2020	MSDW		13,643,800	10,000,000	169,271	2FE
651639-AY-2	NEWMONT MINING		07/23/2020	Various		4,223,156	4,000,000	32,250	2FE
65336Y-AN-3	NEXSTAR BROADCASTING		09/15/2020	BOA ML		1,500,000	1,500,000	0	4FE
65409Q-BF-8	NIELSEN FINANCE		09/10/2020	JP MORGAN SECURITIES		1,051,000	1,051,000	0	4FE
65473P-AL-9	NISOURCE		08/12/2020	CREDIT SUISSE FIRST BOSTON		17,486,700	17,500,000	0	2FE
655844-BR-8	NORFOLK SOUTHERN RAILWAY		07/07/2020	GOLDMAN SACHS		14,611,960	11,000,000	247,225	2FE
655844-BV-9	NORFOLK SOUTHERN RAILWAY		07/08/2020	GOLDMAN SACHS		18,621,000	15,000,000	244,688	2FE
655844-CF-3	NORFOLK SOUTHERN RAILWAY		07/07/2020	GOLDMAN SACHS		3,620,360	3,395,000	16,683	2FE
665228-H#-2	NORTHERN ILLINOIS GAS		08/11/2020	SCOTIA CAPITAL (USA)		7,500,000	7,500,000	0	1Z

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666807-BP-6	NORTHROP GRUMMAN		07/13/2020	GOLDMAN SACHS		6,287,250	5,000,000	50,375	2FE
666807-BU-5	NORTHROP GRUMMAN		07/15/2020	GOLDMAN SACHS		12,425,241	8,320,000	134,208	2FE
670346-AR-6	NUCOR		09/28/2020	Various		3,395,295	3,240,000	21,843	2FE
670346-AS-4	NUCOR		07/28/2020	BARCLAYS CAPITAL		8,004,950	7,400,000	37,740	2FE
67079B-AB-6	NUTRITION & BIOSCIENCES		09/18/2020	Various		4,509,399	4,500,000	420	2FE
67079B-AC-4	NUTRITION & BIOSCIENCES		09/09/2020	MSDW		2,627,974	2,628,000	0	2FE
67079B-AD-2	NUTRITION & BIOSCIENCES		09/16/2020	MSDW		13,320,893	13,312,000	0	2FE
67079B-AE-0	NUTRITION & BIOSCIENCES		09/21/2020	Various		2,314,062	2,300,000	438	2FE
67098U-AG-0	OAKC 2020-6A D		07/01/2020	BOA ML		10,000,000	10,000,000	0	2FE
67098W-AE-1	OAKC 2020-7A C		09/24/2020	JP MORGAN SECURITIES		2,600,000	2,600,000	0	1Z
67098W-AG-6	OAKC 2020-7A D		09/24/2020	JP MORGAN SECURITIES		2,600,000	2,600,000	0	2Z
67103H-AK-3	O'REILLY AUTOMOTIVE		09/28/2020	Various		7,079,202	7,109,000	669	2FE
674003-B#-4	OAKTREE CAPITAL		07/01/2020	JP MORGAN SECURITIES		33,000,000	33,000,000	0	1FE
67575N-BZ-5	OMART 2020-T1 DT1		08/12/2020	BARCLAYS CAPITAL		4,499,991	4,500,000	0	2FE
67740Q-AG-1	OHIO NATL FINANCIAL SERVICES		07/15/2020	DEUTSCHE BANK SECURITIES		4,362,615	4,500,000	62,938	2FE
678858-BU-4	OKLAHOMA GAS & ELECTRIC		09/11/2020	Various		2,533,816	2,238,000	32,074	1FE
680665-AL-0	OLIN		07/22/2020	JP MORGAN SECURITIES		1,910,000	2,000,000	54,063	3FE
681919-BB-1	OMNICOM GROUP		08/12/2020	Various		9,527,570	9,050,000	95,662	2FE
681919-BC-9	OMNICOM GROUP		07/14/2020	DIRECT		4,724,931	4,000,000	20,067	2FE
682696-AA-7	OMFIT 2020-2A A		08/13/2020	CITIGROUP		16,298,608	16,300,000	0	1FE
682696-AB-5	OMFIT 2020-2A B		08/13/2020	CITIGROUP		6,596,476	6,600,000	0	1FE
682696-AC-3	OMFIT 2020-2A C		08/13/2020	CITIGROUP		4,398,134	4,400,000	0	1FE
682696-AD-1	OMFIT 2020-2A D		08/13/2020	CITIGROUP		3,198,485	3,200,000	0	2FE
68389X-AE-5	ORACLE		07/14/2020	DIRECT		6,245,120	4,000,000	64,278	1FE
68389X-AH-8	ORACLE		07/14/2020	DIRECT		6,080,341	4,000,000	4,083	1FE
68389X-BQ-7	ORACLE		07/15/2020	DEUTSCHE BANK SECURITIES		12,419,700	10,000,000	68,889	1FE
68389X-BX-2	ORACLE ORACLE CORP		09/30/2020	Various		1,173,890	1,050,000	9,765	1FE
69145A-AC-2	OXFIN 2019-1A B		08/27/2020	ATHENE ANNUITY & LIFE		1,004,305	1,000,000	1,813	2FE
693476-BL-6	PNC FINANCIAL SERVICES GROUP		07/30/2020	ATHENE ANNUITY & LIFE		6,003,930	6,000,000	123,229	1FE
69354W-AD-8	PNMSR 2018-GT2 PNMSR 2018-GT2 A		09/10/2020	CREDIT SUISSE FIRST BOSTON		9,240,000	9,600,000	15,067	2FE
69355D-AN-7	PPMC 2018-1A B1R		09/15/2020	GOLDMAN SACHS		11,000,000	11,000,000	0	1FE
69355E-AA-3	PPMC 2019-3A A		07/10/2020	MSDW		19,275,750	19,500,000	120,829	1FE
69355E-AC-9	PPMC 2019-3A B		07/31/2020	MITSUBISHI		5,200,781	5,250,000	5,835	1FE
694308-JE-8	PACIFIC GAS & ELECTRIC		09/18/2020	Various		3,307,538	3,300,000	14,310	2FE
694308-JG-3	PACIFIC GAS & ELECTRIC		07/21/2020	GOLDMAN SACHS		2,213,090	2,200,000	5,194	2FE
694308-JH-1	PACIFIC GAS & ELECTRIC		08/18/2020	ATHENE ANNUITY & LIFE		967,876	1,000,000	5,408	2FE
694476-AE-2	PACIFIC LIFE		09/10/2020	CITICORP		8,930,880	9,000,000	0	1FE
69448F-AA-9	PACIFIC LIFE INSURANCE		08/11/2020	ATHENE ANNUITY & LIFE		5,443,781	5,000,000	63,903	1FE
718546-AW-4	PHILLIPS 66		09/11/2020	Various		3,535,804	3,570,000	15,310	2FE
718549-AC-2	PHILLIPS 66 PARTNERS		08/04/2020	ATHENE ANNUITY & LIFE		478,122	440,000	9,667	2FE
721327-AE-4	PIPK 2018-1A C		07/01/2020	BOA ML		0	0	(3,857)	1FE
723787-AQ-0	PIONEER NATURAL RESOURCE		08/06/2020	BOA ML		1,247,999	1,258,000	0	2FE
731572-AB-9	RALPH LAUREN		07/29/2020	Various		19,817,480	18,900,000	60,859	1FE
74005P-BD-5	PRAXAIR		08/26/2020	ATHENE ANNUITY & LIFE		3,018,018	2,500,000	26,872	1FE
74166M-AF-3	PRIME SECSRVC BRW		08/06/2020	DEUTSCHE BANK SECURITIES		877,000	877,000	0	3FE
74340*-AR-5	PROLOGIS		07/01/2020	US BANCORP INVESTMENTS		33,000,000	33,000,000	0	1Z
74340X-BQ-3	PROLOGIS		08/06/2020	BOA ML		3,346,892	3,400,000	0	1FE
74340X-BR-1	PROLOGIS		08/06/2020	CITICORP		3,387,080	3,400,000	0	1FE
744320-AY-8	PRUDENTIAL FINANCIAL		07/15/2020	DEUTSCHE BANK SECURITIES		11,758,100	10,000,000	43,389	1FE
744320-BH-4	PRUDENTIAL FINANCIAL		08/18/2020	WELLS FARGO INVESTMENTS		13,000,000	13,000,000	0	2FE
74432Q-CE-3	PRUDENTIAL FINANCIAL		07/15/2020	DEUTSCHE BANK SECURITIES		12,556,600	10,000,000	171,583	1FE
744573-AQ-9	PUBLIC SERVICE ENTERPRISE		08/12/2020	GOLDMAN SACHS		3,493,560	3,500,000	0	2FE
74762E-AF-9	QUANTA SERVICES INC		09/17/2020	BOA ML		17,939,340	18,000,000	0	2FE
74834L-AY-6	QUEST DIAGNOSTICS		09/15/2020	JP MORGAN SECURITIES		5,799,780	4,500,000	98,113	2FE
74834L-BC-3	QUEST DIAGNOSTICS		09/10/2020	MSDW		793,371	730,000	6,870	2FE
74972F-AJ-4	RRAM		09/22/2020	MSDW		777,600	800,000	3,511	1FE
749756-AE-2	RRAM 2020-11A B		07/30/2020	PARIBAS		16,500,000	16,500,000	0	1FE
749756-AG-7	RRAM 2020-11A C		07/30/2020	PARIBAS		7,760,000	7,760,000	0	2FE
74988L-AJ-3	RRAM		07/09/2020	CITIGROUP		2,457,656	2,625,000	19,591	1
74990F-AJ-2	RRAM 2019-6A B		08/26/2020	PARIBAS		448,875	450,000	1,526	1
75026J-AC-4	RADIATE HOLDCO		09/11/2020	JP MORGAN SECURITIES		1,131,000	1,131,000	0	4FE

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75419T-AA-1	RATTLER MIDSTREAM		07/09/2020	GOLDMAN SACHS		366,000	366,000	0	3FE
75513E-BF-7	RAYTHEON		07/13/2020	HSBC		2,602,860	2,000,000	8,000	2FE
756109-AT-1	REALTY INCOME		07/06/2020	WELLS FARGO INVESTMENTS		6,446,100	5,000,000	72,979	1FE
756109-AX-2	REALTY INCOME		07/22/2020	GOLDMAN SACHS		18,468,290	17,000,000	2,979	1FE
75886F-AE-7	REGENERON PHARMACEUTICAL		08/07/2020	GOLDMAN SACHS		977,002	978,000	0	2FE
75886F-AF-4	REGENERON PHARMACEUTICAL		08/07/2020	GOLDMAN SACHS		3,843,016	3,854,000	0	2FE
759509-AG-7	RELIANCE STEEL AND ALUMINUM		07/28/2020	JP MORGAN SECURITIES		8,476,370	8,500,000	0	2FE
760759-AX-8	REPUBLIC SERVICES		08/11/2020	BOA ML		3,483,095	3,500,000	0	2FE
776743-AM-8	ROPER TECHNOLOGIES ROPER TECHNOLOGIES		08/18/2020	WELLS FARGO INVESTMENTS		506,331	507,000	0	2FE
778296-AD-5	ROSS STORES		09/18/2020	Various		3,477,716	2,850,000	47,731	2FE
778296-AE-3	ROSS STORES		07/13/2020	JP MORGAN SECURITIES		6,496,350	5,000,000	74,938	2FE
78486Q-AE-1	SVB FINANCIAL		07/13/2020	SUSQUEHANNA INTL		5,396,150	5,000,000	17,361	2FE
79588T-AC-4	SAMMONS FINANCIAL GROUP INC		07/30/2020	ATHENE ANNUITY & LIFE		2,229,757	2,000,000	19,283	2FE
797440-BZ-6	SAN DIEGO GAS & ELECTRIC		09/22/2020	MITSUBISHI		6,256,095	6,267,000	0	1FE
81211K-AY-6	SEALED AIR		07/01/2020	MORGAN STANLEY INT		3,030,750	3,000,000	10,000	3FE
81744L-AN-4	SEMT SEQUOIA MORTGAGE TRUST SEMT_07		09/24/2020	ATHENE ANNUITY & LIFE		2,695,835	2,964,754	7,214	1Z
819892-AL-4	SHARP HEALTHCARE		09/17/2020	CITICORP		4,250,000	4,250,000	0	1FE
82088K-AG-3	SHEA HOMES LP		09/15/2020	JP MORGAN SECURITIES		1,252,081	1,245,000	0	4FE
827048-AW-9	SILGAN HOLDINGS		09/02/2020	ATHENE ANNUITY & LIFE		1,041,363	1,000,000	17,302	3FE
828807-CV-7	SIMON PROPERTY GROUP		07/06/2020	JP MORGAN SECURITIES		10,739,600	10,000,000	124,444	1FE
828807-DK-0	SIMON PROPERTY GROUP		07/06/2020	JP MORGAN SECURITIES		4,982,950	5,000,000	0	1FE
830867-AA-5	DELTA AIR LINES		09/17/2020	Various		21,697,916	21,682,000	0	2FE
830867-AB-3	DELTA AIR LINES		09/30/2020	Various		79,187,818	77,499,000	11,954	2FE
83416W-AA-1	SOLAR STAR FUNDING		09/17/2020	ATHENE ANNUITY & LIFE		8,195,169	8,000,000	81,749	2FE
83546D-AF-5	SONIC 2018-1A A2		08/27/2020	ATHENE ANNUITY & LIFE		1,135,704	1,080,750	846	2FE
837004-CJ-7	SOUTH CAROLINA ELECTRIC & GAS		07/20/2020	Various		16,491,738	10,500,000	69,544	1FE
842400-GN-7	SOUTHERN CALIFORNIA EDISON		09/17/2020	Various		5,223,164	4,670,000	11,665	1FE
84265V-AG-0	SOUTHERN COPPER		09/29/2020	MERRILL LYNCH INT		14,811,000	11,600,000	142,742	2FE
84265V-AJ-4	SOUTHERN COPPER		07/23/2020	MERRILL LYNCH INT		29,066,378	21,047,000	322,867	2FE
8426EP-AD-0	SOUTHERN COMPANY GAS		08/17/2020	JP MORGAN SECURITIES		13,953,800	14,000,000	0	2FE
845467-AP-4	SOUTHWESTERN ENERGY		08/19/2020	Various		1,517,850	1,500,000	0	3FE
853496-AD-9	STANDARD INDUSTRIES		07/01/2020	MORGAN STANLEY INT		5,082,500	5,000,000	109,514	3FE
855244-AM-1	STARBUCKS		07/08/2020	GOLDMAN SACHS		11,113,600	10,000,000	40,625	2FE
855244-BA-6	STARBUCKS		07/01/2020	WELLS FARGO INVESTMENTS		4,278,360	4,000,000	22,944	2FE
858155-AE-4	STEELCASE		09/14/2020	Various		3,726,533	3,398,000	24,044	2FE
85917A-AB-6	STERLING BANCORP		07/30/2020	ATHENE ANNUITY & LIFE		3,880,000	4,000,000	13,333	2FE
86212X-AB-6	STR 2019-1 A2		09/22/2020	ATHENE ANNUITY & LIFE		2,017,398	1,965,695	399	1FE
86213C-AB-1	STR 2015-1A A2		08/28/2020	ATHENE ANNUITY & LIFE		2,082,264	2,009,933	1,863	1FE
86614R-AN-7	SUMMIT MATERIALS		07/27/2020	BOA ML		149,000	149,000	0	4FE
871829-BK-2	SYSCO		07/17/2020	WELLS FARGO INVESTMENTS		14,101,640	14,000,000	147,467	2FE
87227L-AA-5	TCF Natl Bk		08/07/2020	ATHENE ANNUITY & LIFE		8,253,919	8,000,000	27,958	2FE
872540-AT-6	TJX		09/16/2020	GOLDMAN SACHS		6,521,018	5,450,000	86,343	1FE
872540-AU-3	TJX		09/09/2020	Various		16,461,985	12,500,000	221,250	1FE
87264A-BC-8	T-MOBILE USA		08/25/2020	BNP PARIBAS		1,428,792	1,265,000	18,184	2FE
87264A-BH-7	T-MOBILE USA		09/22/2020	BARCLAYS CAPITAL		948,569	924,000	5,367	2FE
87264A-BJ-3	T-MOBILE USA		09/21/2020	Various		28,515,033	27,930,000	50,035	2FE
87264A-BK-0	T-MOBILE USA		09/30/2020	ATHENE ANNUITY & LIFE		4,371,281	4,400,000	0	2FE
87264A-BM-6	T-MOBILE USA		09/22/2020	BARCLAYS CAPITAL		3,193,376	3,200,000	0	2FE
87268R-AA-2	TFINS 2019-2A A1		07/30/2020	ATHENE ANNUITY & LIFE		1,880,000	2,000,000	9,349	1FE
87268R-AB-0	TFINS 2019-2A A2		07/30/2020	ATHENE ANNUITY & LIFE		940,000	1,000,000	5,637	1FE
87342R-AC-8	BELL 2016-1A A23		07/30/2020	ATHENE ANNUITY & LIFE		10,139,460	9,603,000	86,174	2FE
87612B-BP-6	TARGA RESOURCES PARTNERS		09/22/2020	ATHENE ANNUITY & LIFE		1,020,375	1,000,000	3,208	3FE
87612B-BR-2	TARGA RESOURCES PARTNERS		08/11/2020	WELLS FARGO INVESTMENTS		1,865,455	1,862,000	0	3FE
878091-BF-3	TEACHERS INSURANCE AND ANNUITY		07/07/2020	MSDW		29,805,770	25,000,000	151,585	1FE
878091-BG-1	TEACHERS INSURANCE AND ANNUITY		09/09/2020	JEFFERIES & COMPANY		2,587,650	2,500,000	28,417	1FE
87901J-AF-2	TEGNA		09/08/2020	JP MORGAN SECURITIES		1,355,000	1,351,000	0	3FE
89236T-GW-9	TOYOTA MOTOR CREDIT		07/30/2020	ATHENE ANNUITY & LIFE		8,919,051	8,400,000	80,523	1FE
893647-AZ-0	TRANSDIGM		08/13/2020	Various		6,037,461	6,000,000	94,955	4FE
89417E-AL-3	TRAVELERS		07/13/2020	IMPERIAL CAPITAL		6,090,250	5,000,000	31,250	1FE
89417E-AP-4	TRAVELERS		07/15/2020	Various		6,527,609	5,000,000	72,651	1FE
89822P-AA-1	TFINS 2020-1A A1		07/20/2020	BOA ML		52,000,000	52,000,000	0	1FE

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89822P-AB-9	TFINS 2020-1A A2		07/20/2020	BOA ML		3,170,000	3,170,000	0	1FE
90265E-AT-7	UDR		07/14/2020	JP MORGAN SECURITIES		9,989,400	10,000,000	0	2FE
907818-EC-8	UNION PACIFIC RAILROAD		07/31/2020	Various		12,121,172	9,700,000	169,811	2FE
911312-BS-4	UNITED PARCEL SERVICE		07/08/2020	GOLDMAN SACHS		17,094,300	15,000,000	182,750	1FE
911312-BW-5	UNITED PARCEL SERVICE		07/06/2020	HSBC		7,377,200	5,000,000	76,556	1FE
913017-BK-4	RAYTHEON TECH		07/14/2020	DIRECT		5,773,316	4,000,000	28,906	2FE
913017-BP-3	RAYTHEON TECH		07/14/2020	Various		14,825,880	10,000,000	121,819	2FE
913017-BS-7	RAYTHEON TECH		07/14/2020	DIRECT		5,722,020	4,000,000	56,367	2FE
913017-BT-5	RAYTHEON TECH		07/30/2020	Various		18,699,526	14,390,000	86,851	2FE
913017-CJ-6	RAYTHEON TECH		07/08/2020	Various		11,798,940	10,000,000	70,938	2FE
91324P-DC-3	UNITEDHEALTH GROUP		07/30/2020	ATHENE ANNUITY & LIFE		3,010,465	3,000,000	17,063	1FE
91324P-DF-6	UNITEDHEALTH GROUP		07/13/2020	GOLDMAN SACHS		12,425,100	10,000,000	93,750	1FE
91324P-DZ-2	UNITEDHEALTH GROUP		07/15/2020	DEUTSCHE BANK SECURITIES		11,199,500	10,000,000	47,528	1FE
913903-AV-2	UNIVERSAL HEALTH SVCS		09/10/2020	JP MORGAN SECURITIES		4,941,027	4,955,000	0	2FE
91533B-AD-2	UPJOHN INC		09/04/2020	Various		8,706,658	8,233,000	29,915	2FE
91533B-AE-0	UPJOHN INC		08/14/2020	WELLS FARGO INVESTMENTS		10,090,485	9,000,000	51,494	2FE
91533B-AF-7	UPJOHN INC		07/14/2020	Various		16,598,150	15,000,000	34,444	2FE
91679R-AA-7	UPSPT 2020-ST3 A		08/28/2020	ATHENE ANNUITY & LIFE		885,054	886,162	660	2FE
91680B-AA-9	UPSPT 2020-ST2 A		08/28/2020	ATHENE ANNUITY & LIFE		860,087	861,163	670	2FE
918204-BC-1	VF CORP		08/03/2020	Various		4,377,334	4,000,000	30,074	1FE
91913Y-AE-0	VALERO ENERGY		09/22/2020	ATHENE ANNUITY & LIFE		2,219,183	1,600,000	52,333	2FE
91913Y-AL-4	VALERO ENERGY		09/22/2020	Various		3,941,350	3,025,000	54,232	2FE
91913Y-AT-7	VALERO ENERGY		09/22/2020	ATHENE ANNUITY & LIFE		1,572,600	1,375,000	1,310	2FE
91913Y-BB-5	VALERO ENERGY		09/10/2020	Various		6,795,941	6,800,000	271	2FE
92203#-AU-2	VANGUARD VANGUARD		07/30/2020	JP MORGAN SECURITIES		37,000,000	37,000,000	0	1Z
92203#-AW-8	VANGUARD		07/30/2020	MSDW		75,000,000	75,000,000	0	1Z
92203#-AX-6	VANGUARD		07/30/2020	MSDW		73,000,000	73,000,000	0	1Z
92212K-AC-0	VDC 2020-2A A2		09/22/2020	GUGGENHEIM		6,500,000	6,500,000	0	1FE
92332N-AF-2	VENTR		07/31/2020	CREDIT SUISSE FIRST BOSTON		233,125	250,000	220	2FE
92332T-AF-9	VENTR 2020-39A D		07/15/2020	DIRECT		728,438	750,000	11,343	2FE
92343V-CQ-5	VERIZON COMMUNICATIONS		08/26/2020	ATHENE ANNUITY & LIFE		1,248,796	1,000,000	14,056	2FE
92343V-DD-3	VERIZON COMMUNICATIONS		07/30/2020	ATHENE ANNUITY & LIFE		11,035,737	10,000,000	120,313	2FE
92343V-DR-2	VERIZON COMMUNICATIONS		07/15/2020	HSBC		14,872,330	11,000,000	179,381	2FE
92343V-FD-1	VERIZON COMMUNICATIONS		07/15/2020	BARCLAYS CAPITAL		244,664	185,000	2,405	2FE
92343V-FL-3	VERIZON COMMUNICATIONS		09/16/2020	BOA ML		2,505,216	2,508,000	0	2FE
92535V-AF-9	VBTOW 2020-2A A		09/17/2020	GUGGENHEIM		11,660,000	11,660,000	0	1FE
92564R-AB-1	VICI PROPERTIES		09/22/2020	ATHENE ANNUITY & LIFE		1,020,390	1,000,000	14,260	3FE
927804-FG-4	VIRGINIA ELECTRIC & POWER		07/14/2020	DIRECT		7,311,282	4,000,000	58,181	2FE
92940P-AG-9	WESTROCK		07/09/2020	MSDW		10,636,760	10,000,000	32,833	2FE
92976G-AJ-0	WACHOVIA BANK NA		07/14/2020	DIRECT		7,545,026	5,000,000	164,083	2FE
931142-EP-4	WAL-MART		07/08/2020	RBC		1,179,783	1,020,000	8,860	1FE
94106L-BJ-7	WASTE MANAGEMENT		07/02/2020	MSDW		5,137,500	5,000,000	95,556	2FE
94949J-AG-0	WELF 2018-2A C		07/01/2020	CREDIT SUISSE FIRST BOSTON		1,800,000	2,000,000	16,137	2FE
94950N-AJ-1	WELF 2019-1A A2B		07/20/2020	CREDIT SUISSE FIRST BOSTON		12,274,240	12,680,000	3,201	1FE
94951D-AE-3	WELF 2018-3A B		07/13/2020	CITIGROUP		3,638,500	3,800,000	31,184	1FE
94984N-AA-0	WFMBS 2006-AR16 A1		07/07/2020	AMERIPRISE		2,346,723	2,651,761	2,568	6*
94986Y-AB-2	WFMLT 2010-RR1 1A2		09/02/2020	ATHENE ANNUITY & LIFE		3,120,334	3,184,163	304	1Z
95000U-2H-5	WELLS FARGO		07/30/2020	ATHENE ANNUITY & LIFE		525,300	500,000	3,008	1FE
95002T-AA-2	WFMBS 2020-3 A1		07/15/2020	WELLS FARGO INVESTMENTS		1,249,703	1,210,000	2,823	1FE
95058X-AE-8	WEN 2018-1A A211		09/22/2020	ATHENE ANNUITY & LIFE		4,300,984	4,071,128	3,075	2FE
96950F-AF-1	WILLIAMS PARTNERS		08/18/2020	ATHENE ANNUITY & LIFE		742,911	586,000	12,614	2FE
96950F-AK-0	WILLIAMS PARTNERS		09/22/2020	ATHENE ANNUITY & LIFE		381,541	315,000	6,445	2FE
96950F-AQ-7	WILLIAMS PARTNERS		08/11/2020	ATHENE ANNUITY & LIFE		4,412,920	4,000,000	11,267	2FE
96950G-AE-2	WILLIAMS SCOTSMAN INTL		08/11/2020	JP MORGAN SECURITIES		325,000	325,000	0	4FE
976657-AH-9	WEC ENERGY GROUP		07/30/2020	ATHENE ANNUITY & LIFE		2,376,060	3,000,000	15,864	2FE
98163D-AB-4	WOSAT 2020-A A2		09/09/2020	BARCLAYS CAPITAL		862,923	863,000	0	1FE
98310W-AS-7	WYNDHAM DESTINATIONS		07/20/2020	BOA ML		404,000	404,000	0	3FE
98919V-AA-3	FRONT RANGE BIDCO		08/18/2020	ATHENE ANNUITY & LIFE		983,460	1,000,000	17,667	4FE
000000-00-0	JG Wentworth 15TH FUNDING		09/25/2020	DIRECT		43,412,869	43,412,869	0	1PL
BANOZM-KS-2	CERBERUS ONSHORE LEVERED IV		07/31/2020	NATWEST SECURITIES		34,900,000	34,900,000	0	1Z
BAN10G-X4-0	DELTA AIR LINES		09/16/2020	GOLDMAN SACHS		26,000,000	26,000,000	0	2Z

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BAN10G-X5-7	DELTA AIR LINES		09/17/2020	Various		21,871,291	21,849,000	26,486	2Z
BAN0ZM-MF-8	FOOTBALL CLUB TERM NOTES		07/17/2020	BOA ML		1,400,000	1,400,000	0	1Z
BAN0ZM-P5-7	FOOTBALL CLUB TERM NOTES		07/17/2020	BOA ML		3,000,000	3,000,000	0	1Z
BAN0ZM-P6-5	FOOTBALL CLUB TERM NOTES		07/17/2020	BOA ML		1,200,000	1,200,000	0	1Z
BAN0ZM-R7-1	FOOTBALL CLUB TERM NOTES		07/17/2020	BOA ML		1,750,000	1,750,000	0	1Z
BAN0ZM-TW-4	FOOTBALL CLUB TERM NOTES		07/17/2020	BOA ML		1,040,000	1,040,000	0	1Z
BAN10B-LC-6	INOVA HEALTH SYSTEM FOUNDATION		09/02/2020	JP MORGAN SECURITIES		67,500,000	67,500,000	0	1Z
BAN10C-5Y-4	ABSOLUTE ABSOLUTE 2020-1 A		09/24/2020	GOLDMAN SACHS		36,760,000	36,760,000	0	1Z
BAN10C-5Z-1	ABSOLUTE GS IG JUNIOR MEZZ GSIG_20-1		09/24/2020	GOLDMAN SACHS		32,170,000	32,170,000	0	2Z
BAN10E-RB-6	TERRAFORM PHOENIX I		09/16/2020	RBC		7,000,000	7,000,000	0	2FE
BAN10M-B5-8	PRIME PROPERTY FUND LLC		09/29/2020	DIRECT		22,000,000	22,000,000	0	3Z
BRW0RQ-LK-1	COUNTRY GARDEN HOLDINGS CO LTD		08/24/2020	Various		5,587,813	5,380,000	29,015	2FE
BRW73F-FP-2	COUNTRY GARDEN HOLDINGS CO LTD		09/24/2020	MZIP		210,500	200,000	1,387	2Z
G8655*-AA-2	TPG PARTNER		08/28/2020	GOLDMAN SACHS		25,000,000	25,000,000	0	1Z
00909D-AA-1	AIR CAN 2020-2A PTT		09/09/2020	CITICORP		284,000	284,000	0	1FE
013716-AW-5	RIO TINTO ALCAN		08/25/2020	MSDW		4,375,764	3,016,000	41,428	1FE
01626P-AM-8	ALIMENTATION COUCHE-TARD		09/24/2020	Various		8,356,584	7,700,000	32,530	2FE
14739L-AB-8	CASCADES		08/10/2020	WELLS FARGO INVESTMENTS		602,565	578,000	2,762	3FE
29250N-AS-4	ENBRIDGE		07/30/2020	ATHENE ANNUITY & LIFE		4,718,750	5,000,000	11,458	2FE
36485M-AK-5	GARDA WORLD SECURITY		07/01/2020	MSDW		0	0	1,927	4FE
66977W-AQ-2	NOVA CHEMICALS		09/23/2020	Various		1,497,463	1,500,000	20,531	3FE
878742-AE-5	TECK RESOURCES		07/02/2020	JEFFERIES & COMPANY		3,490,380	3,000,000	49,000	2FE
878742-BE-4	TECK RESOURCES		07/07/2020	Various		12,199,930	12,000,000	11,267	2FE
884903-AY-1	THOMSON REUTERS		07/16/2020	MSDW		5,403,320	4,000,000	94,722	2FE
89356B-AA-6	TRANSCANADA TRUST		08/04/2020	ATHENE ANNUITY & LIFE		345,950	340,000	3,931	2FE
89356B-AB-4	TRANSCANADA TRUST		08/18/2020	ATHENE ANNUITY & LIFE		301,420	280,000	137	2FE
89356B-AC-2	TRANSCANADA TRUST		08/04/2020	ATHENE ANNUITY & LIFE		1,366,875	1,350,000	27,626	2FE
941053-AH-3	WASTE CONNECTIONS		07/28/2020	CITICORP		1,423,045	1,180,000	8,219	2FE
G5635P-AK-5	LONGFOR GROUP HOLDINGS		08/21/2020	AUSTRALIA NEW ZEALAND BANK		1,979,500	1,850,000	32,275	2FE
00131L-AK-1	AIA GROUP	C	09/09/2020	MERRILL LYNCH INT		3,893,721	3,900,000	0	1FE
008511-AE-7	AGL 2020-7A B	C	08/10/2020	BARCLAYS CAPITAL		9,800,000	9,800,000	0	1Z
008511-AG-2	AGL 2020-7A C	C	08/10/2020	BARCLAYS CAPITAL		6,250,000	6,250,000	0	1Z
008511-AJ-6	AGL 2020-7A D	C	08/10/2020	BARCLAYS CAPITAL		7,600,000	7,600,000	0	2Z
00913R-AE-6	AIR LIQUIDE FIN	C	07/15/2020	DEUTSCHE BANK SECURITIES		11,775,232	9,905,000	104,447	1FE
009279-AA-8	AIRBUS SE	C	09/24/2020	Various		1,780,393	1,670,000	23,676	1FE
00928Q-AT-8	AIRCASTLE	C	08/05/2020	GOLDMAN SACHS		1,129,250	1,140,000	0	2FE
01750H-AJ-1	ALLEG	C	09/24/2020	Various		800,339	820,000	6,444	2FE
01750L-AE-3	ALLEG 2018-2A B2	C	09/29/2020	PARIBAS		5,800,000	5,800,000	0	1FE
02156L-AE-1	ALTICE FRANCE SA	C	09/22/2020	Various		1,510,500	1,523,000	1,068	4FE
034863-AW-0	ANGLO AMERICAN CAPITAL	C	07/01/2020	JEFFERIES & COMPANY		2,416,100	2,000,000	29,688	2FE
034863-AX-8	ANGLO AMERICAN CAPITAL	C	09/08/2020	GOLDMAN SACHS		3,270,135	3,300,000	0	2FE
034863-AY-6	ANGLO AMERICAN CAPITAL	C	09/08/2020	GOLDMAN SACHS		2,217,668	2,250,000	0	2FE
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC	C	09/30/2020	Various		2,107,348	2,100,000	52	3FE
03939A-AA-5	ARCH CAPITAL	C	07/21/2020	Various		38,477,095	35,000,000	54,575	2FE
04623T-AG-0	ASRNT 2018-1A D	C	07/27/2020	JP MORGAN SECURITIES		405,000	450,000	351	2FE
05523R-AD-9	BAE SYSTEMS	C	09/10/2020	GOLDMAN SACHS		1,982,648	1,770,000	25,075	2FE
05523R-AE-7	BAE SYSTEMS	C	09/08/2020	ATHENE ANNUITY & LIFE		2,298,868	2,333,000	0	2FE
05523R-AF-4	BAE SYSTEMS	C	09/16/2020	Various		7,845,240	7,900,000	69	2FE
05533U-AG-3	BBVA BANCOMER	C	09/22/2020	ATHENE ANNUITY & LIFE		4,123,240	4,000,000	5,875	3FE
055451-AV-0	BHP BILLITON FINANCE USA	C	07/15/2020	DEUTSCHE BANK SECURITIES		7,276,500	5,000,000	74,306	1FE
05581K-AB-7	BNP PARIBAS SA	C	07/30/2020	ATHENE ANNUITY & LIFE		4,562,143	4,175,000	8,814	1FE
06326B-AA-7	BANK LEUMI LE ISRAEL BM	C	09/22/2020	ATHENE ANNUITY & LIFE		6,059,100	6,000,000	22,379	2FE
06761V-AL-1	BABSN 2019-4A D	C	09/09/2020	JP MORGAN SECURITIES		1,600,800	1,600,000	12,051	2FE
06762C-AG-3	BABSN 2020-2A C	C	09/29/2020	MSDW		5,100,000	5,100,000	0	1Z
06762C-AJ-7	BABSN 2020-2A D	C	09/29/2020	MSDW		9,800,000	9,800,000	0	2Z
09659W-2E-3	BNP PARIBAS	C	08/18/2020	ATHENE ANNUITY & LIFE		2,024,113	1,900,000	30,849	1FE
12551R-AE-8	CIFC 2018-1A C	C	09/24/2020	APOLLO		960,093	1,000,000	0	1FE
12554X-AG-7	CIFC	C	09/16/2020	CITIGROUP		1,048,688	1,050,000	7,726	2FE
12555X-AJ-0	CIFC	C	09/18/2020	CREDIT SUISSE FIRST BOSTON		970,000	970,000	7,734	2FE
13876N-AG-8	CANYC 2020-2A C	C	09/22/2020	CREDIT SUISSE FIRST BOSTON		6,230,000	6,230,000	0	1Z
13876N-AJ-2	CANYC CANYON CAPITAL CLO LTD CANYC_2	C	09/22/2020	CREDIT SUISSE FIRST BOSTON		8,570,000	8,570,000	0	1Z

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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
143658-BC-5	CARNIVAL 1	C	09/09/2020	MSDW		4,205,000	3,750,000	178,809	3FE
15673E-AB-9	CERB 2020-1A B	C	09/24/2020	NATIXIS		7,700,000	7,700,000	0	1FE
15673E-AC-7	CERB 2020-1A C	C	09/24/2020	NATIXIS		13,730,000	13,730,000	0	1FE
15673E-AD-5	CERB 2020-1A D	C	09/24/2020	NATIXIS		7,000,000	7,000,000	0	2FE
18272C-AA-4	CLARUS SECURITIES SA	C	07/31/2020	ATHENE ANNUITY & LIFE		4,975,000	5,000,000	17,500	2FE
18452M-AB-2	CLEAR CHANNEL INTL BV	C	07/21/2020	DEUTSCHE BANK SECURITIES		210,000	210,000	0	4FE
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	C	09/10/2020	MSDW		1,220,734	982,000	7,535	2FE
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA	C	09/17/2020	Various		11,588,602	10,830,000	115,066	2FE
210314-AB-6	CONSORCIO TRANSMANTARO SA	C	09/09/2020	Various		1,515,203	1,300,000	24,492	2FE
225401-AP-3	CREDIT SUISSE	C	09/10/2020	CREDIT SUISSE FIRST BOSTON		1,045,863	900,000	17,091	2FE
225433-AH-4	CREDIT SUISSE	C	07/30/2020	ATHENE ANNUITY & LIFE		424,804	400,000	5,700	2FE
225433-AT-8	CREDIT SUISSE GROUP FUNDING	C	07/30/2020	ATHENE ANNUITY & LIFE		2,371,611	2,200,000	11,611	2FE
22550L-2C-4	CREDIT SUISSE NEW YORK	C	08/26/2020	ATHENE ANNUITY & LIFE		5,490,188	5,000,000	56,132	1FE
227170-AG-2	CRNN 2014-2A A	C	08/27/2020	ATHENE ANNUITY & LIFE		1,266,693	1,263,889	1,033	1FE
23330J-AA-9	DP WORLD	C	09/22/2020	ATHENE ANNUITY & LIFE		2,573,620	2,000,000	25,878	2FE
279158-AN-9	ECOPETROL SA	C	09/30/2020	Various		1,555,950	1,300,000	37,832	2FE
29001L-AJ-0	ELMW2 2019-2A D	C	07/09/2020	BARCLAYS CAPITAL		496,875	500,000	5,933	2FE
29002G-AD-3	ELMW4 2020-1A C	C	09/24/2020	MSDW		1,462,500	1,500,000	25,046	1FE
31757L-AA-1	FINS 2019-1A A	C	08/28/2020	ATHENE ANNUITY & LIFE		4,906,825	5,000,000	22,750	1FE
344419-AC-0	FOMENTO ECONOMICO MEXICANO	C	09/28/2020	Various		31,446,949	29,020,000	109,218	1FE
34960Y-AW-2	FCO 2016-7A DR	C	07/17/2020	APOLLO		2,380,973	2,500,000	11,699	2FE
34961P-AL-4	FCBSL 2017-2A B2R	C	09/14/2020	MITSUBISHI		2,500,000	2,500,000	0	1FE
358070-AB-6	FRESNILLO PLC	C	09/29/2020	CITICORP		6,370,325	6,500,000	0	2FE
38137W-AJ-4	GLM 2019-6A C	C	09/24/2020	CITIGROUP		1,419,990	1,430,000	7,985	1FE
38172W-AC-5	GCBSL 2020-50A B	C	09/24/2020	JP MORGAN SECURITIES		2,880,000	2,880,000	0	1Z
38172W-AE-1	GCBSL 2020-50A C	C	09/24/2020	JP MORGAN SECURITIES		8,150,000	8,150,000	0	1Z
38177E-AA-4	GCPAF 2019-1 A	C	09/22/2020	ATHENE ANNUITY & LIFE		5,558,300	5,500,000	44,728	1FE
39729R-AD-0	GRNPK 2018-1A C	C	07/16/2020	PARIBAS		703,125	750,000	206	1FE
40049J-BA-4	GRUPO TELEVISA SAB	C	08/18/2020	HSBC		30,095,000	26,000,000	350,278	2FE
40049J-BE-6	GRUPO TELEVISA SAB	C	07/31/2020	ATHENE ANNUITY & LIFE		3,600,960	3,000,000	28,875	2FE
40052X-AB-6	GRUPOSURA FINANCE	C	07/30/2020	ATHENE ANNUITY & LIFE		2,174,640	2,000,000	27,806	2FE
40053X-AA-7	EMPRESA DE ENERGIA DE BOGOTA	C	09/23/2020	Various		11,529,211	10,458,000	119,074	2FE
413717-AJ-8	HRPK 2020-1A D	C	07/01/2020	GOLDMAN SACHS		0	0	6,812	2FE
456472-AC-3	INDUSTRIAS PENOLES	C	08/26/2020	Various		7,552,675	6,320,000	163,191	2FE
456472-AD-1	INDUSTRIAS PENOLES	C	08/27/2020	Various		9,709,950	9,200,000	23,697	2FE
48250L-AQ-2	KKR KKR FINANCIAL CLO LTD KKR_9	C	09/18/2020	BOA ML		3,584,625	3,630,000	19,655	1FE
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	07/30/2020	ATHENE ANNUITY & LIFE		645,866	532,208	2,171	2FE
602736-AA-8	MINEJESA CAPITAL BV	C	08/27/2020	Various		9,490,954	9,100,000	149,606	2FE
603374-AD-1	MINERVA LUXEMBOURG SA	C	08/27/2020	ATHENE ANNUITY & LIFE		6,010,317	5,700,000	140,617	3FE
606822-BS-2	MITSUBISHI UFJ	C	07/13/2020	MSDW		2,706,000	2,706,000	0	1FE
632525-AS-0	NATIONAL AUSTRALIA BANK	C	07/23/2020	Various		9,900,440	9,000,000	160,598	2FE
632525-AU-5	NATIONAL AUSTRALIA BANK	C	08/17/2020	JP MORGAN SECURITIES		17,500,000	17,500,000	0	2FE
65120F-AB-0	NEWCREST FINANCE	C	09/17/2020	Various		5,335,026	3,880,000	75,950	2FE
65120F-AD-6	NEWCREST FINANCE	C	09/30/2020	Various		4,281,138	3,899,000	46,242	2FE
65120F-AE-4	NEWCREST FINANCE	C	09/28/2020	Various		7,318,267	6,066,000	80,351	2FE
654744-AA-9	NISSAN MOTOR CO	C	09/10/2020	MSDW		1,197,000	1,197,000	0	2FE
65535H-AS-8	NOMURA	C	07/06/2020	NOMURA		40,000,000	40,000,000	0	2FE
67098D-AL-7	OAKC 2019-4A D	C	09/22/2020	CREDIT SUISSE FIRST BOSTON		2,075,220	2,100,000	14,962	2FE
67590Q-BG-1	OCT21	C	09/17/2020	BOA ML		1,044,750	1,050,000	4,671	2FE
69370P-AE-1	PERTAMINA PERSERO PT	C	07/27/2020	Various		14,836,375	13,037,000	300,709	2FE
69370R-AC-1	PERTAMINA PERSERO PT	C	07/28/2020	CITICORP		3,091,000	2,200,000	32,969	2FE
69370R-AG-2	PERTAMINA PERSERO PT	C	07/29/2020	Various		21,908,010	20,944,000	10,766	2FE
69700V-AG-4	PSTAT	C	09/17/2020	BOA ML		569,969	575,000	3,443	2FE
69701B-AG-7	PLMRS 2020-2I A1B	C	07/20/2020	BARCLAYS CAPITAL		3,500,000	3,500,000	0	1FE
70017W-AJ-2	PAIA 2019-1A C	C	09/24/2020	APOLLO		2,969,673	3,000,000	0	2FE
70163Q-AA-6	PARLI 2020-1A A	C	07/16/2020	SOCIETE GENERALE		9,180,000	9,180,000	0	1FE
70163Q-AC-2	PARLI 2020-1A B	C	07/16/2020	SOCIETE GENERALE		13,770,000	13,770,000	0	1FE
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA	C	08/27/2020	ATHENE ANNUITY & LIFE		3,124,878	2,600,000	40,338	2FE
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA	C	09/15/2020	ATHENE ANNUITY & LIFE		2,764,816	3,530,000	34,788	2FE
71647N-BD-0	PETROBRAS GLOBAL FINANCE BV	C	08/11/2020	ATHENE ANNUITY & LIFE		1,166,785	1,000,000	27,217	3FE
716743-AR-0	PETRONAS CAPITAL	C	08/26/2020	ATHENE ANNUITY & LIFE		1,355,930	1,000,000	15,799	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
74042M-AA-4	PRETSL	C	07/01/2020	BOA ML		(29,728,638)	(33,402,964)	(4,244)	1FE
74042M-AC-0	PRETSL	C	08/04/2020	GUGGENHEIM		26,081,749	36,099,307	32,191	1PL
74042Q-AB-3	PREFERRED TERM SECURITIES XXVI A2	C	09/23/2020	CREDIT SUISSE FIRST BOSTON		944,743	1,298,616	67	1PL
74365P-AD-0	PROSUS	C	07/27/2020	CITICORP		282,000	282,000	0	2FE
74446T-2C-6	PTT TREASURY CENTER	C	07/27/2020	Various		39,342,950	37,850,000	32,879	2FE
74977R-DJ-0	COOPERATIEVE RABOBANK UA	C	09/17/2020	TD SECURITIES (USA)		3,370,000	3,370,000	0	1FE
75968N-AD-3	RENAISSANCERE HOLDINGS	C	08/25/2020	Various		1,353,491	1,200,000	14,340	1FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES 1	C	09/01/2020	Various		3,196,875	2,750,000	42,167	3FE
78081B-AD-5	ROYALTY PHARMA	C	08/24/2020	BOA ML		17,596,800	18,000,000	0	2FE
78081B-AE-3	ROYALTY PHARMA	C	08/24/2020	BOA ML		922,115	965,000	0	2FE
78081B-AF-0	ROYALTY PHARMA	C	08/24/2020	BOA ML		1,403,857	1,473,000	0	2FE
80627D-AC-0	IHO VERWALTUNGS	C	09/29/2020	JP MORGAN SECURITIES		2,397,000	2,350,000	42,169	3FE
806854-AJ-4	SCHLUMBERGER INVESTMENT SA SCHLUMBERGER INVEST	C	08/18/2020	BARCLAYS CAPITAL		1,620,669	1,578,000	6,273	1FE
822582-CG-5	SHELL INTERNATIONAL FINANCE BV	C	09/10/2020	ATHENE ANNUITY & LIFE		14,476,968	13,200,000	160,325	1FE
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	C	09/10/2020	RBC		4,834,530	4,500,000	64,594	1FE
82968F-AA-2	SIRIUS INTERNATIONAL GROUP	C	07/30/2020	ATHENE ANNUITY & LIFE		955,488	1,000,000	11,372	2FE
83438J-AA-4	SLOSO 2007-1A A1LA	C	08/04/2020	GUGGENHEIM		51,810,207	63,183,179	28,216	1FE
86964W-AH-5	SUZANO AUSTRIA GMBH	C	09/30/2020	Various		3,291,538	3,050,000	31,361	2FE
86964W-AJ-1	SUZANO AUSTRIA GMBH	C	09/11/2020	MERRILL LYNCH INT		884,880	900,000	0	2FE
87124V-AF-6	SYDNEY AIRPORT FINANCE	C	07/30/2020	ATHENE ANNUITY & LIFE		1,074,490	1,000,000	9,264	2FE
87656X-C*-0	TATE & LYLE INTERNATIONAL	C	07/01/2020	BOA ML		25,000,000	25,000,000	0	2Z
87656X-C@-8	TATE & LYLE INTERNATIONAL	C	07/01/2020	BOA ML		25,000,000	25,000,000	0	2Z
88034Q-AC-1	TENGIZCHEVROIL FINANCE	C	07/22/2020	JP MORGAN SECURITIES		30,195,000	30,000,000	1,806	2FE
88315L-AE-8	TMCL 2020-1A A	C	08/04/2020	RBC		4,199,289	4,200,000	0	1FE
88315L-AF-5	TMCL 2020-1A B	C	08/04/2020	RBC		4,198,666	4,200,000	0	2FE
89153V-AV-1	TOTAL CAP INTL	C	07/14/2020	Various		26,986,440	25,000,000	94,157	1FE
893829-AA-9	TRANSOCEAN PROTEUS	C	07/16/2020	GOLDMAN SACHS		192,317	207,350	1,764	5FE
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	07/16/2020	BOA ML		213,752	230,460	6,627	5FE
89400P-AK-9	TRANSURBAN FINANCE	C	09/09/2020	CITICORP		5,646,384	5,650,000	0	2FE
894135-AA-0	TRAP 2007-13A A1	C	08/06/2020	BOA ML		18,465,047	21,066,796	0	1FE
89413G-AA-6	TRAP 2007-12A A1	C	08/04/2020	GUGGENHEIM		12,064,056	13,858,766	7,086	1FE
89531F-AG-2	TREST 2017-1A	C	09/09/2020	JP MORGAN SECURITIES		2,023,656	2,030,000	7,249	1FE
902613-AB-4	UBS GROUP	C	07/27/2020	UBS WARBURG		745,000	745,000	0	1FE
91911T-AE-3	VALE OVERSEAS LTD	C	07/24/2020	Various		4,463,449	3,091,000	7,196	2FE
91911T-AH-6	VALE OVERSEAS LTD	C	07/28/2020	Various		11,145,500	8,200,000	106,257	2FE
91911T-AK-9	VALE OVERSEAS LTD	C	07/30/2020	Various		7,925,836	5,744,000	90,473	2FE
91912E-AA-3	VALE SA	C	07/30/2020	Various		19,254,771	15,756,000	344,267	2FE
92331A-AQ-7	VENTR 2017-28A BFR	C	08/04/2020	JEFFERIES & COMPANY		4,200,000	4,200,000	0	1FE
92858R-AA-8	VMED 02 UK FINA	C	09/10/2020	BOA ML		2,000,000	2,000,000	0	3FE
94950A-AC-4	WELF 2020-2A B1	C	07/17/2020	CREDIT SUISSE FIRST BOSTON		5,378,400	5,400,000	0	1FE
94950A-AG-5	WELF 2020-2A C	C	07/17/2020	CREDIT SUISSE FIRST BOSTON		9,700,000	9,700,000	0	1FE
94950A-AJ-9	WELF 2020-2A D	C	07/17/2020	CREDIT SUISSE FIRST BOSTON		13,000,000	13,000,000	0	2FE
961214-EF-6	WESTPAC BANKING	C	09/16/2020	Various		17,875,781	15,881,000	194,560	2FE
961214-EG-4	WESTPAC BANKING	C	07/16/2020	BOA ML		12,271,900	10,000,000	216,138	2FE
961214-EM-1	WESTPAC BANKING	C	09/11/2020	Various		8,371,110	8,100,000	82,969	2FE
980236-AM-5	WOODSIDE FINANCE	C	07/15/2020	DEUTSCHE BANK SECURITIES		4,223,120	4,000,000	53,533	2FE
98420E-AD-7	XLIT LTD	C	08/14/2020	MSDW		12,711,650	9,000,000	188,470	2FE
98625N-AJ-7	YORK YCLO 2019-1A D	C	09/18/2020	BOA ML		2,430,000	2,430,000	17,819	2FE
BAN05P-9E-2	CORPORACION FINANCIERA DE DESA	C	09/28/2020	Various		719,750	670,000	7,328	2Z
BANOZM-EE-0	CAYMAN UNIVERSE HOLDINGS	C	09/24/2020	DIRECT		276,385,485	279,969,485	0	1Z
BRW1XP-1C-4	GAZPROM PJSC VIA GAZ	C	07/21/2020	Various		30,437,460	30,200,000	403,506	2FE
BRW42C-2Q-9	BANCO SANTANDER MEXICO SA	C	07/24/2020	Various		22,009,600	20,000,000	296,148	2FE
EK3774-36-2	CORP FINANCIERA DE DESARROLLO	C	09/29/2020	MERRILL LYNCH INT		322,050	300,000	3,325	2FE
G6363#-AP-2	NAC AVIATION	C	07/22/2020	Tax Free Exchange		11,730,000	15,000,000	340,625	2Z
G6363#-AQ-0	NAC AVIATION	C	07/22/2020	Tax Free Exchange		7,720,000	10,000,000	201,667	2Z
G6363#-AT-4	NAC AVIATION	C	07/22/2020	Tax Free Exchange		11,655,000	15,000,000	297,600	2Z
G6363#-AV-9	NAC AVIATION	C	07/22/2020	Tax Free Exchange		15,640,000	20,000,000	305,306	2Z
ZR7485-93-4	CORPORACION NACIONAL DEL COBRE	C	07/30/2020	Various		43,400,338	39,830,000	534,899	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,236,507,791	5,929,070,759	25,274,059	XXX
30767E-AD-1	FARM CREDIT BK OF TEXAS PERPETUAL		07/15/2020	BOA ML		27,000,000	27,000,000	0	2FE
4899999. Subtotal - Bonds - Hybrid Securities						27,000,000	27,000,000	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
BL3392-82-8	MILEAGE PLUS HOLDINGS		07/01/2020	Various		(18,348,092)	(18,304,306)	0	2Z
BL3428-69-7	ASPLUNDH TREE EXPERT LLC		08/19/2020	WELLS FARGO INVESTMENTS		414,584	416,667	0	3Z
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC		09/10/2020	JP MORGAN SECURITIES		463,449	470,507	0	3Z
BL3447-31-7	SKYMILES IP	C	09/18/2020	BARCLAYS CAPITAL		27,817,402	27,800,000	0	2Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						10,347,343	10,382,868	0	XXX
8399997. Total - Bonds - Part 3						6,466,440,471	6,161,441,280	25,065,257	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,466,440,471	6,161,441,280	25,065,257	XXX
33616C-76-1	FIRST REPUBLIC BANK		09/09/2020	BOA ML	250,000.000	6,250,000	0.00	0	6*
74460W-53-7	PUBLIC STORAGE		08/11/2020	BOA ML	600,000.000	15,000,000	0.00	0	2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						21,250,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						21,250,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						21,250,000	XXX	0	XXX
69355A-10-3	PPM PPM CORE PLUS FIXED INCOME		09/30/2020	DIRECT	32,995.377	363,172		0	
69355A-50-9	PPM PPM LONG SHORT CREDIT		09/30/2020	DIRECT	26,620.313	254,268		0	
69355A-70-7	PPM LARGE CAP VALUE		09/30/2020	DIRECT	110.892	944		0	
69355A-80-6	PPM MID CAP VALUE		09/30/2020	DIRECT	611.366	4,542		0	
BANOZM-EU-4	CAYMAN UNIVERSE HOLDINGS		09/24/2020	DIRECT	28,000.000	3,584,000		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,206,926	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,206,926	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,206,926	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						25,456,926	XXX	0	XXX
9999999 - Totals						6,491,897,397	XXX	25,065,257	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
21H022-69-7	G2SF 2.5 9/20		09/01/2020	CITICORP		3,712,775	3,520,000	3,702,537	0	0	0	0	0	0	3,702,537	0	10,238	10,238	4,889	09/01/2050	1
21H030-67-4	G2SF 3 7/20		07/08/2020	JP MORGAN		1,961,650	1,850,000	1,960,133	0	0	0	0	0	0	1,960,133	0	1,517	1,517	3,083	07/01/2050	1
21H030-68-2	G2SF 3 8/20		07/20/2020	JP MORGAN		1,956,736	1,850,000	1,957,820	0	0	0	0	0	0	1,957,820	0	(1,084)	(1,084)	2,929	08/01/2050	1
21H030-69-0	G2SF 3 9/20		08/25/2020	JP MORGAN		1,943,006	1,850,000	1,952,906	0	0	0	0	0	0	1,952,906	0	(9,900)	(9,900)	3,083	09/01/2050	1
21H030-6A-7	G2SF 3 10/20		09/25/2020	JP MORGAN		1,051,113	1,006,000	1,054,885	0	0	0	0	0	0	1,054,885	0	(3,773)	(3,773)	1,677	10/01/2050	1
36179S-5L-7	G2 MA4451		09/01/2020	Paydown		131,405	131,405	140,480	0	0	(9,075)	0	(9,075)	0	131,405	0	0	0	1,134	05/20/2047	1
36179U-UK-6	GINNIE MAE II POOL MA5986		08/27/2020	Various		1,826,492	1,758,014	1,823,116	0	0	(25,805)	0	(25,805)	0	1,797,310	0	29,182	29,182	37,569	06/20/2049	1
36179U-WA-6	GINNIE MAE II POOL MA6041		09/01/2020	Paydown		401,939	401,939	422,208	0	0	(20,270)	0	(20,270)	0	401,939	0	0	0	8,814	07/20/2049	1
36179V-DP-2	GINNIE MAE II POOL MA6410		09/01/2020	Paydown		666,288	666,288	692,003	0	0	(25,715)	0	(25,715)	0	666,288	0	0	0	14,276	01/20/2050	1
36179V-FP-0	GINNIE MAE II POOL MA6474		09/01/2020	Paydown		153,400	153,400	157,547	0	0	(4,147)	0	(4,147)	0	153,400	0	0	0	2,353	02/20/2050	1
36200K-Y9-2	GINNIE MAE I POOL 603836		09/01/2020	Paydown		57,235	57,235	59,569	59,369	0	(2,134)	0	(2,134)	0	57,235	0	0	0	924	12/15/2032	1
36200N-FE-6	GINNIE MAE II POOL 605065		09/01/2020	Paydown		18,161	18,161	18,541	18,505	0	(344)	0	(344)	0	18,161	0	0	0	279	03/20/2034	1
36201Y-C9-5	GINNIE MAE I POOL 606796		09/01/2020	Paydown		2,422	2,422	2,422	2,422	0	0	0	0	0	2,422	0	0	0	30	08/15/2033	1
36202D-MR-9	GINNIE MAE II POOL 3068		09/01/2020	Paydown		224	224	228	228	0	(4)	0	(4)	0	224	0	0	0	9	04/20/2031	1
36202D-T6-8	GINNIE MAE II POOL 3273		09/01/2020	Paydown		12,990	12,990	13,069	13,069	0	(79)	0	(79)	0	12,990	0	0	0	501	08/20/2032	1
36202D-ZE-4	GINNIE MAE II POOL 3441		09/01/2020	Paydown		122,722	122,722	120,159	120,802	0	1,919	0	1,919	0	122,722	0	0	0	2,412	09/20/2033	1
36202X-B7-1	GINNIE MAE I POOL 612162		09/01/2020	Paydown		123,851	123,851	129,541	129,541	0	(5,689)	0	(5,689)	0	123,851	0	0	0	4,511	05/15/2033	1
3620A3-FT-6	GINNIE MAE I POOL 717578		09/01/2020	Paydown		204,673	204,673	216,442	212,774	0	(8,101)	0	(8,101)	0	204,673	0	0	0	2,412	01/15/2037	1
3620A3-NC-4	GINNIE MAE I POOL 717787		09/01/2020	Paydown		214,177	214,177	214,947	214,746	0	(569)	0	(569)	0	214,177	0	0	0	3,050	06/15/2039	1
3620AG-PM-1	GINNIE MAE I POOL 729528		09/01/2020	Paydown		72,589	72,589	75,731	75,719	0	(3,130)	0	(3,130)	0	72,589	0	0	0	1,044	05/15/2040	1
3620AG-PN-9	GINNIE MAE I POOL 729529		09/01/2020	Paydown		13,519	13,519	14,096	14,066	0	(547)	0	(547)	0	13,519	0	0	0	152	05/15/2040	1
3620AK-Q9-0	GINNIE MAE I POOL 732280		09/01/2020	Paydown		2,344	2,344	2,444	2,444	0	(100)	0	(100)	0	2,344	0	0	0	26	04/15/2040	1
3620AM-D6-6	GINNIE MAE I POOL 733725		09/01/2020	Paydown		2,074	2,074	2,212	2,212	0	(138)	0	(138)	0	2,074	0	0	0	26	06/15/2040	1
3620AM-EA-6	GINNIE MAE I POOL 733729		09/01/2020	Paydown		184,755	184,755	196,880	195,978	0	(11,222)	0	(11,222)	0	184,755	0	0	0	2,025	06/15/2040	1
3620AP-CU-7	GINNIE MAE I POOL 735483		09/01/2020	Paydown		43,072	43,072	44,909	44,909	0	(1,837)	0	(1,837)	0	43,072	0	0	0	338	03/15/2040	1
3620AP-CV-5	GINNIE MAE I POOL 735484		09/01/2020	Paydown		3,109	3,109	3,244	3,233	0	(124)	0	(124)	0	3,109	0	0	0	35	03/15/2040	1
3620AR-DB-4	GINNIE MAE I POOL 737298		09/01/2020	Paydown		275,877	275,877	294,240	294,233	0	(18,356)	0	(18,356)	0	275,877	0	0	0	2,999	05/15/2040	1
3620AW-FJ-4	GINNIE MAE I POOL 741869		09/01/2020	Paydown		58,575	58,575	62,474	62,474	0	(3,899)	0	(3,899)	0	58,575	0	0	0	906	05/15/2040	1
36241K-R7-5	GINNIE MAE I POOL 782310		09/01/2020	Paydown		160,110	160,110	154,106	154,106	0	6,004	0	6,004	0	160,110	0	0	0	1,989	04/15/2038	1
36241K-UK-2	GINNIE MAE I POOL 782386		09/01/2020	Paydown		8,191	8,191	8,466	8,449	0	(258)	0	(258)	0	8,191	0	0	0	102	08/15/2038	1
36290R-QM-8	GINNIE MAE I POOL 615260		09/01/2020	Paydown		76,889	76,889	80,769	80,769	0	(3,880)	0	(3,880)	0	76,889	0	0	0	2,523	06/15/2033	1
36295D-NC-9	GINNIE MAE I POOL 667387		09/01/2020	Paydown		678,592	678,592	683,046	681,735	0	(3,143)	0	(3,143)	0	678,592	0	0	0	10,896	05/15/2039	1
38373M-AJ-9	GINNIE MAE 2001-16 IO		09/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	93	10/16/2040	1
38373M-KM-1	GINNIE MAE 2003-109 IO		09/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/16/2043	1
38373M-KW-9	GINNIE MAE 2004-10 IO		09/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/16/2044	1
38373M-LM-0	GINNIE MAE 2004-57 IO		09/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	16	07/16/2044	1
38378B-BF-5	GINNIE MAE 2012-9 C		09/01/2020	Paydown		704,152	704,152	710,785	707,020	0	(2,868)	0	(2,868)	0	704,152	0	0	0	6,241	11/16/2052	1
38378B-RE-1	GINNIE MAE 2012-35 C		09/01/2020	Paydown		194,599	194,599	197,093	195,153	0	(554)	0	(554)	0	194,599	0	0	0	4,215	11/16/2052	1
38378B-RM-3	GINNIE MAE 2012-55 C		09/01/2020	Paydown		1,819,868	1,819,868	1,831,422	1,821,988	0	(2,120)	0	(2,120)	0	1,819,868	0	0	0	13,359	11/16/2041	1
912810-PU-6	US TREASURY NOTES		08/24/2020	JP MORGAN		7,432,677	4,500,000	6,496,366	0	0	(56,873)	0	(56,873)	0	6,439,493	0	993,185	993,185	169,769	05/15/2037	1
912810-RK-6	US TREASURY NOTES		08/06/2020	JP MORGAN		1,287,066	1,000,000	1,050,082	0	0	(845)	0	(845)	0	1,049,238	0	237,829	237,829	24,657	02/15/2045	1
912828-2F-6	US TREASURY NOTES		09/29/2020	Various		10,094,420	10,000,000	9,930,971	0	0	28,920	0	28,920	0	9,959,891	0	134,529	134,529	119,990	08/31/2021	1
912828-L5-7	US TREASURY NOTES		08/17/2020	MSDW		4,135,299	4,000,000	4,020,795	0	0	(4,441)	0	(4,441)	0	4,016,354	0	118,945	118,945	61,776	09/30/2022	1
912828-NT-3	US TREASURY NOTES		08/15/2020	Maturity		98,000,000	98,000,000	95,435,391	97,810,913	0	189,087	0	189,087	0	98,000,000	0	0	0	2,572,500	08/15/2020	1
912828-V9-8	US TREASURY NOTES		09/22/2020	BARCLAYS		3,909,459	3,500,000	3,626,479	0	0	(11,630)	0	(11,630)	0	3,614,849	0	294,610	294,610	87,096	02/15/2027	1
912828-ZG-8	US TREASURY NOTES		09/30/2020	JP MORGAN		2,509,269	2,500,000	2,508,212	0	0	(1,819)	0	(1,819)	0	2,506,392	0	2,877	2,877	4,739	03/31/2022	1
0599999. Subtotal - Bonds - U.S. Governments						146,227,764	141,741,816	142,068,766	102,926,857	0	(3,786)	0	(3,786)	0	144,419,610	0	1,808,155	1,808,155	3,181,447	XXX	XXX
448814-DX-8	HYDRO-QUEBEC		07/20/2020	MARKET AXESS		2,049,622	1,835,000	1,913,935	1,875,904	0	(3,221)	0	(3,221)	0	1,872,683	0	176,939	176,939	80,067	01/15/2022	1FE
168863-DL-9	REPUBLIC OF CHILE	C	08/17/2020	GOLDMAN SACHS		1,380,000	1,150,000	1,199,186	0	0	(580)	0	(580)	0	1,198,605	0	181,395	181,395	22,808	01/25/2050	1FE
71567P-AN-0	REP OF INDONESI	C	07/24/2020	WELLS FARGO		644,844	631,000	631,000	0	0	0	0	0	0	631,000	0	13,844	13,844	1,411	06/23/2025	2FE
1099999. Subtotal - Bonds - All Other Governments						4,074,466	3,616,000	3,744,121	1,875,904	0	(3,801)	0	(3,801)	0	3,702,288	0	372,178	372,178	104,286	XXX	XXX
12558@-AA-7	GSA NATIONAL INSTITUTE OF HEALTH		09/10/2020	Various		217,450	217,450	217,450	217,450	0	0	0	0	0	217,450	0	0	0	1,961	09/10/2035	1
52465#-BK-0	GSA CHELMSFORD MASSACHUSETTS		09/15/2020	Redemption 100.0000		293,795	293,795	303,942	295,513	0	(1,718)	0	(1,718)	0	293,795	0	0	0	14,219	09/15/2021	1
52467@-BQ-7	GSA FORT COLLINS COLORADO		09/01/2020	Redemption 100.0000		435,610	435,610	435,610	435,610	0	0	0	0	0	435,610	0	0	0	13,305	08/01/2022	1
64149#-AA-2	NEVADA SUPREME COURT		09/15/2020	Redemption 100.0000		40,893	40,893	40,893	40,893	0	0	0	0	0	40,893	0	0	0	1,072	03/31/2042	1
67112#-AA-8	OHIO STATE UNIVERSITY COLUMBUS OHIO		09/15/2020	Various		193,480	193,480	198,927	198,013	0	(4,533)	0	(4,533)	0	193,480	0	0	0	2,697	03/15/2031	1
82817*-AA-9	GSA NOAA SSMC III - SILVER SPRINGS		09/05/2020	Redemption 100.0000		253,368	253,368	253,368	253,368	0	0	0	0	0	253,368	0	0	0	2,415	01/05/2029	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 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
82817@-AA-7	GSA NOAA SSMC IV - SILVER SPRINGS		09/05/2020	Redemption 100.0000		112,459	112,459	112,459	112,459	0	0	0	0	0	112,459	0	0	0	2,917	01/05/2029	1
96928*-DC-8	GSA HENDERSON NEVADA		09/15/2020	Redemption 100.0000		123,192	123,192	124,523	123,971	0	(779)	0	(779)	0	123,192	0	0	0	4,371	09/15/2031	1
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,670,247	1,670,247	1,687,172	1,677,277	0	(7,030)	0	(7,030)	0	1,670,247	0	0	0	42,957	XXX	XXX
01F020-47-1	FNCI 2 7/20		07/08/2020	JP MORGAN		1,313,030	1,265,000	1,304,927	0	0	0	0	0	0	1,304,927	0	8,104	8,104	1,054	07/01/2050	1
01F020-48-9	FNCI 2 8/20		07/22/2020	JP MORGAN		1,311,845	1,265,000	1,310,807	0	0	0	0	0	0	1,310,807	0	1,038	1,038	1,124	08/01/2035	1
01F020-49-7	FNCI 2 9/20		08/28/2020	JP MORGAN		1,314,809	1,265,000	1,309,670	0	0	0	0	0	0	1,309,670	0	5,139	5,139	1,124	09/01/2050	1
01F020-69-5	FNCL 2 9/20		08/27/2020	WELLS FARGO		1,704,327	1,655,000	1,700,771	0	0	0	0	0	0	1,700,771	0	3,556	3,556	1,195	09/01/2050	1
01F020-6A-2	FNCL 2 10/20		09/15/2020	WELLS FARGO		3,204,272	3,110,000	3,200,754	0	0	0	0	0	0	3,200,754	0	3,518	3,518	2,246	10/01/2050	1
3128LX-FP-0	FREDDIE MAC GOLD POOL G01974		09/01/2020	Paydown		52,114	52,114	52,114	52,114	0	0	0	0	0	52,114	0	0	0	637	12/01/2035	1
3128M4-Z4-8	FREDDIE MAC GOLD POOL G03163		09/01/2020	Paydown		27,865	27,865	27,384	27,399	0	466	0	466	0	27,865	0	0	0	1,029	08/01/2037	1
3128M5-PN-4	FREDDIE MAC GOLD POOL G03729		09/01/2020	Paydown		219,096	219,096	235,253	234,122	0	(15,026)	0	(15,026)	0	219,096	0	0	0	2,723	05/01/2036	1
3128M7-GY-6	FREDDIE MAC GOLD POOL G05315		09/01/2020	Paydown		24,430	24,430	25,876	25,876	0	(1,447)	0	(1,447)	0	24,430	0	0	0	491	03/01/2035	1
3128M7-MV-5	FREDDIE MAC GOLD POOL G05472		09/01/2020	Paydown		152,969	152,969	154,308	154,308	0	(1,338)	0	(1,338)	0	152,969	0	0	0	2,307	06/01/2039	1
3128M7-PR-1	FREDDIE MAC GOLD POOL G05532		09/01/2020	Paydown		131,907	131,907	142,089	141,119	0	(9,211)	0	(9,211)	0	131,907	0	0	0	1,804	08/01/2035	1
3128MC-MS-1	FREDDIE MAC GOLD POOL G13769		09/01/2020	Paydown		186,300	186,300	194,393	192,760	0	(6,459)	0	(6,459)	0	186,300	0	0	0	1,907	03/01/2025	1
3128MC-N9-2	FREDDIE MAC GOLD POOL G13816		09/01/2020	Paydown		11,918	11,918	12,773	12,430	0	(513)	0	(513)	0	11,918	0	0	0	160	07/01/2024	1
3128MF-S4-1	FG G16639		09/01/2020	Paydown		97,262	97,262	100,499	0	0	(3,237)	0	(3,237)	0	97,262	0	0	0	1,667	09/01/2033	1
3128MJ-MB-3	FREDDIE MAC GOLD POOL G08353		09/01/2020	Paydown		86,366	86,366	87,040	86,940	0	(575)	0	(575)	0	86,366	0	0	0	1,780	07/01/2039	1
3128MM-NH-2	FREDDIE MAC GOLD POOL G18391		09/01/2020	Paydown		14,709	14,709	15,372	15,182	0	(473)	0	(473)	0	14,709	0	0	0	408	06/01/2026	1
3128P7-ND-1	FREDDIE MAC GOLD POOL C91288		09/01/2020	Paydown		31,163	31,163	31,942	31,815	0	(652)	0	(652)	0	31,163	0	0	0	348	02/01/2030	1
3128PQ-WT-4	FREDDIE MAC GOLD POOL J11558		09/01/2020	Paydown		79,115	79,115	80,660	80,194	0	(1,079)	0	(1,079)	0	79,115	0	0	0	834	01/01/2025	1
3128PR-C3-1	FREDDIE MAC GOLD POOL J11890		09/01/2020	Paydown		15,240	15,240	15,902	15,624	0	(384)	0	(384)	0	15,240	0	0	0	416	03/01/2025	1
3128PR-X2-0	FREDDIE MAC GOLD POOL J12497		09/01/2020	Paydown		33,460	33,460	34,542	34,231	0	(771)	0	(771)	0	33,460	0	0	0	335	06/01/2025	1
3128PR-XX-2	FREDDIE MAC GOLD POOL J12494		09/01/2020	Paydown		75,526	75,526	77,957	77,256	0	(1,730)	0	(1,730)	0	75,526	0	0	0	727	06/01/2025	1
3128PX-FD-3	FREDDIE MAC GOLD POOL J17364		09/01/2020	Paydown		35,101	35,101	35,896	35,505	0	(404)	0	(404)	0	35,101	0	0	0	710	12/01/2026	1
312904-YF-6	FREDDIE MAC REMICS 1020 J		09/01/2020	Paydown		2,043	2,043	1,982	2,035	0	8	0	8	0	2,043	0	0	0	41	12/15/2020	1
312905-VN-9	FREDDIE MAC REMICS 1075 G		09/01/2020	Paydown		2,821	2,821	2,758	2,807	0	14	0	14	0	2,821	0	0	0	50	05/15/2021	1
312907-A3-2	FREDDIE MAC REMICS 1168 H		09/01/2020	Paydown		1,621	1,621	1,621	1,621	0	0	0	0	0	1,621	0	0	0	30	11/15/2021	1
312926-WU-8	FREDDIE MAC GOLD POOL A80659		09/01/2020	Paydown		2,108	2,108	1,989	1,989	0	119	0	119	0	2,108	0	0	0	74	02/01/2037	1
31292H-X3-3	FREDDIE MAC GOLD POOL C01598		09/01/2020	Paydown		379,073	379,073	387,772	385,070	0	(5,998)	0	(5,998)	0	379,073	0	0	0	4,851	08/01/2033	1
31292L-3W-3	FREDDIE MAC GOLD POOL C04413		09/01/2020	Paydown		815,470	815,470	850,892	846,372	0	(30,903)	0	(30,903)	0	815,470	0	0	0	8,640	11/01/2042	1
312933-V5-0	FREDDIE MAC GOLD POOL A86936		09/01/2020	Paydown		237,281	237,281	239,691	239,374	0	(2,092)	0	(2,092)	0	237,281	0	0	0	2,390	06/01/2039	1
312934-NK-4	FREDDIE MAC GOLD POOL A87594		09/01/2020	Paydown		782,288	782,288	788,400	786,569	0	(4,281)	0	(4,281)	0	782,288	0	0	0	8,680	07/01/2039	1
312939-YU-9	FREDDIE MAC GOLD POOL A91623		09/01/2020	Paydown		16,091	16,091	16,015	16,015	0	75	0	75	0	16,091	0	0	0	497	04/01/2040	1
312940-AL-3	FREDDIE MAC GOLD POOL A91811		09/01/2020	Paydown		33,573	33,573	33,604	33,600	0	(27)	0	(27)	0	33,573	0	0	0	376	04/01/2040	1
312941-UZ-8	FREDDIE MAC GOLD POOL A93300		09/01/2020	Paydown		39,698	39,698	41,447	41,447	0	(1,749)	0	(1,749)	0	39,698	0	0	0	1,258	08/01/2040	1
312944-TX-9	FREDDIE MAC GOLD POOL A95966		09/01/2020	Paydown		45,408	45,408	46,465	46,178	0	(770)	0	(770)	0	45,408	0	0	0	1,443	12/01/2040	1
312946-KE-5	FREDDIE MAC GOLD POOL A97493		09/01/2020	Paydown		119,313	119,313	121,121	120,957	0	(1,645)	0	(1,645)	0	119,313	0	0	0	3,425	03/01/2041	1
3131XY-4R-7	FR ZM5332		09/02/2020	Various		1,680,679	1,604,178	1,685,389	0	0	(11,783)	0	(11,783)	0	1,673,607	0	7,072	7,072	12,866	01/01/2048	1
3131YB-FP-8	FREDDIE MAC ZN4674		07/28/2020	Various		3,703,744	3,583,900	3,727,255	0	0	(55,447)	0	(55,447)	0	3,671,808	0	31,936	31,936	59,454	12/01/2048	1
31329P-5W-9	FREDDIE MAC ZA6261		07/22/2020	Various		2,072,494	1,980,337	2,074,402	0	0	(23,675)	0	(23,675)	0	2,050,728	0	21,766	21,766	37,395	01/01/2049	1
3132AC-2U-3	FR ZT0787		09/01/2020	Paydown		123,977	123,977	130,001	0	0	(6,024)	0	(6,024)	0	123,977	0	0	0	2,436	10/01/2048	1
3132AC-GC-8	FR ZT0195		09/01/2020	Paydown		126,854	126,854	134,247	0	0	(7,393)	0	(7,393)	0	126,854	0	0	0	963	09/01/2046	1
3132AE-KT-2	FR ZT2106		09/01/2020	Paydown		1,515,156	1,515,156	1,585,232	0	0	(70,076)	0	(70,076)	0	1,515,156	0	0	0	29,674	03/01/2049	1
3132CW-HR-8	FREDDIE MAC FR SB0240		07/06/2020	Various		1,836,800	1,768,903	1,793,226	0	0	(7,108)	0	(7,108)	0	1,786,118	0	50,682	50,682	24,329	01/01/2035	1
3132DV-3T-0	FREDDIE MAC POOL SD8010		09/01/2020	Paydown		7,276,829	7,276,829	7,401,615	7,386,483	0	(109,654)	0	(109,654)	0	7,276,829	0	0	0	55,032	09/01/2049	1
3132GD-M8-2	FREDDIE MAC GOLD POOL Q00383		09/01/2020	Paydown		171,338	171,338	178,901	177,077	0	(5,739)	0	(5,739)	0	171,338	0	0	0	5,716	04/01/2041	1
31335B-2M-7	FREDDIE MAC G61680		09/01/2020	Paydown		439,989	439,989	455,251	0	0	(15,262)	0	(15,262)	0	439,989	0	0	0	6,657	04/01/2047	1
31339S-F2-6	FREDDIE MAC QA2885		09/01/2020	Paydown		759,537	759,537	788,940	0	0	(29,402)	0	(29,402)	0	759,537	0	0	0	13,372	09/01/2049	1
3133A0-EE-0	FR QA5533		09/02/2020	Various		2,331,413	2,247,359	2,331,283	0	0	(32,270)	0	(32,270)	0	2,299,014	0	32,399	32,399	45,597	12/01/2049	1
3133N3-VB-7	FREDDIE MAC POOL RE6010		09/01/2020	Paydown		9,227,154	9,227,154	9,323,030	9,293,243	0	(66,089)	0	(66,089)	0	9,227,154	0	0	0	71,585	09/01/2049	1
3133N3-VN-1	FREDDIE MAC POOL RE6021		09/01/2020	Paydown		8,347,785	8,347,785	8,428,654	8,397,116	0	(49,332)	0	(49,332)	0	8,347,785	0	0	0	65,251	11/01/2049	1
3133T7-J9-1	FREDDIE MAC REMICS 1865 H		09/01/2020	Paydown		8,530	8,530	8,486	8,498	0	31	0	31	0	8,530	0	0	0	165	07/15/2026	1
31346Y-5R-0	FR QA5356		09/01/2020	Paydown		233,106	233,106	246,673	0	0	(13,567)	0	(13,567)	0	233,106	0	0	0	2,328	12/01/2049	1
31358J-L9-0	FANNIE MAE REMICS 1991-139 PN		09/01/2020	Paydown		4,217	4,217	4,110	4,184	0	33	0	33	0	4,217	0	0	0	78	10/25/2021	1
31358P-AK-3	FANNIE MAE REMICS 1992-120 C		09/01/2020	Paydown		40	40	38	39	0	1	0	1	0	40	0	0	0	1	07/25/2022	1
31358Q-NL-5	FANNIE MAE REMICS 1992-169 L		09/01/2020	Paydown		2,362	2,362	2,200	2,331	0	31	0	31	0	2,362	0	0	0	41	09/25/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31359U-VL-6	FNW 1998-W6 B1		09/01/2020	Paydown		(64,685)	1	1	1	0	(64,685)	0	(64,685)	0	(64,685)	0	0	0	0	10/25/2028	5FE
31359U-ZQ-1	FNW 1998-W8 A5		09/01/2020	Paydown		99	99	99	99	0	0	0	0	0	99	0	0	0	2	09/25/2028	1
31359V-HB-2	FNW 1999-W1 M		09/01/2020	Paydown		12,214	12,214	12,132	12,149	0	65	0	65	0	12,214	0	0	0	208	02/25/2029	1FM
31359V-HC-0	FNW 1999-W1 B1		09/01/2020	Paydown		6,631	6,631	6,357	6,515	0	116	0	116	0	6,631	0	0	0	303	02/25/2029	1FM
31359V-HD-8	FNW 1999-W1 B2		09/01/2020	Paydown		1,474	1,474	514	0	0	1,474	0	1,474	0	1,474	0	0	0	23	02/25/2029	1FM
31359V-ML-4	FNW 1999-W3 M		09/01/2020	Paydown		11,156	11,156	11,205	11,156	0	0	0	0	0	11,156	0	0	0	520	03/25/2029	3FE
31359V-MM-2	FNW 1999-W3 B1		09/01/2020	Paydown		4,998	4,998	3,232	2,618	0	2,379	0	2,379	0	4,998	0	0	0	90	03/25/2029	6FE
3135G0-5Q-2	FANNIE MAE		09/09/2020	AMHERST		1,206,392	1,225,000	1,215,788	0	0	86	0	86	0	1,215,874	0	(9,482)	(9,482)	1,072	08/05/2030	1FE
3136AD-YK-9	FANNIE MAE REMICS 2013-27 UL		09/01/2020	Paydown		5,572,213	5,572,213	5,549,575	5,560,206	0	12,007	0	12,007	0	5,572,213	0	0	0	35,711	03/25/2042	1
3136AF-F4-1	FANNIE MAE REMICS 2013-81 DT		09/01/2020	Paydown		309,307	309,307	314,913	314,713	0	(5,407)	0	(5,407)	0	309,307	0	0	0	6,695	08/25/2043	1
31371L-CD-9	FANNIE MAE POOL 254868		09/01/2020	Paydown		264,887	264,887	269,941	268,347	0	(3,460)	0	(3,460)	0	264,887	0	0	0	3,357	09/01/2033	1
3137A3-R8-4	FREDDIE MAC REMICS 3762 WP		09/01/2020	Paydown		1,507,755	1,507,755	1,452,928	1,493,079	0	14,675	0	14,675	0	1,507,755	0	0	0	14,027	12/15/2039	1
3137GA-WY-9	FREDDIE MAC REMICS 3738 BP		09/01/2020	Paydown		2,200,450	2,200,450	2,205,146	2,200,695	0	(245)	0	(245)	0	2,200,450	0	0	0	21,486	12/15/2038	1
31384W-7G-9	FANNIE MAE POOL 536495		09/01/2020	Paydown		84	84	85	85	0	(1)	0	(1)	0	84	0	0	0	2	04/01/2030	1
3138AB-MF-3	FANNIE MAE POOL AH9357		09/01/2020	Paydown		168,715	168,715	176,386	175,610	0	(6,895)	0	(6,895)	0	168,715	0	0	0	1,638	04/01/2041	1
3138WG-R9-7	FANNIE MAE AS6811		09/01/2020	Paydown		470,604	470,604	486,780	0	0	(16,177)	0	(16,177)	0	470,604	0	0	0	7,201	03/01/2046	1
31392C-T6-1	FANNIE MAE WHOLE LOAN 2002-W3 A4		09/01/2020	Paydown		8,712	8,712	8,721	8,713	0	(2)	0	(2)	0	8,712	0	0	0	133	11/25/2041	1
31392D-7E-6	FANNIE MAE GRANTOR TRUST 2002-T12 A1		09/01/2020	Paydown		4,086	4,086	4,266	4,266	0	(180)	0	(180)	0	4,086	0	0	0	66	05/25/2042	1
31393E-LQ-0	FANNIE MAE WHOLE LOAN 2003-W12 2A6		09/01/2020	Paydown		264,430	264,430	256,807	264,430	0	0	0	0	0	264,430	0	0	0	3,271	06/25/2043	1
31394E-HY-7	FANNIE MAE REMICS 2005-55 LY		09/01/2020	Paydown		237,173	237,173	230,985	235,112	0	2,061	0	2,061	0	237,173	0	0	0	3,261	07/25/2025	1
31394F-CP-8	FANNIE MAE REMICS 2005-81 ZA		09/01/2020	Paydown		148,006	148,006	146,941	146,977	0	1,029	0	1,029	0	148,006	0	0	0	1,964	09/25/2035	1
31395U-VG-3	FREDDIE MAC REMICS 2987 KH		09/01/2020	Paydown		50,953	50,953	50,953	50,953	0	0	0	0	0	50,953	0	0	0	627	12/15/2034	1
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		09/01/2020	Paydown		297,217	297,217	282,990	292,447	0	4,770	0	4,770	0	297,217	0	0	0	9,662	03/15/2035	1
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		09/01/2020	Paydown		124,957	124,957	122,653	124,124	0	832	0	832	0	124,957	0	0	0	2,449	09/15/2035	1
31396P-PR-6	FANNIE MAE REMICS 2007-5 PD		09/01/2020	Paydown		142,277	142,277	143,655	142,277	0	0	0	0	0	142,277	0	0	0	2,795	02/25/2037	1
31397Q-GZ-5	FANNIE MAE REMICS 2011-2 PD		09/01/2020	Paydown		450,949	450,949	461,042	450,949	0	0	0	0	0	450,949	0	0	0	4,597	12/25/2039	1
31398M-4A-1	FANNIE MAE REMICS 2010-32 LB		09/01/2020	Paydown		868,344	868,344	815,700	857,985	0	10,358	0	10,358	0	868,344	0	0	0	8,860	04/25/2025	1
31398N-QW-7	FANNIE MAE REMICS 2010-116 BD		09/01/2020	Paydown		107,153	107,153	109,363	108,395	0	(1,242)	0	(1,242)	0	107,153	0	0	0	1,141	10/25/2040	1
31398R-6G-5	FANNIE MAE REMICS 2010-72 DB		09/01/2020	Paydown		63,739	63,739	63,341	63,378	0	361	0	361	0	63,739	0	0	0	778	07/25/2040	1
31400J-GG-8	FANNIE MAE POOL 688799		09/01/2020	Paydown		8,805	8,805	8,961	8,914	0	(109)	0	(109)	0	8,805	0	0	0	121	03/01/2033	1
31400Q-TN-3	FANNIE MAE POOL 694557		09/01/2020	Paydown		2,979	2,979	3,036	3,028	0	(49)	0	(49)	0	2,979	0	0	0	109	04/01/2033	1
31400R-KT-7	FANNIE MAE POOL 695206		09/01/2020	Paydown		9,015	9,015	9,233	9,233	0	(218)	0	(218)	0	9,015	0	0	0	141	03/01/2033	1
31402C-4H-2	FANNIE MAE POOL 725424		09/01/2020	Paydown		140,834	140,834	151,991	151,293	0	(10,459)	0	(10,459)	0	140,834	0	0	0	2,332	04/01/2034	1
31402G-R4-7	FANNIE MAE POOL 728707		09/01/2020	Paydown		13,491	13,491	13,792	13,695	0	(205)	0	(205)	0	13,491	0	0	0	180	07/01/2033	1
31402G-UP-6	FANNIE MAE POOL 728790		09/01/2020	Paydown		2,678	2,678	2,724	2,718	0	(40)	0	(40)	0	2,678	0	0	0	98	08/01/2033	1
31402J-YP-6	FANNIE MAE POOL 730718		09/01/2020	Paydown		418,449	418,449	427,782	425,438	0	(6,989)	0	(6,989)	0	418,449	0	0	0	4,882	08/01/2033	1
31402M-XU-9	FANNIE MAE POOL 733391		09/01/2020	Paydown		25,097	25,097	25,663	25,515	0	(418)	0	(418)	0	25,097	0	0	0	317	08/01/2033	1
31402N-F9-4	FANNIE MAE POOL 733792		09/01/2020	Paydown		40,038	40,038	40,940	40,646	0	(608)	0	(608)	0	40,038	0	0	0	510	09/01/2033	1
31402R-F8-7	FANNIE MAE POOL 735591		09/01/2020	Paydown		56,481	56,481	56,481	56,481	0	0	0	0	0	56,481	0	0	0	712	06/01/2035	1
31402R-ZU-6	FANNIE MAE POOL 736155		09/01/2020	Paydown		125,146	125,146	127,938	126,850	0	(1,704)	0	(1,704)	0	125,146	0	0	0	1,685	08/01/2033	1
31402T-T4-7	FANNIE MAE POOL 737771		09/01/2020	Paydown		66,896	66,896	68,388	67,744	0	(848)	0	(848)	0	66,896	0	0	0	833	08/01/2033	1
31402T-WB-7	FANNIE MAE POOL 737842		09/01/2020	Paydown		14,419	14,419	14,645	14,588	0	(169)	0	(169)	0	14,419	0	0	0	180	09/01/2033	1
31402U-MC-3	FANNIE MAE POOL 738455		09/01/2020	Paydown		28,276	28,276	28,715	28,553	0	(277)	0	(277)	0	28,276	0	0	0	353	09/01/2033	1
31402V-FT-2	FANNIE MAE POOL 739178		09/01/2020	Paydown		235	235	242	242	0	(8)	0	(8)	0	235	0	0	0	10	09/01/2033	1
31402W-LC-0	FANNIE MAE POOL 740223		09/01/2020	Paydown		148	148	151	150	0	(1)	0	(1)	0	148	0	0	0	2	09/01/2033	1
31402Y-DF-8	FANNIE MAE POOL 741802		09/01/2020	Paydown		41,893	41,893	42,543	42,247	0	(354)	0	(354)	0	41,893	0	0	0	513	09/01/2033	1
31403D-BD-0	FANNIE MAE POOL 745336		09/01/2020	Paydown		49,478	49,478	52,602	52,420	0	(2,942)	0	(2,942)	0	49,478	0	0	0	634	03/01/2036	1
31405A-TF-0	FANNIE MAE POOL 783650		09/01/2020	Paydown		6,398	6,398	6,235	6,272	0	126	0	126	0	6,398	0	0	0	90	06/01/2034	1
31405M-HY-6	FANNIE MAE POOL 793247		09/01/2020	Paydown		10,241	10,241	10,054	10,099	0	143	0	143	0	10,241	0	0	0	122	11/01/2034	1
31407N-QM-8	FANNIE MAE POOL 835760		09/01/2020	Paydown		9,640	9,640	8,945	8,994	0	647	0	647	0	9,640	0	0	0	289	09/01/2035	1
3140HJ-HS-3	FANNIE MAE BK4740		09/01/2020	Paydown		931,570	931,570	981,048	0	0	(49,478)	0	(49,478)	0	931,570	0	0	0	18,545	08/01/2048	1
3140JM-2M-3	FN BN5279		09/01/2020	Paydown		73,901	73,901	77,157	0	0	(3,256)	0	(3,256)	0	73,901	0	0	0	1,700	02/01/2049	1
3140K0-SF-6	FANNIE MAE BO5017		09/02/2020	Various		900,818	859,233	892,395	0	0	(6,735)	0	(6,735)	0	885,660	0	15,159	15,159	18,221	12/01/2049	1
3140K4-UB-4	FN BO8677		09/01/2020	Paydown		11,193	11,193	11,861	0	0	(668)	0	(668)	0	11,193	0	0	0	89	03/01/2050	1
3140K9-EL-9	FN BP1938		09/01/2020	Paydown		61,293	61,293	63,934	0	0	(2,641)	0	(2,641)	0	61,293	0	0	0	573	04/01/2050	1
3140KA-BJ-4	FN BP2740		09/01/2020	Paydown		74,783	74,783	77,867	0	0	(3,085)	0	(3,085)	0	74,783	0	0	0	499	05/01/2050	1
3140KA-DP-8	FN BP2809		09/01/2020	Paydown		18,239	18,239	19,005	0	0	(767)	0	(767)	0	18,239	0	0	0	50	05/01/2050	1
3140X4-EZ-5	FANNIE MAE FM1051		09/01/2020	Paydown		517,249	517,249	552,648	0	0	(35,399)	0	(35,399)	0	517,249	0	0	0	11,401	05/01/2049	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
3140X4-RK-4	FANNIE MAE FM1389		09/01/2020	Paydown		532,840	532,840	562,521	0	0	(29,681)	0	(29,681)	0	532,840	0	0	0	11,754	06/01/2049	1
3140X5-KH-5	FANNIE MAE		09/01/2020	Paydown		1,054,879	1,054,879	1,077,542	0	0	(22,663)	0	(22,663)	0	1,054,879	0	0	0	16,232	01/01/2050	1
3140X5-LL-5	FANNIE MAE FM2130		09/01/2020	Paydown		165,373	165,373	170,774	0	0	(5,400)	0	(5,400)	0	165,373	0	0	0	2,476	01/01/2035	1
31410F-2G-9	FANNIE MAE POOL 888275		09/01/2020	Paydown		231,862	231,862	232,079	232,006	0	(144)	0	(144)	0	231,862	0	0	0	3,015	01/01/2035	1
31410K-4Q-4	FANNIE MAE POOL 890131		09/01/2020	Paydown		121,257	121,257	131,877	131,329	0	(10,072)	0	(10,072)	0	121,257	0	0	0	2,075	12/01/2038	1
31410K-7F-5	FANNIE MAE POOL 890194		09/01/2020	Paydown		151,772	151,772	158,495	156,739	0	(4,968)	0	(4,968)	0	151,772	0	0	0	1,696	01/01/2025	1
31410K-J3-9	FANNIE MAE POOL 889582		09/01/2020	Paydown		110,765	110,765	110,765	110,765	0	0	0	0	0	110,765	0	0	0	1,429	12/01/2036	1
31410K-LY-8	FANNIE MAE POOL 889643		09/01/2020	Paydown		1,794	1,794	1,926	1,920	0	(126)	0	(126)	0	1,794	0	0	0	28	03/01/2038	1
31411W-VB-0	FANNIE MAE POOL 916910		09/01/2020	Paydown		14,396	14,396	13,935	13,988	0	408	0	408	0	14,396	0	0	0	578	05/01/2037	1
31411Y-RN-5	FANNIE MAE POOL 918593		09/01/2020	Paydown		11,199	11,199	12,126	11,921	0	(722)	0	(722)	0	11,199	0	0	0	113	06/01/2037	1
31412L-CL-2	FANNIE MAE POOL 928075		09/01/2020	Paydown		1,191	1,191	1,278	1,274	0	(83)	0	(83)	0	1,191	0	0	0	18	02/01/2037	1
31412L-NS-5	FANNIE MAE POOL 928401		09/01/2020	Paydown		8,545	8,545	9,252	9,128	0	(583)	0	(583)	0	8,545	0	0	0	166	05/01/2037	1
31412Q-7L-7	FANNIE MAE POOL 932499		09/01/2020	Paydown		81,918	81,918	84,471	84,196	0	(2,278)	0	(2,278)	0	81,918	0	0	0	808	02/01/2040	1
31412T-7F-4	FANNIE MAE POOL 934794		09/01/2020	Paydown		2,183	2,183	2,317	2,315	0	(132)	0	(132)	0	2,183	0	0	0	27	02/01/2024	1
31412W-2Z-8	FANNIE MAE POOL 937392		09/01/2020	Paydown		4,084	4,084	4,114	4,114	0	(31)	0	(31)	0	4,084	0	0	0	56	06/01/2037	1
31412Y-TT-9	FANNIE MAE POOL 938962		09/01/2020	Paydown		1,399	1,399	1,393	1,393	0	6	0	6	0	1,399	0	0	0	13	08/01/2037	1
31413J-4V-3	FANNIE MAE POOL 947336		09/01/2020	Paydown		2,397	2,397	2,595	2,584	0	(187)	0	(187)	0	2,397	0	0	0	36	10/01/2037	1
31413U-Y9-4	FANNIE MAE POOL 956236		09/01/2020	Paydown		1,122	1,122	1,214	1,214	0	(93)	0	(93)	0	1,122	0	0	0	17	11/01/2037	1
31414S-XM-0	FANNIE MAE POOL 975084		09/01/2020	Paydown		10,285	10,285	10,919	10,666	0	(381)	0	(381)	0	10,285	0	0	0	128	05/01/2023	1
31415M-M5-1	FANNIE MAE POOL 984280		09/01/2020	Paydown		22,582	22,582	22,780	22,756	0	(173)	0	(173)	0	22,582	0	0	0	416	06/01/2038	1
31415R-L9-3	FANNIE MAE POOL 986952		09/01/2020	Paydown		1,948	1,948	2,091	2,091	0	(142)	0	(142)	0	1,948	0	0	0	29	07/01/2038	1
31416A-F4-7	FANNIE MAE POOL 993987		09/01/2020	Paydown		7,017	7,017	7,450	7,316	0	(299)	0	(299)	0	7,017	0	0	0	88	07/01/2024	1
31416B-MS-4	FANNIE MAE POOL 995069		09/01/2020	Paydown		5,247	5,247	5,630	5,608	0	(361)	0	(361)	0	5,247	0	0	0	81	10/01/2038	1
31416C-LT-1	FANNIE MAE POOL 995938		09/01/2020	Paydown		2,286	2,286	2,475	2,467	0	(181)	0	(181)	0	2,286	0	0	0	35	01/01/2039	1
31416H-FG-5	FANNIE MAE POOL AA0166		09/01/2020	Paydown		1,769	1,769	1,899	1,866	0	(97)	0	(97)	0	1,769	0	0	0	27	12/01/2038	1
31416N-C7-5	FANNIE MAE POOL AA4593		09/01/2020	Paydown		61,506	61,506	61,833	61,760	0	(254)	0	(254)	0	61,506	0	0	0	519	04/01/2039	1
31416R-NM-1	FANNIE MAE POOL AA7595		09/01/2020	Paydown		32,985	32,985	34,644	34,549	0	(1,564)	0	(1,564)	0	32,985	0	0	0	886	07/01/2039	1
31416R-UG-6	FANNIE MAE POOL AA7782		09/01/2020	Paydown		204,915	204,915	206,564	206,434	0	(1,519)	0	(1,519)	0	204,915	0	0	0	2,006	06/01/2039	1
31416S-LU-3	FANNIE MAE POOL AA8438		09/01/2020	Paydown		110,353	110,353	111,905	111,734	0	(1,381)	0	(1,381)	0	110,353	0	0	0	1,089	06/01/2039	1
31416S-YP-0	FANNIE MAE POOL AA8817		09/01/2020	Paydown		23,144	23,144	24,571	24,063	0	(919)	0	(919)	0	23,144	0	0	0	212	06/01/2024	1
31417D-TE-3	FANNIE MAE POOL AB6848		09/01/2020	Paydown		271,505	271,505	280,498	277,772	0	(6,268)	0	(6,268)	0	271,505	0	0	0	2,749	11/01/2042	1
31417Q-NN-0	FANNIE MAE POOL AC4896		09/01/2020	Paydown		1,840	1,840	1,953	1,918	0	(78)	0	(78)	0	1,840	0	0	0	23	10/01/2024	1
31417Y-JN-8	FANNIE MAE POOL MA0268		09/01/2020	Paydown		33,472	33,472	34,858	34,612	0	(1,140)	0	(1,140)	0	33,472	0	0	0	409	12/01/2029	1
31417Y-M9-5	FANNIE MAE POOL MA0383		09/01/2020	Paydown		28,427	28,427	29,087	28,980	0	(553)	0	(553)	0	28,427	0	0	0	315	04/01/2030	1
31418A-VA-3	FANNIE MAE POOL MA1508		09/01/2020	Paydown		258,771	258,771	257,598	257,784	0	987	0	987	0	258,771	0	0	0	2,275	07/01/2043	1
31418D-FQ-0	FANNIE MAE POOL MA3774		09/01/2020	Paydown		7,213,048	7,213,048	7,351,815	7,335,254	0	(122,206)	0	(122,206)	0	7,213,048	0	0	0	54,711	09/01/2049	1
31418D-GV-8	FANNIE MAE POOL MA3811		09/01/2020	Paydown		3,399,092	3,399,092	3,434,145	3,419,822	0	(20,730)	0	(20,730)	0	3,399,092	0	0	0	26,661	10/01/2049	1
31418M-P2-2	FANNIE MAE POOL AD0440		09/01/2020	Paydown		2,289	2,289	2,456	2,450	0	(161)	0	(161)	0	2,289	0	0	0	36	10/01/2039	1
31418N-ES-5	FANNIE MAE POOL AD1044		09/01/2020	Paydown		961,231	961,231	961,907	961,231	0	0	0	0	0	961,231	0	0	0	28,661	02/01/2040	1
31418P-P3-3	FANNIE MAE POOL AD2241		09/01/2020	Paydown		13,252	13,252	13,809	13,640	0	(388)	0	(388)	0	13,252	0	0	0	149	03/01/2025	1
31418Q-N4-1	FANNIE MAE POOL AD3110		09/01/2020	Paydown		497,708	497,708	527,570	527,570	0	(29,862)	0	(29,862)	0	497,708	0	0	0	6,728	04/01/2040	1
31418V-7H-9	FANNIE MAE POOL AD8095		09/01/2020	Paydown		327,828	327,828	339,942	332,375	0	(4,547)	0	(4,547)	0	327,828	0	0	0	3,777	04/01/2041	1
31419A-4N-4	FANNIE MAE POOL AE0828		09/01/2020	Paydown		90,395	90,395	93,446	93,203	0	(2,808)	0	(2,808)	0	90,395	0	0	0	2,115	02/01/2041	1
31419F-FW-1	FANNIE MAE POOL AE4680		09/01/2020	Paydown		32,085	32,085	33,288	33,050	0	(966)	0	(966)	0	32,085	0	0	0	888	11/01/2040	1
36829Q-AA-3	GOVERNMENT DEVELOPMENT BANK FOR PUERTO RICO		07/13/2020	DIRECT		128,878	198,274	149,492	128,878	21,504	113	0	21,617	0	150,494	0	(21,616)	(21,616)	6,126	08/20/2040	6*
3199999. Subtotal - Bonds - U.S. Special Revenues						86,804,423	86,186,792	87,746,393	57,605,014	21,504	(1,040,026)	0	(1,018,522)	0	86,655,154	0	149,271	149,271	868,527	XXX	XXX
000780-GH-3	AMAC 2003-6 M		09/01/2020	Paydown		6,323	6,323	5,903	5,889	0	433	0	433	0	6,323	0	0	0	87	05/25/2033	1FM
000780-PR-1	AMAC 2003-13 A7		09/01/2020	Paydown		3,001	3,001	2,981	2,980	0	21	0	21	0	3,001	0	0	0	40	01/25/2034	1FM
00182@-AA-6	AMAZON		09/30/2020	Redemption 100.0000		230,973	230,973	230,973	230,973	0	0	0	0	0	230,973	0	0	0	6,055	10/31/2038	1
00184*-AA-6	AMAZON RANDALL OH		09/30/2020	Redemption 100.0000		245,735	245,735	245,735	245,735	0	0	0	0	0	245,735	0	0	0	5,917	03/31/2039	1
00184@-AA-4	AMAZON		09/30/2020	Redemption 100.0000		56,067	56,067	56,067	56,067	0	0	0	0	0	56,067	0	0	0	574	06/30/2039	1
00191#-AA-3	AMAZON		09/30/2020	Redemption 100.0000		60,211	60,211	60,211	60,211	0	0	0	0	0	60,211	0	0	0	1,647	08/31/2039	1
00206R-CN-0	AT&T		08/12/2020	Various		15,085,066	13,854,000	13,812,992	13,830,959	0	1,406	0	1,406	0	13,832,365	0	21,635	21,635	1,877,038	05/15/2025	2FE
00206R-CT-7	AT&T		08/18/2020	BOA ML		8,078,840	7,000,000	6,995,380	6,999,857	0	244	0	244	0	7,000,101	0	1,078,739	1,078,739	291,156	02/17/2026	2FE
00206R-DJ-8	AT&T		09/18/2020	Tax Free Exchange		89,026	72,000	80,560	0	0	(115)	0	(115)	0	80,445	0	8,581	8,581	3,402	03/09/2048	2FE
00206R-DT-6	AT&T		09/18/2020	Tax Free Exchange		6,646,320	4,000,000	5,653,165	0	0	(3,754)	0	(3,754)	0	5,649,411	0	996,909	996,909	124,767	03/01/2057	2FE
00206R-GF-3	AT&T		08/05/2020	Call 110.4550		4,583,883	4,150,000	4,750,570	4,452,757	0	(32,338)	0	(32,338)	0	4,420,419	0	(270,419)	(270,419)	614,869	01/15/2022	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
00206R-HA-3	AT&T		09/18/2020	Various		35,684,487	26,009,000	30,833,749	30,698,247	0	(73,104)	0	(73,104)	0	30,625,143	0	5,059,345	5,059,345	1,127,382	11/15/2046	2FE
00206R-HK-1	AT&T		09/18/2020	Tax Free Exchange		543,493	420,000	491,560	0	0	(1,799)	0	(1,799)	0	489,761	0	53,732	53,732	21,332	03/01/2039	2FE
00206R-JX-1	AT&T		09/08/2020	BBVA		1,304,687	1,233,000	1,303,232	0	0	(1,041)	0	(1,041)	0	1,302,191	0	2,496	2,496	8,035	06/01/2027	2FE
00206R-JY-9	AT&T		07/08/2020	Various		631,420	600,000	599,034	0	0	(1)	0	(1)	0	599,033	0	32,387	32,387	1,902	06/01/2031	2FE
00206R-KG-6	AT&T		07/29/2020	CITICORP		1,247,340	1,233,000	1,231,446	0	0	0	0	0	0	1,231,446	0	15,893	15,893	0	02/01/2028	2FE
00225#-AA-3	AMAZON		09/30/2020	Redemption 100.0000		55,554	55,554	55,554	55,554	0	0	0	0	0	55,554	0	0	0	1,656	09/30/2039	1
00436M-AA-3	AALLC 2018-1 A		09/02/2020	Paydown		755,687	755,687	755,496	755,522	0	165	0	165	0	755,687	0	0	0	14,958	12/02/2033	1FE
00436M-AB-1	AALLC 2018-1 B		09/02/2020	Paydown		238,643	238,643	237,305	238,600	0	1,334	1,291	43	0	238,643	0	0	0	5,662	12/02/2033	2FE
00436M-AC-9	AALLC 2018-1 C		09/02/2020	Paydown		238,644	238,644	238,596	238,604	0	40	0	40	0	238,644	0	0	0	8,349	12/02/2033	3FE
007034-AF-8	ARMT 2006-2 2A2		09/01/2020	Paydown		163,693	163,876	151,664	29,406	0	134,287	0	134,287	0	163,693	0	0	0	1,527	05/25/2036	1FM
00774C-AB-3	AECOM		07/21/2020	Call 100.0000		431,000	431,000	431,000	431,000	0	0	0	0	0	431,000	0	0	0	18,775	03/15/2027	3FE
00846U-AL-5	AGILENT TECHNOLOGIES		07/17/2020	SUSQUEHANNA INTL		2,728,700	2,500,000	2,482,900	2,483,900	0	218	0	218	0	2,484,118	0	244,582	244,582	24,063	09/15/2029	2FE
009098-A*-5	AMAZON		09/10/2020	Various		35,321	35,321	35,321	35,321	0	0	0	0	0	35,321	0	0	0	397	11/10/2039	1
01126#-AA-1	ALAMO		09/30/2020	Redemption 100.0000		547,587	547,587	547,587	547,587	0	0	0	0	0	547,587	0	0	0	11,417	03/31/2042	2
013092-AC-5	ALBERTSONS COS		08/12/2020	CITICORP		2,908,125	2,750,000	2,757,500	2,000,000	0	(504)	0	(504)	0	2,756,996	0	151,129	151,129	92,564	01/15/2027	4FE
01400E-AA-1	ALCON FINANCE		08/11/2020	Various		16,379,700	15,000,000	14,926,200	14,932,496	0	1,825	0	1,825	0	14,934,321	0	1,445,379	1,445,379	152,396	09/23/2026	2FE
020002-AZ-4	ALLSTATE		07/15/2020	GOLDMAN SACHS		10,757,600	10,000,000	9,980,300	9,992,417	0	1,045	0	1,045	0	9,993,462	0	764,138	764,138	185,500	06/15/2023	1FE
02079K-AG-2	ALPHABET		09/17/2020	Various		1,233,504	1,260,000	1,247,488	0	0	6	0	6	0	1,247,494	0	(13,990)	(13,990)	2,329	08/15/2060	1FE
02147Y-AJ-4	CWALT 2006-27CB A9		09/01/2020	Paydown		112,141	108,161	85,446	50,501	0	61,640	0	61,640	0	112,141	0	0	0	1,973	11/25/2036	1FM
02147Y-AK-1	CWALT 2006-27CB A10		09/01/2020	Paydown		266,549	265,318	209,691	123,879	0	142,670	0	142,670	0	266,549	0	0	0	4,597	11/25/2036	1FM
02150J-AC-6	CWALT 2007-9T1 1A3		09/01/2020	Paydown		94,163	94,716	69,022	35,785	0	58,379	0	58,379	0	94,163	0	0	0	2,617	05/25/2037	1FM
02665W-DL-2	AMERICAN HONDA		08/27/2020	GOLDMAN SACHS		1,062,014	1,053,000	1,052,747	0	0	3	0	3	0	1,052,751	0	9,263	9,263	1,860	07/08/2025	1FE
02666Q-G7-2	AMERICAN HONDA FINANCE		09/21/2020	Maturity		31,363,000	31,363,000	31,233,315	31,355,176	0	7,824	0	7,824	0	31,363,000	0	0	0	607,658	09/21/2020	1FE
026874-CU-9	AMERICAN INTERNATIONAL GROUP		07/15/2020	WELLS FARGO		2,161,480	2,000,000	2,038,840	2,011,096	0	(2,439)	0	(2,439)	0	2,008,657	0	152,823	152,823	61,208	06/01/2022	2FE
03065M-AG-2	AMCAR 2015-4 D		08/08/2020	Paydown		3,878,892	3,878,892	3,878,323	3,878,886	0	6	0	6	0	3,878,892	0	0	0	34,885	12/08/2021	1FE
03065T-AF-9	AMCAR 2016-4 C		09/08/2020	Paydown		177,023	177,023	177,934	0	0	(911)	0	(911)	0	177,023	0	0	0	356	07/08/2022	1FE
03066D-AG-1	AMCAR		09/08/2020	Paydown		367,139	367,139	370,066	0	0	(2,927)	0	(2,927)	0	367,139	0	0	0	2,947	05/09/2022	1FE
03072S-QQ-1	AMSI 2004-FR1 A7		09/01/2020	Paydown		3,305	3,305	3,305	3,305	0	0	0	0	0	3,305	0	0	0	97	05/25/2034	1FM
03073E-AM-7	AMERISOURCEBERGEN		08/11/2020	Various		9,634,888	8,750,000	8,704,649	8,723,750	0	3,030	0	3,030	0	8,726,779	0	908,108	908,108	270,156	03/01/2025	2FE
031162-CR-9	AMGEN		07/20/2020	Various		515,824	458,000	456,182	0	0	20	0	20	0	456,202	0	59,623	59,623	6,051	02/21/2040	2FE
031162-CT-5	AMGEN		09/22/2020	US BANCORP		410,442	386,000	385,178	0	0	61	0	61	0	385,239	0	25,203	25,203	5,024	02/21/2027	2FE
037411-AM-7	APACHE		07/23/2020	CITICORP		4,128,750	4,500,000	2,811,321	2,812,455	0	2,066	0	2,066	0	2,814,521	0	1,314,229	1,314,229	149,344	08/15/2047	3FE
04220@-AA-2	ARMENIA MOUNTAIN WIND		08/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	11,395	12/31/2024	2PL
04249@-AD-3	ARMY & AIR FORCE EXCHANGE SERVICES		09/15/2020	Redemption 100.0000		191,681	191,681	191,681	191,681	0	0	0	0	0	191,681	0	0	0	6,328	10/15/2024	1
04542B-MS-8	ABFC 2005-AQ1 A4		09/01/2020	Paydown		252,130	252,130	252,066	252,066	0	64	0	64	0	252,130	0	0	0	2,776	01/25/2034	1FM
04542B-MV-1	ABFC 2005-AQ1 M1		09/01/2020	Paydown		0	75,414	29,554	29,554	0	0	0	0	0	29,554	0	(29,554)	(29,554)	455	06/25/2035	1FM
05352T-AA-7	AVANTOR FUNDING		07/28/2020	MIZUHO USA		402,031	381,000	381,000	0	0	0	0	0	0	381,000	0	21,031	21,031	636	07/15/2028	4FE
05369D-AA-3	AVID 2019-1 A		09/15/2020	Paydown		2,207,969	2,207,969	2,207,911	2,207,911	0	57	0	57	0	2,207,969	0	0	0	38,598	02/15/2024	1FE
05584A-AA-8	HGVGI 2017-1A A		09/25/2020	Paydown		228,979	228,979	228,921	228,938	0	41	0	41	0	228,979	0	0	0	1,742	05/25/2029	1FE
05584A-AB-6	HGVGI 2017-1A B		09/25/2020	Paydown		84,041	84,041	84,029	84,031	0	10	0	10	0	84,041	0	0	0	1,839	05/25/2029	2FE
05588U-AA-0	HGVGI 2019-A A		09/25/2020	Paydown		1,001,015	1,001,015	1,000,761	1,000,761	0	254	0	254	0	1,001,015	0	0	0	17,607	09/26/2033	1FE
05588U-AB-8	HGVGI 2019-A B		09/25/2020	Paydown		237,535	237,535	237,526	237,526	0	9	0	9	0	237,535	0	0	0	6,080	09/26/2033	2FE
05590#-AA-9	BP NORTH AMERICA		09/15/2020	Redemption 100.0000		95,188	95,188	95,188	95,188	0	0	0	0	0	95,188	0	0	0	843	11/15/2032	1
056054-AE-9	BX 2019-XL B		07/15/2020	Paydown		61,027	61,027	61,027	61,027	0	0	0	0	0	61,027	0	0	0	131	10/15/2036	1FE
05606U-AA-8	BXGNT 2012-A A		09/02/2020	Paydown		53,404	53,404	53,404	53,404	0	0	0	0	0	53,404	0	0	0	356	12/02/2027	1FE
05606U-AB-6	BXGNT 2012-A B		09/02/2020	Paydown		116,944	116,944	116,176	116,932	0	749	737	12	0	116,944	0	0	0	1,958	12/02/2027	2FE
05606V-AA-6	BXGNT 2013-A A		09/02/2020	Paydown		154,426	154,426	154,394	154,394	0	32	0	32	0	154,426	0	0	0	1,898	12/04/2028	1FE
05607B-AB-7	BXGNT 2017-A B		09/02/2020	Paydown		625,769	625,769	619,415	623,893	0	6,111	4,235	1,876	0	625,769	0	0	0	13,130	10/04/2032	2FE
05607Q-AN-8	BX 2020-BXLP C		07/15/2020	Paydown		7,316	7,316	7,316	3,658	0	0	0	0	0	7,316	0	0	0	39	12/15/2036	1FE
05607U-AB-5	BXGNT 2018-A B		09/02/2020	Paydown		300,053	300,053	300,004	300,010	0	43	0	43	0	300,053	0	0	0	7,965	02/02/2034	1FE
056083-AJ-7	BXP 2017-GM C		07/10/2020	CITI		1,049,688	1,000,000	1,028,961	1,027,540	0	(409)	0	(409)	0	1,027,130	0	22,557	22,557	6,983	06/13/2039	1FE
05723K-AG-5	BAKER HUGHES		08/18/2020	BARCLAYS		1,699,948	1,578,000	1,578,000	1,578,000	0	0	0	0	0	1,578,000	0	121,948	121,948	38,926	11/07/2029	1FE
058498-AS-5	BALL		08/12/2020	GOLDMAN SACHS		1,062,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	62,500	62,500	29,889	11/15/2023	3FE
058933-AQ-5	BAFC 2006-D 5A3		09/01/2020	Paydown		290,403	290,441	257,254	249,754	11,697	28,952	0	40,649	0	290,403	0	0	0	2,610	05/20/2036	1FM
05946X-NN-9	BAFC 2004-5 1A1		09/01/2020	Paydown		166,889	166,889	166,889	166,889	0	0	0	0	0	166,889	0	0	0	1,789	12/20/2034	1FM
05948K-N2-1	BOAA 2005-9 1CB4		09/01/2020	Paydown		86,536	89,976	79,387	68,360	0	18,176	0	18,176	0	86,536	0	0	0	1,184	10/25/2035	1FM
05948K-R4-3	BOAA 2005-10 1CB5		09/01/2020	Paydown		59,601	60,665	53,815	56,246	0	3,355	0	3,355	0	59,601	0	0	0	2,128	11/25/2035	1FM
05949A-3H-1	BOAMS 2005-3 1A30		09/01/2020	Paydown		11,736	11,736	11,381	11,736	0	355	355	0	0	11,736	0	0	0	416	04/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
05949C-MV-5	BOAMS 2005-K 4A1		09/01/2020	Paydown		2,226	2,237	2,051	1,814	0	412	0	412	0	2,226	0	0	0	59	12/25/2035	1FM
05950A-AQ-9	BOAA 2006-4 3CB3		09/01/2020	Paydown		157,467	182,955	147,349	137,334	0	20,133	0	20,133	0	157,467	0	0	0	2,593	05/25/2046	1FM
05950L-AE-2	BOAMS 2006-3 1A5		09/01/2020	Paydown		368,087	377,564	328,145	309,067	0	59,020	0	59,020	0	368,087	0	0	0	17,589	10/25/2036	1FM
059522-BC-5	BAFC 2007-C 4A1		09/01/2020	Paydown		184,220	190,544	162,622	162,622	0	0	0	0	0	162,622	0	21,598	21,598	2,065	05/20/2036	1FM
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		09/01/2020	Paydown		2,898	2,898	2,898	2,898	0	0	0	0	0	2,898	0	0	0	99	09/20/2034	1FM
06051G-EU-9	BANK OF AMERICA		09/30/2020	ATHENE A & L		16,810,874	15,831,000	15,841,170	15,839,372	0	(1,224)	0	(1,224)	0	15,838,148	0	972,726	972,726	375,854	01/11/2023	1FE
06051G-JF-7	BANK OF AMERICA		08/04/2020	BOA ML		2,462,724	2,412,000	2,412,000	0	0	0	0	0	0	2,412,000	0	50,724	50,724	1,653	07/23/2031	1FE
07384Y-NA-0	BSABS 2003-AC5 A5		09/01/2020	Paydown		3,685	3,685	3,644	3,685	0	0	0	0	0	3,685	0	0	0	128	10/25/2033	1FM
073914-WC-3	BSMSI 1997-6 3A		09/01/2020	Paydown		297	297	301	300	0	(3)	0	(3)	0	297	0	0	0	8	06/25/2030	1FM
07556Q-BM-6	BEAZER HOMES USA		07/22/2020	JP MORGAN		1,958,088	1,915,000	1,947,005	1,931,443	0	(779)	0	(779)	0	1,930,665	0	27,423	27,423	46,319	03/15/2025	4FE
075887-AW-9	BECTON DICKINSON		09/29/2020	DIRECT		7,862,000	7,862,000	7,918,187	7,863,365	0	(1,338)	0	(1,338)	0	7,862,027	0	(27)	(27)	125,591	11/12/2020	2FE
084423-AR-3	WR BERKLEY		09/15/2020	Maturity		10,795,000	10,795,000	10,958,209	10,830,407	0	(35,407)	0	(35,407)	0	10,795,000	0	0	0	580,231	09/15/2020	2FE
084659-AS-0	BERKSHIRE HATHAWAY		08/13/2020	Various		31,352,316	27,403,000	27,367,650	0	0	1,496	0	1,496	0	27,369,146	0	3,983,170	3,983,170	436,660	04/15/2025	1FE
08863*-AA-7	LOWES WHEELING WEST VIRGINIA		09/25/2020	Redemption 100.0000		108,883	108,883	109,928	109,267	0	(384)	0	(384)	0	108,883	0	0	0	4,350	09/25/2025	2
08866*-AA-4	SYSCO DANVILLE ILLINOIS		08/15/2020	Redemption 100.0000		3,509,992	3,509,992	3,509,992	3,509,992	0	0	0	0	0	3,509,992	0	0	0	401,983	04/15/2023	2
08881@-AA-3	ABBOTT LABORATORIES		09/15/2020	Redemption 100.0000		131,777	131,777	131,777	131,777	0	0	0	0	0	131,777	0	0	0	4,113	06/15/2032	2
09857L-AP-3	BOOKING HOLDINGS		07/21/2020	SIG		593,419	521,000	520,906	0	0	(22)	0	(22)	0	520,884	0	72,535	72,535	5,934	04/13/2025	1FE
099500-AA-8	BOOZ ALLEN HAMILTON		08/24/2020	Call 102.5630		3,076,890	3,000,000	3,053,250	0	0	(1,467)	0	(1,467)	0	3,051,783	0	(51,783)	(51,783)	125,150	05/01/2025	3FE
09951L-AA-1	BOOZ ALLEN HAMILTON		09/09/2020	WELLS FARGO		615,163	598,000	598,000	0	0	0	0	0	0	598,000	0	17,163	17,163	1,094	09/01/2028	3FE
099724-AJ-5	BORGWARNER		07/27/2020	Various		12,378,610	11,500,000	11,493,111	11,497,661	0	56	0	56	0	11,497,717	0	880,893	880,893	136,219	03/15/2025	2FE
11042A-AA-2	BRITISH AIRWAYS		09/20/2020	Redemption 100.0000		300,825	300,825	307,470	305,999	0	(5,174)	0	(5,174)	0	300,825	0	0	0	10,435	06/20/2024	1FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT		09/15/2020	Redemption 100.0000		12,024	12,024	12,024	12,024	0	0	0	0	0	12,024	0	0	0	298	12/15/2032	1FE
11134L-AF-6	BROADCOM		07/22/2020	JP MORGAN		3,242,010	3,000,000	2,944,980	2,960,829	0	5,110	0	5,110	0	2,965,939	0	276,071	276,071	111,469	01/15/2024	2FE
11135F-BB-6	BROADCOM		09/18/2020	RBC		1,320,827	1,215,000	1,213,348	0	0	73	0	73	0	1,213,421	0	107,405	107,405	14,246	11/15/2025	2FE
118230-AU-5	BUCKEYE PARTNERS		07/23/2020	GOLDMAN SACHS		732,320	736,000	552,000	555,147	0	2,601	0	2,601	0	557,747	0	174,573	174,573	14,536	03/01/2028	3FE
123262-AQ-0	BJETS 2018-1 B		09/15/2020	Paydown		20,766	20,766	21,069	0	0	(303)	0	(303)	0	20,766	0	0	0	105	02/15/2033	2FE
124857-AQ-6	VIACOMCBS		07/29/2020	Various		7,852,740	7,000,000	7,067,160	7,063,997	0	(6,132)	0	(6,132)	0	7,057,865	0	794,875	794,875	292,444	01/15/2026	2FE
1248MB-AL-9	CBASS 2007-CB2 A2E		09/01/2020	Paydown		100,251	100,251	71,841	60,429	0	39,822	0	39,822	0	100,251	0	0	0	810	02/25/2037	1FM
12498N-AC-7	CBASS 2006-CB2 AF3		09/01/2020	Paydown		47,554	47,554	32,276	30,140	0	17,414	0	17,414	0	47,554	0	0	0	1,101	12/25/2036	1FM
12513G-BC-2	CDW LLC/CDW FINANCE		09/09/2020	Call 103.7500		3,112,500	3,000,000	3,087,000	0	0	(5,758)	0	(5,758)	0	3,081,242	0	(81,242)	(81,242)	190,833	09/01/2025	3FE
12519*-AA-7	CED ALAMO		08/01/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	11,118	12/31/2040	2
12532*-AA-0	BURLINGTON NORTHERN		09/15/2020	DIRECT		502,704	502,704	529,453	505,500	0	587	0	587	0	506,087	0	(3,383)	(3,383)	64,317	01/15/2023	1
12545C-AU-4	CWHL 2007-10 A19		09/01/2020	Paydown		147,547	148,411	105,028	105,033	0	0	0	0	0	105,033	0	42,514	42,514	1,983	07/25/2037	1FM
12572Q-AJ-4	CME GROUP		07/15/2020	JP MORGAN		17,256,087	14,362,000	14,359,702	14,362,153	0	(182)	0	(182)	0	14,361,970	0	2,894,116	2,894,116	317,161	06/15/2028	1FE
12592B-AJ-3	CNH INDUSTRIAL		09/22/2020	Various		10,749,550	10,000,000	9,970,100	9,978,654	0	1,577	0	1,577	0	9,980,231	0	769,319	769,319	290,500	01/15/2024	2FE
12592K-AZ-7	COMM MORTGAGE TRUST 2014-UBS5 A2		09/01/2020	Paydown		835	835	830	831	0	5	0	5	0	835	0	0	0	17	09/10/2047	1FM
12592R-BF-5	COMM 2014-CR21 A3		07/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/10/2047	1FM
12596J-AB-9	CNH 2019-A A2		09/15/2020	Paydown		2,389,013	2,389,013	2,393,493	2,392,794	0	(3,781)	0	(3,781)	0	2,389,013	0	0	0	18,801	05/16/2022	1FE
12596W-AC-8	CSAIL 2019-C16 A3		09/14/2020	DEUTSCHE BANK		14,147,461	12,500,000	12,874,900	12,857,203	0	(24,906)	0	(24,906)	0	12,832,297	0	1,315,165	1,315,165	329,432	06/15/2052	1FM
126117-AR-1	CNA FINANCIAL		09/16/2020	Various		19,224,000	19,224,000	19,587,452	19,275,195	0	(11,763)	0	(11,763)	0	19,263,432	0	(39,432)	(39,432)	1,569,474	08/15/2021	2FE
12622D-AC-8	COMM 2010-C1 A3		09/01/2020	Paydown		1,113,969	1,113,969	1,147,378	1,113,969	0	0	0	0	0	1,113,969	0	0	0	15,321	07/10/2046	1FM
126410-LM-9	CSX TRANSPORTATION		07/15/2020	Redemption 100.0000		275,125	275,125	296,081	290,956	0	(15,832)	0	(15,832)	0	275,125	0	0	0	17,198	01/15/2023	1FE
12644@-AU-9	HOME DEPOT HERNDON VIRGINIA		09/15/2020	Redemption 100.0000		127,284	127,284	127,284	127,284	0	0	0	0	0	127,284	0	0	0	6,342	01/15/2033	1
12652C-AC-3	CSMC 2017-HL2 A3		09/01/2020	Paydown		3,519,980	3,519,980	3,526,030	3,520,649	0	(670)	0	(670)	0	3,519,980	0	0	0	56,251	10/25/2047	1FM
126650-AQ-3	CVS		09/10/2020	Redemption 100.0000		389,255	389,255	388,532	388,687	0	569	0	569	0	389,255	0	0	0	5,635	01/10/2026	2FE
126650-AW-0	CVS		09/10/2020	Redemption 100.0000		251,699	251,699	246,611	247,592	0	4,107	0	4,107	0	251,699	0	0	0	3,337	01/11/2027	2FE
126650-BP-4	CVS		09/10/2020	Various		236,959	236,959	229,483	230,347	0	3,491	0	3,491	0	236,959	0	0	0	6,393	12/10/2028	2FE
126650-BQ-2	CVS		09/10/2020	Various		130,854	130,854	131,009	130,937	0	(83)	0	(83)	0	130,854	0	0	0	6,579	01/10/2030	2FE
126650-BS-8	CVS		09/10/2020	Redemption 100.0000		119,941	119,941	119,941	119,941	0	0	0	0	0	119,941	0	0	0	2,254	01/10/2032	2FE
126650-CQ-1	CVS		08/05/2020	BOA ML		521,021	480,000	480,000	480,000	0	0	0	0	0	480,000	0	41,021	41,021	15,580	12/01/2022	2FE
126650-CZ-1	CVS		09/01/2020	Various		783,318	600,000	719,700	0	0	(1,499)	0	(1,499)	0	718,201	0	65,117	65,117	28,448	03/25/2048	2FE
12665V-AA-0	CVS		09/10/2020	Redemption 100.0000		53,414	53,414	53,713	53,663	0	(249)	0	(249)	0	53,414	0	0	0	1,483	08/11/2036	2FE
12666P-AD-6	CWL 2006-10 1AF4		09/01/2020	Paydown		0	(16,221)	(10,761)	(11,955)	0	11,955	0	11,955	0	0	0	0	0	126	09/25/2046	1FM
12666U-AD-5	CWL 2006-15 A4		09/01/2020	Paydown		0	44,386	33,193	38,356	0	(38,356)	0	(38,356)	0	0	0	0	0	472	10/25/2046	1FM
12666U-AE-3	CWL		09/01/2020	Paydown		0	4,136	3,435	0	0	(3,435)	0	(3,435)	0	0	0	0	0	28	10/25/2046	6FE
126673-P5-5	CWL 2005-4 MF4		09/01/2020	Paydown		0	190,854	0	0	0	0	0	0	0	0	0	0	0	1,048	10/25/2035	1FM
126673-QW-5	CWL 2004-13 AF5A		09/01/2020	Paydown		259,197	259,197	259,182	259,182	0	15	0	15	0	259,197	0	0	0	8,028	05/25/2035	1FM
126673-RA-2	CWL 2004-13 MF3		08/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2035	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
126673-XN-7	CWL 2005-1 AF5B		09/01/2020	Paydown		1,109,825	1,109,825	1,094,044	1,098,140	0	11,685	0	11,685	0	1,109,825	0	0	0	36,329	07/25/2035	1FM
126673-ZT-2	CWL 2005-3 AF5A		09/01/2020	Paydown		329,489	329,489	329,475	329,489	0	0	0	0	0	329,489	0	0	0	9,070	08/25/2035	1FM
12667@-AA-5	CVS PASS THRU TRUST		09/10/2020	Redemption 100.0000		228,550	228,550	228,550	228,550	0	0	0	0	0	228,550	0	0	0	4,205	07/10/2030	2
12667F-ET-8	CWALT 2004-J2 4A1		09/01/2020	Paydown		10,369	10,369	10,761	10,761	0	(392)	0	(392)	0	10,369	0	0	0	199	04/25/2034	1FM
12667F-HW-8	CWALT 2004-9T1 A13		09/01/2020	Paydown		41,407	41,407	40,781	41,116	0	291	0	291	0	41,407	0	0	0	566	07/25/2034	1FM
12667F-W5-0	CWALT 2005-5R A4		09/01/2020	Paydown		137,947	137,947	137,505	137,947	0	0	0	0	0	137,947	0	0	0	4,042	03/31/2030	1FM
12667G-5G-4	CWALT 2005-40CB A1		09/01/2020	Paydown		634,267	630,308	526,302	409,852	0	224,415	0	224,415	0	634,267	0	0	0	8,022	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8		09/01/2020	Paydown		312,415	311,470	294,370	237,083	0	75,332	0	75,332	0	312,415	0	0	0	4,713	05/25/2035	1FM
12667G-KB-8	CWALT 2005-21CB A2		09/01/2020	Paydown		295,360	295,819	286,076	263,665	0	31,695	0	31,695	0	295,360	0	0	0	4,067	06/25/2035	1FM
12667G-MY-6	CWALT 2005-23CB A15		09/01/2020	Paydown		96,153	94,122	84,017	50,184	0	45,969	0	45,969	0	96,153	0	0	0	1,343	07/25/2035	1FM
12669A-TQ-7	CWALT 1998-4 B1		09/01/2020	Paydown		7,547	7,547	7,410	7,013	0	534	0	534	0	7,547	0	0	0	340	08/25/2028	1FM
12669A-TR-5	CWALT 1998-4 B2		09/01/2020	Paydown		2,682	2,779	1,996	1,544	0	1,137	0	1,137	0	2,682	0	0	0	124	08/25/2028	1FM
12669F-VZ-3	CWHL 2004-5 2A5		09/01/2020	Paydown		29,259	29,259	27,330	28,502	0	757	0	757	0	29,259	0	0	0	1,101	05/25/2034	1FM
12669F-ZL-0	CWHL 2004-8 1A4		08/01/2020	Paydown		15,221	15,221	14,486	14,824	0	397	0	397	0	15,221	0	0	0	533	07/25/2034	1FM
12669F-ZZ-9	CWHL 2004-8 M		09/01/2020	Paydown		5,625	5,625	5,273	5,095	0	530	0	530	0	5,625	0	0	0	209	07/25/2034	1FM
12669G-YN-5	CWHL 2005-10 A3		09/01/2020	Paydown		97,438	97,438	90,341	89,696	0	7,742	0	7,742	0	97,438	0	0	0	1,054	05/25/2035	1FM
12695*-AA-3	CVS PASS-THROUGH		09/10/2020	Various		173,627	173,627	173,627	173,627	0	0	0	0	0	173,627	0	0	0	1,484	10/10/2038	2
12708@-AA-6	COLORADO SCHOOL OF MINES		09/15/2020	Various		178,517	178,517	178,517	178,517	0	0	0	0	0	178,517	0	0	0	1,970	07/15/2050	1
12806*-AH-4	CAITHNESS LONG ISLAND		08/27/2020	Redemption 100.0000		141,217	141,217	141,217	141,217	0	0	0	0	0	141,217	0	0	0	8,063	01/15/2032	2PL
133131-AV-4	CAMDEN PROPERTY TRUST		07/27/2020	MARKET AXESS		4,290,381	3,930,000	3,899,778	3,915,588	0	530	0	530	0	3,916,118	0	374,263	374,263	51,199	09/15/2024	1FE
14040H-BF-1	CAPITAL ONE FINANCIAL		08/03/2020	Various		8,731,630	8,000,000	7,992,720	7,996,609	0	(11)	0	(11)	0	7,996,598	0	735,032	735,032	72,708	04/24/2024	2FE
14040H-BG-9	CAPITAL ONE FINANCIAL		08/26/2020	KEYBANC		2,991,258	2,750,000	2,743,235	2,746,485	0	207	0	207	0	2,746,691	0	244,566	244,566	49,622	02/05/2025	2FE
14041N-FN-6	COMET 2017-A4 A4		09/15/2020	Paydown		63,000,000	63,000,000	62,513,438	0	0	486,563	0	486,563	0	63,000,000	0	0	0	626,850	07/17/2023	1FE
14042R-NW-7	CAPITAL ONE		07/06/2020	Various		15,416,100	15,000,000	14,993,100	14,994,536	0	259	0	259	0	14,994,795	0	421,305	421,305	109,292	09/06/2022	2FE
14149Y-BH-0	CARDINAL HEALTH		07/08/2020	CITICORP		5,937,635	5,560,000	5,233,016	5,312,078	0	6,065	0	6,065	0	5,318,143	0	619,492	619,492	97,485	06/15/2024	2FE
14315E-AB-6	CARMX 2018-4 A2A		09/15/2020	Paydown		12,293,665	12,293,665	12,328,241	0	0	(34,576)	0	(34,576)	0	12,293,665	0	0	0	159,244	02/15/2022	1FE
14315V-AA-0	CARMX 2020-2 A1		09/15/2020	Paydown		15,480,631	15,480,631	15,480,631	15,480,631	0	0	0	0	0	15,480,631	0	0	0	55,627	05/17/2021	1FE
144285-AJ-2	CARPENTER TECHNOLOGY		08/24/2020	DIRECT		2,598,000	2,598,000	2,644,376	2,622,320	0	(12,047)	0	(12,047)	0	2,610,273	0	(12,273)	(12,273)	258,743	07/15/2021	3FE
14448C-AH-7	CARRIER GLOBAL		08/05/2020	MSDW		17,895,050	17,000,000	16,979,975	0	0	736	0	736	0	16,980,711	0	914,339	914,339	188,360	02/15/2027	2FE
149123-BV-2	CATERPILLAR		07/15/2020	RBC		15,616,038	15,144,000	15,073,278	15,131,868	0	4,315	0	4,315	0	15,136,182	0	479,856	479,856	377,338	05/27/2021	1FE
15200N-AC-9	CENTERPOINT ENERGY TRANSITION 2009-1 A3		08/15/2020	Paydown		139,203	139,203	141,985	141,003	0	(1,800)	0	(1,800)	0	139,203	0	0	0	5,031	08/15/2023	1FE
152314-MC-1	CXHE 2005-A AF5		09/01/2020	Paydown		172,763	172,763	172,677	172,719	0	44	0	44	0	172,763	0	0	0	4,548	01/25/2035	1FM
15722#-AA-9	NATIONAL OILWELL VARCO HOUSTON TEXAS		09/10/2020	Redemption 100.0000		5,602	5,602	5,602	5,602	0	0	0	0	0	5,602	0	0	0	167	01/10/2041	2
15722*-AA-3	NATIONAL OILWELL VARCO HOUSTON TEXAS		09/10/2020	Various		94,478	94,478	94,478	94,478	0	0	0	0	0	94,478	0	0	0	3,046	01/10/2041	2
15725#-AA-6	BP NORTH AMERICA		09/10/2020	Various		20,653	20,653	20,653	20,653	0	0	0	0	0	20,653	0	0	0	474	12/10/2031	1
161175-AY-0	CHARTER COMMUNICATIONS		07/21/2020	BARCLAYS		2,318,480	2,000,000	2,154,380	2,141,555	0	(13,722)	0	(13,722)	0	2,127,833	0	190,647	190,647	98,160	07/23/2025	2FE
16121#-AA-4	CVS 5 CVS PROPERTIES		09/25/2020	Redemption 100.0000		191,482	191,482	191,482	191,482	0	0	0	0	0	191,482	0	0	0	10,474	01/25/2026	2
161571-HE-7	CHAIT 2016-A4 A4		07/15/2020	Paydown		20,000,000	20,000,000	19,973,438	0	0	26,563	0	26,563	0	20,000,000	0	0	0	99,333	07/15/2022	1FE
16159G-AC-3	CHASE 2019-ATR2 A3		09/01/2020	Paydown		2,013,568	2,013,568	2,036,221	2,034,696	0	(21,128)	0	(21,128)	0	2,013,568	0	0	0	29,551	07/25/2049	1FM
16163B-AZ-7	CHASE 2006-S2 2A4		09/01/2020	Paydown		107,763	109,160	74,668	69,031	0	38,732	0	38,732	0	107,763	0	0	0	2,305	10/25/2036	1FM
17275R-AN-2	CISCO SYSTEMS		07/15/2020	BOA ML		7,803,740	7,000,000	6,994,750	6,997,320	0	335	0	335	0	6,997,655	0	806,085	806,085	220,622	03/04/2024	1FE
172973-2R-9	CMSI 2005-6 1A5		09/01/2020	Paydown		182,900	182,900	169,697	177,146	0	5,755	0	5,755	0	182,900	0	0	0	2,464	09/25/2035	1FM
172973-XA-2	CMSI 2004-3 A6		09/01/2020	Paydown		5,588	5,588	5,188	5,452	0	136	0	136	0	5,588	0	0	0	60	05/25/2034	1FM
17305E-GG-4	CCCIT 2017-A8 A8		08/07/2020	Paydown		18,287,000	18,287,000	18,137,539	4,241,858	0	140,835	0	140,835	0	18,287,000	0	0	0	170,069	08/08/2022	1FE
17310N-AF-5	CRMSI 2006-3 A6		09/01/2020	Paydown		29,781	29,781	27,547	29,067	0	714	0	714	0	29,781	0	0	0	1,050	11/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4		09/01/2020	Paydown		669,325	669,325	669,298	669,298	0	27	0	27	0	669,325	0	0	0	22,409	06/25/2037	1FM
17313F-AA-0	CMLTI 2007-AR8 1A1A		09/01/2020	Paydown		119,721	127,937	120,101	0	0	(379)	0	(379)	0	119,721	0	0	0	541	08/25/2047	1Z
17322N-AA-2	CMLTI 2014-J1 A1		08/03/2020	HILLTOP		984,388	951,068	962,659	960,454	0	(6,691)	0	(6,691)	0	953,763	0	30,625	30,625	22,438	06/25/2044	1FE
189054-AT-6	CLOROX		07/15/2020	CITICORP		25,189,440	24,000,000	23,923,920	23,976,407	0	4,526	0	4,526	0	23,980,933	0	1,208,507	1,208,507	614,067	09/15/2022	2FE
191216-CT-5	COCA-COLA ENTERPRISES		08/13/2020	WELLS FARGO		57,709,680	48,000,000	47,839,200	0	0	3,812	0	3,812	0	47,843,012	0	9,866,668	9,866,668	626,750	03/25/2030	1FE
19687X-AA-5	COLT 2019-A A1		09/01/2020	Paydown		1,406,729	1,406,729	1,406,711	1,406,711	0	18	0	18	0	1,406,729	0	0	0	20,201	03/25/2049	1FM
19828J-AA-6	COLUMBIA PROPERTY TRUST		08/31/2020	SUSQUEHANNA INTL		5,274,800	5,000,000	4,992,950	4,996,074	0	268	0	268	0	4,996,341	0	278,459	278,459	87,035	04/01/2025	2FE
20030N-DG-3	COMCAST		07/10/2020	DEUTSCHE BANK		15,730,609	13,559,000	13,535,001	0	0	128	0	128	0	13,535,129	0	2,195,481	2,195,481	137,021	04/01/2030	1FE
20030N-DH-1	COMCAST		07/09/2020	CITICORP		474,280	393,000	390,862	0	0	4	0	4	0	390,867	0	83,414	83,414	4,339	04/01/2040	1FE
202795-HV-5	COMMONWEALTH EDISON		08/01/2020	Maturity		9,667,000	9,667,000	9,664,680	9,666,099	0	901	0	901	0	9,667,000	0	0	0	193,340	08/01/2020	1FE
205887-BJ-0	CONAGRA BRANDS		08/03/2020	US BANCORP		3,795,516	3,600,000	3,590,449	3,594,239	0	457	0	457	0	3,594,697	0	200,819	200,819	45,500	09/15/2022	2FE
205887-BL-5	CONAGRA BRANDS		08/15/2020	Maturity		2,043,000	2,043,000	2,040,399	2,042,637	0	363	0	363	0	2,043,000	0	0	0	101,129	08/15/2020	2FE
205887-CB-6	CONAGRA BRANDS		07/29/2020	SUSQUEHANNA INTL		5,836,950	5,000,000	4,985,700	4,988,450	0	162	0	162	0	4,988,612	0	848,338	848,338	57,500	11/01/2025	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
20605P-AG-6	CONCHO RESOURCES		09/09/2020	Various		7,394,920	7,160,000	7,166,050	7,163,999	0	(969)	0	(969)	0	7,163,030	0	(3,030)	(3,030)	595,157	01/15/2025	2FE
21036P-AN-8	CONSTELLATION BRANDS		09/22/2020	SUSQUEHANNA INTL		840,628	726,000	726,000	726,000	0	0	0	0	0	726,000	0	114,628	114,628	12,357	11/15/2024	2FE
212015-AN-1	CONTINENTAL RESOURCES		08/19/2020	BARCLAYS		3,900,000	4,000,000	4,012,880	4,011,082	0	(1,655)	0	(1,655)	0	4,009,427	0	(109,427)	(109,427)	109,778	06/01/2024	3FE
212168-AA-6	CONTINENTAL WIND		08/31/2020	Various		496,130	496,130	496,130	496,130	0	0	0	0	0	496,130	0	0	0	14,884	02/28/2033	2FE
21872#-AA-5	KANSAS STATE - CORECIVIC		07/31/2020	Various		173,683	173,683	173,683	173,683	0	0	0	0	0	173,683	0	0	0	1,924	01/31/2040	1PL
219023-AF-5	INGREDION		07/09/2020	DIRECT		15,000,000	15,000,000	14,940,000	14,993,119	0	2,729	0	2,729	0	14,995,848	0	4,152	4,152	673,760	11/01/2020	2FE
22161#-AA-3	COSTCO WHOLESALE		09/04/2020	DIRECT		18,734,090	18,734,090	18,994,754	18,853,987	0	(9,194)	0	(9,194)	0	18,844,793	0	(110,703)	(110,703)	6,178,115	08/15/2027	1
22161@-AA-5	COSTCO WHOLESALE		09/15/2020	Various		85,912	85,912	86,741	86,677	0	(765)	0	(765)	0	85,912	0	0	0	1,879	12/15/2041	1
22162*-AA-6	COSTCO WHOLESALE		09/25/2020	Redemption 100.0000		77,326	77,326	77,326	77,326	0	0	0	0	0	77,326	0	0	0	1,736	07/25/2045	1
22162*-AB-4	COSTCO WHOLESALE		09/25/2020	Redemption 100.0000		72,100	72,100	72,100	72,100	0	0	0	0	0	72,100	0	0	0	1,524	08/25/2044	1
22357@-AA-9	COX COMMUNICATIONS ATLANTA GEORGIA		09/01/2020	Various		111,557	111,557	111,557	111,557	0	0	0	0	0	111,557	0	0	0	1,007	01/02/2040	2
22536#-AA-1	KINDER MORGAN ENERGY PARTNERS		09/10/2020	Various		233,326	233,326	233,326	233,326	0	0	0	0	0	233,326	0	0	0	2,316	12/10/2035	2
22541S-Z3-5	CSFB 2004-8 CB1		07/01/2020	Paydown		30,854	30,854	30,080	26,632	0	4,222	0	4,222	0	30,854	0	0	0	1,007	12/25/2034	1FM
22546@-AA-1	ASCENSION HEALTH		09/10/2020	Redemption 100.0000		50,909	50,909	50,909	50,909	0	0	0	0	0	50,909	0	0	0	932	12/10/2029	1Z
225470-P3-1	CSFB 2006-3 2A12		08/01/2020	Paydown		2,056	1,201	1,035	670	0	1,386	0	1,386	0	2,056	0	0	0	37	04/25/2036	1FM
228227-BD-5	CROWN CASTLE INTERNATIONAL		09/30/2020	Various		12,550,584	11,406,000	11,821,925	11,747,078	0	(41,721)	0	(41,721)	0	11,705,357	0	845,227	845,227	424,161	01/15/2023	2FE
228227-BE-3	CROWN CASTLE INTERNATIONAL		07/06/2020	Various		5,500,000	5,500,000	5,475,586	5,492,257	0	275	0	275	0	5,492,532	0	7,468	7,468	467,273	04/15/2022	2FE
22964*-AC-2	CSOLAR		09/30/2020	Various		670,283	670,283	670,283	670,283	0	0	0	0	0	670,283	0	0	0	12,903	03/31/2041	2Z
23242W-AE-9	CWALT 2006-J4 1A5		09/01/2020	Paydown		0	71,268	46,986	9,319	0	(9,319)	0	(9,319)	0	0	0	0	0	877	07/25/2036	1FM
23291J-AC-2	DLL 2018-ST2 A3		09/20/2020	Paydown		623,294	623,294	629,479	0	0	(6,184)	0	(6,184)	0	623,294	0	0	0	12,551	01/20/2022	1FE
233050-AC-7	DBUBS 2011-LC1A A3		09/01/2020	Paydown		2,688,875	2,688,875	2,715,597	2,688,875	0	0	0	0	0	2,688,875	0	0	0	27,197	11/10/2046	1FM
23305J-AG-7	DBUBS 2017-BRBK C		07/10/2020	JP MORGAN		2,085,313	2,000,000	2,026,071	2,020,352	0	(508)	0	(508)	0	2,019,844	0	65,468	65,468	14,395	10/10/2034	1FE
23311V-AG-2	DCP MIDSTREAM OPERATING		08/06/2020	Various		3,164,550	3,000,000	3,165,000	3,152,302	0	(15,705)	0	(15,705)	0	3,136,597	0	27,953	27,953	171,552	07/15/2025	3FE
233293-AQ-2	DPL		08/12/2020	RBC		4,342,500	4,000,000	3,976,370	3,977,105	0	(13,253)	0	(13,253)	0	3,963,852	0	378,648	378,648	142,825	04/15/2029	3FE
23372@-AA-8	WALGREENS 6 WALGREENS PROPERTIES		09/15/2020	Redemption 100.0000		328,319	328,319	328,319	328,319	0	0	0	0	0	328,319	0	0	0	17,104	08/15/2021	2
24702R-AF-8	DELL		07/23/2020	SUMRIDGE		1,102,500	1,000,000	1,065,000	1,064,049	0	(345)	0	(345)	0	1,063,704	0	38,796	38,796	18,417	04/15/2038	3FE
24703N-AA-7	DEFT 2020-1 A1		09/22/2020	Paydown		11,491,789	11,491,789	11,491,789	11,491,789	0	0	0	0	0	11,491,789	0	0	0	59,241	05/21/2021	1FE
24704A-AD-8	DEFT 2018-1 A3		09/22/2020	Paydown		9,101,179	9,101,179	8,913,467	8,960,008	0	141,171	0	141,171	0	9,101,179	0	0	0	72,664	06/22/2023	1FE
24715@-AA-2	DELOITTE & TOUCHE		08/20/2020	Redemption 100.0000		1,909,091	1,909,091	1,909,091	1,909,091	0	0	0	0	0	1,909,091	0	0	0	128,482	08/20/2023	1
24715@-AE-4	DELOITTE & TOUCHE		09/17/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	317,000	09/17/2020	1
24736X-AA-6	DELTA AIR LINES		07/30/2020	Redemption 100.0000		175,324	175,324	172,077	172,451	0	2,873	0	2,873	0	175,324	0	0	0	6,356	07/30/2027	1FE
25272K-AK-9	DELL INTERNATIONAL		09/17/2020	CSFB		712,494	600,000	695,568	0	0	(9,506)	0	(9,506)	0	686,062	0	26,432	26,432	27,692	06/15/2026	2FE
25278X-AM-1	DIAMONDBACK ENERGY		09/17/2020	ATHENE A & L		5,083,900	5,000,000	5,044,600	5,043,240	0	(2,042)	0	(2,042)	0	5,041,198	0	42,702	42,702	129,097	12/01/2026	2FE
25278X-AN-9	DIAMONDBACK ENERGY		09/01/2020	ATHENE A & L		5,134,500	5,000,000	4,979,800	4,980,399	0	254	0	254	0	4,980,652	0	153,848	153,848	130,278	12/01/2029	2FE
254687-CH-7	WALT DISNEY		08/15/2020	Maturity		22,778,000	22,778,000	23,646,958	22,905,726	0	(127,726)	0	(127,726)	0	22,778,000	0	0	0	643,479	08/15/2020	1FE
254687-FX-9	WALT DISNEY		08/18/2020	MSDW		453,362	419,000	418,715	0	0	(3)	0	(3)	0	418,712	0	34,650	34,650	2,992	01/13/2031	1FE
254709-AL-2	DISCOVER FINANCIAL SERVICES		08/04/2020	Various		10,904,200	10,000,000	9,930,300	9,961,236	0	1,521	0	1,521	0	9,962,757	0	941,443	941,443	156,354	03/04/2025	2FE
25470X-AE-5	DISH DBS		09/11/2020	Various		3,090,000	3,000,000	3,015,000	3,007,356	0	(3,863)	0	(3,863)	0	3,003,494	0	86,506	86,506	159,750	06/01/2021	4FE
256677-AC-9	DOLLAR GENERAL		07/15/2020	JP MORGAN		21,920,230	20,576,000	19,878,782	20,293,230	0	44,086	0	44,086	0	20,337,316	0	1,582,914	1,582,914	505,255	04/15/2023	2FE
260003-AM-0	DOVER		07/22/2020	SUNTRUST		2,761,350	2,500,000	2,539,649	2,525,477	0	(712)	0	(712)	0	2,524,765	0	236,585	236,585	15,094	11/15/2025	2FE
260003-AP-3	DOVER		07/06/2020	SUNTRUST		2,161,400	2,000,000	1,991,580	1,991,971	0	53	0	53	0	1,992,025	0	169,375	169,375	10,489	11/04/2029	2FE
260543-BY-8	DOW CHEMICAL		08/17/2020	SUSQUEHANNA INTL		4,672,830	2,722,000	2,710,078	2,711,283	0	(455)	0	(455)	0	2,710,829	0	1,962,002	1,962,002	66,810	05/15/2039	2FE
260543-CJ-0	DOW CHEMICAL		08/31/2020	Call 107.2770		3,638,836	3,392,000	3,427,820	3,410,278	0	(2,759)	0	(2,759)	0	3,407,519	0	(15,519)	(15,519)	457,423	10/01/2024	2FE
26444H-AJ-0	DUKE ENERGY FLORIDA		08/17/2020	MITSUBISHI		1,972,856	1,905,000	1,902,390	0	0	28	0	28	0	1,902,418	0	70,438	70,438	6,297	06/15/2030	1FE
26875P-AK-7	EOG RESOURCES		08/13/2020	MITSUBISHI		6,799,550	6,468,000	6,427,963	6,454,448	0	2,600	0	2,600	0	6,457,048	0	342,502	342,502	156,580	03/15/2023	1FE
26884A-BL-6	ERP OPERATING		08/27/2020	BARCLAYS		1,112,120	1,000,000	1,041,190	0	0	(2,538)	0	(2,538)	0	1,038,652	0	73,468	73,468	20,000	07/01/2029	1FE
26884L-AB-5	EQT		08/12/2020	Call 103.2500		237,475	230,000	237,234	234,798	0	(1,543)	0	(1,543)	0	233,255	0	(3,255)	(3,255)	15,791	11/15/2021	3FE
26885B-AH-3	EQT MIDSTREAM PARTNERS		07/16/2020	JEFFERIES		531,350	500,000	500,000	0	0	0	0	0	0	500,000	0	31,350	31,350	2,889	07/01/2027	3FE
269330-AA-4	E3 2019-1 A		09/20/2020	Various		2,995,713	2,995,713	2,998,287	2,998,177	0	(2,464)	0	(2,464)	0	2,995,713	0	0	0	35,287	09/20/2055	1FE
278865-AL-4	ECOLAB		09/15/2020	Various		21,029,646	20,807,000	21,214,792	20,926,270	0	(28,678)	0	(28,678)	0	20,897,592	0	132,054	132,054	1,457,030	12/08/2021	2FE
278865-AV-2	ECOLAB		07/16/2020	JEFFERIES		10,100,700	9,000,000	8,981,950	8,987,959	0	851	0	851	0	8,988,810	0	1,111,890	1,111,890	174,825	11/01/2026	2FE
278865-BE-9	ECOLAB		09/16/2020	JANE STREET ES		405,447	318,000	317,701	0	0	8	0	8	0	317,710	0	87,737	87,737	7,378	03/24/2030	2FE
28415P-AA-2	EHGVT 2016-A A		09/25/2020	Paydown		423,282	423,282	423,279	423,279	0	3	0	3	0	423,282	0	0	0	7,699	04/25/2028	1FE
28416D-AC-4	EHGVT 2017-A C		09/25/2020	Paydown		244,955	244,955	236,998	244,940	0	7,947	7,931	16	0	244,955	0	0	0	3,693	03/25/2030	2FE
28416T-AA-3	EHGVT 2019-A A		09/25/2020	Paydown		1,521,518	1,521,518	1,521,106	1,521,106	0	412	0	412	0	1,521,518	0	0	0	18,953	01/25/2034	1FE
28416T-AB-1	EHGVT 2019-A B		09/25/2020	Paydown		264,612	264,612	264,569	264,569	0	43	0	43	0	264,612	0	0	0	5,209	01/25/2034	1FE
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		09/15/2020	Redemption 100.0000		205,781	205,781	207,839	206,881	0	(1,100)	0	(1,100)	0	205,781	0	0	0	4,322	06/15/2026	1
28660#-AA-6	WAL-MART SAN BERNADINO CALIFORNIA		09/15/2020	Redemption 100.0000		64,209	64,209	64,209	64,209	0	0	0	0	0	64,209	0	0	0	2,621	09/15/2028	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 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
28932M-AA-3	ELM ROAD GENERATING STATION		08/11/2020	Redemption 100.0000		224,929	224,929	230,702	229,645	0	(4,716)	0	(4,716)	0	224,929	0	0	0	10,415	02/11/2030	1FE
28932M-AG-0	ELM ROAD GENERATING STATION		07/19/2020	Redemption 100.0000		120,024	120,024	120,024	120,024	0	0	0	0	0	120,024	0	0	0	2,804	01/19/2031	1FE
29089Q-AC-9	EMERGENT BIOSOLUTIONS		09/09/2020	WELLS FARGO		753,460	746,000	746,000	0	0	0	0	0	0	746,000	0	7,460	7,460	2,730	08/15/2028	3FE
29273A-AA-4	ENERGIZER HOLDINGS		07/01/2020	Call 100.1250		2,002,500	2,000,000	1,917,500	1,927,193	0	5,690	0	5,690	0	1,932,883	0	67,117	67,117	122,389	06/15/2025	4FE
29365P-AQ-5	ENTERGY LOUISIANA		08/20/2020	Call 100.0000		11,000,000	11,000,000	10,984,710	10,998,441	0	593	0	593	0	10,999,034	0	966	966	167,765	10/01/2020	1FE
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING		08/05/2020	WELLS FARGO		17,378,130	16,500,000	16,465,350	16,491,090	0	2,751	0	2,751	0	16,493,841	0	884,289	884,289	653,400	02/15/2022	2FE
29444G-AJ-6	AXA FINANCIAL		07/30/2020	AMHERST		3,817,380	3,000,000	2,987,684	2,988,952	0	183	0	183	0	2,989,135	0	828,245	828,245	71,167	04/01/2028	2FE
294752-AH-3	REGENCY CENTERS		08/03/2020	Various		9,395,980	9,000,000	8,974,385	8,989,613	0	363	0	363	0	8,989,975	0	406,005	406,005	66,250	11/15/2022	2FE
302445-AE-1	FLIR SYSTEMS		07/27/2020	Various		3,108,439	3,035,000	3,029,142	0	0	0	0	0	0	3,029,142	0	79,297	79,297	0	08/01/2030	2FE
302491-AT-2	FMC		07/02/2020	JEFFERIES		4,694,150	4,310,000	4,305,647	4,305,946	0	41	0	41	0	4,305,988	0	388,163	388,163	36,779	10/01/2026	2FE
30288*-AA-8	FLNG LIQUEFACTION		09/30/2020	Redemption 100.0000		372,000	372,000	372,000	372,000	0	0	0	0	0	372,000	0	0	0	16,889	03/31/2038	2FE
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES		08/21/2020	Various		10,428,346	9,764,000	9,748,056	9,754,703	0	520	0	520	0	9,755,223	0	673,124	673,124	117,844	04/15/2023	2FE
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERVICES		07/28/2020	Various		5,185,329	4,678,000	4,661,404	4,670,063	0	133	0	133	0	4,670,196	0	515,133	515,133	118,331	06/05/2024	2FE
32051G-L7-8	FHAMS 2005-FA11 1A4A		09/01/2020	Paydown		8,646	11,415	9,058	6,988	0	1,658	0	1,658	0	8,646	0	0	0	154	02/25/2036	1FM
32051G-WU-5	FHAMS 2005-6 1A5		09/01/2020	Paydown		98,418	109,035	92,745	92,522	0	5,896	0	5,896	0	98,418	0	0	0	1,075	11/25/2035	1FM
32051G-YJ-8	FHAMS 2005-FA8 1A4		09/01/2020	Paydown		133,621	143,608	122,012	103,363	0	30,258	0	30,258	0	133,621	0	0	0	2,931	11/25/2035	1FM
32055W-AC-0	FHASI 2007-3 A3		09/01/2020	Paydown		153,217	154,271	98,027	106,808	0	55,202	8,793	46,409	0	153,217	0	0	0	6,106	06/25/2037	1FM
32057H-AG-2	FIAOT 2016-2A C		09/15/2020	Paydown		1,154,679	1,154,679	1,154,461	1,154,484	0	196	0	196	0	1,154,679	0	0	0	7,213	07/15/2022	1FE
33632*-TW-7	CVS 46 CVS PROPERTIES		09/10/2020	Redemption 100.0000		321,474	321,474	321,474	321,474	0	0	0	0	0	321,474	0	0	0	6,156	01/10/2023	2
33632*-UJ-4	CONOCOPHILLIPS ANCHORAGE ALASKA		09/10/2020	Redemption 100.0000		661,299	661,299	728,371	664,936	0	(3,637)	0	(3,637)	0	661,299	0	0	0	13,163	12/10/2020	1
337355-AA-9	FUCRA 1997-1 B1		09/01/2020	Paydown		0	4,783	3,629	3,820	0	(3,820)	0	(3,820)	0	0	0	0	0	27	11/15/2028	3FM
33766Q-AC-1	FIRSTENERGY OHIO PIRB SPECIAL 2013-1 A3		07/15/2020	Paydown		154,283	154,283	151,315	151,723	0	2,560	0	2,560	0	154,283	0	0	0	5,323	01/15/2036	1FE
33840*-AA-3	INTL FLAVORS & FRAGRANCES		09/15/2020	Redemption 100.0000		233,613	233,613	233,613	233,613	0	0	0	0	0	233,613	0	0	0	7,431	11/15/2030	2
33972P-AA-7	FLNG LIQUEFACTION 2		09/30/2020	Various		328,000	328,000	327,747	327,793	0	207	0	207	0	328,000	0	0	0	9,133	03/31/2038	2FE
340711-AT-7	FLORIDA GAS TRANSMISSION		07/15/2020	Maturity		1,823,000	1,823,000	1,875,742	1,839,261	0	(16,261)	0	(16,261)	0	1,823,000	0	0	0	99,354	07/15/2020	2FE
341081-FZ-5	FLORIDA POWER & LIGHT		07/15/2020	DEUTSCHE BANK		13,550,749	12,344,000	12,331,409	0	0	417	0	417	0	12,331,826	0	1,218,923	1,218,923	107,496	04/01/2025	1FE
345277-AE-7	FORD HOLDINGS		07/24/2020	CSFB		7,499,700	6,410,000	8,591,441	8,171,452	0	(21,142)	0	(21,142)	0	8,150,310	0	(650,610)	(650,610)	242,774	03/01/2030	3FE
34528F-AD-0	FORDO 2018-A A3		09/15/2020	Paydown		1,206,826	1,206,826	1,199,283	1,200,162	0	6,664	0	6,664	0	1,206,826	0	0	0	9,098	11/15/2022	1FE
34532D-AB-3	FORDO 2019-B A2A		09/15/2020	Paydown		4,442,994	4,442,994	4,418,002	0	0	24,992	0	24,992	0	4,442,994	0	0	0	43,474	02/15/2022	1FE
34533F-AB-7	FORDO		09/15/2020	Paydown		2,567,811	2,567,811	2,557,780	0	0	10,031	0	10,031	0	2,567,811	0	0	0	29,650	02/15/2022	1FE
345370-CV-0	FORD MOTOR COMPANY		07/23/2020	BOA ML		977,900	889,000	889,000	889,000	0	0	0	0	0	889,000	0	88,900	88,900	19,941	04/21/2023	3FE
345370-CW-8	FORD MOTOR COMPANY		07/23/2020	BOA ML		952,200	828,000	828,000	828,000	0	0	0	0	0	828,000	0	124,200	124,200	19,665	04/22/2025	3FE
345397-XU-2	FORD MOTOR CREDIT		07/23/2020	BOA ML		4,040,000	4,000,000	4,009,920	4,005,941	0	(84)	0	(84)	0	4,005,857	0	34,143	34,143	9,266	01/08/2026	3FE
34959J-AG-3	FORTIVE		07/24/2020	Various		7,729,830	7,000,000	6,980,031	6,983,923	0	272	0	272	0	6,984,195	0	745,635	745,635	134,313	06/15/2026	2FE
35041J-AA-3	FFIN 2019-1A A		09/15/2020	Paydown		738,246	738,246	738,132	738,146	0	101	0	101	0	738,246	0	0	0	18,965	11/15/2034	1FE
35802X-AH-6	FRESENIUS MEDICAL CARE US FINANCE II		07/17/2020	Call 100.0000		2,834,000	2,834,000	2,834,000	2,834,000	0	0	0	0	0	2,834,000	0	0	0	88,326	10/15/2020	2FE
36185M-EG-3	GMACM 2006-J1 A6		09/01/2020	Paydown		362,649	417,144	366,922	365,449	0	(2,800)	0	(2,800)	0	362,649	0	0	0	5,843	04/25/2036	1FM
36228C-UV-3	GSMS 2005-ROCK A		07/10/2020	GOLDMAN SACHS		2,324,063	2,000,000	1,953,724	1,963,442	0	737	0	737	0	1,964,179	0	359,884	359,884	21,464	05/03/2032	1FE
36228F-XX-9	GSR 2003-10 1A1		09/01/2020	Paydown		3,142	3,142	3,142	3,142	0	0	0	0	0	3,142	0	0	0	27	10/25/2033	1FM
36248F-AG-7	GSMS 2011-GC3 A4		09/01/2020	Paydown		2,064,767	2,064,767	2,085,358	2,064,767	0	0	0	0	0	2,064,767	0	0	0	32,155	03/10/2044	1FM
36254M-AD-0	GMCAR GMCAR 2017-3A A3		09/16/2020	Paydown		960,331	960,331	956,430	957,063	0	3,268	0	3,268	0	960,331	0	0	0	4,697	05/16/2022	1FE
36257P-AB-4	GMCAR 2019-3 A2A		09/16/2020	Paydown		4,366,449	4,366,449	4,382,823	4,380,665	0	(14,217)	0	(14,217)	0	4,366,449	0	0	0	24,417	08/16/2022	1FE
36259K-AB-3	GMALT 2020-1 A2A		09/20/2020	Paydown		17,011	17,011	17,010	0	0	1	0	1	0	17,011	0	0	0	166	04/20/2022	1FE
366651-AC-1	GARTNER		09/09/2020	MSDW		752,061	721,000	721,000	0	0	0	0	0	0	721,000	0	31,061	31,061	7,120	07/01/2028	3FE
36804P-AF-3	GATX 2005-1 PASS THROUGH TRUST		07/02/2020	Redemption 100.0000		21,846	21,846	21,846	21,846	0	0	0	0	0	21,846	0	0	0	622	01/02/2025	2FE
369550-BL-1	GENERAL DYNAMICS		08/05/2020	MARKET AXESS		25,609,540	22,000,000	21,813,440	0	0	7,938	0	7,938	0	21,821,378	0	3,788,162	3,788,162	282,333	04/01/2027	1FE
369604-BF-9	GENERAL ELECTRIC		07/28/2020	PARIBAS		126,775	124,000	123,381	123,402	0	2	0	2	0	123,404	0	3,371	3,371	1,577	10/09/2042	2FE
36962G-4R-2	GENERAL ELECTRIC		09/16/2020	Maturity		13,677,000	13,677,000	13,574,078	13,667,280	0	9,720	0	9,720	0	13,677,000	0	0	0	598,369	09/16/2020	2FE
37331N-AB-7	GEORGIA-PACIFIC		07/15/2020	MARKET AXESS		10,142,500	10,000,000	11,426,796	10,220,617	0	(144,102)	0	(144,102)	0	10,076,515	0	65,985	65,985	384,000	11/01/2020	1FE
38081E-AA-9	GLDN 2016-1A A		09/20/2020	Paydown		691,713	691,713	691,713	691,713	0	0	0	0	0	691,713	0	0	0	19,454	09/20/2047	1FE
38082J-AA-7	GLDN 2016-2A A		09/20/2020	Paydown		779,266	779,266	772,249	772,683	0	6,583	0	6,583	0	779,266	0	0	0	20,008	09/20/2047	1FE
38141G-WQ-3	GOLDMAN SACHS GROUP		09/17/2020	BOA ML		1,088,150	1,000,000	1,038,160	0	0	(5,152)	0	(5,152)	0	1,033,008	0	55,142	55,142	31,993	09/29/2025	2FE
38217K-AA-2	GOODG 2016-1A A		09/15/2020	Various		756,195	756,195	748,101	748,729	0	7,466	0	7,466	0	756,195	0	0	0	8,531	10/15/2052	1FE
38217V-AA-8	GOODG 2017-1A A		09/15/2020	Various		360,279	360,279	360,112	360,111	0	169	0	169	0	360,279	0	0	0	4,252	10/15/2052	1FE
38218D-AA-7	GOODG 2019-1A		09/15/2020	Various		576,233	576,233	576,058	576,044	0	175	0	175	0	576,233	0	0	0	8,936	10/15/2054	1FE
38218G-AA-0	GOODG 2018-1A A		09/15/2020	Various		842,075	842,075	841,988	841,952	0	123	0	123	0	842,075	0	0	0	7,652	10/15/2053	1FE
38218Q-AA-8	GOODG 2017-2A A		09/15/2020	Various		585,075	585,075	585,013	584,991	0	84	0	84	0	585,075	0	0	0	6,619	10/15/2053	1FE
386088-AF-5	DIAGEO INVESTMENT		08/04/2020	MARKET AXESS		230,550	200,000	196,196	199,246	0	64	0	64	0	199,309	0	31,241	31,241	6,267	09/15/2022	1FE

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
39121J-AE-0	GREAT RIVER		07/01/2020	Redemption 100.0000		702,074	702,074	772,728	768,270	0	(66,196)	0	(66,196)	0	702,074	0	0	0	43,908	07/01/2038	1FE
39234#-AB-8	GREATER SANDHILL I LLC SER B		09/30/2020	Redemption 100.0000		303,904	303,904	333,640	330,863	0	(26,959)	0	(26,959)	0	303,904	0	0	0	16,019	12/30/2030	2
39234#-AC-6	GREATER SANDHILL I LLC SER B		09/30/2020	Redemption 100.0000		306,428	306,428	349,030	344,919	0	(38,491)	0	(38,491)	0	306,428	0	0	0	16,049	09/30/2030	2
398905-AN-9	GROUP 1 AUTOMOTIVE		09/11/2020	BOA ML		294,000	294,000	294,000	0	0	0	0	0	0	294,000	0	0	0	915	08/15/2028	3FE
40414L-AQ-2	HCP		07/15/2020	WELLS FARGO		7,737,917	7,046,000	7,039,377	7,039,766	0	529	0	529	0	7,040,295	0	697,622	697,622	236,628	07/15/2026	2FE
40417Q-AA-3	HERO 2016-4A A1		09/20/2020	Various		472,746	472,746	472,555	472,612	0	134	0	134	0	472,746	0	0	0	10,680	09/20/2047	1FE
40468@-AA-7	HANNON ARMSTRONG		09/11/2020	Various		43,084	43,084	43,084	43,084	0	0	0	0	0	43,084	0	0	0	447	05/11/2041	1PL
406216-BG-5	HALLIBURTON		08/10/2020	Various		506,577	464,000	465,764	465,555	0	(68)	0	(68)	0	465,487	0	41,089	41,089	4,261	11/15/2025	2FE
41161M-AA-8	HVMLT 2006-5 1A1A		09/01/2020	Paydown		691,869	691,869	290,585	0	0	401,284	0	401,284	0	691,869	0	0	0	2,319	07/19/2047	6FE
41162D-AF-6	HVMLT 2006-12 2A2A		09/21/2020	Paydown		54,738	54,738	49,868	0	0	4,870	0	4,870	0	54,738	0	0	0	18	01/19/2038	5
41242*-AS-1	NATL BASKETBALL ASSOCIATION HARDWOOD		08/28/2020	Various		18,559,980	18,000,000	18,051,975	18,026,087	0	(2,467)	0	(2,467)	0	18,023,620	0	536,360	536,360	469,820	06/07/2023	1FE
41242*-AU-6	NATL BASKETBALL ASSOCIATION HARDWOOD		09/24/2020	ATHENE A & L		5,384,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	384,950	384,950	161,700	06/07/2028	1FE
41242*-BF-8	NATL BASKETBALL ASSOCIATION HARDWOOD		09/24/2020	ATHENE A & L		7,571,304	7,200,000	7,200,000	7,200,000	0	0	0	0	0	7,200,000	0	371,304	371,304	211,288	06/07/2027	1FE
42225U-AB-0	HEALTHCARE TRUST OF AMERICA		09/28/2020	DIRECT		3,247,133	3,000,000	3,149,338	0	0	(8,943)	0	(8,943)	0	3,140,394	0	106,739	106,739	50,258	04/15/2023	2FE
42770U-AA-1	HERO 2015-2A A		09/20/2020	Paydown		366,043	366,043	366,002	366,012	0	31	0	31	0	366,043	0	0	0	6,971	09/20/2040	1FE
42770V-AA-9	HERO 2016-1A A		09/21/2020	Paydown		596,589	596,589	596,535	596,538	0	51	0	51	0	596,589	0	0	0	24,851	09/20/2041	1FE
42770W-AA-7	HERO 2016-2A A		09/20/2020	Paydown		764,089	764,089	763,830	763,816	0	273	0	273	0	764,089	0	0	0	21,080	09/20/2041	1FE
42770X-AA-5	HERO 2016-3A A1		09/20/2020	Various		528,480	528,480	527,515	527,684	0	796	0	796	0	528,480	0	0	0	10,911	09/20/2042	1FE
42770X-AC-1	HERO 2016-3A A2		09/20/2020	Various		297,680	297,680	302,523	301,713	0	(4,033)	0	(4,033)	0	297,680	0	0	0	8,237	09/20/2042	1FE
42771L-AB-8	HERO 2017-2A A1		09/20/2020	Paydown		343,088	343,088	343,043	343,028	0	61	0	61	0	343,088	0	0	0	9,737	09/20/2048	1FE
42771L-AC-6	HERO 2017-2A A2		09/21/2020	Paydown		527,828	527,828	540,956	539,953	0	(12,126)	0	(12,126)	0	527,828	0	0	0	18,583	09/20/2048	1FE
42771T-AA-3	HERO 2015-3A A		09/20/2020	Paydown		624,054	624,054	623,995	623,960	0	94	0	94	0	624,054	0	0	0	18,966	09/20/2041	1FE
42771X-AA-4	HERO 2017-1A A1		09/20/2020	Various		1,892,419	1,892,419	1,891,658	1,891,605	0	813	0	813	0	1,892,419	0	0	0	39,188	09/20/2047	1FE
42772B-AA-1	HERO 2020-1A A		09/20/2020	Redemption 100.0000		354,632	354,632	354,571	0	0	61	0	61	0	354,632	0	0	0	147,257	09/20/2057	1FE
42772G-AB-8	HERO 2018-1A A2		09/20/2020	Various		1,811,326	1,811,326	1,856,316	1,852,229	0	(40,903)	0	(40,903)	0	1,811,326	0	0	0	58,214	09/20/2048	1FE
42824C-AG-4	HEWLETT PACKARD ENTERPRISE		08/17/2020	DIRECT		10,000,000	10,000,000	9,997,200	9,999,143	0	56	0	56	0	9,999,199	0	801	801	326,692	10/15/2020	2FE
42824C-AN-9	HEWLETT PACKARD ENTERPRISE		07/01/2020	JP MORGAN		10,701,500	10,000,000	10,159,966	10,065,284	0	(2,949)	0	(2,949)	0	10,062,335	0	639,165	639,165	99,000	10/15/2022	2FE
431282-AN-2	HIGHWOODS REALTY		08/14/2020	Various		9,338,893	9,442,000	9,382,618	9,428,407	0	6,318	0	6,318	0	9,434,725	0	0	0	388,018	06/15/2021	2FE
43283A-AB-1	HGVT 2017-AA B		09/25/2020	Paydown		427,865	427,865	427,845	427,849	0	16	0	16	0	427,865	0	0	0	8,441	12/26/2028	2FE
43284A-AB-0	HGVT 2014-AA B		08/25/2020	Paydown		786,194	786,194	786,135	786,181	0	13	0	13	0	786,194	0	0	0	10,777	11/25/2026	1FE
43457@-AA-4	WALGREENS LOUISVILLE KENTUCKY		09/15/2020	Redemption 100.0000		27,846	27,846	27,846	27,846	0	0	0	0	0	27,846	0	0	0	1,003	06/15/2030	2
437609-AP-5	HSMS 1998-1 B1		09/01/2020	Paydown		2,152	2,152	2,103	2,122	0	30	0	30	0	2,152	0	0	0	97	02/25/2028	1FM
43813F-AC-7	HAROT 2017-4 A3		09/21/2020	Paydown		1,549,743	1,549,743	1,554,586	0	0	(4,843)	0	(4,843)	0	1,549,743	0	0	0	10,528	11/22/2021	1FE
44107T-AT-3	HOST HOTELS & RESORTS		08/20/2020	Various		14,980,000	14,000,000	14,641,970	14,324,457	0	(26,743)	0	(26,743)	0	14,297,714	0	(297,714)	(297,714)	1,292,181	03/01/2023	2FE
44107T-AU-0	HOST HOTELS & RESORTS		08/03/2020	Various		10,358,080	10,000,000	9,619,450	9,833,156	0	24,333	0	24,333	0	9,857,488	0	500,592	500,592	302,083	10/15/2023	2FE
446438-RQ-8	HUNTINGTON NATIONAL BANK		07/20/2020	Call 100.0000		15,831,000	15,831,000	15,764,510	15,821,656	0	7,679	0	7,679	0	15,829,335	0	1,665	1,665	417,213	08/20/2020	1FE
44891L-AA-1	HART 2020-A A1		09/15/2020	Paydown		14,463,439	14,463,439	14,463,439	0	0	0	0	0	0	14,463,439	0	0	0	52,443	05/17/2021	1FE
45660L-NR-6	RAST		09/01/2020	Paydown		5,291	5,061	3,827	0	0	1,464	0	1,464	0	5,291	0	0	0	86	06/25/2035	1Z
457187-AB-8	INGREDION		07/06/2020	MARKET AXESS		2,762,363	2,533,000	2,532,090	2,532,212	0	2	0	2	0	2,532,214	0	230,149	230,149	21,840	10/01/2026	2FE
458140-BR-0	INTEL		08/05/2020	Various		30,667,500	25,000,000	24,948,750	0	0	621	0	621	0	24,949,371	0	5,718,129	5,718,129	357,500	03/25/2030	1FE
45866F-AA-2	INTERCONTINENTAL EXCHANGE		08/06/2020	CITICORP		9,770,516	8,802,000	8,733,785	8,775,577	0	1,277	0	1,277	0	8,776,854	0	993,663	993,663	110,780	10/15/2023	1FE
45866F-AD-6	INTERCONTINENTAL EXCHANGE		07/06/2020	CSFB		1,148,910	1,000,000	999,830	999,903	0	(27)	0	(27)	0	999,876	0	149,034	149,034	22,604	12/01/2025	1FE
45866F-AK-0	INTERCONTINENTAL EXCHANGE		08/12/2020	GOLDMAN SACHS		690,130	663,000	658,293	0	0	82	0	82	0	658,374	0	31,756	31,756	3,017	06/15/2030	2FE
460146-CJ-0	INTERNATIONAL PAPER		08/05/2020	US BANCORP		11,085,900	10,000,000	10,107,600	10,053,769	0	(7,494)	0	(7,494)	0	10,046,275	0	1,039,625	1,039,625	235,222	06/15/2024	2FE
460146-CL-5	INTERNATIONAL PAPER		09/23/2020	Various		11,119,482	9,900,000	9,862,258	9,875,326	0	1,126	0	1,126	0	9,876,452	0	23,548	23,548	1,775,642	01/15/2026	2FE
460146-CP-6	INTERNATIONAL PAPER		09/16/2020	Call 111.5330		14,499,290	13,000,000	12,694,920	12,774,505	0	8,942	0	8,942	0	12,783,447	0	216,553	216,553	1,727,873	02/15/2027	2FE
46433@-AA-6	FACEBOOK		09/15/2020	Various		138,913	138,913	138,913	138,913	0	0	0	0	0	138,913	0	0	0	1,185	07/15/2040	1PL
466159-AA-8	HENDR 2010-2A A		09/15/2020	Paydown		111,423	111,423	111,378	111,409	0	13	0	13	0	111,423	0	0	0	1,285	01/15/2048	1FE
466159-AB-6	HENDR 2010-2A B		09/15/2020	Paydown		20,403	20,403	20,396	20,403	0	0	0	0	0	20,403	0	0	0	431	01/15/2050	1FE
46616M-AA-8	HENDR 2010-3A A		09/15/2020	Paydown		57,986	57,986	57,974	57,980	0	6	0	6	0	57,986	0	0	0	1,477	12/15/2048	1FE
46616M-AB-6	HENDR 2010-3A B		09/15/2020	Paydown		29,844	29,844	29,844	29,844	0	0	0	0	0	29,844	0	0	0	511	12/15/2050	1FE
46616P-AA-1	HENDR 2011-1A A		09/15/2020	Paydown		133,867	133,867	133,832	133,840	0	27	0	27	0	133,867	0	0	0	4,121	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A		09/15/2020	Paydown		154,911	154,911	154,859	154,869	0	42	0	42	0	154,911	0	0	0	2,673	10/15/2059	1FE
46616Y-AC-8	HENDR 2012-2A B		09/15/2020	Paydown		56,663	56,663	56,623	56,635	0	28	0	28	0	56,663	0	0	0	925	10/17/2061	2FE
46617A-AA-3	HENDR 2012-3A A		09/15/2020	Paydown		74,607	74,607	74,557	74,592	0	15	0	15	0	74,607	0	0	0	1,607	09/15/2065	1FE
46617A-AB-1	HENDR 2012-3A B		09/15/2020	Paydown		69,422	69,422	69,421	69,422	0	0	0	0	0	69,422	0	0	0	2,865	09/15/2067	1FE
46617F-AA-2	HENDR 2013-1A A		09/15/2020	Paydown		189,893	189,893	189,762	189,796	0	98	0	98	0	189,893	0	0	0	2,424	04/15/2067	1FE
46617J-AA-4	HENDR 2013-2A A		09/15/2020	Paydown		94,195	94,195	94,195	94,195	0	0	0	0	0	94,195	0	0	0	970	03/15/2062	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
46617J-AB-2	HENDR 2013-2A B		09/15/2020	Paydown		61,396	61,396	61,396	61,396	0	0	0	0	0	61,396	0	0	0	853	03/17/2064	2FE
46617L-AA-9	HENDR 2013-3A A		09/15/2020	Paydown		162,455	162,455	162,353	162,452	0	4	0	4	0	162,455	0	0	0	3,748	01/17/2073	1FE
46617T-AA-2	HENDR 2014-1A A		09/15/2020	Paydown		68,473	68,473	68,434	68,473	0	0	0	0	0	68,473	0	0	0	698	03/15/2063	1FE
46617T-AB-0	HENDR 2014-1A B		09/15/2020	Paydown		44,176	44,176	44,141	44,176	0	0	0	0	0	44,176	0	0	0	1,471	03/16/2065	2FE
46618A-AA-2	HENDR 2014-2A A		09/15/2020	Paydown		87,892	87,892	87,835	87,835	0	57	0	57	0	87,892	0	0	0	2,136	01/17/2073	1FE
46618A-AB-0	HENDR 2014-2A B		09/15/2020	Paydown		29,788	29,788	29,774	29,775	0	13	0	13	0	29,788	0	0	0	342	01/15/2075	2FE
466247-AG-8	JPMMT 2003-A1 4A4		09/01/2020	Paydown		100,587	100,587	100,587	100,587	0	0	0	0	0	100,587	0	0	0	610	10/25/2033	1FM
466247-LX-9	JPMMT 2005-A1 5A2		09/01/2020	Paydown		511,488	511,488	493,106	496,016	0	15,471	0	15,471	0	511,488	0	0	0	13,467	02/25/2035	1FM
466247-NV-1	JPMMT 2005-A2 5A2		09/01/2020	Paydown		14,425	14,425	13,651	13,956	0	470	0	470	0	14,425	0	0	0	387	04/25/2035	1FM
466247-UW-1	JPMMT 2005-S2 2A4		09/01/2020	Paydown		169,074	169,074	157,642	145,048	0	24,027	0	24,027	0	169,074	0	0	0	2,239	09/25/2035	1FM
46625H-JC-5	JPMORGAN CHASE		09/21/2020	Call 103.7750		4,151,000	4,000,000	3,997,400	3,999,401	0	170	0	170	0	3,999,571	0	429	429	255,400	08/15/2021	1FE
46625H-JD-3	JPMORGAN CHASE		09/21/2020	Call 105.8000		16,928,000	16,000,000	15,914,720	15,982,339	0	2,993	0	2,993	0	15,985,332	0	14,668	14,668	1,402,000	01/24/2022	1FE
46630K-AC-0	JPMAC 2007-HE1 AF3		09/01/2020	Paydown		81,045	81,045	60,713	53,006	0	28,039	0	28,039	0	81,045	0	0	0	831	05/25/2035	1FM
46630L-AE-4	JPMAC 2007-CH1 AF4		09/01/2020	Paydown		859,240	859,240	859,234	859,234	0	5	0	5	0	859,240	0	0	0	16,319	11/25/2036	1FM
466313-AF-0	JABIL CIRCUIT		08/06/2020	Various		9,222,000	9,222,000	9,245,593	9,223,527	0	(950)	0	(950)	0	9,222,576	0	(576)	(576)	500,508	12/15/2020	2FE
466313-AJ-2	JABIL CIRCUIT		07/13/2020	Various		12,295,603	11,773,000	11,753,339	11,753,609	0	555	0	555	0	11,754,164	0	541,440	541,440	211,914	01/15/2030	2FE
46635G-AE-0	JPMCC 2010-C2 A3		09/01/2020	Paydown		1,267,621	1,267,621	1,259,552	1,266,237	0	1,384	0	1,384	0	1,267,621	0	0	0	14,246	11/15/2043	1FM
466365-AC-7	JACK		08/25/2020	Paydown		9,950	9,950	10,017	0	0	(67)	0	(67)	0	9,950	0	0	0	124	08/25/2049	2FE
46643T-BB-7	JPMBB 2014-C26		09/01/2020	Paydown		196,231	196,231	202,064	0	0	(5,833)	0	(5,833)	0	196,231	0	0	0	3,752	01/15/2048	1FE
46649Y-AC-9	JPMMT 2018-9 A3		09/01/2020	Paydown		932,567	932,567	936,792	935,938	0	(3,371)	0	(3,371)	0	932,567	0	0	0	24,592	02/25/2049	1FM
46650H-AD-0	JPMMT 2019-1 A4		09/01/2020	Paydown		5,625,764	5,625,764	5,667,078	5,633,747	0	(7,983)	0	(7,983)	0	5,625,764	0	0	0	73,742	05/25/2049	1FM
46650P-AC-4	JPMMT 2019-LTV1 A3		09/01/2020	Paydown		782,813	782,813	785,627	784,341	0	(1,527)	0	(1,527)	0	782,813	0	0	0	20,092	06/25/2049	1FM
46650X-AA-1	HENDR 2019-1A A		09/15/2020	Paydown		177,048	177,048	176,922	176,922	0	125	0	125	0	177,048	0	0	0	3,611	08/17/2071	1FE
46661#-AA-7	JFK FUEL INFRASTRUCTURE		09/13/2020	Redemption 100.0000		350,147	350,147	350,147	350,147	0	0	0	0	0	350,147	0	0	0	8,032	04/13/2027	2
46661#-AB-5	JFK FUEL INFRASTRUCTURE		09/13/2020	Redemption 100.0000		392,554	392,554	392,554	0	0	0	0	0	0	392,554	0	0	0	3,932	04/13/2027	2Z
46667*-AA-5	JG WENTWORTH VFN		09/03/2020	Taxable Exchange		14,460,126	14,788,240	14,788,240	0	0	0	0	0	0	14,788,240	0	(328,114)	(328,114)	952,194	01/31/2021	1PL
47715*-AA-5	JETBLUE AIRWAYS PASS THROUGH T		09/05/2020	Redemption 100.0000		293,818	293,818	287,687	289,324	0	4,493	0	4,493	0	293,818	0	0	0	12,987	03/05/2023	1FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE		07/15/2020	Redemption 100.0000		131,296	131,296	136,537	136,294	0	(4,998)	0	(4,998)	0	131,296	0	0	0	6,074	01/15/2042	1FE
478160-AF-1	JOHNSON & JOHNSON		08/24/2020	MARKET AXESS		240,634	200,000	182,750	195,601	0	245	0	245	0	195,846	0	44,788	44,788	3,776	11/15/2023	1FE
478160-CQ-5	JOHNSON & JOHNSON		08/21/2020	BOA ML		2,957,552	2,940,000	2,939,177	0	0	0	0	0	0	2,939,177	0	18,375	18,375	0	09/01/2030	1FE
48128B-AG-6	JP MORGAN CHASE & CO PERPETUAL		07/14/2020	Various		1,466,831	1,622,000	1,574,750	0	0	0	0	0	0	1,574,750	0	(107,919)	(107,919)	35,630	01/01/9999	2FE
48262*-AA-0	KEURIG DR PEPPER INC		09/15/2020	Various		291,741	291,741	291,741	291,741	0	0	0	0	0	291,741	0	0	0	2,715	12/31/2034	2Z
485170-BD-5	KANSAS CITY SOUTHERN		09/02/2020	MSDW		4,186,360	4,000,000	3,996,560	3,996,681	0	13	0	13	0	3,996,694	0	189,666	189,666	34,819	11/15/2029	2FE
485170-BE-3	KANSAS CITY SOUTHERN		08/03/2020	MITSUBISHI		1,492,577	1,400,000	1,621,550	0	0	(165)	0	(165)	0	1,621,385	0	(128,808)	(128,808)	13,922	05/01/2050	2FE
48730P-AB-6	KEENAN DEV ASSOC OF TENN		07/15/2020	Redemption 100.0000		267,954	267,954	308,602	303,278	0	(35,324)	0	(35,324)	0	267,954	0	0	0	21,436	07/15/2028	1FE
491674-BE-6	KENTUCKY UTILITIES		08/01/2020	Various		25,000,000	25,000,000	25,048,767	25,001,727	0	(1,727)	0	(1,727)	0	25,000,000	0	0	0	203,125	11/01/2020	1FE
49326E-EH-2	KEYCORP		09/18/2020	KEYBANC		5,789,150	5,000,000	4,996,700	4,997,212	0	116	0	116	0	4,997,328	0	791,822	791,822	82,424	10/29/2025	2FE
49446R-AL-3	KIMCO REALTY		08/25/2020	Various		30,000,000	30,000,000	30,031,731	30,013,636	0	(8,452)	0	(8,452)	0	30,005,184	0	(5,184)	(5,184)	1,222,319	05/01/2021	2FE
49456B-AP-6	KINDER MORGAN		09/18/2020	MARKET AXESS		1,965,523	1,700,000	1,857,114	0	0	(11,984)	0	(11,984)	0	1,845,130	0	120,393	120,393	77,364	03/01/2028	2FE
49725V-AB-8	KIOWA POWER		09/30/2020	Redemption 100.0000		78,053	78,053	78,445	78,285	0	(232)	0	(232)	0	78,053	0	0	0	3,358	03/30/2021	2FE
49727@-AB-3	KIRBY		09/15/2020	Redemption 100.0000		61,046	61,046	61,046	61,046	0	0	0	0	0	61,046	0	0	0	1,795	03/15/2042	2
50077L-AL-0	KRAFT HEINZ FOOD		08/04/2020	BNP PARIBAS		5,853,750	5,000,000	5,386,500	5,383,991	0	(11,047)	0	(11,047)	0	5,372,944	0	480,806	480,806	264,306	07/15/2035	3FE
50117W-AA-2	KCOT 2020-1A A1		09/15/2020	Paydown		4,964,981	4,964,981	4,964,981	4,964,981	0	0	0	0	0	4,964,981	0	0	0	19,113	05/17/2021	1Z
50188F-AD-7	LG&E & KU ENERGY		08/15/2020	Various		26,667,000	26,667,000	26,458,197	26,651,802	0	6,547	0	6,547	0	26,658,350	0	8,650	8,650	400,003	11/15/2020	2FE
513272-AA-2	LAMB WESTON HOLDINGS		08/12/2020	JP MORGAN		220,946	212,000	212,000	212,000	0	0	0	0	0	212,000	0	8,946	8,946	7,708	11/01/2024	3FE
513272-AB-0	LAMB WESTON HOLDINGS		08/12/2020	Various		2,096,910	2,002,000	2,018,445	2,016,655	0	(1,743)	0	(1,743)	0	2,014,912	0	81,997	81,997	76,164	11/01/2026	3FE
51802@-AA-9	BANK OF AMERICA BATAVIA ILLINOIS		09/15/2020	Redemption 100.0000		56,334	56,334	56,334	56,334	0	0	0	0	0	56,334	0	0	0	2,074	08/15/2025	1
521615-AA-2	LEA POWER PARTNERS LLC		09/15/2020	Redemption 100.0000		150,734	150,734	152,555	152,458	0	(1,724)	0	(1,724)	0	150,734	0	0	0	7,389	06/15/2033	3FE
52465#-BC-8	HOME DEPOT		09/15/2020	Redemption 100.0000		73,786	73,786	82,878	78,295	0	(4,509)	0	(4,509)	0	73,786	0	0	0	3,643	01/15/2032	1
52465#-BD-6	HOME DEPOT		09/15/2020	Redemption 100.0000		74,408	74,408	79,330	76,893	0	(2,485)	0	(2,485)	0	74,408	0	0	0	3,674	12/15/2031	1
52467@-AT-2	WAL-MART SAN ANTONIO TEXAS		09/15/2020	Redemption 100.0000		60,076	60,076	60,076	60,076	0	0	0	0	0	60,076	0	0	0	2,376	11/15/2022	1
52467@-BF-1	WAL-MART FARMINGTON HILLS MICHIGAN		09/15/2020	Redemption 100.0000		133,388	133,388	138,770	135,013	0	(1,625)	0	(1,625)	0	133,388	0	0	0	5,539	11/15/2023	1
52467@-BK-0	WAL-MART SEATTLE & MURRAY UTAH		08/10/2020	Redemption 100.0000		653,158	653,158	649,919	652,643	0	515	0	515	0	653,158	0	0	0	34,846	08/10/2021	1
52467@-BR-5	LOWES MONROEVILLE PENNSYLVANIA		08/25/2020	Redemption 100.0000		224,497	224,497	235,572	229,101	0	(4,604)	0	(4,604)	0	224,497	0	0	0	3,556	06/25/2029	1
52467@-BT-1	LOWES LAKE PARK FLORIDA		09/25/2020	Redemption 100.0000		115,087	115,087	114,792	115,001	0	85	0	85	0	115,087	0	0	0	4,497	08/25/2023	2
52467@-BV-6	TARGET MT KISCO NEW YORK		09/15/2020	Redemption 100.0000		150,211	150,211	156,709	153,995	0	(3,784)	0	(3,784)	0	150,211	0	0	0	6,394	11/15/2034	1
52468#-AB-8	HOME DEPOT FLEMINGTON NEW JERSEY		09/15/2020	Redemption 100.0000		108,579	108,579	116,681	110,466	0	(1,887)	0	(1,887)	0	108,579	0	0	0	5,303	01/15/2023	1
52523K-AH-7	LXS 2006-17 WF42		09/01/2020	Paydown		435,669	446,863	364,975	385,501	0	50,168	0	50,168	0	435,669	0	0	0	7,383	11/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
526057-BZ-6	LENNAR		08/12/2020	CITICORP		2,150,000	2,000,000	1,952,500	1,963,046	0	4,789	0	4,789	0	1,967,835	0	182,165	182,165	71,000	04/30/2024	3FE
526107-AE-7	LENNOX INTERNATIONAL		08/31/2020	CITICORP		135,274	134,000	133,877	0	0	2	0	2	0	133,878	0	1,396	1,396	161	08/01/2025	2FE
526107-AF-4	LENNOX INTERNATIONAL		07/22/2020	SUNTRUST		150,542	149,000	148,560	0	0	0	0	0	0	148,560	0	1,982	1,982	0	08/01/2027	2FE
53948K-AA-7	LPSLT 2020-2GF A		09/20/2020	Paydown		583,280	583,280	588,391	0	0	(5,111)	0	(5,111)	0	583,280	0	0	0	1,682	07/20/2047	1FE
539830-BE-8	LOCKHEED MARTIN		07/15/2020	BARCLAYS		4,390,440	4,000,000	3,988,560	3,993,612	0	635	0	635	0	3,994,248	0	396,192	396,192	101,822	03/01/2025	1FE
539830-BQ-1	LOCKHEED MARTIN		08/12/2020	MITSUBISHI		5,022,950	4,563,000	4,523,439	0	0	83	0	83	0	4,523,521	0	499,429	499,429	29,812	06/15/2050	1FE
54627R-AD-2	LCDA 2010-ELL A4		08/01/2020	Paydown		625,798	625,798	631,766	629,070	0	(3,273)	0	(3,273)	0	625,798	0	0	0	24,751	08/01/2024	1FE
54627R-AK-6	LCDA 2014-ELL A2		08/01/2020	Paydown		405,932	405,932	405,647	405,764	0	168	0	168	0	405,932	0	0	0	7,553	08/01/2028	1FE
54864@-AA-8	LOWES BROOKLYN NEW YORK		09/15/2020	Redemption 100.0000		318,425	318,425	326,147	321,416	0	(2,990)	0	(2,990)	0	318,425	0	0	0	4,901	05/15/2029	2
548661-DP-9	LOWES		08/05/2020	MARKET AXESS		4,523,800	4,000,000	3,993,840	3,995,193	0	331	0	331	0	3,995,524	0	528,276	528,276	94,378	05/03/2027	2FE
54868#-AA-2	LOWES SANTA MARIA CALIFORNIA		09/15/2020	Redemption 100.0000		80,433	80,433	81,232	81,145	0	(712)	0	(712)	0	80,433	0	0	0	1,867	06/15/2042	2
55056*-AA-5	LUTHER VILLAGE		09/15/2020	Redemption 100.0000		50,174	50,174	50,174	50,174	0	0	0	0	0	50,174	0	0	0	1,529	11/15/2049	1PL
55056*-AB-3	LUTHER VILLAGE		09/15/2020	Redemption 100.0000		35,154	35,154	35,154	35,154	0	0	0	0	0	35,154	0	0	0	829	11/15/2049	1
55388P-AB-6	MVWOT 2015-1A B		09/20/2020	Paydown		36,329	36,329	36,322	36,325	0	4	0	4	0	36,329	0	0	0	720	12/20/2032	2FE
553891-AA-0	MVWOT 2014-1A A		09/20/2020	Paydown		51,446	51,446	51,431	51,441	0	5	0	5	0	51,446	0	0	0	774	09/22/2031	1FE
553891-AB-8	MVWOT 2014-1A B		09/20/2020	Paydown		94,318	94,318	94,304	94,313	0	5	0	5	0	94,318	0	0	0	1,702	09/22/2031	2FE
553893-AA-6	MVWOT 2013-1A A		08/20/2020	Paydown		324,979	324,979	324,967	324,968	0	11	0	11	0	324,979	0	0	0	4,955	04/22/2030	1FE
553896-AC-5	MVWOT 2017-1A C		09/20/2020	Paydown		285,313	285,313	278,162	285,249	0	7,149	7,085	64	0	285,313	0	0	0	3,904	12/20/2034	2FE
55396#-AA-0	MANKATO ENERGY CENTER		09/30/2020	Redemption 100.0000		329,513	329,513	329,513	0	0	0	0	0	0	329,513	0	0	0	1,858	05/31/2039	2Z
55400D-AC-5	MVWOT 2019-2A C		09/20/2020	Paydown		251,629	251,629	223,629	251,547	0	27,999	27,917	82	0	251,629	0	0	0	1,660	10/20/2038	2FE
571903-AL-7	MARRIOTT INTERNATIONAL		07/30/2020	Various		20,000,000	20,000,000	19,981,866	20,000,762	0	(5,731)	0	(5,731)	0	19,995,031	0	4,969	4,969	534,375	10/15/2020	2FE
576434-YS-7	MALT 2004-12 6A4		09/01/2020	Paydown		1,439	1,439	1,427	1,426	0	13	0	13	0	1,439	0	0	0	18	12/25/2034	1FM
57643L-LC-8	MABS 2005-AB1 A4		09/01/2020	Paydown		417,609	417,609	417,584	415,929	1,680	0	0	1,680	0	417,609	0	0	0	3,507	11/25/2035	1FM
57643M-JF-2	MASTR 2004-11 4A4		09/01/2020	Paydown		208,579	208,579	210,143	209,716	0	(1,137)	0	(1,137)	0	208,579	0	0	0	2,793	12/25/2034	1FM
57643M-JV-7	MASTR 2004-11 B1		09/01/2020	Paydown		0	438,423	176,788	205,238	0	(205,238)	0	(205,238)	0	0	0	0	0	6,439	12/25/2034	1FM
57772K-AB-7	MAXIM INTEGRATED PRODUCT		07/09/2020	Various		10,052,796	9,574,000	9,487,295	9,517,322	0	2,270	0	2,270	0	9,519,592	0	533,204	533,204	105,912	03/15/2023	2FE
579780-AQ-0	MCCORMICK & CO		09/02/2020	CITICORP		10,288,975	9,500,000	9,523,545	0	0	(930)	0	(930)	0	9,522,615	0	766,360	766,360	91,042	04/15/2030	2FE
581557-BE-4	MCKESSON		08/13/2020	Various		30,039,000	27,375,000	27,375,000	27,375,000	0	0	0	0	0	27,375,000	0	2,664,000	2,664,000	956,223	03/15/2024	2FE
58155Q-AG-8	MCKESSON		09/30/2020	ATHENE A & L		10,475,730	10,000,000	9,994,070	9,996,014	0	598	0	598	0	9,996,611	0	479,119	479,119	154,375	03/15/2023	2FE
58571L-AA-8	MTEL 2019-1A A		09/15/2020	Paydown		1,122	1,122	1,153	0	0	(31)	0	(31)	0	1,122	0	0	0	4	04/15/2049	1FE
589929-5V-6	MLCC 2003-G A1		09/25/2020	Paydown		17,396	17,396	16,069	17,396	0	1,327	1,327	0	0	17,396	0	0	0	36	01/25/2029	1FM
59020U-NZ-4	MLCC 2004-G A1		09/25/2020	Paydown		14,935	14,935	14,964	14,935	0	0	0	0	0	14,935	0	0	0	151	01/25/2030	1FM
59020U-SM-8	MLCC 2005-A2 A5		09/01/2020	Paydown		263,357	263,357	263,686	263,522	0	(165)	0	(165)	0	263,357	0	0	0	4,498	02/25/2035	1FM
59156R-BF-4	METLIFE		07/15/2020	MARKET AXESS		8,784,643	8,276,000	8,321,584	8,290,616	0	(2,622)	0	(2,622)	0	8,287,994	0	496,649	496,649	148,549	12/15/2022	1FE
59549W-AC-7	MDST 11 M2		09/15/2020	Paydown		25,981	25,981	25,981	25,981	0	0	0	0	0	25,981	0	0	0	420	07/15/2038	5FE
59982V-AA-7	MCSLT 2019-2GS A		09/20/2020	Paydown		584,476	584,476	584,437	584,437	0	40	0	40	0	584,476	0	0	0	14,480	07/20/2043	1FE
60855R-AJ-9	MOLINA HEALTHCARE		09/09/2020	BARCLAYS		486,450	470,000	470,000	0	0	0	0	0	0	470,000	0	16,450	16,450	5,655	06/15/2028	4FE
609207-AS-4	MONDELEZ INTERNATIONAL		07/22/2020	MARKET AXESS		2,336,286	2,243,000	2,237,819	2,238,016	0	240	0	240	0	2,238,257	0	98,030	98,030	13,372	04/13/2023	2FE
615394-AM-5	MOOG		09/09/2020	JANE STREET ES		816,402	789,000	789,000	789,000	0	0	0	0	0	789,000	0	27,402	27,402	24,963	12/15/2027	3FE
61690F-AL-7	MSBAM 2015-C22 A		07/23/2020	JP MORGAN		1,109,496	1,045,000	1,086,228	0	0	(4,093)	0	(4,093)	0	1,082,135	0	27,361	27,361	18,214	04/15/2048	1FE
61690F-AM-5	MSBAM 2015-C22 A4		09/14/2020	Various		22,443,162	20,565,000	20,870,071	20,731,050	0	(24,328)	0	(24,328)	0	20,706,723	0	1,736,439	1,736,439	538,238	04/15/2048	1FM
61690Q-AD-1	MSBAM 2015-C23 A3		09/01/2020	Paydown		870,274	870,274	879,001	846,637	0	(4,422)	0	(4,422)	0	870,274	0	0	0	11,704	07/15/2050	1FM
617445-CJ-8	MSC 1996-1 B3		08/01/2020	Paydown		281	281	157	277	0	124	120	4	0	281	0	0	0	13	01/25/2027	1FM
617446-8L-6	MORGAN STANLEY		08/31/2020	MSDW		330,131	306,000	306,000	0	0	0	0	0	0	306,000	0	24,131	24,131	5,047	01/22/2031	1FE
617446-8P-7	MORGAN STANLEY		07/22/2020	MSDW		317,100	272,000	272,000	0	0	0	0	0	0	272,000	0	45,100	45,100	3,120	04/01/2031	1FE
617458-AG-9	MSC 2011-C1 A4		09/01/2020	Paydown		3,333,569	3,333,569	3,447,515	3,333,796	0	(227)	0	(227)	0	3,333,569	0	0	0	41,051	09/15/2047	1FM
61945L-AA-1	MSAIC 2019-2A A		09/20/2020	Paydown		2,253,886	2,253,886	2,259,447	2,024,484	0	(5,562)	0	(5,562)	0	2,253,886	0	0	0	38,871	09/20/2040	1FE
61946C-AA-0	MSAIC 2019-1A		09/20/2020	Paydown		1,894,507	1,894,507	1,891,365	1,713,508	0	3,143	0	3,143	0	1,894,507	0	0	0	43,525	12/21/2043	1FE
61946E-AA-6	MSAIC 2017-1A A		09/20/2020	Paydown		75,064	75,064	75,043	75,049	0	16	0	16	0	75,064	0	0	0	2,225	06/20/2042	1FE
61946F-AA-3	MSAIC 2018-1A A		09/20/2020	Paydown		1,077,531	1,077,531	1,077,475	1,077,477	0	54	0	54	0	1,077,531	0	0	0	23,024	06/22/2043	1FE
61946G-AA-1	MSAIC 2017-2A A		09/20/2020	Paydown		265,634	265,634	265,599	265,600	0	34	0	34	0	265,634	0	0	0	4,651	06/22/2043	1FE
61946L-AA-0	MSAIC 2018-2GS A		09/20/2020	Paydown		891,342	891,342	892,824	660,147	0	(1,483)	0	(1,483)	0	891,342	0	0	0	18,303	02/22/2044	1FE
62544@-AA-9	MULTICARE HEALTH SYSTEM		09/10/2020	Redemption 100.0000		386,469	386,469	386,469	0	0	0	0	0	0	386,469	0	0	0	62,498	04/10/2041	1Z
62848B-AC-5	MVWOT 2018-1A C		09/20/2020	Paydown		487,471	487,471	477,797	487,466	0	9,673	9,668	5	0	487,471	0	0	0	8,877	01/21/2036	2FE
62912X-AF-1	NGPL PIPECO		07/30/2020	JP MORGAN		1,109,110	1,000,000	1,013,750	1,011,936	0	(214)	0	(214)	0	1,011,723	0	97,387	97,387	22,750	08/15/2027	2FE
62942Q-BQ-5	NRART 2019-T1 AT1		08/25/2020	Paydown		9,000,000	9,000,000	8,998,991	8,999,112	0	888	0	888	0	9,000,000	0	0	0	161,875	07/15/2052	1FE
62942Q-BR-3	NRART 2019-T1 BT1		08/25/2020	Paydown		5,111,000	5,111,000	5,110,838	5,110,862	0	138	0	138	0	5,111,000	0	0	0	100,800	07/15/2052	1FE
62942Q-BS-1	NRART 2019-T1 CT1		08/25/2020	Paydown		6,143,000	6,143,000	6,141,270	6,141,513	0	1,487	0	1,487	0	6,143,000	0	0	0	124,993	07/15/2052	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
62942Q-BT-9	NRART 2019-T1 DT1		08/25/2020	Paydown		9,500,000	9,500,000	9,498,734	9,498,988	0	1,012	0	1,012	0	9,500,000	0	0	0	150,313	07/15/2052	2FE
62942Q-CB-7	NRART 2019-T3 BT3		09/15/2020	Paydown		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	61,628	09/15/2052	1FE
62942Q-CC-5	NRART 2019-T3 CT3		09/15/2020	Paydown		3,000,000	3,000,000	2,999,996	2,999,996	0	4	0	4	0	3,000,000	0	0	0	49,676	09/15/2052	1FE
62942Q-CD-3	NRART 2019-T3 DT3		09/15/2020	Paydown		7,000,000	7,000,000	6,999,987	6,999,987	0	13	0	13	0	7,000,000	0	0	0	122,216	09/15/2052	2FE
62944T-AF-2	NVR		09/17/2020	SIG		1,571,756	1,441,000	1,438,262	0	0	60	0	60	0	1,438,322	0	133,435	133,435	16,451	05/15/2030	2FE
62954R-AA-4	NYU HOSPITALS CENTER		09/11/2020	MARKET AXESS		23,990	23,000	23,000	0	0	0	0	0	0	23,000	0	990	990	477	07/01/2055	1FE
637071-AJ-0	NATIONAL OILWELL VARCO		08/06/2020	Various		11,265,013	10,965,000	10,829,780	10,874,740	0	17,970	0	17,970	0	10,892,711	0	282,282	282,282	290,179	12/01/2022	2FE
63967@-AA-5	NEBRASKA MEDICINE		09/15/2020	Redemption 100.0000		67,752	67,752	67,752	0	0	0	0	0	0	67,752	0	0	0	1,467	01/15/2049	1
64352V-GW-5	NCHET 2004-A AI19		09/01/2020	Paydown		2,600	2,600	163	163	0	0	0	0	0	163	0	2,437	2,437	70	08/25/2034	1FM
64352V-MN-8	NCHET 2005-A A4W		09/01/2020	Paydown		342,988	342,988	342,987	342,987	0	1	0	1	0	342,988	0	0	0	3,683	08/25/2035	1FM
651639-AY-2	NEWMONT MINING		08/13/2020	GOLDMAN SACHS		5,782,535	5,500,000	5,450,940	0	0	1,656	0	1,656	0	5,452,596	0	329,939	329,939	51,219	10/01/2030	2FE
65444#-AA-1	MARSH & MCLENNAN WESTLAKE OHIO		09/11/2020	Redemption 100.0000		201,302	201,302	201,302	201,302	0	0	0	0	0	201,302	0	0	0	4,685	07/11/2024	1
65473Q-AX-1	NISOURCE FINANCE		08/27/2020	Call 144.0740		24,493	17,000	16,952	16,955	0	(1)	0	(1)	0	16,954	0	46	46	8,711	06/15/2041	2FE
65473Q-BA-0	NISOURCE FINANCE		08/19/2020	Various		10,825,800	10,000,000	9,679,750	9,886,277	0	15,806	0	15,806	0	9,902,083	0	97,917	97,917	1,118,828	02/15/2023	2FE
65478H-AD-0	NAROT 2017-C A3		09/15/2020	Paydown		2,203,999	2,203,999	2,212,781	2,211,771	0	(7,772)	0	(7,772)	0	2,203,999	0	0	0	11,583	04/18/2022	1FE
655663-C#-7	NORDSON		07/26/2020	Various		6,250,000	6,250,000	6,262,000	6,261,497	0	(11,497)	0	(11,497)	0	6,250,000	0	0	0	137,054	07/26/2025	2
655663-D*-0	NORDSON		07/26/2020	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,300	07/26/2024	2
655663-D@-8	NORDSON		07/26/2020	Redemption 100.0000		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	62,880	07/26/2021	2
655844-BJ-6	NORFOLK SOUTHERN RAILWAY		08/25/2020	US BANCORP		775,710	750,000	765,825	0	0	(3,958)	0	(3,958)	0	761,867	0	13,843	13,843	20,375	04/01/2022	2FE
67066G-AF-1	NVIDIA CORP		08/17/2020	Various		9,507,565	8,500,000	8,468,465	8,468,732	0	501	0	501	0	8,469,234	0	1,038,331	1,038,331	83,838	04/01/2030	1FE
67079B-AC-4	NUTRITION & BIOSCIENCES		09/10/2020	CSFB		331,221	328,000	327,997	0	0	0	0	0	0	327,997	0	3,224	3,224	0	10/15/2027	2FE
67090U-AB-9	THOR 2018 A		09/09/2020	Paydown		711,671	711,671	711,504	711,518	0	153	0	153	0	711,671	0	0	0	15,981	02/09/2030	1PL
67090U-AC-7	THOR 2018 B		09/09/2020	Paydown		588,467	588,467	588,458	588,460	0	7	0	7	0	588,467	0	0	0	14,659	02/09/2030	2PL
67090U-AD-5	THOR 2018 C		09/09/2020	Paydown		407,079	407,079	372,563	382,727	0	34,239	9,887	24,352	0	407,079	0	0	0	9,275	02/09/2030	3FE
674599-CE-3	OCCIDENTAL PETROLEUM		09/01/2020	Call 91.7500		811,070	884,000	881,693	883,338	0	70	0	70	0	883,409	0	0	0	(15,144)	02/15/2023	3FE
674599-DN-2	OCCIDENTAL PETROLEUM		07/29/2020	CITICORP		404,390	436,000	516,982	509,997	0	(1,695)	0	(1,695)	0	508,302	0	(103,912)	(103,912)	9,628	10/15/2026	3FE
67575N-BM-4	OMART 2019-T1 BT1		08/15/2020	Paydown		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	9,318	08/15/2050	1FE
67575N-BN-2	OMART 2019-T1 CT1		08/15/2020	Paydown		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	31,852	08/15/2050	1FE
67575N-BP-7	OMART 2019-T1 DT1		08/15/2020	Paydown		2,250,000	2,250,000	2,249,999	2,249,999	0	1	0	1	0	2,250,000	0	0	0	32,039	08/15/2050	2FE
67591Y-AG-4	OCT38 2018-1A A3B		09/03/2020	Paydown		12,500,000	12,500,000	12,521,250	12,518,314	0	(18,314)	0	(18,314)	0	12,500,000	0	0	0	207,813	07/20/2030	1FE
68389X-AK-1	ORACLE		07/15/2020	Maturity		7,325,000	7,325,000	7,416,723	7,329,889	0	(4,889)	0	(4,889)	0	7,325,000	0	0	0	225,719	07/15/2020	1FE
68504L-AA-9	ONGLT 2016-A A		09/08/2020	Paydown		283,383	283,383	283,358	283,369	0	14	0	14	0	283,383	0	0	0	4,987	03/08/2029	1FE
68504L-AB-7	ONGLT 2016-A B		09/08/2020	Paydown		307,941	307,941	302,236	307,563	0	5,468	5,090	378	0	307,941	0	0	0	4,515	03/08/2029	2FE
68504R-AA-6	ONGLT 2014-AA A		09/09/2020	Paydown		1,000,782	1,000,782	1,000,607	1,000,741	0	42	0	42	0	1,000,782	0	0	0	16,865	07/09/2029	1FE
68504R-AB-4	ONGLT 2014-AA B		09/09/2020	Paydown		474,056	474,056	473,951	474,056	0	0	0	0	0	474,056	0	0	0	10,570	07/09/2029	2FE
68504T-AA-2	ONGLT 2015-AA A		09/08/2020	Paydown		115,906	115,906	115,887	115,899	0	7	0	7	0	115,906	0	0	0	2,231	09/08/2027	1FE
68504T-AB-0	ONGLT 2015-AA B		09/08/2020	Paydown		100,167	100,167	100,153	100,161	0	5	0	5	0	100,167	0	0	0	2,323	09/08/2027	2FE
68504U-AB-7	ONGLT 2019-A B		09/09/2020	Paydown		399,641	399,641	399,588	399,589	0	53	0	53	0	399,641	0	0	0	6,531	04/09/2038	1FE
68504U-AC-5	ONGLT 2019-A C		09/09/2020	Paydown		428,254	428,254	415,642	428,245	0	12,612	12,603	9	0	428,254	0	0	0	7,582	04/09/2038	2FE
68651*-AA-7	ORLANDO FUEL FACILITIES		09/01/2020	Redemption 100.0000		72,392	72,392	72,392	72,392	0	0	0	0	0	72,392	0	0	0	2,206	07/01/2037	2
688225-AH-4	OSHKOSH		07/22/2020	SUNTRUST		5,163,100	5,000,000	4,981,200	4,981,473	0	300	0	300	0	4,981,772	0	181,328	181,328	63,722	03/01/2030	2FE
693476-BL-6	PNC FINANCIAL SERVICES GROUP		08/11/2020	Maturity		6,000,000	6,000,000	6,003,930	0	0	(3,930)	0	(3,930)	0	6,000,000	0	0	0	131,250	08/11/2020	1FE
693506-AQ-0	PPG INDUSTRIES		07/23/2020	MARKET AXESS		211,642	200,000	223,000	201,801	0	(320)	0	(320)	0	201,481	0	10,161	10,161	4,300	05/01/2021	2FE
693680-AA-8	PSMC 2018-2 A1		09/01/2020	Paydown		341,384	341,384	345,865	344,463	0	(3,079)	0	(3,079)	0	341,384	0	0	0	3,044	06/25/2048	1FM
693680-AC-4	PSMC 2018-2 A3		09/01/2020	Paydown		5,120,761	5,120,761	5,036,748	5,085,422	0	35,339	0	35,339	0	5,120,761	0	0	0	73,322	06/25/2048	1FM
69371V-AA-5	PSMC 2018-1 A1		09/01/2020	Paydown		1,346,884	1,346,884	1,372,138	1,372,138	0	(25,254)	0	(25,254)	0	1,346,884	0	0	0	11,860	02/25/2048	1FE
69376B-AA-4	PACEF 2020-1A A		09/20/2020	Paydown		1,146,952	1,146,952	1,146,952	0	0	0	0	0	0	1,146,952	0	0	0	1,955	09/20/2055	1FE
69379@-AA-4	PT EDISON DC		09/15/2020	Redemption 100.0000		549,913	549,913	598,919	593,029	0	(43,116)	0	(43,116)	0	549,913	0	0	0	24,688	12/15/2028	2
70338P-AC-4	PATTERN ENERGY GROUP		08/12/2020	Call 102.9380		5,146,900	5,000,000	5,045,000	0	0	(1,139)	0	(1,139)	0	5,043,861	0	(43,861)	(43,861)	302,751	02/01/2024	3FE
703481-AC-5	PATTERSON UTI-ENERGY		08/25/2020	ROBERT BAIRD		136,120	166,000	172,179	0	0	(314)	0	(314)	0	171,865	0	(35,745)	(35,745)	6,697	11/15/2029	3FE
70450Y-AD-5	PAYPAL		08/13/2020	BARCLAYS		27,452,250	25,000,000	24,997,705	13,015,642	0	(652)	0	(652)	0	24,996,256	0	2,455,994	2,455,994	590,729	10/01/2026	2FE
70556@-AA-7	DUKE ENERGY FLORIDA		09/07/2020	Redemption 100.0000		97,594	97,594	97,594	97,594	0	0	0	0	0	97,594	0	0	0	3,899	01/07/2025	1
70556@-AB-5	DUKE ENERGY FLORIDA		09/26/2020	Redemption 100.0000		107,595	107,595	107,595	107,595	0	0	0	0	0	107,595	0	0	0	4,293	12/26/2024	1
709599-AV-6	PENSKE TRUCK LEASING		08/13/2020	Various		7,117,147	7,011,000	6,978,960	7,005,411	0	1,325	0	1,325	0	7,006,735	0	110,411	110,411	85,566	04/01/2021	2FE
714046-AG-4	PERKINELMER		09/22/2020	MARKET AXESS		2,221,960	2,000,000	1,993,400	1,993,743	0	233	0	233	0	1,993,976	0	227,984	227,984	34,650	09/15/2029	2FE
73019#-AA-0	UNION PACIFIC RAILROAD		09/13/2020	Redemption 100.0000		104,950	104,950	104,950	104,950	0	0	0	0	0	104,950	0	0	0	3,149	09/13/2027	1
73019#-AB-8	UNION PACIFIC RAILROAD		09/13/2020	Redemption 100.0000		108,900	108,900	108,900	108,900	0	0	0	0	0	108,900	0	0	0	3,267	09/13/2027	1
73019#-AC-6	UNION PACIFIC RAILROAD		09/13/2020	Redemption 100.0000		99,477	99,477	99,477	99,477	0	0	0	0	0	99,477	0	0	0	2,984	09/13/2027	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
731572-AB-9	RALPH LAUREN		07/21/2020	BNP PARIBAS		470,761	445,000	440,528	0	0	43	0	43	0	440,571	0	30,190	30,190	1,823	06/15/2030	1FE
73316P-JE-1	POPLR 2005-6 A4		09/01/2020	Paydown		426,967	426,967	426,967	426,280	687	0	0	687	0	426,967	0	0	0	4,370	01/25/2036	1FM
73557*-AA-2	WISCONSIN ELECTRIC POWER		09/15/2020	Redemption 100.0000		95,703	95,703	95,703	95,703	0	0	0	0	0	95,703	0	0	0	3,135	07/15/2030	1
74080@-AA-4	KROGER MCKINNEY TEXAS		09/15/2020	Redemption 100.0000		103,905	103,905	103,905	103,905	0	0	0	0	0	103,905	0	0	0	4,851	04/15/2021	2
74113M-AE-0	PART 2016-2A C		09/15/2020	Paydown		1,692,319	1,692,319	1,692,080	1,692,287	0	31	0	31	0	1,692,319	0	0	0	18,804	11/15/2022	1FE
74166M-AC-0	PRIME SECSRVC BRW		09/14/2020	CSFB		3,300,000	3,000,000	3,086,250	3,081,814	0	(7,685)	0	(7,685)	0	3,074,130	0	225,870	225,870	172,979	04/15/2026	3FE
74170*-AB-5	PRIME PROPERTY FUND		08/22/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	192,000	08/22/2020	1
742718-FF-1	PROCTER & GAMBLE		07/15/2020	GOLDMAN SACHS		5,236,548	4,826,000	4,818,327	0	0	365	0	365	0	4,818,691	0	417,857	417,857	36,785	03/25/2025	1FE
74340X-BK-6	PROLOGIS		08/12/2020	WELLS FARGO		3,388,230	3,000,000	3,210,844	0	0	(15,948)	0	(15,948)	0	3,194,895	0	193,335	193,335	84,771	10/01/2026	1FE
74340X-BL-4	PROLOGIS		08/11/2020	JP MORGAN		4,964,800	4,000,000	4,640,260	0	0	(33,851)	0	(33,851)	0	4,606,409	0	358,391	358,391	93,333	02/01/2029	1FE
74434U-CH-5	PHMS 1994-A 2B		09/01/2020	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/28/2024	1FM
744448-CD-1	PUBLIC SERVICE COLORADO		07/10/2020	Call 100.0000		10,000,000	10,000,000	9,959,300	9,997,638	0	169	0	169	0	9,997,807	0	2,193	2,193	48,889	11/15/2020	1FE
745867-AW-1	PULTEGROUP		09/10/2020	GOLDMAN SACHS		5,618,210	4,898,000	4,898,000	4,898,000	0	0	0	0	0	4,898,000	0	720,210	720,210	269,951	03/01/2026	3FE
74958E-AJ-5	RFMSI 2006-S12 3A1		09/01/2020	Paydown		137,323	137,323	130,342	130,342	0	0	0	0	0	130,342	0	6,981	6,981	1,535	12/25/2036	1FM
74979U-AA-3	SMBC RAIL		09/20/2020	Various		531,250	531,250	531,250	531,250	0	0	0	0	0	531,250	0	0	0	10,731	06/20/2026	1PL
75419T-AA-1	RATTLER MIDSTREAM		07/28/2020	GOLDMAN SACHS		385,398	366,000	366,000	0	0	0	0	0	0	366,000	0	19,398	19,398	915	07/15/2025	3FE
75513E-AT-8	RAYTHEON		08/13/2020	CITICORP		52,000,000	50,000,000	51,929,215	0	0	(157,541)	0	(157,541)	0	51,771,674	0	228,326	228,326	215,278	12/15/2022	2FE
75973L-AA-6	RENEW 2017-1A A		09/20/2020	Various		752,837	752,837	752,638	752,596	0	241	0	241	0	752,837	0	0	0	18,791	09/20/2052	1FE
759950-ES-3	RAMC 2004-4 MF4		09/01/2020	Paydown		0	68,642	3,413	0	0	0	0	0	0	0	0	0	0	713	02/25/2035	1FM
760761-AD-8	REPUBLIC SERVICES		09/10/2020	DIRECT		11,850,000	11,850,000	11,876,882	11,863,086	0	(3,076)	0	(3,076)	0	11,860,010	0	(10,010)	(10,010)	870,629	11/15/2021	2FE
761118-GV-4	RALI 2005-QS13 1A4		09/01/2020	Paydown		385,747	417,301	356,876	320,859	0	64,888	0	64,888	0	385,747	0	0	0	4,975	09/25/2035	1FM
76111X-ZR-7	RFMSI 2005-S7 A1		09/01/2020	Paydown		669	3,028	2,807	1,677	0	(1,008)	0	(1,008)	0	669	0	0	0	27	11/25/2035	1FM
76111X-ZY-2	RFMSI 2005-S7 A8		09/01/2020	Paydown		3,701	16,758	13,992	14,023	0	(10,322)	0	(10,322)	0	3,701	0	0	0	150	11/25/2035	1FM
76112B-DV-9	RAMP 2004-RS10 MI1		09/01/2020	Paydown		17,447	17,447	1,818	1,818	0	0	0	0	0	1,818	0	15,629	15,629	660	10/25/2034	1FM
76131V-A*-4	RETAIL PROPERTIES OF AMERICA		09/14/2020	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,135,420	06/30/2021	2
76132F-AB-3	RETAIL OPPORTUNITY INVESTMENTS PARTNERSHIP		07/15/2020	Various		6,912,530	7,026,000	6,951,001	6,986,920	0	894	0	894	0	6,987,814	0	(75,284)	(75,284)	165,501	12/15/2024	2FE
761713-BG-0	REYNOLDS AMERICA		09/17/2020	JP MORGAN		5,691,400	5,000,000	4,984,850	4,990,806	0	892	0	892	0	4,991,698	0	699,702	699,702	172,438	06/12/2025	2FE
76803@-AT-4	RIVER BEND FUEL SERVICES INC		08/15/2020	Maturity		11,000,000	11,000,000	10,881,006	10,959,254	0	40,746	0	40,746	0	11,000,000	0	0	0	371,800	08/15/2020	2
776696-AE-6	ROPER TECHNOLOGIES		07/07/2020	Various		3,990,798	3,800,000	3,822,141	3,811,039	0	(586)	0	(586)	0	3,810,452	0	180,346	180,346	17,813	11/15/2022	2FE
776743-AF-3	ROPER TECHNOLOGIES		07/28/2020	JP MORGAN		6,029,300	5,000,000	4,994,600	4,995,217	0	136	0	136	0	4,995,354	0	1,033,946	1,033,946	78,750	09/15/2028	2FE
776743-AH-9	ROPER TECHNOLOGIES		08/10/2020	Various		9,898,909	9,302,000	9,284,791	9,287,168	0	703	0	703	0	9,287,872	0	611,038	611,038	89,260	09/15/2024	2FE
78442F-ET-1	NAVIENT		08/13/2020	BOA ML		4,702,500	4,500,000	4,425,019	0	0	(14,749)	293,536	(308,285)	0	4,424,216	0	278,284	278,284	246,531	03/25/2024	3FE
78466L-AD-8	SSF SETTLEMENT FINANCE 2005-1 B		09/15/2020	Paydown		474,286	474,286	474,286	474,286	0	0	0	0	0	474,286	0	0	0	20,789	01/15/2042	1PL
78473N-AC-7	STARM 2007-1 2A1		09/01/2020	Paydown		462,346	481,783	356,242	287,471	0	174,875	0	174,875	0	462,346	0	0	0	5,486	02/25/2037	1FM
78477A-AA-5	STF FIRST MORTGAGE BOND 2007-A A		07/01/2020	Paydown		0	(566)	(300)	0	0	0	0	0	0	0	0	0	0	7	01/10/2037	6*
79548K-H8-4	SBM7 1999-2 B1		09/01/2020	Paydown		3,865	3,865	3,403	2,254	0	1,611	0	1,611	0	3,865	0	0	0	63	02/25/2029	1FM
79548K-H9-2	SBM7 1999-2 B2		09/01/2020	Paydown		1,842	1,842	1,593	971	0	871	0	871	0	1,842	0	0	0	80	02/25/2029	1FM
79548K-XP-8	SBM7 1997-HUD2 AWAC		09/01/2020	Paydown		8,766	8,766	14	14	0	0	0	0	0	14	0	8,752	8,752	0	07/25/2024	1FM
80285D-AE-9	SRT 2018-A A4		09/20/2020	Paydown		15,976,566	15,976,566	16,033,358	16,012,388	0	(35,823)	0	(35,823)	0	15,976,566	0	0	0	155,709	04/20/2022	1FE
808513-AD-7	CHARLES SCHWAB		07/22/2020	Maturity		38,000,000	38,000,000	38,122,080	37,998,437	0	1,563	0	1,563	0	38,000,000	0	0	0	1,001,250	07/22/2020	1FE
81211K-AV-2	SEALED AIR		09/11/2020	GOLDMAN SACHS		892,526	847,000	847,000	847,000	0	0	0	0	0	847,000	0	45,526	45,526	32,574	12/01/2022	3FE
81744F-DJ-3	SEMT 2004-8 A1		09/21/2020	Paydown		22,722	22,722	22,798	22,722	0	0	0	0	0	22,722	0	0	0	241	09/20/2034	1FM
81744F-GY-7	SEMT 2005-2 A1		09/20/2020	Paydown		36,162	36,162	36,162	36,162	0	0	0	0	0	36,162	0	0	0	324	03/20/2035	1FM
81745D-AE-1	SEMT 2013-9 A1		09/01/2020	Paydown		2,255,483	2,255,483	2,294,778	2,290,102	0	(34,620)	0	(34,620)	0	2,255,483	0	0	0	36,704	07/25/2043	1FM
81746C-BN-1	SEMT 2014-3 A9		09/01/2020	Paydown		1,776,953	1,776,953	1,745,301	1,750,787	0	26,165	0	26,165	0	1,776,953	0	0	0	24,635	10/25/2044	1FM
81747A-AG-0	SEMT 2019-1 A4		09/01/2020	Paydown		1,555,566	1,555,566	1,569,693	1,559,677	0	(4,111)	0	(4,111)	0	1,555,566	0	0	0	28,371	02/25/2049	1FM
81747W-AA-5	SEMT 2018-7 A1		09/01/2020	Paydown		672,277	672,277	674,798	674,570	0	(2,293)	0	(2,293)	0	672,277	0	0	0	17,492	09/25/2048	1FM
82085@-AA-2	SHAWS/SAINSBURY MANCHESTER NH		09/15/2020	Redemption 100.0000		181,343	181,343	193,822	192,943	0	(11,600)	0	(11,600)	0	181,343	0	0	0	8,195	02/15/2029	3
824348-BJ-4	SHERWIN-WILLIAMS		08/13/2020	BOA ML		7,253,035	6,582,000	6,812,107	0	0	(7,539)	0	(7,539)	0	6,804,567	0	448,467	448,467	98,163	08/15/2029	2FE
82652W-AB-4	SRFC 2016-2A B		09/20/2020	Paydown		39,148	39,148	39,145	39,147	0	1	0	1	0	39,148	0	0	0	729	07/20/2033	2FE
82652X-AA-4	SRFC 2016-1A A		09/20/2020	Paydown		114,245	114,245	114,225	114,241	0	4	0	4	0	114,245	0	0	0	1,612	03/21/2033	1FE
82652X-AB-2	SRFC 2016-1A B		09/20/2020	Paydown		65,006	65,006	64,991	65,001	0	4	0	4	0	65,006	0	0	0	1,590	03/21/2033	2FE
82652Y-AA-2	SRFC 2016-3A A		09/20/2020	Paydown		86,615	86,615	86,603	86,610	0	5	0	5	0	86,615	0	0	0	1,127	10/20/2033	1FE
82652Y-AB-0	SRFC 2016-3A B		09/20/2020	Paydown		160,857	160,857	160,551	160,850	0	302	295	7	0	160,857	0	0	0	2,373	10/20/2033	2FE
82653D-AA-7	SRFC 2018-2A A		09/20/2020	Paydown		926,795	926,795	936,352	564,773	0	(9,252)	0	(9,252)	0	926,795	0	0	0	11,220	06/20/2035	1FE
82653E-AB-3	SRFC 2019-1A B		09/20/2020	Paydown		310,371	310,371	310,303	310,310	0	61	0	61	0	310,371	0	0	0	7,144	01/20/2036	1FE
82653E-AC-1	SRFC 2019-1A C		09/20/2020	Paydown		1,008,706	1,008,706	1,008,640	1,008,651	0	55	0	55	0	1,008,706	0	0	0	25,593	01/20/2036	2FE
82653G-AC-6	SRFC 2018-3A C		09/20/2020	Paydown		209,530	209,530	209,526	209,526	0	4	0	4	0	209,530	0	0	0	5,848	09/20/2035	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
830867-AA-5	DELTA AIR LINES		09/18/2020	DEUTSCHE BANK		136,491	133,000	133,000	0	0	0	0	0	0	133,000	0	3,491	3,491	0	10/20/2025	2FE
83301#-AC-2	SNAFUEL		09/01/2020	Redemption 100.0000		116,742	116,742	116,742	116,742	0	0	0	0	0	116,742	0	0	0	2,678	09/01/2042	2
83416N-AA-1	SOLARCITY LMC SERIES LLC 2016-A A		09/20/2020	Paydown		120,005	120,005	121,059	120,692	0	(687)	0	(687)	0	120,005	0	0	0	5,760	09/20/2048	2FE
83546D-AF-5	SONIC 2018-1A A2		09/20/2020	Paydown		917	917	963	0	0	(47)	0	(47)	0	917	0	0	0	3	02/20/2048	2FE
835495-AK-8	SONOCO PRODUCTS		09/23/2020	MARKET AXESS		5,303,782	5,143,000	5,119,496	5,138,850	0	613	0	613	0	5,139,463	0	164,319	164,319	76,252	11/01/2021	2FE
841504-AB-9	SOUTHEAST SUPPLY		09/30/2020	CANTOR FITZGERALD		4,987,500	5,000,000	4,981,143	4,984,433	0	2,516	4,884	(2,368)	0	4,982,065	0	5,435	5,435	169,410	06/15/2024	3FE
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1 PASSTHRU TRUST		08/01/2020	Redemption 100.0000		125,644	125,644	125,644	125,644	0	0	0	0	0	125,644	0	0	0	7,727	08/01/2022	1FE
84610W-AB-1	LIFESTORAGE		08/13/2020	Various		10,908,350	10,000,000	9,955,613	9,964,006	0	1,003	0	1,003	0	9,965,009	0	943,341	943,341	216,319	07/01/2026	2FE
84860*-AB-9	NBA - SPIRITS OF ST LOUIS BASKETBALL CLUB		09/30/2020	Various		96,789	96,789	96,789	96,789	0	0	0	0	0	96,789	0	0	0	1,863	06/30/2036	2PL
848609-AA-1	NBA - SPIRITS OF ST LOUIS BASKETBALL CLUB		09/30/2020	Redemption 100.0000		60,925	60,925	60,925	60,925	0	0	0	0	0	60,925	0	0	0	2,260	06/30/2036	2PL
85172F-AN-9	SPRINGLEAF FINANCE		07/16/2020	BOA ML		4,330,000	4,000,000	4,098,790	4,089,872	0	(6,658)	0	(6,658)	0	4,083,213	0	246,787	246,787	241,458	03/15/2026	3FE
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		07/31/2020	Redemption 100.0000		62,361	62,361	62,361	62,361	0	0	0	0	0	62,361	0	0	0	2,315	04/30/2031	1PL
855244-AW-9	STARBUCKS		08/05/2020	CITICORP		13,435,246	12,720,000	12,645,461	0	0	2,553	0	2,553	0	12,648,014	0	787,232	787,232	115,275	03/12/2030	2FE
86175E-AA-5	SSCRF 2015-1A A		09/15/2020	Paydown		320,972	320,972	320,816	320,841	0	131	0	131	0	320,972	0	0	0	7,436	12/15/2054	1FE
86213C-AB-1	STR 2015-1A A2		09/20/2020	Paydown		860	860	891	0	0	(31)	0	(31)	0	860	0	0	0	3	04/20/2045	1FE
86360F-AA-7	SFS 2006-A A		09/15/2020	Paydown		118,417	118,417	118,417	118,417	0	0	0	0	0	118,417	0	0	0	2,526	01/15/2030	1FE
86360F-AB-5	SFS 2006-A B		09/15/2020	Paydown		28,078	28,078	28,078	28,078	0	0	0	0	0	28,078	0	0	0	736	01/15/2030	1FE
86361Y-AB-3	SFS 2006-B B		09/15/2020	Paydown		29,915	29,915	29,915	29,915	0	0	0	0	0	29,915	0	0	0	477	03/15/2038	1FE
86365F-AA-2	SFS 2010-A A		09/15/2020	Paydown		171,357	171,357	171,357	171,357	0	0	0	0	0	171,357	0	0	0	4,002	01/16/2046	1FE
86365L-AA-9	SFS 2010-B A		09/15/2020	Paydown		153,519	153,519	153,146	153,330	0	189	0	189	0	153,519	0	0	0	2,627	08/15/2036	1FE
86365L-AB-7	SFS 2010-B B		09/15/2020	Paydown		39,072	39,072	39,062	39,066	0	6	0	6	0	39,072	0	0	0	1,741	08/15/2036	1FE
863667-AN-1	STRYKER		07/27/2020	Various		10,218,260	9,000,000	8,941,320	8,963,250	0	891	0	891	0	8,964,142	0	1,254,118	1,254,118	112,778	03/15/2026	2FE
86614R-AN-7	SUMMIT MATERIALS		07/28/2020	JP MORGAN		152,943	149,000	149,000	0	0	0	0	0	0	149,000	0	3,943	3,943	0	01/15/2029	4FE
869504-AA-8	SPSS 2011-1A A		09/15/2020	Paydown		427,251	427,251	426,741	426,923	0	328	0	328	0	427,251	0	0	0	10,118	11/15/2058	1FE
869507-AA-1	SPSS 2017-1A A		09/15/2020	Paydown		126,145	126,145	126,098	126,105	0	40	0	40	0	126,145	0	0	0	2,319	01/15/2071	1FE
871829-BL-0	SYSCO		09/11/2020	GOLDMAN SACHS		617,555	486,000	484,989	0	0	16	0	16	0	485,005	0	132,550	132,550	13,093	04/01/2030	2FE
87236Y-AH-1	TD AMERITRADE HOLDING		08/11/2020	US BANCORP		14,442,220	13,000,000	13,080,510	13,073,359	0	(10,448)	0	(10,448)	0	13,062,911	0	1,379,309	1,379,309	422,500	04/01/2024	1FE
87264A-BH-7	T-MOBILE USA		08/25/2020	BARCLAYS		1,225,471	1,192,000	1,189,461	0	0	39	0	39	0	1,189,500	0	35,971	35,971	4,276	02/15/2028	2FE
87264A-BJ-3	T-MOBILE USA		08/13/2020	BOA ML		20,804,600	20,000,000	19,958,600	0	0	152	0	152	0	19,958,752	0	845,848	845,848	75,083	02/15/2031	2FE
87285#-AA-7	COSTCO WHOLESALE		09/15/2020	Redemption 100.0000		113,014	113,014	116,457	114,321	0	(1,306)	0	(1,306)	0	113,014	0	0	0	5,661	06/15/2027	1
87342R-AC-8	BELL 2016-1A A23		08/25/2020	Paydown		24,750	24,750	26,133	0	0	(1,383)	0	(1,383)	0	24,750	0	0	0	308	05/25/2046	2FE
87612B-BG-6	TARGA RESOURCES PARTNERS		08/12/2020	RBC		2,424,125	2,365,000	2,381,775	2,381,202	0	(1,504)	0	(1,504)	0	2,379,698	0	44,427	44,427	127,776	01/15/2028	3FE
879360-A#-2	TELEDYNE TECHNOLOGIES		09/15/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	265,000	09/15/2020	2
88031J-AB-2	TENASKA GEORGIA PARTNERS		08/01/2020	Various		853,750	853,750	995,895	980,867	0	(127,118)	0	(127,118)	0	853,750	0	0	0	80,481	02/01/2030	2FE
88031Q-AA-8	TENASKA VIRGINIA		09/30/2020	Redemption 100.0000		436,661	436,661	457,395	453,004	0	(16,343)	0	(16,343)	0	436,661	0	0	0	20,039	03/30/2024	2FE
88031R-AA-6	TENASKA ALABAMA		09/30/2020	Redemption 100.0000		185,332	185,332	191,750	190,141	0	(4,810)	0	(4,810)	0	185,332	0	0	0	8,514	03/30/2023	2FE
883556-BR-2	THERMO FISHER SCIENTIFIC		08/05/2020	US BANCORP		11,218,800	10,000,000	9,791,000	9,849,281	0	12,177	0	12,177	0	9,861,458	0	1,357,342	1,357,342	260,583	09/19/2026	2FE
883556-CF-7	THERMO FISHER SCIENTIFIC		08/05/2020	BOA ML		11,532,800	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	1,532,800	1,532,800	151,543	03/25/2025	2FE
88576N-AB-4	HENDR 2006-1A A2		09/15/2020	Paydown		150,644	150,644	150,567	150,613	0	31	0	31	0	150,644	0	0	0	2,062	03/15/2047	1FE
88576N-AM-0	HENDR 2007-2A A2		08/15/2020	Paydown		59,664	59,664	59,617	59,633	0	31	0	31	0	59,664	0	0	0	830	06/15/2048	1FE
88576P-AD-5	HENDR 2004-A A2		09/15/2020	Paydown		148,405	148,405	148,395	148,402	0	3	0	3	0	148,405	0	0	0	5,365	09/15/2045	1FE
88576U-AA-0	HENDR 2008-2A A		09/15/2020	Paydown		204,387	204,387	204,300	204,335	0	52	0	52	0	204,387	0	0	0	4,503	11/15/2037	1FE
88576X-AA-4	HENDR 2010-1A A		09/15/2020	Paydown		101,942	101,942	101,915	101,928	0	14	0	14	0	101,942	0	0	0	3,779	07/15/2059	1FE
88632A-AA-6	TBMLT 2018-3 A1		09/01/2020	Paydown		1,526,292	1,526,292	1,554,433	1,554,433	0	(28,141)	0	(28,141)	0	1,526,292	0	0	0	15,967	11/25/2048	1FE
88632A-AK-4	TBMLT 2018-3 A10		09/01/2020	Paydown		5,180,142	5,180,142	5,181,761	5,180,142	0	0	0	0	0	5,180,142	0	0	0	75,441	11/25/2048	1FM
88732J-BA-5	TIME WARNER CABLE		07/30/2020	TD (USA)		2,487,363	2,424,000	2,402,402	2,420,661	0	492	0	492	0	2,421,153	0	66,211	66,211	40,939	09/01/2021	3FE
887367-AA-8	TIMES SQUARE HOTEL TRUST		09/01/2020	Redemption 100.0000		89,780	89,780	99,843	98,270	0	(8,490)	0	(8,490)	0	89,780	0	0	0	5,107	08/01/2026	2FE
89054X-AC-9	TOPAZ SOLAR FARMS		09/30/2020	Various		644,879	644,879	674,717	673,926	0	(24,098)	0	(24,098)	0	649,828	0	(4,949)	(4,949)	36,498	09/30/2039	3FE
89054X-AD-7	TOPAZ SOLAR FARMS		09/30/2020	Various		166,244	166,244	168,425	168,261	0	(1,463)	0	(1,463)	0	166,798	0	(554)	(554)	7,892	09/30/2039	3FE
89231P-AB-4	TAOT 2018-D A2		09/15/2020	Paydown		2,342,526	2,342,526	2,342,526	0	0	0	0	0	0	2,342,526	0	0	0	29,002	08/15/2021	1FE
89233P-5T-9	TOYOTA MOTOR CREDIT		07/15/2020	US BANCORP		15,634,350	15,000,000	14,944,350	14,987,042	0	3,421	0	3,421	0	14,990,463	0	643,887	643,887	501,875	01/12/2022	1FE
89238K-AD-4	TAOT 2017-D A3		09/15/2020	Paydown		838,350	838,350	834,551	835,355	0	2,995	0	2,995	0	838,350	0	0	0	4,000	01/18/2022	1FE
89239R-AA-4	TAOT 2020-B A1		09/15/2020	Paydown		19,881,129	19,881,129	19,881,129	0	0	0	0	0	0	19,881,129	0	0	0	68,133	05/17/2021	1FE
89307#-AA-7	TRANS BAY CABLE		09/30/2020	Redemption 100.0000		287,093	287,093	287,093	287,093	0	0	0	0	0	287,093	0	0	0	6,302	06/30/2047	1PL
89832Q-AF-6	TRUIST FINANCIA		08/18/2020	Various		677,268	634,000	634,000	0	0	0	0	0	0	634,000	0	43,268	43,268	3,878	09/01/2079	2FE
901857-AB-8	TWO BROADWAY		09/15/2020	Redemption 100.0000		766,678	766,678	766,678	766,678	0	0	0	0	0	766,678	0	0	0	63,710	09/15/2029	1
90265E-AJ-9	UDR		07/21/2020	Various		13,223,040	12,000,000	11,963,459	11,979,313	0	2,161	0	2,161	0	11,981,474	0	18,526	18,526	1,698,040	07/01/2024	2FE
90273@-AA-7	UNIVERSITY OF IOWA CORALVILLE IOWA		09/15/2020	Redemption 100.0000		131,145	131,145	131,145	131,145	0	0	0	0	0	131,145	0	0	0	2,790	03/15/2036	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 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
90363@-AA-8	USTA NATIONAL TENNIS CENTER		07/08/2020	Redemption 100.0000		150,565	150,565	150,565	150,565	0	0	0	0	0	150,565	0	0	0	4,683	09/08/2024	1FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER		07/08/2020	Various		286,154	286,154	286,154	286,154	0	0	0	0	0	286,154	0	0	0	11,675	09/08/2039	1FE
904764-BH-9	UNILEVER CAPITAL		08/13/2020	BOA ML		37,349,550	35,000,000	34,684,650	34,693,207	0	18,217	0	18,217	0	34,711,423	0	2,638,127	2,638,127	704,497	09/06/2029	1FE
90783V-AA-3	UNION PACIFIC RAILROAD 2005 PASS THRU		07/02/2020	Various		1,177	1,177	1,195	1,192	0	(15)	0	(15)	0	1,177	0	0	0	45	01/02/2029	1FE
90783W-AA-1	UNION PACIFIC RAILROAD 2006 PASS THRU		07/02/2020	Redemption 100.0000		1,152	1,152	1,152	1,152	0	0	0	0	0	1,152	0	0	0	68	07/02/2030	1FE
914886-AE-6	UNIV OF SOUTHERN CALIFORNIA		07/01/2020	JP MORGAN		100,784	95,000	95,000	0	0	0	0	0	0	95,000	0	5,784	5,784	1,066	10/01/2050	1FE
91529Y-AH-9	UNUM GROUP		09/15/2020	Maturity		28,965,000	28,965,000	29,896,457	29,029,173	0	(64,173)	0	(64,173)	0	28,965,000	0	0	0	1,207,406	09/15/2020	2FE
91533B-AF-7	UPJOHN INC		09/02/2020	Various		997,646	908,000	905,639	0	0	(35)	0	(35)	0	905,604	0	92,042	92,042	7,153	06/22/2050	2FE
91679R-AA-7	UPSPT 2020-ST3 A		09/20/2020	Paydown		25,469	25,469	25,437	0	0	32	0	32	0	25,469	0	0	0	71	04/20/2028	2FE
91680B-AA-9	UPSPT 2020-ST2 A		09/20/2020	Paydown		28,023	28,023	27,988	0	0	35	0	35	0	28,023	0	0	0	82	03/20/2028	2FE
918204-BA-5	VF CORP		08/13/2020	Various		25,997,635	24,500,000	24,457,615	0	0	2,121	0	2,121	0	24,459,736	0	1,537,899	1,537,899	186,200	04/23/2025	1FE
918286-AC-9	VSTNA 2018-A C		09/20/2020	Paydown		743,004	743,004	730,440	742,907	0	12,565	12,468	97	0	743,004	0	0	0	13,685	02/20/2036	2FE
918288-AC-5	VSTNA 2017-A C		09/20/2020	Paydown		544,550	544,550	531,173	544,549	0	13,377	13,376	1	0	544,550	0	0	0	7,909	03/20/2035	2FE
918290-AA-5	VSTNA 2016-A A		09/01/2020	Paydown		397,428	397,428	397,408	397,408	0	20	0	20	0	397,428	0	0	0	6,728	07/20/2033	1FE
918290-AB-3	VSTNA 2016-A B		09/01/2020	Paydown		211,554	211,554	209,191	211,358	0	2,370	2,174	196	0	211,554	0	0	0	2,985	07/20/2033	2FE
91845#-AA-2	VERIZON COMMUNICATIONS		09/15/2020	Redemption 100.0000		160,454	160,454	160,454	160,454	0	0	0	0	0	160,454	0	0	0	4,079	05/15/2035	2
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		09/15/2020	Various		291,957	291,957	291,957	291,957	0	0	0	0	0	291,957	0	0	0	7,060	08/15/2036	2
92348R-AA-6	VZOT 2017-3A A1A		09/20/2020	Paydown		2,129,543	2,129,543	2,111,985	2,120,215	0	9,327	0	9,327	0	2,129,543	0	0	0	10,744	04/20/2022	1FE
92349F-AA-1	VZOT 2018-1A A1A		09/20/2020	Paydown		4,783,170	4,783,170	4,796,042	4,794,306	0	(11,135)	0	(11,135)	0	4,783,170	0	0	0	33,233	09/20/2022	1FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY		09/30/2020	Various		168,968	168,968	168,968	168,968	0	0	0	0	0	168,968	0	0	0	5,038	06/30/2030	1PL
92890H-AE-2	WEA FINANCE		09/05/2020	Call 100.0000		4,043,000	4,043,000	4,029,133	4,040,604	0	1,993	0	1,993	0	4,042,597	0	403	403	120,448	10/05/2020	1FE
92914R-AY-8	VOYA 2014-4A A1RA		07/14/2020	Paydown		59,126	59,126	57,710	40,352	0	1,416	0	1,416	0	59,126	0	0	0	1,118	07/14/2031	1FE
929160-AZ-2	VULCAN MATERIALS		08/25/2020	Various		17,029,100	15,000,000	14,958,300	0	0	352	0	352	0	14,958,652	0	2,070,448	2,070,448	140,000	06/01/2030	2FE
929227-3N-4	WAMU 2003-S5 CB1		09/01/2020	Paydown		15,972	15,972	15,692	14,659	0	1,313	0	1,313	0	15,972	0	0	0	220	06/25/2033	1FM
92922F-GV-4	WAMU 2003-S11 2A7		09/01/2020	Paydown		142,373	142,373	137,078	139,619	0	2,754	0	2,754	0	142,373	0	0	0	5,567	11/25/2033	1FM
92922F-MG-0	WAMU 2004-S1 B1		09/01/2020	Paydown		77,911	77,911	78,130	78,130	0	(219)	0	(219)	0	77,911	0	0	0	1,118	03/25/2034	1FM
92922F-MQ-8	WAMU 2004-RS1 A5		09/25/2020	Paydown		51,250	51,250	50,818	51,250	0	0	0	0	0	51,250	0	0	0	833	11/25/2033	1FM
92922F-VK-1	WAMU 2004-S3 B1		09/01/2020	Paydown		39,823	39,823	39,484	39,574	0	249	0	249	0	39,823	0	0	0	541	07/25/2034	1FM
92922F-XJ-2	WAMU 2004-AR10 A1A		09/25/2020	Paydown		71,630	71,630	71,899	71,630	0	0	0	0	0	71,630	0	0	0	184	07/25/2044	1FM
92935V-AG-3	WFRBS 2011-C3 A4		09/01/2020	Paydown		1,692,924	1,692,924	1,701,074	1,691,711	0	1,213	0	1,213	0	1,692,924	0	0	0	27,241	03/15/2044	1FM
92968#-AA-1	WAL-MART RIO GRANDE NJ		09/15/2020	Redemption 100.0000		133,327	133,327	134,652	134,513	0	(1,186)	0	(1,186)	0	133,327	0	0	0	3,201	07/15/2037	1
93118@-AA-0	WAL-MART NORTH BRIDGE MASSACHUSETTS		09/15/2020	Redemption 100.0000		57,728	57,728	59,137	58,472	0	(745)	0	(745)	0	57,728	0	0	0	2,195	11/15/2031	1
93141#-AA-9	WALGREENS 5 WALGREENS PROPERTIES		09/15/2020	Redemption 100.0000		101,582	101,582	101,582	101,582	0	0	0	0	0	101,582	0	0	0	4,275	02/15/2028	2
931427-AH-1	WALGREENS BOOTS ALLIANCE		07/30/2020	SUSQUEHANNA INTL		8,717,190	7,850,000	7,838,007	7,840,958	0	69	0	69	0	7,841,027	0	876,163	876,163	62,146	11/18/2024	2FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE		07/27/2020	JANE STREET ES		5,473,600	5,000,000	4,898,100	4,925,087	0	1,628	0	1,628	0	4,926,715	0	546,885	546,885	114,042	06/01/2026	2FE
93267*-AA-1	WAL-MART 3 WAL-MART PROPERTIES		09/15/2020	Redemption 100.0000		265,465	265,465	265,465	265,465	0	0	0	0	0	265,465	0	0	0	5,877	07/15/2035	1
939336-3P-6	WMALT 2005-2 2A1		09/01/2020	Paydown		217,266	216,740	185,615	157,612	0	59,654	0	59,654	0	217,266	0	0	0	2,602	04/25/2035	1FM
939336-5E-9	WMALT 2005-3 2A1		09/01/2020	Paydown		254,221	246,911	225,048	211,419	0	42,802	0	42,802	0	254,221	0	0	0	8,904	05/25/2035	1FM
93934F-CS-9	WMALT 2005-8 2CB5		09/01/2020	Paydown		107,307	110,483	93,346	66,738	0	40,569	0	40,569	0	107,307	0	0	0	1,223	10/25/2035	1FM
93934F-EW-8	WMALT 2005-9 4A1		09/01/2020	Paydown		156,384	169,100	146,283	103,865	0	52,519	0	52,519	0	156,384	0	0	0	2,336	11/25/2035	1FM
93934N-AW-5	WMALT 2006-5 2CB7		09/01/2020	Paydown		282,083	339,473	251,685	244,569	0	37,514	0	37,514	0	282,083	0	0	0	5,454	07/25/2036	1FM
93936H-AE-6	WMALT 2007-2 1A5		09/01/2020	Paydown		122,672	156,424	119,869	113,320	0	9,351	0	9,351	0	122,672	0	0	0	1,617	04/25/2037	1FM
94106L-BG-3	WASTE MANAGEMENT		07/20/2020	Call 101.0000		10,100,000	10,000,000	10,300,000	0	0	(1,599)	0	(1,599)	0	10,298,401	0	(298,401)	(298,401)	133,542	06/15/2029	2FE
94106L-BH-1	WASTE MANAGEMENT		07/20/2020	Call 101.0000		4,040,000	4,000,000	3,998,920	3,999,088	0	(25)	0	(25)	0	3,999,063	0	937	937	116,444	06/15/2026	2FE
94106L-BJ-7	WASTE MANAGEMENT		07/20/2020	Call 101.0000		5,050,000	5,000,000	5,137,500	0	0	(164)	0	(164)	0	5,137,336	0	(137,336)	(137,336)	152,778	07/15/2039	2FE
949456-AA-5	WLKRG 2013-AA A		09/15/2020	Paydown		178,582	178,582	178,558	178,581	0	1	0	1	0	178,582	0	0	0	3,689	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A		09/15/2020	Paydown		108,830	108,830	108,821	108,827	0	3	0	3	0	108,830	0	0	0	2,052	06/16/2031	1FE
949458-AB-9	WLKRG 2015-AA B		09/15/2020	Paydown		72,666	72,666	72,652	72,660	0	5	0	5	0	72,666	0	0	0	1,611	06/16/2031	2FE
94945P-AB-1	WLKRG 2017-AA B		09/15/2020	Paydown		287,850	287,850	284,370	287,815	0	3,472	3,437	35	0	287,850	0	0	0	5,256	06/15/2033	2FE
94946D-AB-7	WLKRG 2019-AA B		09/15/2020	Paydown		419,410	419,410	419,288	419,288	0	122	0	122	0	419,410	0	0	0	5,795	06/15/2038	1FE
94973V-AS-6	ANTHEM		08/15/2020	Maturity		8,400,000	8,400,000	8,387,820	8,398,735	0	1,265	0	1,265	0	8,400,000	0	0	0	182,700	08/15/2020	2FE
94973V-BA-4	ANTHEM		09/30/2020	ATHENE A & L		10,600,002	10,000,000	9,276,300	9,766,776	0	27,865	0	27,865	0	9,794,641	0	805,361	805,361	233,750	01/15/2023	2FE
94978#-AR-8	INTL FLAVORS & FRAGRANCES		09/10/2020	Redemption 100.0000		288,895	288,895	288,895	288,895	0	0	0	0	0	288,895	0	0	0	13,971	07/10/2024	2
94978#-AX-5	CVS 16 CVS PROPERTIES		09/10/2020	Redemption 100.0000		190,136	190,136	190,758	190,635	0	(499)	0	(499)	0	190,136	0	0	0	12,432	10/10/2024	2
94978#-AY-3	SCHLUMBERGER HOLDINGS		09/09/2020	Redemption 100.0000		191,962	191,962	191,962	191,962	0	0	0	0	0	191,962	0	0	0	7,785	11/09/2024	2
94984N-AA-0	WFMBS 2006-AR16 A1		09/01/2020	Paydown		222,453	474,448	419,871	0	0	(197,419)	0	(197,419)	0	222,453	0	0	0	1,541	10/25/2036	6*
95000L-AX-1	WELLS FARGO COMM MORT 2016-C33 A2		09/01/2020	Paydown		42,296	42,296	41,692	41,990	0	306	0	306	0	42,296	0	0	0	1,926	03/15/2059	1FM
95000U-2G-7	WELLS FARGO		09/10/2020	JP MORGAN		644,418	600,000	608,436	0	0	(490)	0	(490)	0	607,946	0	36,472	36,472	15,067	10/30/2030	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
95001T-AA-3	WFMBS 2019-1 A1		09/01/2020	Paydown		8,558,662	8,558,662	8,586,686	8,582,321	0	(23,659)	0	(23,659)	0	8,558,662	0	0	0	107,705	11/25/2048	1FM
95002J-AA-4	WFMBS 2019-2 A1		09/01/2020	Paydown		1,464,933	1,464,933	1,491,027	1,491,027	0	(26,094)	0	(26,094)	0	1,464,933	0	0	0	14,070	04/25/2049	1FM
95002T-AA-2	WFMBS 2020-3 A1		09/01/2020	Paydown		47,114	47,114	48,660	0	0	(1,546)	0	(1,546)	0	47,114	0	0	0	158	06/25/2050	1FE
96221T-AF-4	WF-RBS COMMERCIAL MORTGAGE TRU		09/01/2020	Paydown		121,423	121,423	124,966	0	0	(3,543)	0	(3,543)	0	121,423	0	0	0	2,486	03/15/2047	1FE
96925@-AA-6	BEAUMONT HOSPITAL		09/15/2020	Redemption 100.0000		178,269	178,269	184,362	180,397	0	(2,128)	0	(2,128)	0	178,269	0	0	0	8,710	10/15/2027	1
96925@-AB-4	BEAUMONT HOSPITAL		09/15/2020	Redemption 100.0000		70,899	70,899	79,059	74,012	0	(3,113)	0	(3,113)	0	70,899	0	0	0	3,464	10/15/2027	1
96928*-AB-3	WALGREENS 4 WALGREENS PROPERTIES		09/15/2020	Redemption 100.0000		149,720	149,720	149,720	149,720	0	0	0	0	0	149,720	0	0	0	6,344	11/15/2029	2
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		09/15/2020	Various		94,758	94,758	95,623	95,212	0	(455)	0	(455)	0	94,758	0	0	0	1,355	10/15/2033	1
96928*-BF-3	LOWES FERN PARK FLORIDA		09/25/2020	Redemption 100.0000		75,917	75,917	75,917	75,917	0	0	0	0	0	75,917	0	0	0	3,053	01/25/2028	2
96928*-DN-4	COSTCO WHOLESALE		09/15/2020	Redemption 100.0000		92,850	92,850	93,752	93,480	0	(630)	0	(630)	0	92,850	0	0	0	3,121	11/15/2035	1
96928*-DZ-7	BANK OF AMERICA		09/15/2020	Redemption 100.0000		369,068	369,068	372,469	370,962	0	(1,894)	0	(1,894)	0	369,068	0	0	0	13,784	10/15/2029	1
96928*-EP-8	CUMMINS COLUMBUS INDIANA		09/15/2020	Various		310,542	310,542	310,542	310,542	0	0	0	0	0	310,542	0	0	0	2,952	12/15/2030	1
96928*-ER-4	CVS ALLENTOWN PENNSYLVANIA		09/15/2020	Redemption 100.0000		15,405	15,405	15,405	15,405	0	0	0	0	0	15,405	0	0	0	629	01/15/2039	2
96928*-FB-8	FEDEX WOODBRIDGE NJ		09/15/2020	Various		165,515	165,515	165,515	165,515	0	0	0	0	0	165,515	0	0	0	1,615	07/15/2030	2
96928*-FE-2	CUMMINS COLUMBUS INDIANA		09/15/2020	Redemption 100.0000		9,400	9,400	9,400	9,400	0	0	0	0	0	9,400	0	0	0	238	12/15/2030	1
96928*-FT-9	WAL-MART HOLLYWOOD FLORIDA		09/15/2020	Various		71,895	71,895	72,585	72,439	0	(544)	0	(544)	0	71,895	0	0	0	1,860	06/15/2035	1
96928*-FU-6	WAL-MART TAMARAC FLORIDA		09/15/2020	Various		25,048	25,048	25,289	25,237	0	(189)	0	(189)	0	25,048	0	0	0	648	03/15/2035	1
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		09/15/2020	Redemption 100.0000		76,950	76,950	76,950	76,950	0	0	0	0	0	76,950	0	0	0	1,709	12/15/2030	1
97181#-KW-2	UNION PACIFIC RAILROAD LEVERAGED		07/02/2020	Redemption 100.0000		5,886	5,886	5,886	5,886	0	0	0	0	0	5,886	0	0	0	56	07/02/2028	1
97181#-KX-0	UNION PACIFIC RAILROAD LEVERAGED		07/02/2020	Redemption 100.0000		7,907	7,907	7,907	7,907	0	0	0	0	0	7,907	0	0	0	389	01/02/2026	1
97181#-LE-1	UNION PACIFIC RAILROAD LEVERAGED		07/02/2020	Redemption 100.0000		4,073	4,073	4,073	4,073	0	0	0	0	0	4,073	0	0	0	200	01/02/2026	1
97181#-LK-7	UNION PACIFIC RAILROAD LEVERAGED		07/02/2020	Redemption 100.0000		3,078	3,078	3,078	3,078	0	0	0	0	0	3,078	0	0	0	312	07/02/2028	1
97181#-LL-5	UNION PACIFIC RAILROAD LEVERAGED		07/02/2020	Redemption 100.0000		4,203	4,203	4,203	4,203	0	0	0	0	0	4,203	0	0	0	207	01/02/2026	1
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS		09/30/2020	Redemption 100.0000		144,444	144,444	139,108	139,364	0	5,080	0	5,080	0	144,444	0	0	0	3,976	12/18/2034	1FE
97750*-AA-6	WAL-MART ADDISON ILLINOIS		09/25/2020	Redemption 100.0000		148,439	148,439	148,439	148,439	0	0	0	0	0	148,439	0	0	0	3,781	11/25/2031	1
98212B-AJ-2	WPX ENERGY		07/01/2020	CITICORP		1,870,000	2,000,000	1,868,375	2,000,000	0	194	131,625	(131,431)	0	1,868,569	0	1,431	1,431	82,250	10/15/2027	4FE
984121-CL-5	XEROX		07/23/2020	SUNRIDGE		945,000	1,000,000	967,500	967,770	0	258	0	258	0	968,028	0	(23,028)	(23,028)	19,467	03/01/2035	3FE
98956P-AF-9	ZIMMER BIOMET HOLDINGS		08/11/2020	Various		12,731,710	11,500,000	11,478,143	11,485,446	0	533	0	533	0	11,485,979	0	1,245,731	1,245,731	144,564	04/01/2025	2FE
000000-00-0	JG WENTWORTH VFN 9TH FUNDING		09/03/2020	DIRECT		83,534,154	85,211,760	85,211,760	0	0	0	0	0	0	85,211,760	0	(1,677,606)	(1,677,606)	116,071	01/31/2021	1PL
G9027*-AA-1	TRANSOCEAN CONQUEROR		09/30/2020	Redemption 100.0000		1,906,459	1,906,459	1,906,459	1,906,459	0	0	0	0	0	1,906,459	0	0	0	78,927	05/31/2022	2PL
009090-AA-9	AIR CAN 2015-1A		09/15/2020	Redemption 100.0000		197,966	197,966	190,347	191,240	0	6,725	0	6,725	0	197,966	0	0	0	7,127	03/15/2027	1FE
13648T-AA-5	CANADIAN PACIFIC RAILROAD		08/12/2020	US BANCORP		13,836,166	13,148,000	13,113,598	0	0	900	0	900	0	13,114,498	0	721,668	721,668	119,044	03/05/2030	2FE
448055-AD-5	HUSKY ENERGY		07/31/2020	JP MORGAN		4,109,625	3,250,000	3,192,345	3,203,175	0	374	0	374	0	3,203,549	0	906,076	906,076	85,331	09/15/2037	2FE
56501R-AB-2	MANULIFE FINANCIAL		09/17/2020	Maturity		1,200,000	1,200,000	1,205,286	1,200,698	0	(698)	0	(698)	0	1,200,000	0	0	0	29,400	09/17/2020	1FE
59151K-AK-4	METHANEX		07/29/2020	Various		6,998,750	7,500,000	7,334,069	7,471,576	0	3,225	125,009	(121,784)	0	7,349,792	0	(351,042)	(351,042)	209,549	12/01/2024	3FE
775109-AY-7	ROGERS COMMUNICATIONS		09/24/2020	Various		13,277,160	12,000,000	11,977,560	11,990,390	0	1,147	0	1,147	0	11,991,537	0	1,285,623	1,285,623	304,539	10/01/2023	2FE
89352H-AT-6	TRANSCANADA PIPELINES		07/06/2020	BARCLAYS		12,413,625	10,500,000	11,806,215	11,390,720	0	(73,217)	0	(73,217)	0	11,317,503	0	1,096,122	1,096,122	501,922	01/15/2026	2FE
94106B-AA-9	WASTE CONNECTIONS INC		07/28/2020	CITICORP		1,202,793	1,098,000	1,097,901	0	0	8	0	8	0	1,097,909	0	104,884	104,884	14,829	02/01/2030	2FE
C0445#-AL-0	ARC RESOURCES		08/23/2020	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	66,200	08/23/2021	2
C4862#-AD-4	ISLAND TIMBERLANDS FINANCE		08/28/2020	Maturity		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	218,890	08/28/2020	2PL
00772B-AP-6	AERCAP IRELAND CAPITAL	C	08/26/2020	GOLDMAN SACHS		10,242,480	10,000,000	10,800,000	10,356,314	0	(91,294)	0	(91,294)	0	10,265,019	0	(22,539)	(22,539)	534,894	07/01/2022	2FE
00774M-AA-3	AERCAP IRELAND CAPITAL	C	08/17/2020	MARKET AXESS		10,034,700	10,000,000	9,997,400	9,998,376	0	214	0	214	0	9,998,590	0	36,110	36,110	255,694	05/26/2022	2FE
00928Q-AN-1	AIRCASTLE	C	08/05/2020	MARKET AXESS		1,568,785	1,542,000	1,542,000	1,542,000	0	0	0	0	0	1,542,000	0	26,785	26,785	40,520	02/15/2022	2FE
00928Q-AR-2	AIRCASTLE	C	09/15/2020	HILLTOP		1,437,351	1,455,000	1,452,541	1,453,228	0	207	0	207	0	1,453,435	0	(16,084)	(16,084)	30,587	09/25/2023	2FE
01748T-AB-7	ALLEGION	C	07/01/2020	Various		4,214,192	3,960,000	3,958,654	3,958,610	0	(5)	0	(5)	0	3,958,605	0	255,588	255,588	36,575	10/01/2029	2FE
034863-AG-5	ANGLO AMERICAN CAPITAL	C	09/17/2020	Call 106.6060		3,731,210	3,500,000	3,473,680	3,492,702	0	998	0	998	0	3,493,701	0	6,299	6,299	299,387	09/27/2022	2FE
04363U-AB-2	ASCIANO FINANCE	C	09/23/2020	Maturity		5,000,000	5,000,000	4,946,900	4,994,288	0	5,712	0	5,712	0	5,000,000	0	0	0	231,250	09/23/2020	2FE
05579H-AE-2	BNZ INTERNATIONAL FUNDING	C	07/15/2020	MSDW		5,182,100	5,000,000	4,993,878	4,996,692	0	280	0	280	0	4,996,972	0	185,128	185,128	58,806	02/21/2022	1FE
06407E-AA-3	BANK OF NEW ZEALAND	C	08/13/2020	Various		16,313,050	15,000,000	14,955,000	14,965,207	0	1,627	0	1,627	0	14,966,834	0	1,346,216	1,346,216	227,014	02/20/2024	1FE
12594K-AA-0	CNH INDUSTRIAL	C	07/02/2020	Various		4,337,457	4,007,000	4,007,000	4,007,000	0	0	0	0	0	4,007,000	0	330,457	330,457	71,124	08/15/2023	2FE
12594K-AB-8	CNH INDUSTRIAL	C	09/21/2020	JANE STREET ES		2,713,350	2,500,000	2,346,313	2,373,111	0	4,398	0	4,398	0	2,377,509	0	335,841	335,841	34,222	11/15/2027	2FE
143658-BA-9	CARNIVAL	C	09/15/2020	WELLS FARGO		20,600,000	20,600,000	21,082,390	20,662,866	0	(57,548)	0	(57,548)	0	20,605,317	0	(5,317)	(5,317)	744,268	10/15/2020	3FE
18452M-AB-2	CLEAR CHANNEL INTL BV	C	07/28/2020	MSDW		214,463	210,000	210,000	0	0	0	0	0	0	210,000	0	4,463	4,463	0	08/01/2025	4FE
19123M-AA-1	COCA-COLA	C	09/15/2020	Maturity		45,000,000	45,000,000	45,440,055	45,129,731	0	(129,731)	0	(129,731)	0	45,000,000	0	0	0	1,575,000	09/15/2020	2FE
227170-AG-2	CRNN 2014-2A A	C	09/18/2020	Paydown		32,407	32,407	32,479	0	0	(72)	0	(72)	0	32,407	0	0	0	88	11/18/2029	1FE
25243Y-AZ-2	DIAGEO CAPITAL	C	08/04/2020	MILLENNIUM		483,886	410,000	424,928	423,154	0	(282)	0	(282)	0	422,872	0	61,014	61,014	3,442	05/18/2028	1FE
25243Y-BB-4	DIAGEO CAPITAL	C	08/05/2020	JP MORGAN		19,681,740	18,000,000	17,837,280	17,840,442	0	8,838	0	8,838	0	17,849,280	0	1,832,460	1,832,460	361,000	10/24/2029	1FE
29266M-AE-9	IBERDROLA INTERNATIONAL BV	C	07/09/2020	DEUTSCHE BANK		695,975	500,000	508,588	507,783	0	(39)	0	(39)	0	507,745	0	188,230	188,230	11,063	09/15/2033	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
314890-AB-0	FERGUSON FINANCE	C	08/06/2020	BARCLAYS		1,552,320	1,445,000	1,438,526	0	0	58	0	58	0	1,438,585	0	113,735	113,735	8,871	06/02/2030	2FE
378961-AF-3	GMSL 2004-A B1	C	09/01/2020	Paydown		10,409	10,409	4,762	4,573	0	5,835	0	5,835	0	10,409	0	0	0	38	11/25/2032	1FM
478375-AF-5	JOHNSON CONTROLS	C	07/16/2020	Various		838,163	816,000	818,172	817,311	0	(182)	0	(182)	0	817,128	0	21,034	21,034	19,465	12/01/2021	2FE
478375-AG-3	JOHNSON CONTROLS	C	07/17/2020	BARCLAYS		5,029,312	4,651,000	4,817,138	4,743,182	0	(3,119)	0	(3,119)	0	4,740,063	0	289,250	289,250	93,198	07/02/2024	2FE
50247V-AB-5	LYB INTERNATIONAL FINANCE	C	08/10/2020	JANE STREET ES		1,171,472	916,000	890,709	891,548	0	124	0	124	0	891,673	0	279,800	279,800	27,652	07/15/2043	2FE
505861-AC-8	LAFARGE	C	07/06/2020	AMHERST		2,696,280	2,000,000	1,875,000	1,896,094	0	538	0	538	0	1,896,632	0	799,648	799,648	68,479	07/15/2036	2FE
51817T-AB-8	LATAM AIRLINES	C	08/01/2020	Redemption 100.0000		(104,717)	(104,717)	(100,828)	(104,717)	0	(3,509)	0	(3,509)	0	(104,717)	0	0	0	0	11/15/2027	2FE
52465#-AV-7	TYCO INTERNATIONAL	C	09/10/2020	Redemption 100.0000		707,176	707,176	707,176	707,176	0	0	0	0	0	707,176	0	0	0	14,076	06/10/2022	2
52465#-BA-2	TYCO INTERNATIONAL	C	09/10/2020	Redemption 100.0000		392,278	392,278	392,278	392,278	0	0	0	0	0	392,278	0	0	0	18,484	01/10/2023	2
53944Y-AL-7	LLOYDS BANKING GROUP	C	08/04/2020	BOA ML		1,104,490	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	104,490	104,490	12,578	07/09/2025	1FE
59982W-AA-5	MCSLT 2019-1A A	C	09/20/2020	Paydown		948,134	948,134	959,457	631,853	0	(11,332)	0	(11,332)	0	948,134	0	0	0	21,316	03/20/2043	1FE
607120-EZ-1	AIRBUS GROUP	C	08/09/2020	Various		344,130	344,130	344,130	344,130	0	0	0	0	0	344,130	0	0	0	9,834	11/09/2032	1
607120-FL-1	AIRBUS GROUP	C	08/09/2020	Redemption 100.0000		300,519	300,519	300,519	300,519	0	0	0	0	0	300,519	0	0	0	7,167	05/09/2039	1
607120-FN-7	AIRBUS GROUP	C	08/09/2020	Redemption 100.0000		128,794	128,794	128,794	128,794	0	0	0	0	0	128,794	0	0	0	3,072	05/09/2039	1
62947Q-AU-2	NXP FUNDING	C	09/28/2020	Various		16,324,775	15,950,000	16,249,222	0	0	(117,782)	0	(117,782)	0	16,131,440	0	193,335	193,335	542,798	06/01/2021	2FE
62947Q-AX-6	NXP FUNDING	C	07/23/2020	BOA ML		7,193,640	6,000,000	5,999,820	5,998,892	0	218	0	218	0	5,999,109	0	1,194,531	1,194,531	130,183	03/01/2026	2FE
654744-AA-9	NISSAN MOTOR CO	C	09/14/2020	JP MORGAN		1,220,126	1,197,000	1,197,000	0	0	0	0	0	0	1,197,000	0	23,126	23,126	0	09/15/2023	2FE
654902-AE-5	NOKIA	C	07/23/2020	GOLDMAN SACHS		1,885,625	1,750,000	1,793,750	1,791,024	0	(839)	0	(839)	0	1,790,184	0	95,441	95,441	47,852	06/12/2027	3FE
68209*-AB-2	ROLLS ROYCE PLC	C	07/12/2020	Redemption 100.0000		235,806	235,806	235,806	235,806	0	0	0	0	0	235,806	0	0	0	5,093	10/12/2022	2
693070-AD-6	CARNIVAL	C	07/02/2020	Various		13,851,250	15,000,000	15,667,463	15,313,948	0	(5,106)	0	(5,106)	0	15,308,843	0	(1,457,593)	(1,457,593)	707,219	06/01/2027	3FE
714264-AM-0	PERNOD RICARD	C	07/15/2020	JP MORGAN		5,637,300	5,000,000	4,972,100	4,980,935	0	1,417	0	1,417	0	4,982,352	0	654,948	654,948	98,854	06/08/2026	2FE
714295-AB-8	PERRIGO FINANCE	C	07/04/2020	Call 104.4740		2,201,267	2,107,000	2,181,124	2,128,223	0	(5,912)	0	(5,912)	0	2,122,311	0	(15,311)	(15,311)	135,032	12/15/2021	2FE
71429M-AA-3	PERRIGO FINANCE	C	07/04/2020	Call 101.8330		593,686	583,000	582,464	582,841	0	57	0	57	0	582,899	0	101	101	27,067	03/15/2021	2FE
74365P-AD-0	PROSUS	C	07/28/2020	BNP PARIBAS		293,280	282,000	282,000	0	0	0	0	0	0	282,000	0	11,280	11,280	0	08/03/2050	2FE
75405T-AA-7	RAS LAFFAN LIQUEFIED NATURAL GAS II	C	09/30/2020	Maturity		1,299,500	1,299,500	1,302,026	1,299,521	0	(21)	0	(21)	0	1,299,500	0	0	0	34,424	09/30/2020	1FE
780097-BN-0	ROYAL BANK OF SCOTLAND	C	08/25/2020	RBS		1,364,346	1,317,000	1,317,000	0	0	0	0	0	0	1,317,000	0	47,346	47,346	8,199	05/22/2024	2FE
780153-AU-6	ROYAL CARIBBEAN CRUISES	C	07/22/2020	JEFFERIES		1,796,535	2,158,000	2,158,000	2,158,000	0	0	0	0	0	2,158,000	0	(361,465)	(361,465)	21,715	11/15/2022	3FE
78081B-AF-0	ROYALTY PHARMA	C	09/02/2020	Various		1,280,463	1,323,000	1,260,898	0	0	1	0	1	0	1,260,899	0	19,563	19,563	74	09/02/2050	2FE
81725W-AJ-2	SENSATA TECHNOLOGIES	C	08/05/2020	BARCLAYS		2,175,000	2,000,000	2,097,500	2,071,475	0	(6,661)	0	(6,661)	0	2,064,814	0	110,186	110,186	85,000	10/01/2025	3FE
85771P-AF-9	EQUINOR ASA	C	07/15/2020	WELLS FARGO		20,814,400	20,000,000	19,966,000	19,991,810	0	2,230	0	2,230	0	19,994,040	0	820,360	820,360	619,500	01/23/2022	1FE
86562M-BV-1	SUMITOMO MITSUI FINANCIAL	C	08/20/2020	BARCLAYS		1,061,590	1,000,000	999,951	0	0	(4)	0	(4)	0	999,947	0	61,643	61,643	14,284	01/15/2025	1FE
87927Y-AA-0	TELECOM ITALIA	C	07/23/2020	MSDW		5,953,750	5,500,000	5,883,881	5,750,459	0	(9,322)	0	(9,322)	0	5,741,136	0	212,614	212,614	46,180	05/30/2024	3FE
87938W-AT-0	TELEFONICA EMISIONES SAU	C	09/08/2020	Various		11,475,050	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	1,475,050	1,475,050	198,312	03/08/2027	2FE
88315L-AE-8	TMCL 2020-1A A	C	09/01/2020	Paydown		35,315	35,315	35,309	0	0	6	0	6	0	35,315	0	0	0	80	08/21/2045	1FE
88315L-AF-5	TMCL 2020-1A B	C	09/01/2020	Paydown		35,315	35,315	35,303	0	0	11	0	11	0	35,315	0	0	0	145	08/21/2045	2FE
893829-AA-9	TRANSOCEAN PROTEUS	C	07/23/2020	CSFB		2,181,641	2,345,850	2,310,662	2,323,770	0	(852)	0	(852)	0	2,322,919	0	(141,278)	(141,278)	96,115	12/01/2024	4FE
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	08/01/2020	Various		471,123	502,820	496,843	483,839	0	1,310	0	1,310	0	499,228	0	(28,105)	(28,105)	15,067	08/01/2025	4FE
92857W-BK-5	VODAFONE GROUP	C	07/08/2020	MSDW		14,355,480	12,000,000	11,855,700	11,879,523	0	870	0	870	0	11,880,393	0	2,475,087	2,475,087	58,333	05/30/2028	2FE
G6363#-AC-1	NAC AVIATION	C	07/22/2020	Tax Free Exchange		11,730,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(3,270,000)	(3,270,000)	749,375	02/22/2023	2PL
G6363#-AD-9	NAC AVIATION	C	07/22/2020	Tax Free Exchange		7,720,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(2,280,000)	(2,280,000)	486,667	02/22/2025	2PL
G6363#-AG-2	NAC AVIATION	C	07/22/2020	Tax Free Exchange		11,655,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(3,345,000)	(3,345,000)	716,100	03/14/2024	2PL
G6363#-AJ-6	NAC AVIATION	C	07/22/2020	Tax Free Exchange		15,640,000	20,000,000	20,000,000	0	0	0	0	0	0	20,000,000	0	(4,360,000)	(4,360,000)	305,306	02/27/2023	2PL
G6764#-AA-0	ROLLS ROYCE PLC	C	07/12/2020	Redemption 100.0000		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	4,737	10/12/2026	2
G6764@-AA-2	ROLLS ROYCE PLC	C	07/12/2020	Redemption 100.0000		649,063	649,063	649,063	649,063	0	0	0	0	0	649,063	0	0	0	14,409	04/12/2027	2
Q0458*-AF-6	AQUASURE FINANCE	C	07/12/2020	Redemption 100.0000		180,445	180,445	180,445	180,445	0	0	0	0	0	180,445	0	0	0	7,795	01/12/2034	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,014,104,805	2,881,573,680	2,896,272,954	2,132,352,424	14,064	627,213	683,843	(42,566)	0	2,891,000,340	0	113,329,382	113,329,382	83,106,896	XXX	XXX
03765V-AJ-9	PRIME SECURITY SERVICES TERM LOAN B-1		09/30/2020	Redemption 100.0000		10,713	10,713	10,712	10,715	0	(2)	0	(2)	0	10,713	0	0	0	403	09/23/2026	3FE
10330J-AU-2	BOYD GAMING TERM LOAN B		09/24/2020	Redemption 100.0000		5,032	5,032	5,032	5,032	0	0	0	0	0	5,032	0	0	0	108	09/15/2023	3FE
13134M-BE-2	CALPINE TERM LOAN B5		09/30/2020	Redemption 100.0000		12,755	12,755	12,760	12,759	0	(3)	0	(3)	0	12,755	0	0	0	367	01/15/2024	3FE
51508P-AG-9	GOLDEN NUGGET TERM LOAN B		09/30/2020	Redemption 100.0000		12,601	12,601	12,574	12,569	0	17	0	17	0	12,601	0	0	0	779	10/04/2023	4FE
64072U-AE-2	CSC HOLDINGS		07/15/2020	Redemption 100.0000		12,500	12,500	12,461	12,471	0	29	0	29	0	12,500	0	0	0	239	07/15/2025	3FE
78404X-AH-8	SBA COMMUNICATIONS TERM LOAN B		09/30/2020	Redemption 100.0000		12,604	12,604	12,634	12,650	0	(23)	0	(23)	0	12,604	0	0	0	427	04/11/2025	3FE
80875A-AP-6	SCIENTIFIC GAMES		09/30/2020	Redemption 100.0000		5,888	5,888	5,860	5,846	0	21	0	21	0	5,888	0	0	0	1,509	08/14/2024	4FE
89364M-BQ-6	TRANSDIGM		09/30/2020	Redemption 100.0000		12,191	12,191	10,829	0	0	1,361	0	1,361	0	12,191	0	0	0	319	05/30/2025	4FE
89705D-AD-4	TRONOX FINANCE TERM LOAN B		09/30/2020	Redemption 100.0000		12	12	12	3	0	0	0	0	0	12	0	0	0	167	09/23/2024	4FE
L5137L-AF-2	INTELSAT JACKSON HOLDINGS TERM LOAN B3	C	07/01/2020	CSFB		1,912,342	1,917,850	1,910,965	1,912,855	0	798	0	798	0	1,913,653	0	(1,281)	(1,281)	92,820	11/30/2023	6FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,996,638	2,002,146	1,993,839	1,984,900	0	2,198	0	2,198	0	1,997,949	0	(1,281)	(1,281)	97,138	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
8399997. Total - Bonds - Part 4						3,254,878,343	3,116,790,681	3,133,513,245	2,298,422,376	35,568	(425,232)	683,843	(1,073,507)	0	3,129,445,588	0	115,657,705	115,657,705	87,401,251	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						3,254,878,343	3,116,790,681	3,133,513,245	2,298,422,376	35,568	(425,232)	683,843	(1,073,507)	0	3,129,445,588	0	115,657,705	115,657,705	87,401,251	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						3,254,878,343	XXX	3,133,513,245	2,298,422,376	35,568	(425,232)	683,843	(1,073,507)	0	3,129,445,588	0	115,657,705	115,657,705	87,401,251	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
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I70UK5573	04/23/2020	10/23/2020	176,006	500,000,000	3,125	0	18,750,000	0	44,763,325		44,763,325	26,013,325	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	05/28/2020	11/25/2020	327,733	1,000,000,000	3,356	0	19,100,000	0	44,498,078		44,498,078	25,398,078	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/15/2020	10/02/2020	309,450	1,000,000,000	3,393	0	18,039,999	0	4,189,970		4,189,970	(13,850,029)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/16/2020	10/02/2020	310,798	1,000,000,000	3,378	0	17,090,001	0	6,057,949		6,057,949	(11,032,052)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZWZ7FF32TWEFA76	07/29/2020	10/02/2020	308,318	1,000,000,000	3,308	0	23,245,000	0	19,944,506		19,944,506	(3,300,494)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZWZ7FF32TWEFA76	07/30/2020	10/02/2020	311,454	1,000,000,000	3,275	0	26,540,000	0	28,827,167		28,827,167	2,287,167	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZWZ7FF32TWEFA76	07/30/2020	10/02/2020	310,455	1,000,000,000	3,285	0	26,390,000	0	25,904,234		25,904,234	(485,766)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	07/31/2020	12/02/2020	307,893	1,000,000,000	3,345	0	31,850,001	0	43,375,973		43,375,973	11,525,972	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/25/2020	01/06/2021	291,000	1,000,000,000	3,505	0	32,890,001	0	20,595,597		20,595,597	(12,294,405)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZWZ7FF32TWEFA76	08/25/2020	11/25/2020	291,208	1,000,000,000	3,571	0	20,820,000	0	11,475,620		11,475,620	(9,344,380)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	08/26/2020	10/02/2020	576,964	2,000,000,000	3,536	0	21,480,000	0	123,859		123,859	(21,356,141)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK	G5GSEF7VJP5I70UK5573	08/28/2020	11/06/2020	142,856	500,000,000	3,570	0	12,670,000	0	3,392,125		3,392,125	(9,277,875)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK	G5GSEF7VJP5I70UK5573	08/28/2020	11/13/2020	142,856	500,000,000	3,588	0	12,630,000	0	3,732,507		3,732,507	(8,897,493)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK	G5GSEF7VJP5I70UK5573	08/28/2020	11/25/2020	142,856	500,000,000	3,605	0	13,200,000	0	4,434,282		4,434,282	(8,765,718)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS	BFM8T61CT2L1QCEMIK50	08/31/2020	10/02/2020	285,025	1,000,000,000	3,579	0	11,425,012	0	32,784		32,784	(11,392,228)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS	BFM8T61CT2L1QCEMIK50	08/31/2020	10/02/2020	285,025	1,000,000,000	3,684	0	9,900,013	0	1,336,064		1,336,064	(8,563,949)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	09/23/2020	12/23/2020	303,812	1,000,000,000	3,456	0	26,640,000	0	34,651,208		34,651,208	8,011,208	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	09/23/2020	12/09/2020	303,347	1,000,000,000	3,428	0	26,970,000	0	34,522,194		34,522,194	7,552,194	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BNP	R0MUWSFPU8MPRO8K5P83	09/24/2020	01/06/2021	308,458	1,000,000,000	3,181	0	27,099,999	0	41,476,861		41,476,861	14,376,863	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	09/25/2020	01/07/2021	307,295	1,000,000,000	3,482	0	22,890,001	0	34,495,579		34,495,579	11,605,578	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	09/28/2020	11/18/2020	298,016	1,000,000,000	3,456	0	22,325,001	0	22,205,711		22,205,711	(119,290)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZWZ7FF32TWEFA76	09/30/2020	12/16/2020	297,115	1,000,000,000	3,500	0	25,390,000	0	26,201,587		26,201,587	811,587	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZWZ7FF32TWEFA76	09/28/2020	01/15/2021	294,735	1,000,000,000	3,563	0	28,189,999	0	24,786,795		24,786,795	(3,403,204)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	08/10/2020	10/02/2020	297,976	1,000,000,000	3,423 / 3,524	0	10,360,000	0	1,627,153		1,627,153	(8,732,847)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK	E570DZWZ7FF32TWEFA76	08/12/2020	10/02/2020	296,034	1,000,000,000	3,446 / 3,547	0	9,800,000	0	768,902		768,902	(9,031,098)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK	G5GSEF7VJP5I70UK5573	07/21/2020	10/21/2020	305,889	1,000,000,000	3,335 / 3,661 / 3,988	0	23,260,000	0	25,255,304		25,255,304	1,995,304	0	0	0	0	0	Note 0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											0	538,945,027	0	508,675,334	XXX	508,675,334	(30,269,693)	0	0	0	0	XXX	XXX
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	11/30/2018	11/30/2020	0	500,000,000	4.12%/2.12%	175,000	0	0	68,506,044		68,506,044	52,708,654	0	0	0	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	BNP	R0MUWSFPU8MPRO8K5P83	11/30/2018	11/30/2021	0	500,000,000	4.15%/2.15%	100,000	0	0	64,583,287		64,583,287	45,933,369	0	0	0	0	0	Note 0001

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)
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/06/2018	12/07/2020	0	500,000,000	3.95%/1.95%	300,000	0	0	60,050,923		60,050,923	48,548,497	0	0	0	0	0	Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/06/2018	12/06/2021	0	500,000,000	3.99%/1.99%	50,000	0	0	57,137,830		57,137,830	42,260,238	0	0	0	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	DURATION	BNP R0MUWSFPU8MPRO8K5P83	12/17/2018	12/17/2020	0	500,000,000	3.94%/1.94%	162,500	0	0	59,463,187		59,463,187	48,067,284	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	10/16/2019	10/14/2020	167,018	500,000,000	2,694	17,605,000	0	0	137,024		137,024	(8,479,845)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2019	10/21/2020	166,688	500,000,000	2,700	18,250,000	0	0	294,891		294,891	(8,712,209)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/23/2019	10/07/2020	166,916	500,000,000	2,696	17,400,000	0	0	40,540		40,540	(8,344,128)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/25/2019	10/01/2020	165,437	500,000,000	2,720	16,385,000	0	0	51		51	(8,603,782)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/15/2020	10/28/2020	303,322	1,000,000,000	2,967	0	23,730,001	0	3,219,066		3,219,066	(20,510,935)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/24/2020	11/04/2020	303,699	1,000,000,000	2,799	0	17,650,001	0	2,614,124		2,614,124	(15,035,876)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CREDIT SUISSE E58DKGMJYYYJLN8C3868	02/07/2020	10/02/2020	300,636	1,000,000,000	2,994	0	21,000,000	0	14,261		14,261	(20,985,739)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/13/2020	11/11/2020	148,212	500,000,000	3,205	0	3,300,000	0	4,536,926		4,536,926	1,236,927	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5I70UK5573	08/13/2020	12/09/2020	296,577	1,000,000,000	3,035	0	4,600,000	0	5,981,210		5,981,210	1,381,210	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/13/2020	01/13/2021	148,136	500,000,000	2,869	0	3,425,000	0	3,446,047		3,446,047	21,047	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/13/2020	02/10/2021	148,136	500,000,000	2,700	0	3,050,000	0	2,471,281		2,471,281	(578,720)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2020	10/01/2020	294,894	1,000,000,000	3,222	0	12,620,000	0	116,254		116,254	(12,503,746)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/26/2020	10/01/2020	287,727	1,000,000,000	3,302	0	10,100,000	0	1,298,705		1,298,705	(8,801,295)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/31/2020	10/02/2020	285,160	1,000,000,000	3,331	0	10,425,000	0	5,001,209		5,001,209	(5,423,791)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/31/2020	10/02/2020	285,160	1,000,000,000	3,156	0	5,539,999	0	190,458		190,458	(5,349,541)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/31/2020	10/02/2020	285,426	1,000,000,000	3,328	0	11,000,000	0	4,752,387		4,752,387	(6,247,613)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/31/2020	10/02/2020	285,426	1,000,000,000	3,153	0	6,200,001	0	182,911		182,911	(6,017,090)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	08/31/2020	10/02/2020	285,163	1,000,000,000	3,156	0	6,140,000	0	190,379		190,379	(5,949,621)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/08/2020	12/18/2020	149,656	500,000,000	3,274	0	5,995,000	0	5,615,466		5,615,466	(379,534)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2020	11/06/2020	307,985	1,000,000,000	3,182	0	19,100,000	0	10,755,870		10,755,870	(8,344,130)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	10/16/2019	10/14/2020	167,018	500,000,000	2,694 / 19,46	15,135,000	0	0	123,578		123,578	(7,522,559)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2019	10/21/2020	166,688	500,000,000	2,700 / 1,950	15,590,000	0	0	250,448		250,448	(7,729,595)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/23/2019	10/07/2020	166,916	500,000,000	2,696 / 1,947	14,925,001	0	0	39,482		39,482	(7,406,405)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/25/2019	10/01/2020	165,437	500,000,000	2,720 / 1,964	14,185,000	0	0	51		51	(7,653,462)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	02/25/2020	10/01/2020	314,275	1,000,000,000	2,864 / 2,068	0	25,050,000	0	640		640	(25,049,360)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5I70UK5573	02/26/2020	11/11/2020	320,588	1,000,000,000	2,807 / 2,028	0	29,790,000	0	4,020,984		4,020,984	(25,769,016)	0	0	0	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/16/2020	10/02/2020	397,502	1,000,000,000	2,214 / 1,811	0	44,590,001	0	35		35	(44,589,966)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS BFM8T61CT2L1QCEMIK50	03/16/2020	12/30/2020	403,644	1,000,000,000	2,180 / 1,784	0	46,399,978	0	1,871,641		1,871,641	(44,528,337)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/19/2020	11/02/2020	592,663	2,000,000,000	3,037 / 2,362	0	23,920,000	0	10,822,232		10,822,232	(13,097,768)	0	0	0	0	0	Note 0001
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/21/2020	11/02/2020	646,680	1,000,000,000	1,392 / 1,082	0	19,039,997	0	13,611,485		13,611,485	(5,428,512)	0	0	0	0	0	Note 0001
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/25/2020	11/02/2020	319,472	500,000,000	1,409 / 1,096	0	8,660,001	0	7,841,086		7,841,086	(818,915)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E57ODZWZ7FF32TWEFA76	08/25/2020	11/02/2020	145,604	500,000,000	3,091 / 2,404	0	5,250,000	0	3,535,009		3,535,009	(1,714,991)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/11/2020	11/25/2020	149,100	500,000,000	3,186 / 2,683	0	11,850,004	0	10,424,668		10,424,668	(1,425,337)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/11/2020	01/06/2021	149,100	500,000,000	3,018 / 2,515	0	10,370,004	0	9,605,469		9,605,469	(764,536)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/17/2020	11/25/2020	149,126	500,000,000	3,018 / 2,515	0	6,724,997	0	5,988,066		5,988,066	(736,931)	0	0	0	0	0	Note 0001
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	10/02/2020	341,193	500,000,000	1,392 / 1,172 / 953	0	10,505,000	0	208,375		208,375	(10,296,625)	0	0	0	0	0	Note 0001
RUSSELL 2000 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/04/2020	11/04/2020	330,950	500,000,000	1,435 / 1,209 / 982	0	10,594,999	0	9,213,016		9,213,016	(1,381,983)	0	0	0	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2020	11/13/2020	147,497	500,000,000	3,322 / 2,983 / 2,644	0	6,975,000	0	7,953,818		7,953,818	978,818	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/17/2020	11/25/2020	149,126	500,000,000	3,185 / 2,682 / 2,179	0	8,899,994	0	8,892,424		8,892,424	(7,570)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/18/2020	10/16/2020	302,323	1,000,000,000	3,242 / 2,911 / 2,580	0	12,219,997	0	7,134,218		7,134,218	(5,085,780)	0	0	0	0		Note 0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										130,262,501	444,714,974	0	462,137,056	XXX	462,137,056	(120,139,199)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										130,262,501	983,660,001	0	970,812,390	XXX	970,812,390	(150,408,892)	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	538,945,027	0	508,675,334	XXX	508,675,334	(30,269,693)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										130,262,501	444,714,974	0	462,137,056	XXX	462,137,056	(120,139,199)	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										130,262,501	983,660,001	0	970,812,390	XXX	970,812,390	(150,408,892)	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
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/20/2018	12/21/2020	0	500,000,000	3.55%/(2.00%)/2.50%	(487,500)	0	0	24,534,013		24,534,013	9,169,596	0	0	0	0		Note 0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(487,500)	0	0	24,534,013	XXX	24,534,013	9,169,596	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(487,500)	0	0	24,534,013	XXX	24,534,013	9,169,596	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(487,500)	0	0	24,534,013	XXX	24,534,013	9,169,596	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

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)
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										(487,500)	0	0	24,534,013	XXX	24,534,013	9,169,596	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
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/19/2010	10/21/2020	0	500,000,000	2.516%/(3ML)	0	0	4,917,649	60,787,157		60,787,157	(2,215,275)	0	0	0	599,657		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2021	0	250,000,000	3.124%/(3ML)	0	0	3,634,470	120,525,388		120,525,388	479,995	0	0	0	1,129,462		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E570DZWZ7FF32TWEFA76	08/02/2011	08/04/2031	0	250,000,000	3.455%/(3ML)	0	0	4,476,686	5,960,093		5,960,093	31,863,237	0	0	0	4,117,287		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/03/2011	08/05/2041	0	250,000,000	3.535%/(3ML)	0	0	4,636,379	64,424,279		64,424,279	55,097,791	0	0	0	5,709,131		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	08/08/2011	08/10/2031	0	250,000,000	3.255%/(3ML)	0	0	4,108,581	37,167,408		37,167,408	31,852,914	0	0	0	4,120,405		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/08/2011	08/10/2031	0	250,000,000	3.263%/(3ML)	0	0	4,122,643	35,662,043		35,662,043	31,855,004	0	0	0	4,120,405		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I70UK5573	08/10/2011	08/12/2026	0	250,000,000	2.875%/(3ML)	0	0	3,398,694	32,444,751		32,444,751	18,898,875	0	0	0	3,028,122		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	08/10/2011	08/12/2026	0	250,000,000	2.850%/(3ML)	0	0	3,351,819	66,703,028		66,703,028	18,925,457	0	0	0	3,028,122		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/31/2011	09/02/2026	0	250,000,000	2.836%/(3ML)	0	0	3,232,218	101,565,649		101,565,649	19,120,088	0	0	0	3,042,929		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	08/31/2011	09/02/2026	0	250,000,000	2.833%/(3ML)	0	0	3,226,124	33,704,354		33,704,354	19,123,504	0	0	0	3,042,929		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	10/24/2011	10/26/2026	0	250,000,000	2.818%/(3ML)	0	0	3,061,911	33,759,402		33,759,402	19,592,932	0	0	0	3,080,679		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/30/2011	12/02/2026	0	250,000,000	2.546%/(3ML)	0	0	2,687,999	59,545,457		59,545,457	20,155,277	0	0	0	3,106,280		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	12/05/2011	12/07/2026	0	500,000,000	2.528%/(3ML)	0	0	5,950,291	66,503,133		66,503,133	40,397,247	0	0	0	6,219,446		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/05/2011	12/07/2031	0	500,000,000	2.631%/(3ML)	0	0	6,336,541	35,640,751		35,640,751	64,703,800	0	0	0	8,363,530		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	01/23/2012	01/25/2027	0	250,000,000	2.589%/(3ML)	0	0	2,631,814	54,657,225		54,657,225	20,542,575	0	0	0	3,143,269		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	01/23/2012	01/25/2027	0	250,000,000	2.593%/(3ML)	0	0	2,638,376	54,839,950		54,839,950	20,539,207	0	0	0	3,143,269		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E570DZWZ7FF32TWEFA76	01/23/2012	01/25/2027	0	250,000,000	2.594%/(3ML)	0	0	2,640,720	33,779,063		33,779,063	20,538,005	0	0	0	3,143,269		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E570DZWZ7FF32TWEFA76	01/23/2012	01/25/2021	0	250,000,000	(2.060%)/3ML	0	0	(1,639,939)	71,705,829		71,705,829	(676,845)	0	0	0	707,712		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I70UK5573	02/21/2012	02/23/2032	0	250,000,000	2.755%/(3ML)	0	0	3,082,195	36,160,509		36,160,509	32,852,172	0	0	0	4,221,500		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I70UK5573	02/21/2012	02/23/2021	0	250,000,000	(2.020%)/3ML	0	0	(1,704,070)	654,468		654,468	(1,012,699)	0	0	0	790,569		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/09/2012	03/13/2032	0	250,000,000	2.741%/(3ML)	0	0	3,464,433	35,709,984		35,709,984	32,955,017	0	0	0	4,231,122		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2032	0	250,000,000	2.915%/(3ML)	0	0	3,776,542	(1,763,224)		(1,763,224)	33,050,305	0	0	0	4,232,640		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	03/15/2012	03/19/2032	0	250,000,000	2.958%/(3ML)	0	0	3,621,463	36,006,101		36,006,101	33,097,707	0	0	0	4,234,157		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	03/22/2012	03/26/2027	0	250,000,000	2.758%/(3ML)	0	0	3,043,821	(1,462,370)		(1,462,370)	20,905,889	0	0	0	3,183,863		Note 0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	78,697,360	1,074,680,428	XXX	1,074,680,428	582,642,179	0	0	0	83,739,754	XXX	XXX
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	01/12/2016	01/15/2031	0	145,985,401	3.05% NOK RATE/(3ML + 1.46%)	0	0	0	5,181,024		5,181,024	13,687,394	(8,216,797)	0	0	2,342,444		Note 0002

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	03/18/2016	03/30/2028	0	120,481,928	2.72% NOK RATE/(3ML + 1.56%)	0	0	0	(9,834,444)		(9,834,444)	8,644,039	(6,290,590)	0	0	1,649,917		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS INTL. W22LROWP2IHZNBB6K528	10/11/2016	10/26/2026	0	55,300,000	0.91% EUR RATE/(3ML + 1.25%)	0	0	0	4,990,507		4,990,507	1,856,964	2,669,998	0	0	681,446		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/11/2017	07/18/2025	0	283,856,317	0.39% CHF RATE/(3ML + .948%)	0	0	0	18,626,646		18,626,646	2,888,309	14,672,103	0	0	3,109,490		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS INTL. W22LROWP2IHZNBB6K528	06/29/2018	07/09/2030	0	122,511,485	3.74% NOK RATE/(3ML + .99%)	0	0	0	(4,066,010)		(4,066,010)	10,357,682	(6,274,379)	0	0	1,915,462		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/18/2018	12/18/2023	0	202,531,646	0.3% CHF RATE/(3ML + .82%)	0	0	0	17,918,420		17,918,420	1,214,241	10,647,100	0	0	1,816,145		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/06/2020	07/14/2028	0	309,182,967	0.125% CHF RATE/2.4718%)	0	0	0	(8,012,108)		(8,012,108)	(25,253,937)	17,241,830	0	0	4,315,230		Note 0002
CROSS CURRENCY SWAP	C5793#AK9, MCCAIN FOODS	Ex 7	Currency	HSBC 1IE8VN30JCEQV1H4R804	10/23/2018	10/23/2030	0	8,036,001	3.74% USD/(3.68% CAD)	0	0	16,643	926,703		926,703	108,090	174,341	0	0	127,495		Note 0002
CROSS CURRENCY SWAP	G8056#AH2, SEVERN TRENT WATER	Ex 7	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2028	0	15,530,400	4.19% USD/(2.72% GBP)	0	0	174,844	1,440,618		1,440,618	793,527	381,600	0	0	221,132		Note 0002
CROSS CURRENCY SWAP	G6750*AE2, 1887 CO LTD	Ex 7	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2019	01/10/2029	0	26,420,000	4.4088% USD/(2.96% GBP)	0	0	317,497	3,031,326		3,031,326	1,232,818	636,000	0	0	380,231		Note 0002
CROSS CURRENCY SWAP	G6655@AB2, NORTHERN GAS NETWORKS	Ex 7	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/10/2019	01/10/2031	0	23,778,000	4.38% USD/(2.97% GBP)	0	0	278,920	2,935,443		2,935,443	1,280,741	572,400	0	0	381,282		Note 0002
CROSS CURRENCY SWAP	756109A*5, REALTY INCOME	Ex 7	Currency	CITIBANK E570DZWZ7FF32TWEFA76	05/20/2019	05/20/2034	0	29,883,900	3.948% USD/(2.73% GBP)	0	0	278,277	2,723,878		2,723,878	1,984,246	731,400	0	0	551,919		Note 0002
CROSS CURRENCY SWAP	74726MA*0, QANTAS AIRWAYS	Ex 7	Currency	HSBC 1IE8VN30JCEQV1H4R804	06/25/2019	06/25/2031	0	34,405,000	3.8275% USD/(3.64% AUD)	0	0	30,648	(106,730)		(106,730)	1,237,415	(805,000)	0	0	563,752		Note 0002
CROSS CURRENCY SWAP	B1401#AC1, BRUSSELS AIRPORT	Ex 7	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	06/05/2019	06/05/2034	0	11,160,000	3.76% USD/(1.64% EUR)	0	0	178,239	463,813		463,813	854,750	(533,000)	0	0	206,442		Note 0002
CROSS CURRENCY SWAP	N3167#AA2, FERRARI NV	Ex 7	Currency	HSBC 1IE8VN30JCEQV1H4R804	08/01/2019	08/01/2029	0	39,294,500	3.4875% USD/(1.12% EUR)	0	0	696,730	2,063,848		2,063,848	2,468,940	(1,865,500)	0	0	584,191		Note 0002
CROSS CURRENCY SWAP	G1737@AE9, BROOKFIELD UTILITIES	Ex 7	Currency	HSBC 1IE8VN30JCEQV1H4R804	08/01/2019	08/01/2029	0	40,973,400	3.09% USD/(2.2% GBP)	0	0	217,126	(1,873,959)		(1,873,959)	(2,255,418)	1,081,200	0	0	627,927		Note 0002
CROSS CURRENCY SWAP	99B00$031, MCCAIN FOODS	Ex 7	Currency	HSBC 1IE8VN30JCEQV1H4R804	10/17/2019	01/17/2028	0	15,224,176	2.79% USD/(3.08% CAD)	0	0	(28,712)	166,657		166,657	(116,513)	348,682	0	0	205,687		Note 0002
CROSS CURRENCY SWAP	J3891#AA0, ELI LILLY	Ex 7	Currency	HSBC 1IE8VN30JCEQV1H4R804	11/25/2019	11/15/2029	0	34,967,963	2.87% USD/(0.42% JPY)	0	0	641,547	2,730,176		2,730,176	3,878,750	(1,050,618)	0	0	528,338		Note 0002
CROSS CURRENCY SWAP	74340XB#7, PROLOGIS	Ex 7	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	02/20/2020	02/28/2035	0	45,080,000	2.69725% USD/(2.2% GBP)	0	0	214,003	1,224,053		1,224,053	1,430,553	(206,500)	0	0	855,902		Note 0002
CROSS CURRENCY SWAP	G3301*AA1, FIL LIMITED	Ex 7	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	03/26/2020	03/26/2025	0	74,163,000	2.725% USD/(2.55% GBP)	0	0	65,924	(2,614,449)		(2,614,449)	(437,349)	(2,177,100)	0	0	785,539		Note 0002
CROSS CURRENCY SWAP	99B00$050, DYSON FINANCE	Ex 7	Currency	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/26/2020	02/12/2030	0	100,642,012	4.1445 USD/(2.62% JPY)	0	0	719,852	(4,869,345)		(4,869,345)	26,288	(4,895,632)	0	0	1,540,788		Note 0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	3,801,538	33,046,067	XXX	33,046,067	25,881,530	16,841,538	0	0	23,390,759	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	82,498,898	1,107,726,495	XXX	1,107,726,495	608,523,709	16,841,538	0	0	107,130,513	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										0	0	78,697,360	1,074,680,428	XXX	1,074,680,428	582,642,179	0	0	0	83,739,754	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	3,801,538	33,046,067	XXX	33,046,067	25,881,530	16,841,538	0	0	23,390,759	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	82,498,898	1,107,726,495	XXX	1,107,726,495	608,523,709	16,841,538	0	0	107,130,513	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	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
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										129,775,001	983,660,001	82,498,898	2,103,072,898	XXX	2,103,072,898	467,284,413	16,841,538	0	0	107,130,513	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										129,775,001	983,660,001	82,498,898	2,103,072,898	XXX	2,103,072,898	467,284,413	16,841,538	0	0	107,130,513	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
0002	Jackson hedges foreign currency denominated obligations and assets but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.

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	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
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
USU0	29,500	29,500,000	30-YEAR TREASURY BOND FUTURE DEC 2020 - BANK OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/15/2020	176.2714	176.2813	0	0	0	0	0	291,737	291,737	138,650,000	Note 0001	1,000
USU0	24,000	24,000,000	30-YEAR TREASURY BOND FUTURE DEC 2020 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/15/2020	176.6303	176.2813	0	0	0	0	0	(8,378,160)	(8,378,160)	112,800,000	Note 0001	1,000
USU0	6,500	6,500,000	30-YEAR TREASURY BOND FUTURE DEC 2020 - J.P. MORGAN SECURITIES	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/15/2020	176.4005	176.2813	0	0	0	0	0	(774,865)	(774,865)	30,550,000	Note 0001	1,000
WNU0	1,736	1,736,000	ULTRA GOVT TREASURY BOND FUTURE DEC 2020 - J.P. MORGAN SECURITIES	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/15/2020	222.3722	221.8125	0	0	0	0	0	(971,622)	(971,622)	17,360,000	Note 0001	1,000
USU0	5,000	5,000,000	30-YEAR TREASURY BOND FUTURE DEC 2020 - WELLS FARGO SECURITIES	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2020	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/15/2020	176.7288	176.2813	0	0	0	0	0	(2,237,850)	(2,237,850)	23,500,000	Note 0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other												0	0	0	0	0	(12,070,760)	(12,070,760)	322,860,000	XXX	XXX
1579999999. Subtotal - Long Futures												0	0	0	0	0	(12,070,760)	(12,070,760)	322,860,000	XXX	XXX
ESU0	45,555	7,557,807,287	S&P 500 EMINI FUTURE DEC 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2020	3,318.1022	3,352.0000	0	0	0	0	0	(77,210,713)	(77,210,713)	546,660,000	Note 0001	50
ESU0	30,000	4,951,484,937	S&P 500 EMINI FUTURE DEC 2020 - GOLDMAN SACHS	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2020	3,300.9900	3,352.0000	0	0	0	0	0	(76,515,063)	(76,515,063)	360,000,000	Note 0001	50
ESU0	36,500	6,095,893,035	S&P 500 EMINI FUTURE DEC 2020 - HSBC SECURITIES USA	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2020	3,340.2154	3,352.0000	0	0	0	0	0	(21,506,965)	(21,506,965)	438,000,000	Note 0001	50
ESU0	29,000	4,874,190,562	S&P 500 EMINI FUTURE DEC 2020 - J.P. MORGAN SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2020	3,361.5107	3,352.0000	0	0	0	0	0	13,790,562	13,790,562	348,000,000	Note 0001	50
ESU0	37,500	6,239,888,875	S&P 500 EMINI FUTURE DEC 2020 - WELLS FARGO SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2020	3,327.9407	3,352.0000	0	0	0	0	0	(45,111,125)	(45,111,125)	450,000,000	Note 0001	50
RTYU0	10,000	764,901,395	RUSSELL 2000 FUTURE DEC 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	06/15/2020	1,529.8028	1,504.4000	0	0	0	0	0	12,701,395	12,701,395	58,000,000	Note 0001	50
MESU0	7,515	413,316,670	MSCI EMERGING MARKETS MINI FUTURE DEC 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	06/15/2020	1,099.9778	1,088.5000	0	0	0	0	0	4,312,795	4,312,795	39,829,500	Note 0001	50
MESU0	5,350	297,957,115	MSCI EMERGING MARKETS MINI FUTURE DEC 2020 - J.P. MORGAN SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	06/15/2020	1,113.8584	1,088.5000	0	0	0	0	0	6,783,365	6,783,365	28,355,000	Note 0001	50
MFSU0	2,250	211,764,920	MSCI EAFE MINI FUTURE DEC 2020 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	06/15/2020	1,882.3548	1,853.2000	0	0	0	0	0	3,279,920	3,279,920	19,800,000	Note 0001	50

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
MFSU0	7,150	679,607,460	MSCI EAFE MINI FUTURE DEC 2020 - HSBC SECURITIES USA	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/15/2020	1,900.9999	1,853.2000	0	0	0	0	0	17,088,460	17,088,460	62,920,000	Note 0001	50
MFSU0	20,678	1,972,275,190	MSCI EAFE MINI FUTURE DEC 2020 - J.P. MORGAN SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	06/15/2020	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/15/2020	1,907.6073	1,853.2000	0	0	0	0	0	56,251,710	56,251,710	181,966,400	Note 0001	50
1609999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(106,135,659)	(106,135,659)	2,533,530,900	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	(106,135,659)	(106,135,659)	2,533,530,900	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												0	0	0	0	0	(118,206,419)	(118,206,419)	2,856,390,900	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												0	0	0	0	0	(118,206,419)	(118,206,419)	2,856,390,900	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.

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	0	0	0	0	0	0	2,856,390,900	2,856,390,900
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	249,155,134	227,742,405	0	0	227,742,405	0	0	10,320,484	0
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	330,155,725	327,258,418	(6,632,569)	0	327,258,418	(6,632,569)	0	21,050,788	11,520,912
BNP	R0MUWSFPU8MPRO8K5P83	Y	Y	164,870,000	165,523,336	0	653,336	165,523,336	0	653,336	0	0
CITIBANK	E57ODZWZ7FF32TWEFA76	Y	Y	191,256,675	250,104,211	(1,462,370)	57,385,166	250,104,211	(1,462,370)	57,385,166	8,520,187	8,520,187
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	150,769,000	146,885,605	(8,012,108)	0	146,885,605	(8,012,108)	0	18,133,319	6,237,816
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	180,120,528	171,495,087	(9,834,444)	0	171,495,087	(9,834,444)	0	17,493,394	0
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Y	Y	106,722,000	109,137,302	(4,066,005)	0	109,137,302	(4,066,005)	0	5,625,030	3,974,322
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	61,460,000	69,381,777	0	7,921,777	69,381,777	0	7,921,777	0	0
HSBC	1IE8VN30JCEQV1H4R804	Y	Y	271,067,408	267,287,063	(1,980,689)	0	267,287,063	(1,980,689)	0	23,537,012	17,775,978
JPM CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	86,332,606	78,555,586	(2,614,449)	0	78,555,586	(2,614,449)	0	2,450,299	0
MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	Y	Y	94,965,270	90,263,817	0	0	90,263,817	0	0	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	210,001,000	230,800,437	0	20,799,437	230,800,437	0	20,799,437	0	0
UBS	BFM8T61CT2L1QCEMIK50	Y	Y	2,959,000	3,240,488	0	281,488	3,240,488	0	281,488	0	0
0299999999. Total NAIC 1 Designation				2,099,834,346	2,137,675,532	(34,602,634)	87,041,204	2,137,675,532	(34,602,634)	87,041,204	107,130,513	48,029,215
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				2,099,834,346	2,137,675,532	(34,602,634)	87,041,204	2,137,675,532	(34,602,634)	87,041,204	2,963,521,413	2,904,420,115
1. Offset per SSAP No. 64					59,136,653	(59,136,647)						
2. Net after right of offset per SSAP No. 64					2,078,538,879	24,534,013						

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)
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Treasury	912810-SL-3	US TREASURY N/B	767,995,974	677,687,507	813,482,699	02/15/2050	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Treasury	912810-SR-0	US TREASURY N/B	789,003,850	796,735,423	771,678,965	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Treasury	912828-Z9-4	US TREASURY N/B	528,304,018	489,440,338	527,582,489	08/15/2045	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	00724P-AD-1	ADOBE INC	16,709,288	15,531,821	15,487,598	02/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	198280-AF-6	COLUMBIA PIPELINE GROUP	8,686,223	7,530,580	7,525,439	06/01/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	22160K-AQ-8	COSTCO WHOLESALE	3,863,074	3,765,290	3,757,817	04/20/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	254687-EB-8	WALT DISNEY	4,567,056	3,012,232	3,789,584	12/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	14,802,749	13,320,090	13,302,996	09/17/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	278865-BE-9	ECOLAB	13,419,922	10,520,973	11,496,973	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	373334-KN-0	GEORGIA POWER	8,561,044	7,699,265	7,674,364	01/30/2050	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	21,481,491	18,073,392	18,071,619	05/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	437076-AS-1	HOME DEPOT	11,339,622	7,530,580	7,394,092	12/16/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	437076-BY-7	HOME DEPOT	12,753,941	11,295,870	11,744,973	06/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	459200-KA-8	IBM	22,132,393	19,202,979	20,140,242	05/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	539830-BB-4	LOCKHEED MARTIN	1,881,500	1,506,116	1,410,253	12/15/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	585055-BT-2	MEDTRONIC	18,299,740	13,700,384	13,604,293	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	63946B-AG-5	NBC UNIVERSAL MEDIA	6,748,153	4,518,348	4,628,033	04/01/2041	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	66989H-AR-9	NOVARTIS CAPITAL	16,261,383	15,061,160	15,042,314	08/14/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	68389X-AM-7	ORACLE	6,879,547	4,932,530	4,885,355	07/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	68389X-BC-8	ORACLE	12,302,219	11,295,870	11,269,960	05/15/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	717081-DE-0	PFIZER	4,832,900	3,765,290	3,758,050	06/15/2043	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	4,825,257	3,765,290	3,745,962	11/15/2043	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	7,757,552	6,777,522	6,871,713	03/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	2,266,833	2,259,174	2,257,147	06/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	842434-CU-4	SOUTHERN CALIFORNIA GAS	5,686,898	5,271,406	5,260,017	02/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	872540-AT-6	TJX	8,932,096	7,530,580	7,521,547	04/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	911312-BY-1	UNITED PARCEL SERVICE	14,140,283	11,295,870	11,255,163	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	6,108,717	5,140,374	5,676,971	12/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	10,623,630	9,036,696	9,020,351	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	983024-AN-0	WYETH	1,563,288	1,054,281	1,287,630	04/01/2037	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	17275R-BL-5	CISCO SYSTEMS	11,269,860	10,705,208	10,636,360	09/20/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	20030N-CH-2	COMCAST	8,023,405	7,136,805	6,920,152	05/01/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	244199-BH-7	DEERE	1,509,222	1,427,361	1,425,601	04/15/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	244199-BJ-3	DEERE	11,872,463	10,705,208	11,358,981	04/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	25245B-AB-3	DIAGEO INVESTMENT	8,404,317	8,337,929	8,332,307	05/11/2022	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	254687-FL-5	WALT DISNEY	12,487,184	12,570,055	12,401,631	09/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	278865-BE-9	ECOLAB	6,968,539	5,709,444	6,239,092	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	29736R-AP-5	ESTEE LAUDER CO	5,930,103	5,702,307	5,651,998	12/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	438516-BU-9	HONEYWELL INTERNATIONAL	8,796,627	8,256,570	8,229,959	08/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	459200-JZ-5	IBM	11,708,077	10,705,208	10,703,276	04/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	494368-CB-7	KIMBERLY-CLARK	7,839,368	7,136,805	7,664,914	03/26/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	654106-AJ-2	NIKE	8,340,662	7,850,486	7,849,517	03/27/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	654106-AK-9	NIKE	5,383,989	4,995,764	4,988,736	03/27/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	67066G-AF-1	NVIDIA CORP	19,295,289	17,842,013	17,778,721	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	717081-ET-6	PFIZER	12,033,398	10,705,208	11,572,908	03/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	854502-AL-5	STANLEY BLACK & DECKER	7,307,227	7,136,805	7,114,454	03/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	872540-AS-8	TJX	7,990,489	7,136,805	7,132,181	04/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	87612E-BL-9	TARGET	4,444,282	4,282,083	4,275,647	04/15/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	911312-BX-3	UNITED PARCEL SERVICE	19,505,774	17,842,013	17,825,174	04/01/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	2,314,892	2,109,640	2,057,863	01/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	927804-FU-3	VIRGINIA ELECTRIC & POWER	5,345,284	4,995,764	4,995,360	01/15/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	Corporate	437076-CB-6	HOME DEPOT	6,938,580	6,423,125	6,388,792	04/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Treasury	912810-SL-3	US TREASURY N/B	89,008,311	78,562,905	94,305,359	02/15/2050	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Treasury	912810-SR-0	US TREASURY N/B	228,468,099	230,710,140	223,454,558	05/15/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Corporate	00724P-AD-1	ADOBE INC	1,647,813	1,531,695	1,527,334	02/01/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Corporate	198280-AF-6	COLUMBIA PIPELINE GROUP	856,606	742,640	742,133	06/01/2025	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Corporate	22160K-AQ-8	COSTCO WHOLESALE	380,963	371,320	370,583	04/20/2032	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Corporate	254687-EB-8	WALT DISNEY	450,387	297,056	373,716	12/15/2035	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	1,459,796	1,313,582	1,311,896	09/17/2025	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Corporate	278865-BE-9	ECOLAB	1,323,427	1,037,542	1,133,792	03/24/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Corporate	373334-KN-0	GEORGIA POWER	844,261	759,275	756,820	01/30/2050	I
INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	2,118,431	1,782,336	1,782,161	05/15/2028	I

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)
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	437076-AS-1	HOME DEPOT	1,118,275	742,640	729,180	12/16/2036	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	437076-BY-7	HOME DEPOT	1,257,750	1,113,960	1,158,249	06/15/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	459200-KA-8	IBM	2,182,621	1,893,732	1,986,162	05/15/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	539830-BB-4	LOCKHEED MARTIN	185,547	148,528	139,074	12/15/2042	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	585055-BT-2	MEDTRONIC	1,804,658	1,351,085	1,341,609	03/15/2035	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	63946B-AG-5	NBC UNIVERSAL MEDIA	665,480	445,584	456,401	04/01/2041	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	66989H-AR-9	NOVARTIS CAPITAL	1,603,642	1,485,280	1,483,422	08/14/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	68389X-AM-7	ORACLE	678,437	486,429	481,777	07/15/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	68389X-BC-8	ORACLE	1,213,203	1,113,960	1,111,405	05/15/2025	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	717081-DE-0	PFIZER	476,604	371,320	370,606	06/15/2043	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	475,850	371,320	369,414	11/15/2043	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	765,023	668,376	677,665	03/01/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	223,547	222,792	222,592	06/01/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	842434-CU-4	SOUTHERN CALIFORNIA GAS	560,822	519,848	518,725	02/01/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	872540-AT-6	TJX	880,853	742,640	741,749	04/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	911312-BY-1	UNITED PARCEL SERVICE	1,394,466	1,113,960	1,109,946	04/01/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	602,421	506,926	559,843	12/15/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	1,047,666	891,168	889,556	04/01/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	983024-AN-0	WYETH	154,166	103,970	126,982	04/01/2037	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	17275R-BL-5	CISCO SYSTEMS	1,618,949	1,537,835	1,527,945	09/20/2026	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	20030N-CH-2	COMCAST	1,152,586	1,025,223	994,100	05/01/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	244199-BH-7	DEERE	216,804	205,045	204,792	04/15/2025	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	244199-BJ-3	DEERE	1,705,515	1,537,835	1,631,751	04/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	25245B-AB-3	DIAGEO INVESTMENT	1,207,305	1,197,768	1,196,961	05/11/2022	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	254687-FL-5	WALT DISNEY	1,793,821	1,805,726	1,781,531	09/01/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	278865-BE-9	ECOLAB	1,001,051	820,179	896,264	03/24/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29736R-AP-5	ESTEE LAUDER CO	851,877	819,153	811,926	12/01/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	438516-BU-9	HONEYWELL INTERNATIONAL	1,263,662	1,186,081	1,182,258	08/15/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	459200-JZ-5	IBM	1,681,900	1,537,835	1,537,557	04/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	494368-CB-7	KIMBERLY-CLARK	1,126,149	1,025,223	1,101,088	03/26/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	654106-AJ-2	NIKE	1,198,161	1,127,746	1,127,606	03/27/2027	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	654106-AK-9	NIKE	773,426	717,656	716,647	03/27/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	67066G-AF-1	NVIDIA CORP	2,771,826	2,563,058	2,553,966	04/01/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	717081-ET-6	PFIZER	1,728,633	1,537,835	1,662,483	03/15/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	854502-AL-5	STANLEY BLACK & DECKER	1,049,705	1,025,223	1,022,012	03/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	872540-AS-8	TJX	1,147,857	1,025,223	1,024,559	04/15/2027	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	87612E-BL-9	TARGET	638,434	615,134	614,209	04/15/2025	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	911312-BX-3	UNITED PARCEL SERVICE	2,802,062	2,563,058	2,560,639	04/01/2025	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	332,541	303,056	295,618	01/15/2027	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	927804-FU-3	VIRGINIA ELECTRIC & POWER	767,866	717,656	717,598	01/15/2026	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	437076-CB-6	HOME DEPOT	996,748	922,701	917,769	04/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	912810-SL-3	US TREASURY N/B	184,422,597	162,749,589	195,361,392	02/15/2050	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	912810-SR-0	US TREASURY N/B	52,043,713	52,554,437	50,901,658	05/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	912828-Z9-4	US TREASURY N/B	27,589,210	25,559,662	27,551,530	08/15/2045	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	00724P-AD-1	ADOBE INC	3,831,480	3,561,484	3,551,344	02/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	198280-AF-6	COLUMBIA PIPELINE GROUP	1,991,772	1,726,780	1,725,601	06/01/2025	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	22160K-AQ-8	COSTCO WHOLESALE	885,812	863,390	861,676	04/20/2032	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	254687-EB-8	WALT DISNEY	1,047,237	690,712	868,961	12/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	3,394,306	3,054,329	3,050,409	09/17/2025	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	278865-BE-9	ECOLAB	3,077,221	2,412,485	2,636,284	03/24/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	373334-KN-0	GEORGIA POWER	1,963,068	1,765,460	1,759,750	01/30/2050	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	4,925,758	4,144,272	4,143,866	05/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	437076-AS-1	HOME DEPOT	2,600,203	1,726,780	1,695,483	12/16/2036	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	437076-BY-7	HOME DEPOT	2,924,509	2,590,170	2,693,151	06/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	459200-KA-8	IBM	5,075,011	4,403,289	4,618,206	05/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	539830-BB-4	LOCKHEED MARTIN	431,433	345,356	323,374	12/15/2042	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	585055-BT-2	MEDTRONIC	4,196,175	3,141,531	3,119,497	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	63946B-AG-5	NBC UNIVERSAL MEDIA	1,547,368	1,036,068	1,061,219	04/01/2041	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	66989H-AR-9	NOVARTIS CAPITAL	3,728,775	3,453,560	3,449,239	08/14/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	68389X-AM-7	ORACLE	1,577,497	1,131,041	1,120,224	07/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	68389X-BC-8	ORACLE	2,820,929	2,590,170	2,584,229	05/15/2025	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	717081-DE-0	PFIZER	1,108,196	863,390	861,730	06/15/2043	I

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)
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	1,106,443	863,390	858,958	11/15/2043	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	1,778,825	1,554,102	1,575,701	03/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	519,790	518,034	517,569	06/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	842434-CU-4	SOUTHERN CALIFORNIA GAS	1,304,019	1,208,746	1,206,135	02/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	872540-AT-6	TJX	2,048,151	1,726,780	1,724,709	04/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	911312-BY-1	UNITED PARCEL SERVICE	3,242,401	2,590,170	2,580,836	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	1,400,744	1,178,700	1,301,743	12/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	2,436,024	2,072,136	2,068,388	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	983024-AN-0	WYETH	358,466	241,749	295,257	04/01/2037	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	17275R-BL-5	CISCO SYSTEMS	2,902,375	2,756,958	2,739,227	09/20/2026	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	20030N-CH-2	COMCAST	2,066,302	1,837,972	1,782,176	05/01/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	244199-BH-7	DEERE	388,676	367,594	367,141	04/15/2025	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	244199-BJ-3	DEERE	3,057,566	2,756,958	2,925,327	04/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	25245B-AB-3	DIAGEO INVESTMENT	2,164,399	2,147,302	2,145,854	05/11/2022	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	254687-FL-5	WALT DISNEY	3,215,878	3,237,220	3,193,845	09/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	278865-BE-9	ECOLAB	1,794,638	1,470,377	1,606,780	03/24/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	29736R-AP-5	ESTEE LAUDER CO	1,527,205	1,468,539	1,455,583	12/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	438516-BU-9	HONEYWELL INTERNATIONAL	2,265,433	2,126,349	2,119,496	08/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	459200-JZ-5	IBM	3,015,231	2,756,958	2,756,460	04/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	494368-CB-7	KIMBERLY-CLARK	2,018,906	1,837,972	1,973,978	03/26/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	654106-AJ-2	NIKE	2,148,006	2,021,769	2,021,519	03/27/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	654106-AK-9	NIKE	1,386,561	1,286,580	1,284,770	03/27/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	67066G-AF-1	NVIDIA CORP	4,969,198	4,594,929	4,578,630	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	717081-ET-6	PFIZER	3,099,012	2,756,958	2,980,420	03/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	854502-AL-5	STANLEY BLACK & DECKER	1,881,861	1,837,972	1,832,216	03/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	872540-AS-8	TJX	2,057,825	1,837,972	1,836,781	04/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	87612E-BL-9	TARGET	1,144,555	1,102,783	1,101,125	04/15/2025	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	911312-BX-3	UNITED PARCEL SERVICE	5,023,405	4,594,929	4,590,593	04/01/2025	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	596,164	543,304	529,970	01/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	927804-FU-3	VIRGINIA ELECTRIC & POWER	1,376,594	1,286,580	1,286,476	01/15/2026	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	437076-CB-6	HOME DEPOT	1,786,922	1,654,175	1,645,333	04/15/2030	I
0199999999 - Total				3,293,379,514	3,063,788,000	3,261,302,044	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)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MD-A3-7	FG G14326	6,632,386	36,631,600	XXX	01/01/2027	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MD-DR-1	FG G14412	206,225	1,584,000	XXX	03/01/2027	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MD-M7-5	FG G14682	1,724,879	6,269,000	XXX	02/01/2028	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128ME-BC-4	FG G15235	704,008	1,806,000	XXX	10/01/2029	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128ME-DM-0	FG G15308	984,897	2,287,000	XXX	04/01/2030	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128ME-DS-7	FG G15313	994,967	2,445,000	XXX	04/01/2030	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128ME-UL-3	FG G15787	2,423,611	4,840,000	XXX	05/01/2031	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-CU-0	FG G16183	4,290,120	6,718,000	XXX	02/01/2032	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-K5-6	FG G16416	532,691	780,000	XXX	01/01/2033	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-K8-0	FG G16419	1,138,762	2,070,000	XXX	03/01/2028	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-K9-8	FG G16420	504,086	865,000	XXX	01/01/2028	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-QY-7	FG G16571	923,715	1,608,000	XXX	08/01/2033	IV
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MJ-4J-6	FG G08824	49,856,838	120,179,000	XXX	07/01/2048	IV

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)
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MJ-SN-1	FG G08524	1,892,768	4,121,000	XXX	03/01/2043	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MJ-V2-3	FG G08632	14,331,813	38,900,000	XXX	03/01/2045	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MM-LA-9	FG G18320	519,262	17,428,000	XXX	08/01/2024	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MM-R9-6	FG G18511	1,800,386	6,304,000	XXX	05/01/2029	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MM-U6-8	FG G18604	3,222,383	6,266,000	XXX	06/01/2031	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136A4-6P-9	FNR 2012-37 CB	2,153,298	8,500,000	XXX	01/25/2040	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136A5-DW-3	FNR 2012-36 BV	748,608	14,300,000	XXX	07/25/2039	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136A8-SJ-0	FNR 2012-102 AC	8,491,042	29,400,000	XXX	12/25/2037	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136AD-K6-5	FNR 2013-40 DK	488,731	4,538,522	XXX	06/25/2037	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136AG-DF-6	FNR 2013-97 FB	249,037	1,058,000	XXX	06/25/2032	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3136AU-WW-7	FNR 2016-95 GA	1,203,375	1,968,000	XXX	11/25/2041	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137AL-4N-6	FHR 3990 KQ	491,730	2,504,500	XXX	08/15/2031	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137AL-DT-3	FHR 4001 EA	244,629	1,372,000	XXX	02/15/2027	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137BA-4R-0	FHR 4332 AV	115,689	5,000,000	XXX	05/15/2025	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137BC-5L-8	FHR 4361 QA	907,017	2,681,026	XXX	10/15/2035	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137BC-KY-3	FHR 4367 CN	708,935	7,000,000	XXX	04/15/2037	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137BC-M5-4	FHR 4363 BA	292,335	1,976,000	XXX	05/15/2047	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137BD-GS-9	FHR 4392 BD	126	5,900,000	XXX	03/15/2040	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3137BD-XX-9	FHR 4390 NY	620,659	2,036,000	XXX	06/15/2040	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31381S-FR-8	FN 469176	600,235	705,198	XXX	09/01/2021	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138L3-M8-5	FN AM3082	253,515	276,000	XXX	04/01/2023	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138L7-WF-9	FN AM6945	1,076,718	952,000	XXX	10/01/2031	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138LL-NE-1	FN AN7588	3,943,256	3,618,000	XXX	03/01/2028	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138MH-VA-8	FN AQ2408	174,616	1,434,000	XXX	02/01/2043	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138WJ-KU-1	FN AS8406	387,844	659,000	XXX	11/01/2031	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3138YE-PP-6	FN AY1329	698,545	1,865,000	XXX	03/01/2030	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31393X-VA-2	FNR 2004-26 CG	1,547,520	78,556,000	XXX	08/25/2033	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31396J-T2-1	FHRR R006 ZA	446,348	1,494,000	XXX	04/15/2036	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31398F-3E-9	FNR 2009-88 FA	5,425,977	63,655,443	XXX	11/25/2039	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31398J-6W-8	FHR 3562 JC	444,443	3,366,500	XXX	08/15/2024	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31398T-GH-8	FNR 2010-68 EP	1,289,081	11,941,000	XXX	12/25/2039	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31417S-AP-5	FN AC5413	182,338	7,500,000	XXX	10/01/2024	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31417V-P2-3	FN AC8540	186,563	6,604,000	XXX	12/01/2024	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179Q-FF-3	G2 MA1966	275,257	1,300,000	XXX	06/20/2029	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179T-V6-9	G2 MA5137	1,693,715	3,753,000	XXX	04/20/2048	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179U-4B-5	G2 MA6218	52,166,910	63,962,000	XXX	10/20/2049	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179U-6U-1	G2 MA6283	1,321,873	1,552,000	XXX	11/20/2049	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3617B5-XC-3	G2 BC2475	1,252,670	1,440,926	XXX	10/20/2047	IV
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Cash		CASH	66,388,700	66,388,700	XXX		IV
BARCLAYS G5GSEF7VJP5I70UK5573	Treasury	912810-SE-9	US TREASURY N/B	11,528,963	7,845,000	XXX	11/15/2048	IV
BARCLAYS G5GSEF7VJP5I70UK5573	Treasury	912828-G3-8	US TREASURY N/B	996,967	913,000	XXX	11/15/2024	IV
BARCLAYS G5GSEF7VJP5I70UK5573	Treasury	912828-Q6-0	TSY INFL IX N/B	4,989,794	4,542,000	XXX	04/15/2021	IV
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	312,640,000	312,640,000	XXX		IV
BNP R0MUWSFPU8MPRO8K5P83	Cash		CASH	164,870,000	164,870,000	XXX		IV
CITIBANK E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-CU-0	FG G16183	9,784,003	15,321,000	XXX	02/01/2032	IV
CITIBANK E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-K8-0	FG G16419	13,524,864	24,585,000	XXX	03/01/2028	IV
CITIBANK E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MJ-4J-6	FG G08824	16,293,838	39,276,000	XXX	07/01/2048	IV
CITIBANK E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MM-W8-2	FG G18670	17,136,401	28,682,000	XXX	12/01/2032	IV
CITIBANK E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132A5-GW-9	FR ZS4713	12,259,361	24,486,000	XXX	04/01/2047	IV
CITIBANK E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132DV-4H-5	FR SD8024	13,428,665	16,967,000	XXX	11/01/2049	IV
CITIBANK E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3138YE-PP-6	FN AY1329	8,400,896	22,429,000	XXX	03/01/2030	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912810-RY-6	US TREASURY N/B	7,727,511	5,930,000	XXX	08/15/2047	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-4R-8	US TREASURY N/B	5,234,920	4,627,000	XXX	05/31/2025	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-5C-0	US TREASURY N/B	18,875,301	16,629,000	XXX	09/30/2025	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-6Z-8	US TREASURY N/B	6,842,320	6,438,000	XXX	06/30/2024	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-QN-3	US TREASURY N/B	9,166,027	8,891,000	XXX	05/15/2021	IV

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)
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-S7-6	US TREASURY N/B	19,655,835	19,454,000	XXX	07/31/2021	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-TY-6	US TREASURY N/B	3,114,783	3,001,000	XXX	11/15/2022	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-XB-1	US TREASURY N/B	5,700,201	5,209,000	XXX	05/15/2025	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-XD-7	US TREASURY N/B	20,344,354	19,646,000	XXX	05/31/2022	IV
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	912828-YJ-3	US TREASURY N/B	3,767,395	3,716,000	XXX	09/30/2021	IV
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	150,769,000	150,769,000	XXX		IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3128PX-RB-4	FG J17682	146,487	783,923	XXX	01/01/2027	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31307E-P3-2	FG J25842	615,540	2,030,000	XXX	10/01/2028	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132DM-FS-9	FR SD0177	2,814,334	2,690,000	XXX	12/01/2049	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132GR-3G-4	FG Q06799	3,934,772	15,883,562	XXX	03/01/2042	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132LA-K5-0	FG V84816	2,063,367	2,366,115	XXX	10/01/2048	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132MA-PD-7	FG Q29720	3,795,168	8,712,454	XXX	11/01/2044	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132QS-FF-0	FN AR8211	4,539,622	9,645,000	XXX	04/01/2043	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132WK-6T-0	FG Q46281	7,398,565	10,374,000	XXX	02/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132WK-ZX-9	FG Q46157	3,571,009	5,585,000	XXX	02/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132WN-UG-5	FG Q48682	2,192,455	2,749,000	XXX	06/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XU-WM-3	FG Q52451	759,736	915,000	XXX	11/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XV-RG-0	FG Q53186	662,624	1,224,000	XXX	12/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y1-DS-4	FG Q57312	884,744	1,000,000	XXX	05/01/2048	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y1-UJ-5	FG Q57784	1,908,362	2,544,000	XXX	08/01/2048	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31334X-L7-2	FR QA1250	1,034,644	983,000	XXX	07/01/2049	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31335B-XY-7	FG G61595	2,482,454	3,420,000	XXX	07/01/2048	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31339U-ZR-4	FR QA4352	3,500,724	3,660,000	XXX	11/01/2049	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A0-V9-2	FR QA6040	2,265,138	2,355,000	XXX	01/01/2050	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A0-WC-4	FR QA6043	2,418,599	2,270,000	XXX	01/01/2050	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A3-3Y-2	FR QA8915	1,109,319	1,067,000	XXX	04/01/2050	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31346Y-D7-5	FR QA4626	3,795,892	3,610,000	XXX	11/01/2049	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31346Y-YJ-6	FR QA5213	2,988,901	2,867,000	XXX	12/01/2049	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EL-5M-1	FN AL4451	4,301,845	10,168,085	XXX	11/01/2043	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EM-LY-5	FN AL4842	5,536,038	16,970,000	XXX	02/01/2029	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ER-NP-1	FN AL9397	1,381,009	2,016,000	XXX	10/01/2046	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ES-AV-0	FN AL9919	321,415	369,000	XXX	02/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ES-BU-1	FN AL9950	2,288,818	3,230,000	XXX	02/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138W6-DR-4	FN AR8211	7,676,644	16,310,000	XXX	04/01/2043	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138W9-4L-1	FN AS0826	4,479,318	10,205,000	XXX	10/01/2043	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138W9-DT-4	FN AS0113	758,457	2,665,000	XXX	08/01/2028	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138WF-JM-9	FN AS5667	9,678,877	29,793,000	XXX	08/01/2045	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138X6-Y5-8	FN AU7031	959,152	2,196,238	XXX	11/01/2043	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138XB-XY-5	FN AV0694	1,429,555	3,382,000	XXX	12/01/2043	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140EU-4X-4	FN BC0837	1,212,207	1,805,000	XXX	04/01/2046	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140EX-EQ-2	FN BC2842	5,529,304	8,035,000	XXX	09/01/2046	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140FP-A6-6	FN BE3628	1,913,759	2,880,000	XXX	05/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140H6-ZR-3	FN BJ5251	1,873,299	2,510,000	XXX	12/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140HP-U3-9	FN BK9601	1,456,343	1,786,000	XXX	06/01/2048	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J8-LL-5	FN BM3930	6,114,073	9,097,000	XXX	09/01/2046	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J9-EJ-6	FN BM4636	2,310,366	2,820,000	XXX	11/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JA-BF-4	FN BM5437	11,272,570	15,081,000	XXX	05/01/2044	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JM-5A-6	FN BN5340	7,943,794	8,520,000	XXX	03/01/2049	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140K4-UB-4	FN BO8677	4,773,025	4,709,804	XXX	03/01/2050	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140KB-AK-0	FN BP3609	3,205,229	2,975,000	XXX	06/01/2050	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140KE-2V-9	FN BP7087	2,453,651	2,280,000	XXX	06/01/2050	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140QA-TL-4	FN CA3254	5,937,045	6,590,000	XXX	02/01/2048	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140X4-JT-4	FN FM1173	3,540,936	4,335,000	XXX	06/01/2049	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31410L-VC-3	FN 890811	8,992,202	10,215,000	XXX	01/01/2047	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31417C-4K-8	FN AB6225	16,122,430	54,405,000	XXX	09/01/2042	IV
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31419A-SA-6	FN AE0512	1,776,712	6,621,932	XXX	07/01/2050	IV

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)
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Cash		CASH	106,722,000	106,722,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	61,460,000	61,460,000	XXX		IV
HSBC 1IE8VN30JCEQV1H4R804	Loan-backed and Structured	36179T-AK-1	G2 MA4510	6,116,724	11,550,000	XXX	06/20/2047	IV
HSBC 1IE8VN30JCEQV1H4R804	Loan-backed and Structured	36179T-CX-1	G2 MA4586	13,399,100	24,243,000	XXX	07/20/2047	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-3W-8	US TREASURY N/B	17,280,138	14,803,000	XXX	02/15/2028	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-4N-7	US TREASURY N/B	19,651,494	16,542,000	XXX	05/15/2028	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-5V-8	US TREASURY N/B	38,964,924	37,608,000	XXX	01/15/2022	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-J2-7	US TREASURY N/B	78,862,937	73,056,000	XXX	02/15/2025	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-M5-6	US TREASURY N/B	19,960,128	18,011,000	XXX	11/15/2025	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-R3-6	US TREASURY N/B	34,286,318	31,808,000	XXX	05/15/2026	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-T2-6	US TREASURY N/B	24,171,203	23,316,000	XXX	09/30/2023	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-V2-3	US TREASURY N/B	6,227,359	5,802,000	XXX	12/31/2023	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-YU-8	US TREASURY N/B	1,506,943	1,394,000	XXX	11/30/2026	IV
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-YX-2	US TREASURY N/B	10,640,138	9,775,000	XXX	12/31/2026	IV
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-EW-4	US TREASURY N/B	13,235,723	10,083,000	XXX	02/15/2026	IV
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-RB-6	US TREASURY N/B	7,257,578	5,504,000	XXX	05/15/2043	IV
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-RM-2	US TREASURY N/B	13,876,362	10,262,000	XXX	05/15/2045	IV
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-RQ-3	US TREASURY N/B	25,591,004	20,646,000	XXX	02/15/2046	IV
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-RY-6	US TREASURY N/B	19,768,354	15,170,000	XXX	08/15/2047	IV
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912828-UH-1	TSY INFL IX N/B	6,603,586	5,705,000	XXX	01/15/2023	IV
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Cash		CASH	94,965,270	94,965,270	XXX		IV
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	210,001,000	210,001,000	XXX		IV
UBS BFM8T61CT2L1QCEMIK50	Cash		CASH	2,959,000	2,959,000	XXX		IV
0299999999 - Total				2,099,834,343	2,717,313,798	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				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
996086-60-9	Dreyfus Government Cash Management Fund			3,531,604	3,531,604	
38141W-27-3	Goldman Sachs Financial Square Government Fund			9,265,825	9,265,825	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				12,797,429	12,797,429	XXX
9999999 - Totals				12,797,429	12,797,429	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (35,265,719) Book/Adjusted Carrying Value $ (35,265,719)
2. Average balance for the year Fair Value $ 29,684,782 Book/Adjusted Carrying Value $ 29,684,782
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 12,797,429 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

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
NONE						
9999999 - Totals						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	*
Citibank	Guam	SD	0.320	0	0	100,698	100,698	100,698	XXX
Citibank	Tampa,FL		0.050	0	1,394	31,278,055	30,540,178	32,163,900	XXX
Fifth Third	Grand Rapids, MI		0.000	0	0	162,081	225,369	342,085	XXX
Citizens	Guam	SD	0.240	0	0	66,611	66,774	66,774	XXX
Bank of Hawaii	Agana, Guam	SD	0.050	0	0	50,057	50,070	50,070	XXX
Northern Trust	Chicago, IL		0.000	0	0	(298,100,082)	(338,403,796)	(315,725,320)	XXX
FHLBI CMS	Indianapolis, IN		0.000	0	0	7,901	7,845	7,236	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	82,707,036	50,004,924	16,241,262	XXX
The Bank of New York Mellon	New York, NY		0.010	260,469	7,108	2,575,094,384	1,215,938,378	116,893,459	XXX
The Bank of New York Mellon	New York, NY		0.110	1,639	12,394	190,468,583	286,130,658	226,266,424	XXX
Bank of America	Troy, MI		0.000	0	0	(77,730)	(7,406,951)	(2,650,960)	XXX
JP Morgan Chase	Detroit, MI		0.000	0	0	(37,306,606)	(35,831,885)	(31,361,417)	XXX
Wells Fargo	Sioux Falls, SD		0.000	0	0	35,211,187	98,443,742	27,231,150	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	1,088,031	1,083,248	1,083,214	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	262,108	20,896	2,580,750,206	1,300,949,252	70,708,575	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	262,108	20,896	2,580,750,206	1,300,949,252	70,708,575	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	262,108	20,896	2,580,750,206	1,300,949,252	70,708,575	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
09248U-61-9	BLACKROCK LIQUIDITY FUNDS TEMPFUND IN		12/31/2017	0.100		351,635	39	208,284
26188J-20-6	DREYFUS CASH MANAGEMENT		03/11/2020	0.140		1	0	1,005,879
38141W-27-3	GOLDMAN SACHS US GOVERNMENT		09/30/2020	0.010		218,451,740	6,937	284,490
4812C2-68-4	JP MORGAN US GOVERNMENT		09/02/2020	0.010		3,304,348	26	14,960
608919-80-9	FEDERATED GOVT OBL-CAP		09/01/2020	0.010		425,850	0	1,106
94975P-40-5	WELLS FARGO US GOVERNMENT		09/30/2020	0.010		386,575,686	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						609,109,260	7,002	1,514,719
8899999 - Total Cash Equivalents						609,109,260	7,002	1,514,719