

**QUARTERLY STATEMENT  
OF THE  
Volunteer State Health Plan, Inc.**

**of  
Chattanooga  
in the state of  
Tennessee**

**TO THE  
Insurance Department  
OF THE STATE OF  
Tennessee**

**FOR THE QUARTER ENDED  
SEPTEMBER 30, 2020**

**2020**



**QUARTERLY STATEMENT**  
**AS OF SEPTEMBER 30, 2020**  
**OF THE CONDITION AND AFFAIRS OF THE**  
**Volunteer State Health Plan, Inc.**

NAIC Group Code 3498 , 3498 NAIC Company Code 14046 Employer's ID Number 62-1656610  
(Current Period) (Prior Period)

Organized under the Laws of Tennessee , State of Domicile or Port of Entry TN

Country of Domicile United States

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]  
 Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]  
 Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 07/11/1996 Commenced Business 11/01/1996

Statutory Home Office 1 Cameron Hill Circle , Chattanooga, TN, US 37402-0001  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Cameron Hill Circle  
(Street and Number)

Chattanooga, TN, US 37402-0001 (423)535-5600  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 Cameron Hill Circle , Chattanooga, TN, US 37402-0001  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Cameron Hill Circle  
(Street and Number)

Chattanooga, TN, US 37402-0001 (423)535-5600  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.bluecare.bcbst.com

Statutory Statement Contact Joseph DeWayne Moser (423)535-6894  
(Name) (Area Code)(Telephone Number)(Extension)

Joseph\_Moser@bcbst.com (423)535-8331  
(E-Mail Address) (Fax Number)

**CORPORATE OFFICERS**

Name	Title
Amber Jeanine Cambron	President & CEO
Erbon Dennis Culver	Treasurer
Jill Anne Langston	Secretary
Mandy Holland Savage	Assistant Treasurer
Kristy Leanne White	Assistant Secretary

**ADMINISTRATIVE OFFICERS**

Amber Jeanine Cambron, President & CEO	Casey Lee Dungan, VP, Chief Financial Officer
Jeffrey Aaron Hocking, Chief Actuary	Robert Cyrus Huffman, M.D., VP #
Jeanne James, M.D., VP, Chief Medical Officer	Jason Patrick Lloyd, VP
Francis Elizabeth Martini, VP	Janice Stanek Maurizio, VP
Stephani Jennifer Ryan, VP	Patrick Timothy Sullivan, VP, Chief Operating Officer
Joshua Trey White, Controller & Chief Accounting Officer	

**DIRECTORS OR TRUSTEES**

Jason David Hickey, M.D., Chairperson	John Francis Giblin
Scott Christian Pierce	

State of Tennessee  
 County of Hamilton 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.

<small>(Signature)</small>	<small>(Signature)</small>	<small>(Signature)</small>
Amber Jeanine Cambron	Casey Lee Dungan	Jill Anne Langston
<small>(Printed Name)</small>	<small>(Printed Name)</small>	<small>(Printed Name)</small>
1.	2.	3.
President & Chief Executive Officer	VP & Chief Financial Officer	Secretary
<small>(Title)</small>	<small>(Title)</small>	<small>(Title)</small>

Subscribed and sworn to before me this _____ day of _____, 2020	a. Is this an original filing? Yes[X] No[ ]	
	b. If no, 1. State the amendment number	0
	2. Date filed	
	3. Number of pages attached	0

\_\_\_\_\_  
(Notary Public Signature)

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	555,851,505	0	555,851,505	462,188,871
2. Stocks:				
2.1 Preferred stocks .....	16,936,443	0	16,936,443	11,881,071
2.2 Common stocks .....	144,304,919	0	144,304,919	128,334,764
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens .....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances) .....	0	0	0	0
5. Cash (\$.....10,413,388), cash equivalents (\$.....116,744,001) and short-term investments (\$.....3,824,979) .....	130,982,368	0	130,982,368	63,226,217
6. Contract loans (including \$.....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	24,953,729	0	24,953,729	63,621
9. Receivables for securities .....	383,536	0	383,536	2,117,847
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	873,412,500	0	873,412,500	667,812,392
13. Title plants less \$.....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	3,945,338	0	3,945,338	3,705,063
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	28,077,695	0	28,077,695	182,085,241
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums) .....	0	0	0	0
15.3 Accrued retrospective premiums (\$.....6,050,783) and contracts subject to redetermination (\$.....0) .....	6,050,783	0	6,050,783	12,392,209
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	61,247,226	2,451,868	58,795,358	34,951,550
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	0
18.2 Net deferred tax asset .....	0	0	0	0
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0) .....	0	0	0	0
22. Net adjustments in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0	0
24. Health care (\$.....6,440,675) and other amounts receivable .....	22,910,652	16,469,977	6,440,675	2,684,968
25. Aggregate write-ins for other-than-invested assets .....	1,063,117	1,063,117	0	0
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	996,707,311	19,984,962	976,722,349	903,631,423
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. TOTAL (Lines 26 and 27) .....	996,707,311	19,984,962	976,722,349	903,631,423
<b>DETAILS OF WRITE-INS</b>				
1101. ....	0	0	0	0
1102. ....	0	0	0	0
1103. ....	0	0	0	0
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. Prepaids and Other Miscellaneous .....	1,063,117	1,063,117	0	0
2502. ....	0	0	0	0
2503. ....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	1,063,117	1,063,117	0	0

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded) .....	241,100,186	0	241,100,186	218,806,655
2. Accrued medical incentive pool and bonus amounts .....	898,223	0	898,223	82,738
3. Unpaid claims adjustment expenses .....	4,804,774	0	4,804,774	6,448,550
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act .....	3,005,572	0	3,005,572	3,000,000
5. Aggregate life policy reserves .....	0	0	0	0
6. Property/casualty unearned premium reserve .....	0	0	0	0
7. Aggregate health claim reserves .....	0	0	0	0
8. Premiums received in advance .....	0	0	0	0
9. General expenses due or accrued .....	18,703,416	0	18,703,416	32,989,001
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)) .....	0	0	0	0
10.2 Net deferred tax liability .....	529,029	0	529,029	2,021,223
11. Ceded reinsurance premiums payable .....	0	0	0	0
12. Amounts withheld or retained for the account of others .....	16,555	0	16,555	13,007
13. Remittances and items not allocated .....	0	0	0	0
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current) .....	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates .....	45,822,365	0	45,822,365	17,970,798
16. Derivatives .....	0	0	0	0
17. Payable for securities .....	2,364,709	0	2,364,709	4,533,753
18. Payable for securities lending .....	0	0	0	0
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers) .....	0	0	0	0
20. Reinsurance in unauthorized and certified (\$.....0) companies .....	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates .....	0	0	0	0
22. Liability for amounts held under uninsured plans .....	91,164,512	0	91,164,512	83,124,954
23. Aggregate write-ins for other liabilities (including \$.....0 current) .....	39,355,655	0	39,355,655	44,881,046
24. Total liabilities (Lines 1 to 23) .....	447,764,996	0	447,764,996	413,871,725
25. Aggregate write-ins for special surplus funds .....	X X X	X X X	0	45,210,000
26. Common capital stock .....	X X X	X X X	10	10
27. Preferred capital stock .....	X X X	X X X	0	0
28. Gross paid in and contributed surplus .....	X X X	X X X	155,299,990	155,299,990
29. Surplus notes .....	X X X	X X X	0	0
30. Aggregate write-ins for other-than-special surplus funds .....	X X X	X X X	0	0
31. Unassigned funds (surplus) .....	X X X	X X X	373,657,353	289,249,698
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0) .....	X X X	X X X	0	0
32.2 .....0 shares preferred (value included in Line 27 \$.....0) .....	X X X	X X X	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32) .....	X X X	X X X	528,957,353	489,759,698
34. Total Liabilities, capital and surplus (Lines 24 and 33) .....	X X X	X X X	976,722,349	903,631,423
<b>DETAILS OF WRITE-INS</b>				
2301. Insured Premium Tax Payable .....	38,551,986	0	38,551,986	44,187,310
2302. Pending Escheatment to State .....	803,669	0	803,669	693,736
2303. ....	0	0	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page .....	0	0	0	0
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above) .....	39,355,655	0	39,355,655	44,881,046
2501. ACA 2019 Amount of 2020 Annual Assessment Fee .....	X X X	X X X	0	45,210,000
2502. ....	X X X	X X X	0	0
2503. ....	X X X	X X X	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	X X X	X X X	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	X X X	X X X	0	45,210,000
3001. ....	X X X	X X X	0	0
3002. ....	X X X	X X X	0	0
3003. ....	X X X	X X X	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page .....	X X X	X X X	0	0
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above) .....	X X X	X X X	0	0

**STATEMENT OF REVENUE AND EXPENSES**

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months .....	X X X	4,939,659	4,786,175	6,392,997
2. Net premium income (including \$.....0 non-health premium income) .....	X X X	2,081,074,038	1,963,495,456	2,690,256,248
3. Change in unearned premium reserves and reserves for rate credits .....	X X X	(5,572)	(3,258,361)	0
4. Fee-for-service (net of \$.....0 medical expenses) .....	X X X	0	0	0
5. Risk revenue .....	X X X	0	0	0
6. Aggregate write-ins for other health care related revenues .....	X X X	0	0	0
7. Aggregate write-ins for other non-health revenues .....	X X X	0	0	0
8. Total revenues (Lines 2 to 7) .....	X X X	2,081,068,466	1,960,237,095	2,690,256,248
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits .....	0	1,224,949,574	1,303,874,498	1,713,059,550
10. Other professional services .....	0	376,961,521	335,382,787	455,245,322
11. Outside referrals .....	0	0	0	0
12. Emergency room and out-of-area .....	0	60,561,495	73,677,206	97,615,105
13. Prescription drugs .....	0	9,151,372	7,803,992	10,853,171
14. Aggregate write-ins for other hospital and medical .....	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts .....	0	942,002	5,754,746	(2,112,270)
16. Subtotal (Lines 9 to 15) .....	0	1,672,565,964	1,726,493,229	2,274,660,878
<b>Less:</b>				
17. Net reinsurance recoveries .....	0	0	0	0
18. Total hospital and medical (Lines 16 minus 17) .....	0	1,672,565,964	1,726,493,229	2,274,660,878
19. Non-health claims (net) .....	0	0	0	0
20. Claims adjustment expenses, including \$.....88,618,122 cost containment expenses .....	0	139,601,572	92,042,123	167,278,656
21. General administrative expenses .....	0	211,797,214	186,009,091	220,463,221
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only) .....	0	0	(16,300,000)	(16,300,000)
23. Total underwriting deductions (Lines 18 through 22) .....	0	2,023,964,750	1,988,244,443	2,646,102,755
24. Net underwriting gain or (loss) (Lines 8 minus 23) .....	X X X	57,103,716	(28,007,348)	44,153,493
25. Net investment income earned .....	0	13,825,935	18,348,825	23,565,176
26. Net realized capital gains (losses) less capital gains tax of \$.....0 .....	0	(9,109,567)	1,104,189	2,572,517
27. Net investment gains or (losses) (Lines 25 plus 26) .....	0	4,716,368	19,453,014	26,137,693
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)] .....	0	0	0	0
29. Aggregate write-ins for other income or expenses .....	0	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29) .....	X X X	61,820,084	(8,554,334)	70,291,186
31. Federal and foreign income taxes incurred .....	X X X	21,755,521	(4,430,935)	11,814,845
32. Net income (loss) (Lines 30 minus 31) .....	X X X	40,064,563	(4,123,399)	58,476,341
<b>DETAILS OF WRITE-INS</b>				
0601. ....	X X X	0	0	0
0602. ....	X X X	0	0	0
0603. ....	X X X	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page .....	X X X	0	0	0
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above) .....	X X X	0	0	0
0701. ....	X X X	0	0	0
0702. ....	X X X	0	0	0
0703. ....	X X X	0	0	0
0798. Summary of remaining write-ins for Line 7 from overflow page .....	X X X	0	0	0
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above) .....	X X X	0	0	0
1401. ....	0	0	0	0
1402. ....	0	0	0	0
1403. ....	0	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page .....	0	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) .....	0	0	0	0
2901. ....	0	0	0	0
2902. ....	0	0	0	0
2903. ....	0	0	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0	0	0
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....	0	0	0	0

**STATEMENT OF REVENUE AND EXPENSES (Continued)**

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year .....	489,759,698	410,918,440	410,918,440
34. Net income or (loss) from Line 32 .....	40,064,563	(4,123,399)	58,476,341
35. Change in valuation basis of aggregate policy and claim reserves .....	0	0	0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....1,441,276 .....	6,511,763	18,436,319	26,073,135
37. Change in net unrealized foreign exchange capital gain or (loss) .....	0	0	0
38. Change in net deferred income tax .....	2,933,470	(1,429,397)	(1,560,425)
39. Change in nonadmitted assets .....	(10,312,141)	(5,690,161)	(3,971,787)
40. Change in unauthorized and certified reinsurance .....	0	0	0
41. Change in treasury stock .....	0	0	0
42. Change in surplus notes .....	0	0	0
43. Cumulative effect of changes in accounting principles .....	0	0	0
44. Capital Changes:			
44.1 Paid in .....	0	0	0
44.2 Transferred from surplus (Stock Dividend) .....	0	0	0
44.3 Transferred to surplus .....	0	0	0
45. Surplus adjustments:			
45.1 Paid in .....	0	0	0
45.2 Transferred to capital (Stock Dividend) .....	0	0	0
45.3 Transferred from capital .....	0	0	0
46. Dividends to stockholders .....	0	0	0
47. Aggregate write-ins for gains or (losses) in surplus .....	0	(176,006)	(176,006)
48. Net change in capital and surplus (Lines 34 to 47) .....	39,197,655	7,017,356	78,841,258
49. Capital and surplus end of reporting period (Line 33 plus 48) .....	528,957,353	417,935,796	489,759,698
<b>DETAILS OF WRITE-INS</b>			
4701. Prior period adjustment .....	0	(176,006)	(176,006)
4702. ....	0	0	0
4703. ....	0	0	0
4798. Summary of remaining write-ins for Line 47 from overflow page .....	0	0	0
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above) .....	0	(176,006)	(176,006)

Report #2A: BlueCare East Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	657,771	1,915,635	2,509,475
<b>Estimated Revenues:</b>			
1. TennCare Capitation	236,770,729	735,414,701	985,095,684
2. Investment	890,314	1,895,944	10,573,647
3. Other Revenues	167,660	21,518,569	(4,593,239)
<b>4. Total Estimated Revenues (Lines 1 to 3)</b>	<b>237,828,703</b>	<b>758,829,214</b>	<b>991,076,093</b>
<b>Estimated Expenses:</b>			
<b>Hospital and Medical (w/o Mental Health)</b>			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	43,386,899	118,866,617	177,118,155
7. Inpatient Hospital Services	39,975,262	115,072,391	175,987,101
8. Outpatient Hospital Services	26,264,568	68,980,522	96,270,730
9. Emergency Room Services	7,376,562	20,681,931	32,315,481
10. Dental Services	277	572	4,826
11. Vision Services	256,085	628,544	913,296
12. Pharmacy Services	-	-	-
13. Home Health Services	11,806,057	30,763,904	32,015,169
14. Chiropractic Services	-	-	-
15. Radiology Services	1,276,877	3,569,857	5,960,765
16. Laboratory Services	1,344,662	3,229,968	4,444,863
17. Durable Medical Equipment Services	4,241,299	11,875,936	15,203,099
18. Transportation Services	4,539,490	13,479,695	16,814,807
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,921,425	5,899,467	6,988,561
22. Other Medical and Hospital Services - Write-Ins	7,458,526	20,715,389	14,876,104
<b>23. Subtotal Medical and Hospital (Lines 5 to 22)</b>	<b>149,847,989</b>	<b>413,764,793</b>	<b>578,912,957</b>
<b>Mental Health and Substance Abuse Services</b>			
24. Inpatient Psychiatric Facility Services	2,293,088	7,081,363	8,382,043
25. Inpatient Substance Abuse Treatment and Detox	184,431	416,991	541,757
26. Outpatient Mental Health Services	4,927,346	17,802,530	21,746,054
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,496,665	7,345,871	13,726,119
29. Specialized Crisis Services	786,518	2,294,957	2,942,563
30. Psychiatric Rehab and Support Services	265,148	257,229	2,195,034
31. Case Management	158,666	833,192	1,356,339
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	44,528	125,079	197,577
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	4,018,337	8,938,609	4,429,524
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,498,962	12,958,288	15,518,169
41. Other Mental Health Services - Write-Ins	-	-	-
<b>42. Subtotal MH &amp; SAS (Lines 24 to 41)</b>	<b>19,673,689</b>	<b>58,054,109</b>	<b>71,035,179</b>
<b>CHOICES</b>			
43. Nursing Facility Care	27,786,441	87,617,617	136,700,590
44. HCBS Services	19,479,283	50,232,078	47,511,107
<b>45. Subtotal CHOICES</b>	<b>47,265,724</b>	<b>137,849,695</b>	<b>184,211,697</b>
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	8,855	197,870	(448,943)
<b>49. Subtotal Hospital, Medical, MH&amp;SAS, CHOICES (Lines 23,42,45,46,47 and 48)</b>	<b>216,796,257</b>	<b>609,866,467</b>	<b>833,710,890</b>
<b>LESS:</b>			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	8,783	33,572	49,025
52. Subrogation and Coordination of Benefits	-	-	-
<b>53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)</b>	<b>8,783</b>	<b>33,572</b>	<b>49,025</b>
<b>54. Total Hospital, Medical, MH&amp;SAS (Lines 47 and 51)</b>	<b>216,787,474</b>	<b>609,832,895</b>	<b>833,661,865</b>
<b>Administration:</b>			
55. Compensation	16,469,441	47,857,735	57,619,430
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	183,205	532,366	640,954
58. Health Insurer Fee	7,857	14,272,154	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	14,299,663	45,376,335	59,092,207
61. Occupancy, Depreciation, and Amortization	910,891	2,646,913	3,186,813
62. Other Administration - Write-Ins	6,185,143	17,973,103	21,639,134
<b>63. Total Administration Expenses (Lines 55 to 61)</b>	<b>38,056,200</b>	<b>128,658,606</b>	<b>142,178,538</b>
<b>64. Total Expenses (Lines 54 and 62)</b>	<b>254,843,674</b>	<b>738,491,501</b>	<b>975,840,403</b>
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(4,080,383)	7,157,181	728,958
<b>67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)</b>	<b>(12,934,589)</b>	<b>13,180,532</b>	<b>14,506,732</b>
<b>Write-Ins for Other Expense</b>			
<b>Detail of Other Revenues</b>			
0301. Directed Premiums	29,867,314	88,274,408	93,148,672
0302. Directed Payments	(31,536,810)	(80,545,115)	(116,358,373)
0303. Directed Premium Tax	(1,696,952)	(4,999,755)	(5,816,982)
0304. Directed Payments Accrued	3,523,526	(430,137)	24,933,443
0305. Insurer Provider Revenue	10,581	19,219,168	-
0306. Risk Corridor Release	-	-	(500,000)
0399. Total Other Revenues	167,660	21,518,569	(4,593,239)
<b>Detail of Other Medical and Hospital:</b>			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	7,505,664	20,456,494	27,229,549
2202. Bad Debt Expense	(47,138)	258,895	(448,930)
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	(11,904,515)
<b>2299. Total Other Medical and Hospital</b>	<b>7,458,526</b>	<b>20,715,389</b>	<b>14,876,104</b>
<b>Detail of Other MH &amp; SAS:</b>			
4101.	-	-	-
<b>4199. Total Other MH &amp; SAS</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Detail of Other Administration:</b>			
6101. Equipment Rental	2,671,414	7,762,730	9,346,119
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	743,976	2,161,885	2,602,852
6103. Auditing, Actuarial, and Other Consulting	1,415,242	4,112,482	4,951,318
6104. Outsourced Services	779,140	2,264,065	2,725,873
6105. Postage/Telephone	397,154	1,154,069	1,389,468
6106. Printing and Stationary	178,217	517,872	623,504
<b>6199. Total Other Administration</b>	<b>6,185,143</b>	<b>17,973,103</b>	<b>21,639,134</b>

**Report #2A: BlueCare Middle Only**

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	517,799	1,498,911	1,912,717
<b>Estimated Revenues:</b>			
1. TennCare Capitation	198,117,966	607,272,780	796,999,331
2. Investment	701,475	1,489,762	8,134,120
3. Other Revenues	188,153	15,452,841	(1,895,316)
<b>4. Total Estimated Revenues (Lines 1 to 3)</b>	<b>199,007,595</b>	<b>624,215,382</b>	<b>803,238,135</b>
<b>Estimated Expenses:</b>			
<b>Hospital and Medical (w/o Mental Health)</b>			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	27,566,173	77,556,962	115,021,726
7. Inpatient Hospital Services	33,186,786	110,115,966	132,324,465
8. Outpatient Hospital Services	16,726,605	45,314,040	60,294,051
9. Emergency Room Services	5,550,466	16,276,158	26,151,567
10. Dental Services	68	2,443	-
11. Vision Services	200,809	461,508	699,852
12. Pharmacy Services	-	-	-
13. Home Health Services	5,952,580	17,710,256	17,291,655
14. Chiropractic Services	-	-	-
15. Radiology Services	1,370,347	3,562,375	5,423,222
16. Laboratory Services	700,185	1,721,039	2,275,628
17. Durable Medical Equipment Services	2,654,005	7,079,418	9,187,173
18. Transportation Services	3,525,201	10,438,582	12,839,400
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,811,030	5,645,142	7,107,291
22. Other Medical and Hospital Services - Write-Ins	6,205,887	15,637,733	16,322,564
<b>23. Subtotal Medical and Hospital (Lines 5 to 22)</b>	<b>105,450,142</b>	<b>311,521,622</b>	<b>404,938,594</b>
<b>Mental Health and Substance Abuse Services</b>			
24. Inpatient Psychiatric Facility Services	3,407,947	9,868,090	12,136,545
25. Inpatient Substance Abuse Treatment and Detox	169,950	550,195	773,313
26. Outpatient Mental Health Services	3,710,340	13,445,687	17,035,642
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	1,877,648	5,429,318	11,031,802
29. Specialized Crisis Services	944,681	2,801,303	3,657,207
30. Psychiatric Rehab and Support Services	406,737	405,713	1,615,309
31. Case Management	314,619	1,946,103	4,998,005
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	22,657	69,670	103,531
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	4,343,046	9,039,647	2,799,938
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	3,952,009	11,313,311	13,962,951
41. Other Mental Health Services - Write-Ins	-	-	-
<b>42. Subtotal MH &amp; SAS (Lines 24 to 41)</b>	<b>19,149,634</b>	<b>54,869,037</b>	<b>68,114,243</b>
<b>CHOICES</b>			
43. Nursing Facility Care	37,581,726	111,342,735	158,133,952
44. HCBS Services	14,807,119	38,910,357	37,205,997
<b>45. Subtotal CHOICES</b>	<b>52,388,845</b>	<b>150,253,092</b>	<b>195,339,949</b>
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	7,842	(78,661)	(1,225,462)
<b>49. Subtotal Hospital, Medical, MH&amp;SAS, CHOICES (Lines 23,42,45,46,47 and 48)</b>	<b>176,996,463</b>	<b>516,565,090</b>	<b>667,167,324</b>
<b>LESS:</b>			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	5,815	23,962	32,997
52. Subrogation and Coordination of Benefits	-	-	-
<b>53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)</b>	<b>5,815</b>	<b>23,962</b>	<b>32,997</b>
<b>54. Total Hospital, Medical, MH&amp;SAS (Lines 47 and 51)</b>	<b>176,990,648</b>	<b>516,541,128</b>	<b>667,134,327</b>
<b>Administration:</b>			
55. Compensation	13,759,752	39,849,348	46,932,775
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	153,062	443,281	522,076
58. Health Insurer Fee	47,272	10,691,998	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	11,988,138	37,396,802	47,828,524
61. Occupancy, Depreciation, and Amortization	761,024	2,203,985	2,595,755
62. Other Administration - Write-Ins	5,167,511	14,965,531	17,625,732
<b>63. Total Administration Expenses (Lines 55 to 61)</b>	<b>31,876,759</b>	<b>105,550,945</b>	<b>115,504,862</b>
<b>64. Total Expenses (Lines 54 and 62)</b>	<b>208,867,407</b>	<b>622,092,073</b>	<b>782,639,189</b>
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(2,857,897)	747,228	4,023,113
<b>67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)</b>	<b>(7,001,915)</b>	<b>1,376,081</b>	<b>16,575,833</b>
<b>Write-Ins for Other Expense</b>			
<b>Detail of Other Revenues</b>			
0301. Directed Premiums	32,021,357	90,446,661	86,778,164
0302. Directed Payments	(31,450,267)	(80,793,109)	(115,051,783)
0303. Directed Premium Tax	(1,821,331)	(5,344,657)	(5,307,151)
0304. Directed Payments Accrued	1,374,736	(3,254,112)	31,685,454
0305. Insurer Provider Revenue	63,657	14,398,058	-
0399. Total Other Revenues	188,153	15,452,841	(1,895,316)
<b>Detail of Other Medical and Hospital:</b>			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	6,198,492	15,382,829	18,854,266
2202. Bad Debt Expense	7,395	254,904	(317,476)
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	(2,214,226)
2299. Total Other Medical and Hospital	6,205,887	15,637,733	16,322,564
<b>Detail of Other MH &amp; SAS:</b>			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
<b>Detail of Other Administration:</b>			
6101. Equipment Rental	2,231,890	6,463,735	7,612,698
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	621,572	1,800,122	2,120,102
6103. Auditing, Actuarial, and Other Consulting	1,182,394	3,424,310	4,032,999
6104. Outsourced Services	650,949	1,885,202	2,220,306
6105. Postage/Telephone	331,811	960,950	1,131,764
6106. Printing and Stationary	148,895	431,212	507,863
6199. Total Other Administration	5,167,511	14,965,531	17,625,732



**Report #2A: BlueCare West Only**

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	460,619	1,344,438	1,763,285
<b>Estimated Revenues:</b>			
1. TennCare Capitation	163,053,790	504,857,332	672,083,161
2. Investment	623,927	1,330,662	7,429,926
3. Other Revenues	99,647	13,195,344	574,038
<b>4. Total Estimated Revenues (Lines 1 to 3)</b>	<b>163,777,363</b>	<b>519,383,338</b>	<b>680,087,125</b>
<b>Estimated Expenses:</b>			
<b>Hospital and Medical (w/o Mental Health)</b>			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	25,933,270	71,563,297	102,095,801
7. Inpatient Hospital Services	23,960,919	70,914,800	91,628,453
8. Outpatient Hospital Services	17,482,616	47,010,694	64,037,437
9. Emergency Room Services	6,386,160	19,383,638	30,491,211
10. Dental Services	726	726	-
11. Vision Services	137,591	349,214	514,662
12. Pharmacy Services	-	-	-
13. Home Health Services	7,741,099	21,311,636	22,578,632
14. Chiropractic Services	-	-	-
15. Radiology Services	1,050,863	2,844,838	3,778,732
16. Laboratory Services	1,164,532	2,751,461	3,580,457
17. Durable Medical Equipment Services	2,157,155	5,925,741	7,968,041
18. Transportation Services	3,306,508	9,972,277	12,455,820
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,150,885	3,463,039	4,081,720
22. Other Medical and Hospital Services - Write-Ins	5,487,334	13,826,581	14,526,186
<b>23. Subtotal Medical and Hospital (Lines 5 to 22)</b>	<b>95,959,658</b>	<b>269,317,942</b>	<b>357,737,152</b>
<b>Mental Health and Substance Abuse Services</b>			
24. Inpatient Psychiatric Facility Services	3,345,605	10,163,294	14,565,941
25. Inpatient Substance Abuse Treatment and Detox	192,462	458,730	611,668
26. Outpatient Mental Health Services	4,190,527	14,147,987	11,898,430
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	1,602,592	4,989,341	16,256,370
29. Specialized Crisis Services	416,700	1,253,124	1,736,719
30. Psychiatric Rehab and Support Services	317,998	314,845	894,625
31. Case Management	374,491	1,309,838	1,968,922
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	30,853	96,132	135,703
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	1,586,404	3,341,391	1,529,199
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,784,350	5,303,554	6,494,246
41. Other Mental Health Services - Write-Ins	-	-	-
<b>42. Subtotal MH &amp; SAS (Lines 24 to 41)</b>	<b>13,841,982</b>	<b>41,378,236</b>	<b>56,091,823</b>
<b>CHOICES</b>			
43. Nursing Facility Care	19,612,282	62,993,872	98,465,857
44. HCBS Services	16,081,501	45,455,370	48,736,727
<b>45. Subtotal CHOICES</b>	<b>35,693,783</b>	<b>108,449,242</b>	<b>147,202,584</b>
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	7,842	(86,552)	(548,935)
<b>49. Subtotal Hospital, Medical, MH&amp;SAS, CHOICES (Lines 23,42,45,46,47 and 48)</b>	<b>145,503,265</b>	<b>419,058,868</b>	<b>560,482,624</b>
<b>LESS:</b>			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	3,129	14,553	21,625
52. Subrogation and Coordination of Benefits	-	-	1,650
<b>53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)</b>	<b>3,129</b>	<b>14,553</b>	<b>23,275</b>
<b>54. Total Hospital, Medical, MH&amp;SAS (Lines 47 and 51)</b>	<b>145,500,136</b>	<b>419,044,315</b>	<b>560,459,349</b>
<b>Administration:</b>			
55. Compensation	11,955,423	34,699,041	41,243,758
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	132,991	385,989	458,792
58. Health Insurer Fee	10,668	9,430,385	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	9,853,770	31,122,472	40,288,885
61. Occupancy, Depreciation, and Amortization	661,231	1,919,133	2,281,109
62. Other Administration - Write-Ins	4,489,893	13,031,320	15,489,206
<b>63. Total Administration Expenses (Lines 55 to 61)</b>	<b>27,103,976</b>	<b>90,588,340</b>	<b>99,761,750</b>
<b>64. Total Expenses (Lines 54 and 62)</b>	<b>172,604,112</b>	<b>509,632,655</b>	<b>660,221,099</b>
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(2,157,383)	3,431,428	3,869,942
<b>67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)</b>	<b>(6,669,366)</b>	<b>6,319,255</b>	<b>15,996,084</b>
<b>Write-Ins for Other Expense</b>			
<b>Detail of Other Revenues</b>			
0301. Directed Premiums	20,851,542	61,784,444	73,745,822
0302. Directed Payments	(20,377,390)	(58,204,028)	(86,033,235)
0303. Directed Premium Tax	(1,181,886)	(3,568,719)	(4,370,265)
0304. Directed Payments Accrued	793,014	484,502	18,031,716
0305. Insurer Provider Revenue	14,366	12,699,145	-
0306. Risk Corridor Release	-	-	(800,000)
0399. Total Other Revenues	99,647	13,195,344	574,038
<b>Detail of Other Medical and Hospital:</b>			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	5,443,007	14,250,783	16,184,805
2202. Bad Debt Expense	44,327	(424,202)	522,640
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	(2,181,259)
2299. Total Other Medical and Hospital	5,487,334	13,826,581	14,526,186
<b>Detail of Other MH &amp; SAS:</b>			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
<b>Detail of Other Administration:</b>			
6101. Equipment Rental	1,939,222	5,628,334	6,689,915
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	540,064	1,567,465	1,863,111
6103. Auditing, Actuarial, and Other Consulting	1,027,346	2,981,737	3,544,134
6104. Outsourced Services	565,590	1,641,550	1,951,169
6105. Postage/Telephone	288,300	836,753	994,576
6106. Printing and Stationary	129,371	375,481	446,301
6199. Total Other Administration	4,489,893	13,031,320	15,489,206

**Report #2A: TennCare Select Only**

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	161,202	549,464	777,878
<b>Estimated Revenues:</b>			
1. TennCare Capitation	78,233,526	303,568,797	472,040,886
2. Investment	-	-	-
3. Other Revenues	(0)	0	-
<b>4. Total Estimated Revenues (Lines 1 to 3)</b>	<b>78,233,526</b>	<b>303,568,797</b>	<b>472,040,886</b>
<b>Estimated Expenses:</b>			
<b>Hospital and Medical (w/o Mental Health)</b>			
5. Capitated Physician Services	104,193	349,986	888,685
6. Fee-for Service Physician Services	7,123,056	31,029,468	53,767,207
7. Inpatient Hospital Services	5,693,890	31,655,489	75,594,253
8. Outpatient Hospital Services	4,796,015	17,819,729	31,520,267
9. Emergency Room Services	905,715	4,133,475	7,592,296
10. Dental Services	(2)	37	314
11. Vision Services	100,091	330,362	565,985
12. Pharmacy Services	-	-	-
13. Home Health Services	26,902,686	99,319,349	122,576,189
14. Chiropractic Services	-	-	-
15. Radiology Services	146,707	556,980	1,058,960
16. Laboratory Services	177,020	561,593	861,717
17. Durable Medical Equipment Services	4,452,950	17,791,350	28,066,708
18. Transportation Services	858,996	3,276,457	4,650,311
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	1,586,589	5,411,872	11,354,784
<b>23. Subtotal Medical and Hospital (Lines 5 to 22)</b>	<b>52,847,906</b>	<b>212,236,147</b>	<b>338,497,676</b>
<b>Mental Health and Substance Abuse Services</b>			
24. Inpatient Psychiatric Facility Services	2,189,427	9,333,548	12,810,632
25. Inpatient Substance Abuse Treatment and Detox	14,484	60,183	58,284
26. Outpatient Mental Health Services	1,976,001	12,739,865	26,603,346
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	1,569,742	6,689,784	11,976,473
29. Specialized Crisis Services	287,315	1,067,643	1,191,106
30. Psychiatric Rehab and Support Services	968,183	968,134	183,898
31. Case Management	49,892	934,226	2,296,496
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	13,549	55,324	90,621
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	3,489,011	7,969,342	2,198,452
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	2,114,431	7,638,524	10,496,976
41. Other Mental Health Services - Write-Ins	-	-	-
<b>42. Subtotal MH &amp; SAS (Lines 24 to 41)</b>	<b>12,672,035</b>	<b>47,456,573</b>	<b>67,906,284</b>
<b>CHOICES</b>			
43. Nursing Facility Care	100,492	492,246	524,217
44. HCBS Services	(10)	493	5,858
<b>45. Subtotal CHOICES</b>	<b>100,482</b>	<b>492,739</b>	<b>530,075</b>
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	-	25,916	1,241,810
<b>49. Subtotal Hospital, Medical, MH&amp;SAS, CHOICES (Lines 23,42,45,46,47 and 48)</b>	<b>65,620,423</b>	<b>260,211,375</b>	<b>408,175,845</b>
<b>LESS:</b>			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	1,140	3,493	5,399
52. Subrogation and Coordination of Benefits	-	-	-
<b>53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)</b>	<b>1,140</b>	<b>3,493</b>	<b>5,399</b>
<b>54. Total Hospital, Medical, MH&amp;SAS (Lines 47 and 51)</b>	<b>65,619,283</b>	<b>260,207,882</b>	<b>408,170,446</b>
<b>Administration:</b>			
55. Compensation	5,262,293	16,450,635	20,940,431
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	58,538	182,996	232,940
58. Health Insurer Fee	-	-	1,650
59. Interest Expense	-	-	1,650
60. Premium Tax Expense	4,830,490	18,444,132	28,346,170
61. Occupancy, Depreciation, and Amortization	291,047	909,851	1,158,173
62. Other Administration - Write-Ins	1,976,266	6,178,080	7,864,237
<b>63. Total Administration Expenses (Lines 55 to 61)</b>	<b>12,418,634</b>	<b>42,165,694</b>	<b>58,543,601</b>
<b>64. Total Expenses (Lines 54 and 62)</b>	<b>78,037,917</b>	<b>302,373,576</b>	<b>466,714,047</b>
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	119,885	420,618	1,165,668
<b>67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)</b>	<b>75,724</b>	<b>774,603</b>	<b>4,161,171</b>
<b>Write-Ins for Other Expense</b>			
<b>Detail of Other Revenues</b>			
0301. Directed Premiums	2,829,699	4,270,730	6,859,569
0302. Directed Payments	(2,664,188)	(4,017,626)	(19,383,915)
0303. Directed Premium Tax	(165,512)	(253,104)	(412,407)
0304. Directed Payments Accrued	-	-	12,936,753
0305. Risk Corridor Accrual Release	-	-	-
0399. Total Other Revenues	(0)	0	-
<b>Detail of Other Medical and Hospital:</b>			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	1,546,443	5,147,063	11,089,503
2202. Bad Debt Expense	40,146	264,809	265,281
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	1,586,589	5,411,872	11,354,784
<b>Detail of Other MH &amp; SAS:</b>			
4101.	-	-	-
4102.	-	-	-
<b>Detail of Other Administration:</b>			
6101. Equipment Rental	853,566	2,668,364	3,396,628
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	237,714	743,127	945,945
6103. Auditing, Actuarial, and Other Consulting	452,196	1,413,626	1,799,441
6104. Outsourced Services	248,949	778,250	990,655
6105. Postage/Telephone	126,898	396,700	504,970
6106. Printing and Stationary	56,943	178,013	226,598
6199. Total Other Administration	1,976,266	6,178,080	7,864,237

Report #2A: CoverKids Plan Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	126,680	375,819	511,721
<b>Estimated Revenues:</b>			
1. Cover Kids Revenue	30,285,138	82,755,796	113,142,289
2. Investment	-	-	-
3. Other Revenues	-	-	-
<b>4. Total Estimated Revenues (Lines 1 to 3)</b>	<b>30,285,138</b>	<b>82,755,796</b>	<b>113,142,289</b>
<b>Estimated Expenses:</b>			
<b>Hospital and Medical (w/o Mental Health)</b>			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	8,691,004	24,169,613	35,008,612
7. Inpatient Hospital Services	7,845,378	19,946,090	24,645,283
8. Outpatient Hospital Services	2,123,330	5,383,187	6,699,257
9. Emergency Room Services	592,506	1,766,458	2,630,746
10. Dental Services	28,973	72,448	140,551
11. Vision Services	94,410	243,302	424,239
12. Pharmacy Services	4,374,744	12,791,342	16,627,345
13. Home Health Services	241,880	448,841	426,528
14. Chiropractic Services	-	-	-
15. Radiology Services	142,460	414,163	535,805
16. Laboratory Services	264,726	662,078	681,183
17. Durable Medical Equipment Services	325,122	960,937	1,352,839
18. Transportation Services	35,930	114,038	157,281
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	460,764	819,640	3,264,743
<b>23. Subtotal Medical and Hospital (Lines 5 to 22)</b>	<b>25,221,227</b>	<b>67,792,137</b>	<b>92,594,412</b>
<b>Mental Health and Substance Abuse Services</b>			
24. Inpatient Psychiatric Facility Services	-	-	-
25. Inpatient Substance Abuse Treatment and Detox	-	-	-
26. Outpatient Mental Health Services	-	-	-
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	-	-	-
29. Specialized Crisis Services	-	-	-
30. Psychiatric Rehab and Support Services	-	-	-
31. Case Management	-	-	-
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	-	-	-
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	-	-	-
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	-	-	-
41. Other Mental Health Services - Write-Ins	-	-	-
<b>42. Subtotal MH &amp; SAS (Lines 24 to 41)</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>CHOICES</b>			
43. Nursing Facility Care	-	-	-
44. HCBS Services	-	-	-
<b>45. Subtotal CHOICES</b>	<b>-</b>	<b>-</b>	<b>-</b>
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	-	28,744	(1,138)
<b>49. Subtotal Hospital, Medical, MH&amp;SAS, CHOICES (Lines 23,42,45,46,47 and 48)</b>	<b>25,221,227</b>	<b>67,820,881</b>	<b>92,593,274</b>
<b>LESS:</b>			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	190,468	639,476	1,190,610
52. Subrogation and Coordination of Benefits	-	-	-
<b>53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)</b>	<b>190,468</b>	<b>639,476</b>	<b>1,190,610</b>
<b>54. Total Hospital, Medical, MH&amp;SAS (Lines 47 and 51)</b>	<b>25,030,759</b>	<b>67,181,405</b>	<b>91,402,664</b>
<b>Administration:</b>			
55. Compensation	2,288,012	6,741,189	8,447,668
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	25,451	74,988	93,971
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	427
60. Premium Tax Expense	1,815,082	4,963,514	6,792,886
61. Occupancy, Depreciation, and Amortization	126,546	372,842	467,223
62. Other Administration - Write-Ins	859,270	2,531,673	3,172,546
<b>63. Total Administration Expenses (Lines 55 to 61)</b>	<b>5,114,361</b>	<b>14,684,206</b>	<b>18,974,721</b>
<b>64. Total Expenses (Lines 54 and 62)</b>	<b>30,145,120</b>	<b>81,865,611</b>	<b>110,377,385</b>
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	87,583	313,271	605,041
<b>67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)</b>	<b>52,435</b>	<b>576,914</b>	<b>2,159,862</b>
<b>Write-Ins for Other Expense</b>			
<b>Detail of Other Revenues</b>			
0301. Directed Premiums	-	-	-
0302. Directed Payments	-	-	-
0303. Directed Premium Tax	-	-	-
0304. Directed Payments Accrued	-	-	-
0305. Risk Corridor Accrual Release	-	-	-
0399. Total Other Revenues	-	-	-
<b>Detail of Other Medical and Hospital:</b>			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	546,826	1,347,563	2,415,734
2202. Bad Debt Expense	(86,062)	(527,923)	849,009
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
<b>2299. Total Other Medical and Hospital</b>	<b>460,764</b>	<b>819,640</b>	<b>3,264,743</b>
<b>Detail of Other MH &amp; SAS:</b>			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
<b>4199. Total Other MH &amp; SAS</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Detail of Other Administration:</b>			
6101. Equipment Rental	371,126	1,093,450	1,370,248
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	103,356	304,521	381,609
6103. Auditing, Actuarial, and Other Consulting	196,612	579,280	725,920
6104. Outsourced Services	108,242	318,914	399,644
6105. Postage/Telephone	55,175	162,561	203,712
6106. Printing and Stationary	24,759	72,947	91,413
<b>6199. Total Other Administration</b>	<b>859,270</b>	<b>2,531,673</b>	<b>3,172,546</b>

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	2,241,423,010	1,988,684,736	2,582,830,591
2. Net investment income .....	15,285,999	18,734,231	24,380,387
3. Miscellaneous income .....	0	0	0
4. TOTAL (Lines 1 to 3) .....	2,256,709,009	2,007,418,967	2,607,210,978
5. Benefit and loss related payments .....	1,661,270,856	1,710,010,726	2,261,199,973
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	385,347,925	246,459,528	314,217,659
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....	21,755,521	(4,430,935)	11,814,847
10. TOTAL (Lines 5 through 9) .....	2,068,374,302	1,952,039,319	2,587,232,479
11. Net cash from operations (Line 4 minus Line 10) .....	188,334,707	55,379,648	19,978,499
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	219,933,447	208,318,753	275,688,941
12.2 Stocks .....	46,719,024	29,191,043	36,327,810
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	138,457	178,098	178,098
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	94,201
12.7 Miscellaneous proceeds .....	8,913,978	3,245,159	3,432,167
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7) .....	275,704,906	240,933,053	315,721,216
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	314,632,138	317,824,040	353,093,054
13.2 Stocks .....	68,112,161	21,591,680	29,702,831
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	25,199,734	0	0
13.6 Miscellaneous applications .....	9,670,696	7,736,755	6,379,666
13.7 TOTAL investments acquired (Lines 13.1 to 13.6) .....	417,614,729	347,152,475	389,175,550
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(141,909,823)	(106,219,421)	(73,454,334)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	21,331,267	(79,233)	6,203,471
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	21,331,267	(79,233)	6,203,471
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	67,756,151	(50,919,006)	(47,272,365)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	63,226,217	110,498,583	110,498,583
19.2 End of period (Line 18 plus Line 19.1) .....	130,982,368	59,579,577	63,226,217

**Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:**

20.0001 .....	0	0	0
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## EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year .....	535,335	0	0	0	0	0	0	18,190	517,145	0
2. First Quarter .....	532,668	0	0	0	0	0	0	19,847	512,821	0
3. Second Quarter .....	552,287	0	0	0	0	0	0	20,121	532,166	0
4. Third Quarter .....	572,191	0	0	0	0	0	0	20,718	551,473	0
5. Current Year .....	0	0	0	0	0	0	0	0	0	0
6. Current Year Member Months .....	4,939,659	0	0	0	0	0	0	180,674	4,758,985	0
Total Member Ambulatory Encounters for Period:										
7. Physician .....	3,427,003	0	0	0	0	0	0	366,611	3,060,392	0
8. Non-Physician .....	298,000	0	0	0	0	0	0	31,879	266,121	0
9. Total .....	3,725,003	0	0	0	0	0	0	398,490	3,326,513	0
10. Hospital Patient Days Incurred .....	249,487	0	0	0	0	0	0	33,194	216,293	0
11. Number of Inpatient Admissions .....	32,945	0	0	0	0	0	0	3,322	29,623	0
12. Health Premiums Written (a) .....	2,081,074,038	0	0	0	0	0	0	261,934,202	1,819,139,836	0
13. Life Premiums Direct .....	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written .....	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned .....	2,081,068,466	0	0	0	0	0	0	261,928,630	1,819,139,836	0
16. Property/Casualty Premiums Earned .....	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services .....	1,660,295,116	0	0	0	0	0	0	191,473,477	1,468,821,639	0
18. Amount Incurred for Provision of Health Care Services .....	1,672,565,964	0	0	0	0	0	0	189,045,568	1,483,520,396	0

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....261,934,202.

**CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)****Aging Analysis of Unpaid Claims**

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid .....	0	0	0	0	0	0
0299999 Aggregate Accounts Not Individually Listed - Uncovered .....	0	0	0	0	0	0
0399999 Aggregate Accounts Not Individually Listed - Covered .....	4,383,236	4,719,731	3,567,306	1,082,519	1,295,172	15,047,964
0499999 Subtotals .....	4,383,236	4,719,731	3,567,306	1,082,519	1,295,172	15,047,964
0599999 Unreported claims and other claim reserves .....						226,052,222
0699999 Total Amounts Withheld .....						0
0799999 Total Claims Unpaid .....						241,100,186
0899999 Accrued Medical Incentive Pool And Bonus Amounts .....						898,223

## UNDERWRITING AND INVESTMENT EXHIBIT

### ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital & medical) .....	0	0	0	0	0	0
2. Medicare Supplement .....	0	0	0	0	0	0
3. Dental only .....	0	0	0	0	0	0
4. Vision only .....	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan .....	0	0	0	0	0	0
6. Title XVIII - Medicare .....	20,919,378	170,554,099	988,842	32,869,145	21,908,220	28,580,399
7. Title XIX - Medicaid .....	197,051,227	1,271,770,412	1,062,911	206,179,288	198,114,138	190,226,256
8. Other health .....	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8) .....	217,970,605	1,442,324,511	2,051,753	239,048,433	220,022,358	218,806,655
10. Healthcare receivables (a) .....	10,494,304	11,193,828	21,076	1,201,444	10,515,380	11,096,744
11. Other non-health .....	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts .....	37,769	937,971	0	898,223	37,769	82,738
13. Totals (Lines 9 - 10 + 11 + 12) .....	207,514,070	1,432,068,654	2,030,677	238,745,212	209,544,747	207,792,649

(a) Excludes \$.....0 loans or advances to providers not yet expensed.

# Notes to Financial Statement

## 1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of Volunteer State Health Plan, Inc. (VSHP or the Company), doing business as BlueCare Tennessee, have been prepared in conformity with statutory accounting principles (SAP) prescribed or permitted by the Tennessee Department of Commerce and Insurance (TDCI).

The TDCI recognizes only statutory accounting practices prescribed or permitted by the State of Tennessee (the State) for determining and reporting the financial condition and results of operations of an insurance company. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in Tennessee. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed practices by the TDCI. All accounting practices that are not prescribed are considered to be permitted accounting practices and require approval of the TDCI.

Tennessee Code Annotated (T.C.A.) § 56-3-303, *Authorized Investments*, prescribes limits on the admission of equity investments according to criteria measuring both the concentration and earnings quality of such assets. As of September 30, 2020 and December 31, 2019, no equity investments were excluded from admitted assets under the concentration test formula developed in accordance with T.C.A. § 56-3-303 and the TDCI.

T.C.A. § 56-3-303 prescribes that bonds and stocks with an NAIC Securities Valuation Office rating or designation of 4, 5 or 6 shall not be reported as admitted assets. At the request of the Company, the TDCI has permitted an exception to this prescribed practice whereby the Company can admit bonds with a designation of 4 to the extent the aggregate par value of those bonds do not exceed 3% of admitted assets. As of September 30, 2020 and December 31, 2019, bonds with a carrying value of \$4,914,984 and \$6,209,986, respectively, with a designation of 4 were admitted as a result of this permitted practice. No bonds with a designation of 5 or 6 or stocks with a designation of 4, 5 or 6 were nonadmitted due to the prescribed practice as of September 30, 2020. As of December 31, 2019, bonds with a carrying value of \$960,045 with a designation of 5 were excluded from admitted assets on page 2, line 1 as a result of the prescribed practice. As of December 31, 2019, VSHP had no bonds with a designation of 6 or stocks with a designation of 4, 5 or 6 nonadmitted due to the prescribed practice.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State was not responsible. At the direction of the TDCI, the Company records the uninsured claims overpayments as claims expense rather than reporting the net gain or loss on the general administrative expense line as required by SAP.

At the direction of the TDCI, the Company does not report the receivables and associated payables related to premium taxes for Administrative Services Only (ASO) and Administrative Services Contract (ASC) plans. This treatment has no impact on net income or surplus.

At the direction of the TDCI, the Company discloses gross transactions with the affiliates listed on Schedule Y of the Annual Statement. This treatment has no impact on net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State is as follows:

	SSAP #	F/S Page	F/S Line #	September 30, 2020	December 31, 2019
<b><u>NET INCOME</u></b>					
(1) VSHP state basis				\$ 40,064,563	\$ 58,476,341
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:				0	0
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)				<u>\$ 40,064,563</u>	<u>\$ 58,476,341</u>
<b><u>SURPLUS</u></b>					
(5) VSHP state basis				\$ 528,957,353	\$ 489,759,698
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
Bonds non-admitted under T.C.A § 56-3-303	26R	2	1	0	(960,045)
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:				0	0
(8) NAIC SAP (5-6-7=8)				<u>\$ 528,957,353</u>	<u>\$ 490,719,743</u>

- B. There were no significant changes since December 31, 2019.

- C. (1) There were no significant changes since December 31, 2019.
- (2) Bonds not backed by other loans with an NAIC designation of 1 or 2 are stated at amortized cost using the scientific amortization method. Bonds with a designation of 3 or 4 to the extent allowed under the prescribed practice are reported at the lower of amortized cost or fair value. Bonds with a designation of 5 or 6 are nonadmitted.
- (3) There were no significant changes since December 31, 2019.
- (4) Perpetual preferred stocks with an NAIC designation of 1 or 2 are stated at fair value. Perpetual preferred stocks with an NAIC designation of 3, 4, 5 or 6 are reported at the lower of cost or fair value. Redeemable preferred (RP) stocks with an NAIC designation of 1 or 2 are stated at amortized cost using the scientific amortization method. RP stocks with a designation of 3 or 4 to the extent allowed under the prescribed practice are reported at the lower of amortized cost or fair value. RP stocks with a designation of 5 or 6 are nonadmitted.
- (5) There were no significant changes since December 31, 2019.



## Notes to Financial Statement

- (6) Loan-backed securities with a designation of 1 or 2 are stated at amortized cost net of principal pay-downs. Loan-backed securities with a designation of 3 or 4 to the extent allowed under the prescribed practice are reported at the lower of amortized cost or fair value. Loan-backed securities with a designation of 5 or 6 are nonadmitted. The adjustment methodology for loan-backed securities is prospective.

(7)-(13) There were no significant changes since December 31, 2019.

- D. Management has assessed the Company's ability to continue as a going concern and noted no issues.

### 2. Accounting Changes and Corrections of Errors

There were no significant changes since December 31, 2019.

### 3. Business Combinations and Goodwill

There were no significant changes since December 31, 2019.

### 4. Discontinued Operations

There were no significant changes since December 31, 2019.

### 5. Investments

A-C. There were no significant changes since December 31, 2019.

D. The Company had loan-backed securities as of September 30, 2020 and December 31, 2019:

(1) Prepayment assumptions for loan-backed securities are obtained from Clearwater Analytics, bond portfolio managers, pricing services and custodians. The assumptions are consistent with current interest rates and the current economic environment. Fair values are obtained from custodians using actual market quotes, if available, or matrix pricing of securities with similar terms.

(2)&(3) For the period ended September 30, 2020, the Company did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities.

(4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost at September 30, 2020 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	\$	197,612
	2. 12 months or longer	\$	5,398
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	\$	12,335,039
	2. 12 months or longer	\$	260,498

(5) On a quarterly basis, management uses a variety of methods and procedures, both quantitative and qualitative, to review and analyze the Company's investment portfolio to identify securities that management believes to be other-than-temporarily impaired.

E. The Company had no dollar repurchase agreements or securities lending transactions as of September 30, 2020.

F. The Company had no repurchase agreements transactions accounted for as secured borrowing as of September 30, 2020.

G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing as of September 30, 2020.

H. The Company had no repurchase agreements transactions accounted for as a sale as of September 30, 2020.

I. The Company had no reverse repurchase agreements transactions accounted for as a sale as of September 30, 2020.

J-L. There were no significant changes since December 31, 2019.

M. The Company had no working capital finance investments as of September 30, 2020.

N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of September 30, 2020.

O-Q. There were no significant changes since December 31, 2019.

### 6. Joint Ventures, Partnerships and Limited Liability Companies

There were no significant changes since December 31, 2019.

### 7. Investment Income

There were no significant changes since December 31, 2019.

### 8. Derivative Instruments

A. (1)-(7) There were no significant changes since December 31, 2019.

(8) The Company had no premium costs associated with derivative contracts as of September 30, 2020.

B. Not applicable to health entities.

## Notes to Financial Statement

### 9. Income Taxes

A-C. There were no significant changes since December 31, 2019.

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

	<b>September 30, 2020</b>	<b>Effective Tax Rate</b>
Provision computed at statutory rate	\$ 12,982,217	21.0%
ACA health insurer fee	8,507,729	13.7%
Change in net deferred income taxes	767,921	1.3%
Other permanent differences	(502,346)	(0.8)%
Federal income taxes incurred	\$ 21,755,521	35.2%

E-I. There were no significant changes since December 31, 2019.

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

A. There were no significant changes since December 31, 2019.

B&C. No dividends or capital contributions were transferred between VSHP and BlueCross BlueShield of Tennessee Inc. (BCBST or parent) during the periods ended September 30, 2020 and December 31, 2019.

The Company paid BCBST \$182,237,798 and \$190,564,753 for services performed under administrative services and tax sharing agreements for the periods ended September 30, 2020 and December 31, 2019, respectively, net of payments from BCBST.

D. The Company reported \$45,822,365 and \$17,970,798 due to the parent as of September 30, 2020 and December 31, 2019, respectively. Amounts due to or from parent are settled monthly as funds are available.

E-O. There were no significant changes since December 31, 2019.

### 11. Debt

A. There were no significant changes since December 31, 2019.

B. The Company had no Federal Home Loan Bank agreements as of September 30, 2020.

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

A. The Company participates in defined benefit plans sponsored by BCBST. The financial balances related to the defined benefit plans are recorded on the financial statements of BCBST, and all disclosures related to defined benefit plans are included in the quarterly statement of BCBST.

B-I. There were no significant changes since December 31, 2019.

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

There were no significant changes since December 31, 2019.

### 14. Liabilities, Contingencies and Assessments

There were no significant changes since December 31, 2019.

### 15. Leases

There were no significant changes since December 31, 2019.

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

There were no significant changes since December 31, 2019.

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

A. There were no significant changes since December 31, 2019.

B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities as of September 30, 2020.

C. The Company had no wash sales involving transactions for securities with an unrated NAIC designation or an NAIC designation of 3, 4, 5 or 6 during the quarter ended September 30, 2020.

## Notes to Financial Statement

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

The Company is a contractor for TennCare Select, an ASO arrangement, and a subcontractor for CoverKids, an ASC arrangement, both with the State. The Company is a contractor for the Dual Special Needs Program (DSNP) Medicare Advantage product, an insured arrangement with a partially uninsured reimbursement contracted with the Centers for Medicare and Medicaid Services. Cash and invested assets related to TennCare Select, CoverKids and DSNP are reported in the appropriate categories on the Assets page. At the request of the TDCI, premium tax receivable from the State is netted against premium tax payable to the State for premium taxes related to TennCare Select and CoverKids. Medicare Advantage products are federally exempted from premium tax. Other assets and liabilities related to TennCare Select, CoverKids and DSNP are netted and reported either on page 2, line 17, Amounts receivable relating to uninsured plans, or on page 3, line 22, Liability for amounts held under uninsured plans.

Amounts receivable from ASO and ASC plans at September 30, 2020 as reflected on page 2, line 17, are as follows:

COVID-19 claims reimbursement	\$ 28,872,942
Pharmacy benefit manager (timing differences)	10,833,328
Patient Centered Medical Home receivable	8,784,888
THL Outcome Payment	4,574,708
Employment and Community First Choices	4,357,713
Home and Community Based Services reimbursement	4,000,810
Unbilled expenses	3,236,404
Directed payments	(1,299,201)
Pharmacy rebates payable	(5,809,964)
Other	1,243,730
Total amounts receivable relating to ASO and ASC plans	<u>\$ 58,795,358</u>

- A. The net gain from operations from ASO uninsured plans and the uninsured portion of partially insured plans was as follows during the period ended September 30, 2020:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ 1,195,220	\$ 0	\$ 1,195,220
b. Total net other income or expenses (including interest paid to or received from plans)	0	0	0
c. Net gain from operations	\$ 1,195,220	\$ 0	\$ 1,195,220
d. Total claim payment volume	\$ 277,383,920	\$ 0	\$ 277,383,920

- B. The net gain from operations from ASC uninsured plans and the uninsured portion of partially insured plans was as follows during the period ended September 30, 2020:

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a. Gross reimbursement for medical cost incurred	\$ 67,361,185	\$ 138,900,100	\$ 206,261,285
b. Gross administrative fees accrued	15,590,807	30,590,112	46,180,919
c. Other income or expenses (including interest paid to or received from plans)	0	0	0
d. Gross expenses incurred (claims and administrative)	82,036,457	157,316,580	239,353,037
e. Total net gain from operations	\$ 915,535	\$ 12,173,632	\$ 13,089,167

- C. There were no significant changes since December 31, 2019.

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

There were no significant changes since December 31, 2019.

## Notes to Financial Statement

## 20. Fair Value Measurement

A&B. (1) The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value using the hierarchy defined by SSAP No. 100R — Fair Value as of September 30, 2020 and December 31, 2019:

Description for each class of asset or liability	September 30, 2020				
	Level 1	Level 2	Level 3	NAV	Total
a. Assets at fair value					
Bonds below investment grade:					
High yield corporate bonds	\$ 214,747	\$ 91,082	\$ 0	\$ 0	\$ 305,829
Convertible bonds	4,362,101	2,118,446	0	0	6,480,547
Bank loans	0	9,813,725	0	0	9,813,725
Total bonds below investment grade	4,576,848	12,023,253	0	0	16,600,101
Stocks:					
Preferred stocks	6,945,159	2,970,046	0	0	9,915,205
Domestic large capitalization common stocks	144,304,919	0	0	0	144,304,919
Total Stocks	151,250,078	2,970,046	0	0	154,220,124
Commingled investments	0	0	0	24,690,929	24,690,929
Total assets at fair value	\$ 155,826,926	\$ 14,993,299	\$ 0	\$ 24,690,929	\$ 195,511,154
b. Liabilities at fair value					
Total liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

Description for each class of asset or liability	December 31, 2019				
	Level 1	Level 2	Level 3	NAV	Total
a. Assets at fair value					
Bonds below investment grade:					
Commercial mortgage-backed securities	\$ 0	\$ 166,294	\$ 0	\$ 0	\$ 166,294
Convertible bonds	0	1,790,218	0	0	1,790,218
Bank loans	0	893,194	0	0	893,194
Total bonds below investment grade	0	2,849,706	0	0	2,849,706
Stocks:					
Preferred stocks	5,770,139	3,248,586	0	0	9,018,725
Exchange-traded funds	30,701,933	0	0	0	30,701,933
Domestic large capitalization common stocks	97,632,831	0	0	0	97,632,831
Total stocks	134,104,903	3,248,586	0	0	137,353,489
Total assets at fair value	\$ 134,104,903	\$ 6,098,292	\$ 0	\$ 0	\$ 140,203,195
b. Liabilities at fair value					
Total liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

The following table provides information about the Level 1 and 2 transfers during the period ended September 30, 2020 for financial assets measured and reported at fair value:

Type of Financial Instrument	Transfers from	Transfers from
	Level 1 to Level 2	Level 2 to Level 1
Convertible bonds	\$ 0	\$ 3,993,686
Preferred stocks	164,106	0
Total transfers	\$ 164,106	\$ 3,993,686

Transfers between Level 1 and 2 are due to the availability of unadjusted quoted prices for the period ended September 30, 2020.

(2) The Company did not hold any investments classified as Level 3.

(3) Transfers between levels are reported as of the beginning of the reporting period of transfer.

(4) Valuation techniques for estimating fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets. The income approach uses future amounts, such as cash flows or earnings, in a discounted cash flow analysis. The cost approach is based on the amount that would be required to replace the asset or the service capacity of the asset. The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data is reasonably available. The Company applied valuation techniques on a consistent basis to similar assets at September 30, 2020 and December 31, 2019.

Fair values are based on quoted market prices when available. In instances where there is little or no market activity for the same or similar instruments, management estimates fair value using methods, models and assumptions a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve estimation and judgment which could become significant with increasingly complex instruments or pricing models. The degree of judgment utilized in measuring fair value correlates to the level of pricing observability. Pricing observability is impacted by a number of factors including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the

## Notes to Financial Statement

characteristics specific to the transaction and overall market conditions. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

A description of the inputs and methods used to determine fair value for financial assets is as follows:

**Level 1 assets** – Fair values are determined using unadjusted quoted prices in active markets provided by independent pricing services.

**Level 2 assets** – Fair values are determined using prices provided by independent pricing services, which may use quoted market prices of similar securities or models that incorporate inputs that are currently observable in the markets for similar or identical securities. Inputs that are often used in the valuation methodologies include broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

When determining fair value, the Company obtains an understanding of the methods, models and inputs used by independent pricing services and has controls in place to validate that amounts provided represent current exit prices. In addition, management periodically reviews securities in the portfolio with the Company's investment managers. If unusual fluctuations or significant variances in the pricing provided from different sources are noted, management may obtain additional information from other pricing services, or request an investigation into the valuation of the security by the pricing service to validate the quoted price. There were no adjustments to quoted market prices obtained from independent pricing services during the periods ended September 30, 2020 and December 31, 2019.

For commingled investments that qualify for the practical expedient to estimate fair value at net asset value (NAV) per share, the Company valued the investment at its unadjusted proportional share of the trust.

(5) The Company had no derivative assets or liabilities as of September 30, 2020 or December 31, 2019.

C. The following tables provide information about the fair value of the Company's financial assets as of September 30, 2020 and December 31, 2019:

Type of Financial Instrument	September 30, 2020						Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	NAV	
<b>Bonds:</b>							
U.S. government and government agencies and authorities	\$ 57,401,650	\$ 52,139,490	\$ 57,401,650	\$ 0	\$ 0	\$ 0	0
States, municipalities and political subdivisions	144,539,726	136,682,973	0	144,539,726	0	0	0
Foreign securities, including Canada	15,230,281	14,305,794	5,550,283	9,679,998	0	0	0
Agency mortgage-backed securities	85,299,518	81,846,718	498,957	84,800,561	0	0	0
Commercial mortgage-backed securities	38,450,663	37,058,530	0	38,450,663	0	0	0
High yield corporate bonds	1,920,059	1,837,509	526,931	1,393,128	0	0	0
Asset-backed securities	32,756,268	32,323,556	252,000	32,504,268	0	0	0
Investment grade corporate bonds	175,900,767	165,467,417	84,007,304	91,893,463	0	0	0
Convertible bonds	22,751,136	21,888,985	10,927,007	11,824,129	0	0	0
Bank loans	12,282,288	12,300,533	0	12,282,288	0	0	0
<b>Total bonds</b>	<b>586,532,356</b>	<b>555,851,505</b>	<b>159,164,132</b>	<b>427,368,224</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Stocks:</b>							
Preferred stocks	17,228,854	16,936,444	12,748,641	4,480,213	0	0	0
Domestic large capitalization common stocks	144,304,919	144,304,919	144,304,919	0	0	0	0
<b>Total stocks</b>	<b>161,533,773</b>	<b>161,241,363</b>	<b>157,053,560</b>	<b>4,480,213</b>	<b>0</b>	<b>0</b>	<b>0</b>
Short-term investments	3,911,251	3,824,979	3,399,372	511,879	0	0	0
Commingled investments	24,690,929	24,690,929	0	0	0	24,690,929	0
<b>Total investments</b>	<b>\$ 776,668,309</b>	<b>\$ 745,608,776</b>	<b>\$ 319,617,064</b>	<b>\$ 432,360,316</b>	<b>\$ 0</b>	<b>\$ 24,690,929</b>	<b>\$ 0</b>

## Notes to Financial Statement

Type of Financial Instrument	December 31, 2019						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)
<b>Bonds:</b>							
U.S. government and government agencies and authorities	\$ 41,663,685	\$ 40,308,243	\$ 39,501,816	\$ 2,161,869	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	98,797,933	93,434,019	0	98,797,933	0	0	0
Foreign securities, including Canada	13,417,597	13,062,941	1,864,844	11,552,753	0	0	0
Agency mortgage-backed securities	78,964,475	77,647,558	0	78,964,475	0	0	0
Commercial mortgage-backed securities	45,817,525	45,324,727	0	45,817,525	0	0	0
High yield corporate bonds	978,642	928,001	480,432	498,210	0	0	0
Asset-backed securities	32,102,083	31,860,514	0	32,102,083	0	0	0
Investment grade corporate bonds	119,997,901	115,652,354	23,993,781	96,004,120	0	0	0
Convertible bonds	16,794,637	15,689,216	3,988,673	12,805,964	0	0	0
Bank loans	28,524,420	28,281,298	0	28,524,420	0	0	0
<b>Total bonds</b>	<b>477,058,898</b>	<b>462,188,871</b>	<b>69,829,546</b>	<b>407,229,352</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Stocks:</b>							
Preferred stocks	12,027,604	11,881,071	8,525,368	3,502,236	0	0	0
Exchange-traded funds	30,701,933	30,701,933	30,701,933	0	0	0	0
Domestic large capitalization common stocks	97,632,831	97,632,831	97,632,831	0	0	0	0
<b>Total stocks</b>	<b>140,362,368</b>	<b>140,215,835</b>	<b>136,860,132</b>	<b>3,502,236</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total investments</b>	<b>\$ 617,421,266</b>	<b>\$ 602,404,706</b>	<b>\$ 206,689,678</b>	<b>\$ 410,731,588</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

D. The Company held no financial assets for which it was not practicable to estimate the fair value at September 30, 2020 or December 31, 2019.

E. The Company did not have any investments measured using the NAV practical expedient at September 30, 2020 and December 31, 2019, with significant redemption restrictions or probability of being sold below the investment's NAV.

## 21. Other Items

A-B. There were no significant changes since December 31, 2019.

### C. Administrative Expense Analysis

Expenses are shown on the Statement of Revenue and Expenses net of administrative fees from ASO and ASC contracts. The following provides a comparison of expenses adjusted for ASO and ASC administrative fees, the Affordable Care Act (ACA) annual fee assessment and premium tax for the periods ended September 30, 2020 and 2019:

Line #	Administrative Expenses:	September 30, 2020	September 30, 2019	% Change
20	Claims adjustment expense	\$ 139,601,572	\$ 92,042,123	
21	General administrative expense	211,797,214	186,009,091	
	Total expense	351,398,786	278,051,214	
	ASO administrative fees	44,713,178	49,237,045	
	ASC administrative fees	46,180,919	36,244,064	
	ACA annual fee assessment	(40,512,996)	0	
	Premium tax	(152,561,120)	(144,537,799)	
	Expenses, net of adjustments	\$ 249,218,767	\$ 218,994,524	13.8%

### Contract Amendment

To help balance the State's 2020 budget, the Division of TennCare is using authority provided in the TennCare contract to reduce premium rates for the Company's core risk products by 5.3% and reimburse the Company for specified COVID-19 testing and treatment claims on a self-funded basis, retroactive to January 1, 2020, among other things. The impact of these changes to the contract were recorded during the period ending September 30, 2020. The premium rate changes reduced premium income by \$72,962,754, which was partially offset by the estimated COVID-19 reimbursements from the State of \$28,872,942.

D-I. There were no significant changes since December 31, 2019.

## 22. Events Subsequent

There were no significant changes since December 31, 2019.

## Notes to Financial Statement

**23. Reinsurance**

There were no significant changes since December 31, 2019.

**24. Retrospectively Rated Contracts and Contracts Subject to Redetermination**

A-D. There were no significant changes since December 31, 2019.

E. The services offered by the Company are not subject to the risk sharing provisions of the ACA.

**25. Change in Incurred Claims and Claim Adjustment Expenses**

As of December 31, 2019, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, was \$214,241,199. Through September 30, 2020, \$213,953,975 was paid for expenses attributable to insured events of prior years. The re-estimation of reserves for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, for 2019 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in an unfavorable prior-year development of \$1,806,472. The reserve remaining for prior years is \$2,093,696 as of September 30, 2020.

**26. Intercompany Pooling Arrangements**

There were no significant changes since December 31, 2019.

**27. Structured Settlements**

Not applicable to health entities.

**28. Health Care Receivables**

There were no significant changes since December 31, 2019.

**29. Participating Policies**

There were no significant changes since December 31, 2019.

**30. Premium Deficiency Reserves**

There were no significant changes since December 31, 2019.

**31. Anticipated Salvage and Subrogation**

There were no significant changes since December 31, 2019.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]
  
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
- 2.2 If yes, date of change: .....
  
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[ ] No[X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
  
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]  
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[ ] No[ ] N/A[X]  
If yes, attach an explanation.
  
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2019 .....
- 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. ..... 12/31/2017 .....
- 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). ..... 11/08/2018 .....
- 6.4 By what department or departments?  
TENNESSEE DEPARTMENT OF COMMERCE AND INSURANCE
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[ ] No[ ] N/A[X]
  
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[ ] No[X]
- 7.2 If yes, give full information
  
- 8.1 Is the company a subsidiary of a bank holding company regulated 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[ ] No[X]
- 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
.....	.....	..... No .....	..... No .....	..... No .....	..... No .....

- 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[X] No[ ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
The annual review of the Code of Conduct resulted in non-substantive language changes to remove duplication and address common topics such as gifts and social media. Content was also added to specifically address expectations for managers and leaders as well as an ethical decision making guide. The revised Code was effective January 2020.
- 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[ ] No[X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ ..... 0

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
- 11.2 If yes, give full and complete information relating thereto:
  
- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ ..... 0



## GENERAL INTERROGATORIES (Continued)

### INVESTMENT

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 [ ] No [X]
- 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 .....	0	0
14.24 Short-Term Investments .....	0	0
14.25 Mortgages Loans on Real Estate .....	0	0
14.26 All Other .....	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	0	0
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 [ ] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]  
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ ..... 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ ..... 0
- 16.3 Total payable for securities lending reported on the liability page \$ ..... 0

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon .....	One Mellon Center, Pittsburgh, PA 15258 .....

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]
- 17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Camden Asset Management, LP .....	U .....
Cohen & Steers, Inc. ....	U .....
Income Research + Management .....	U .....
MacKay Shields, LLC .....	U .....
Northern Trust Asset Management .....	U .....
Northern Trust Guaranteed Advisors .....	U .....
Pacific Investment Management Company .....	U .....
Raymond James .....	U .....
Silchester International Investors .....	U .....
Wellington Management Company, LLP .....	U .....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [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.

**GENERAL INTERROGATORIES (Continued)**

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
000705 .....	Raymond James .....	U4ONQX15J3RO8XCKE979 .....	SEC .....	NO .....
007927 .....	Northern Trust Guaranteed Advisors .....	3CHSO99JSPHD9HGNYJ46 .....	SEC .....	NO .....
104559 .....	Pacific Investment Management Company .....	549300KGPYQZXGMYYN38 .....	SEC .....	NO .....
104863 .....	Income Research + Management .....	254900RO33N8JBVSKJ39 .....	SEC .....	NO .....
105780 .....	Northern Trust Asset Management .....	BEL4B8X7EHJU845Y2N39 .....	SEC .....	NO .....
106266 .....	Cohen & Steers, Inc. ....	FW2FPJ6GDBIAYMEK6K90 .....	SEC .....	NO .....
106595 .....	Wellington Management Company, LLP .....	549300YHP12TEZNLX41 .....	SEC .....	NO .....
106772 .....	Camden Asset Management, LP .....	IUJOPS7WM0VTYSB3XY51 .....	SEC .....	NO .....
107717 .....	MacKay Shields, LLC .....	549300Y7LLCOFU7R8H16 .....	SEC .....	NO .....
110987 .....	Silchester International Investors .....	549300BQGNEUOB8MTL83 .....	SEC .....	NO .....

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- 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.
  - Issuer or obligor is current on all contracted interest and principal payments.
  - 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 for each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
  - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - 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.
  - 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:

- The shares were purchased prior to January 1, 2019.
  - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
  - 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.
  - The fund only or predominantly holds bonds in its portfolio.
  - 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.
  - 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 - HEALTH

- |   |               |
|---|---------------|
| 1. Operating Percentages:   |               |
| 1.1 A&H loss percent  | ..... 84.629% |
| 1.2 A&H cost containment percent  | ..... 4.258%  |
| 1.3 A&H expense percent excluding cost containment expenses   | ..... 12.627% |
| 2.1 Do you act as a custodian for health savings accounts?  | Yes[ ] No[X]  |
| 2.2 If yes, please provide the amount of custodial funds held as of the reporting date.   | \$..... 0     |
| 2.3 Do you act as an administrator for health savings accounts?   | Yes[ ] No[X]  |
| 2.4 If yes, please provide the balance of the funds administered as of the reporting date.  | \$..... 0     |
| 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?   | Yes[ ] No[X]  |
| 3.1 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[X]  |

**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
			<b>NONE</b>						

# SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

## Current Year to Date - Allocated by States and Territories

		Direct Business Only								
		1	2	3	4	5	6	7	8	9
State, Etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts	
1. Alabama (AL)	N	0	0	0	0	0	0	0	0	
2. Alaska (AK)	N	0	0	0	0	0	0	0	0	
3. Arizona (AZ)	N	0	0	0	0	0	0	0	0	
4. Arkansas (AR)	N	0	0	0	0	0	0	0	0	
5. California (CA)	N	0	0	0	0	0	0	0	0	
6. Colorado (CO)	N	0	0	0	0	0	0	0	0	
7. Connecticut (CT)	N	0	0	0	0	0	0	0	0	
8. Delaware (DE)	N	0	0	0	0	0	0	0	0	
9. District of Columbia (DC)	N	0	0	0	0	0	0	0	0	
10. Florida (FL)	N	0	0	0	0	0	0	0	0	
11. Georgia (GA)	N	0	0	0	0	0	0	0	0	
12. Hawaii (HI)	N	0	0	0	0	0	0	0	0	
13. Idaho (ID)	N	0	0	0	0	0	0	0	0	
14. Illinois (IL)	N	0	0	0	0	0	0	0	0	
15. Indiana (IN)	N	0	0	0	0	0	0	0	0	
16. Iowa (IA)	N	0	0	0	0	0	0	0	0	
17. Kansas (KS)	N	0	0	0	0	0	0	0	0	
18. Kentucky (KY)	N	0	0	0	0	0	0	0	0	
19. Louisiana (LA)	N	0	0	0	0	0	0	0	0	
20. Maine (ME)	N	0	0	0	0	0	0	0	0	
21. Maryland (MD)	N	0	0	0	0	0	0	0	0	
22. Massachusetts (MA)	N	0	0	0	0	0	0	0	0	
23. Michigan (MI)	N	0	0	0	0	0	0	0	0	
24. Minnesota (MN)	N	0	0	0	0	0	0	0	0	
25. Mississippi (MS)	N	0	0	0	0	0	0	0	0	
26. Missouri (MO)	N	0	0	0	0	0	0	0	0	
27. Montana (MT)	N	0	0	0	0	0	0	0	0	
28. Nebraska (NE)	N	0	0	0	0	0	0	0	0	
29. Nevada (NV)	N	0	0	0	0	0	0	0	0	
30. New Hampshire (NH)	N	0	0	0	0	0	0	0	0	
31. New Jersey (NJ)	N	0	0	0	0	0	0	0	0	
32. New Mexico (NM)	N	0	0	0	0	0	0	0	0	
33. New York (NY)	N	0	0	0	0	0	0	0	0	
34. North Carolina (NC)	N	0	0	0	0	0	0	0	0	
35. North Dakota (ND)	N	0	0	0	0	0	0	0	0	
36. Ohio (OH)	N	0	0	0	0	0	0	0	0	
37. Oklahoma (OK)	N	0	0	0	0	0	0	0	0	
38. Oregon (OR)	N	0	0	0	0	0	0	0	0	
39. Pennsylvania (PA)	N	0	0	0	0	0	0	0	0	
40. Rhode Island (RI)	N	0	0	0	0	0	0	0	0	
41. South Carolina (SC)	N	0	0	0	0	0	0	0	0	
42. South Dakota (SD)	N	0	0	0	0	0	0	0	0	
43. Tennessee (TN)	L	0	261,934,202	1,819,139,836	0	0	0	2,081,074,038	0	
44. Texas (TX)	N	0	0	0	0	0	0	0	0	
45. Utah (UT)	N	0	0	0	0	0	0	0	0	
46. Vermont (VT)	N	0	0	0	0	0	0	0	0	
47. Virginia (VA)	N	0	0	0	0	0	0	0	0	
48. Washington (WA)	N	0	0	0	0	0	0	0	0	
49. West Virginia (WV)	N	0	0	0	0	0	0	0	0	
50. Wisconsin (WI)	N	0	0	0	0	0	0	0	0	
51. Wyoming (WY)	N	0	0	0	0	0	0	0	0	
52. American Samoa (AS)	N	0	0	0	0	0	0	0	0	
53. Guam (GU)	N	0	0	0	0	0	0	0	0	
54. Puerto Rico (PR)	N	0	0	0	0	0	0	0	0	
55. U.S. Virgin Islands (VI)	N	0	0	0	0	0	0	0	0	
56. Northern Mariana Islands (MP)	N	0	0	0	0	0	0	0	0	
57. Canada (CAN)	N	0	0	0	0	0	0	0	0	
58. Aggregate other alien (OT)	X X X	0	0	0	0	0	0	0	0	
59. Subtotal	X X X	0	261,934,202	1,819,139,836	0	0	0	2,081,074,038	0	
60. Reporting entity contributions for Employee Benefit Plans	X X X	0	0	0	0	0	0	0	0	
61. Total (Direct Business)	X X X	0	261,934,202	1,819,139,836	0	0	0	2,081,074,038	0	
<b>DETAILS OF WRITE-INS</b>										
58001.	X X X	0	0	0	0	0	0	0	0	
58002.	X X X	0	0	0	0	0	0	0	0	
58003.	X X X	0	0	0	0	0	0	0	0	
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X	0	0	0	0	0	0	0	0	
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X	0	0	0	0	0	0	0	0	

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG  
 E Eligible - Reporting entities eligible or approved to write surplus lines in the state  
 N None of the above - Not allowed to write business in the state

1  
0  
56

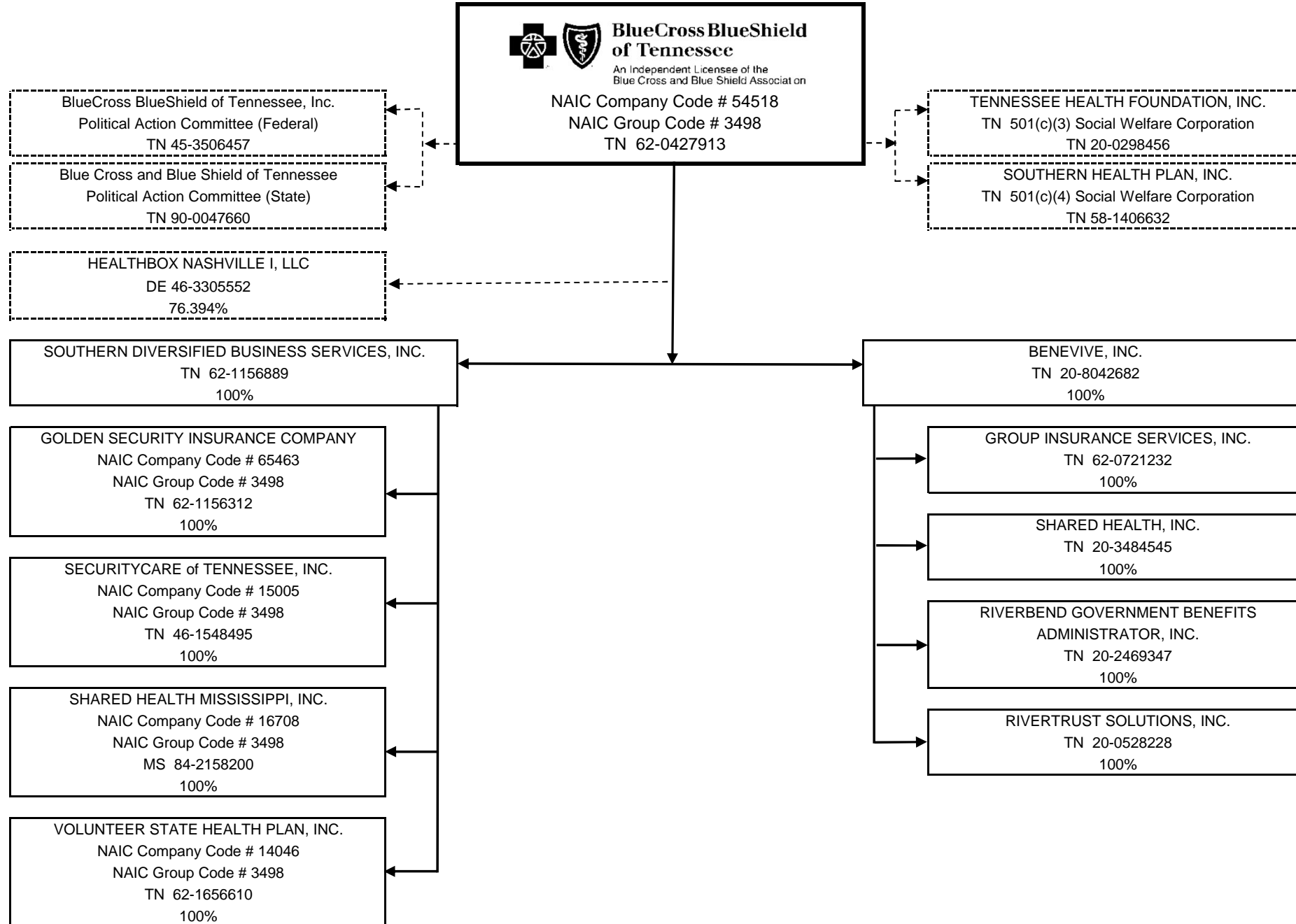
R Registered - Non-domiciled RRGs  
 Q Qualified - Qualified or accredited reinsurer

0  
0

# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

## MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 - ORGANIZATIONAL CHART



Q15

# 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)	*
3498 0000	BlueCross BlueShield of Tennessee	54518 00000	62-0427913 62-1156889				BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	TN TN	UIP UDP			0.0 100.0		N Y	
3498	BlueCross BlueShield of Tennessee	14046	62-1656610				Volunteer State Health Plan, Inc.	TN	RE	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee	65463	62-1156312				Golden Security Insurance Company	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee, Inc.	15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee, Inc.	16708	84-2158200				Shared Health Mississippi, Inc.	MS	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	Y	
0000		00000	20-8042682				BeneVive, Inc.	TN	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	62-0721232				Group Insurance Services, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-2469347				Riverbend Government Benefits Administrator, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0528228				RiverTrust Solutions, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-3484545				Shared Health, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	46-3305552				Healthbox Nashville I, Inc.	DE	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership, Influence	76.4	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0298456				Tennessee Health Foundation, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000001
0000		00000	58-1406632				Southern Health Plan, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000002
0000		00000	45-3506457				BlueCross BlueShield of Tennessee, Inc. Political Action Committee (Federal)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management, Influence	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000003
0000		00000	90-0047660				Blue Cross and Blue Shield of Tennessee Political Action Committee (State)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management, Influence	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000004

Q16

Asterisk	Explanation
0000001	BlueCross BlueShield of Tennessee, Inc. and Tennessee Health Foundation, Inc. share the same Board
0000002	BlueCross BlueShield of Tennessee, Inc. appoints the Board of Southern Health Plan, Inc. doing business as BlueCross BlueShield of Tennessee Community Trust
0000003	BlueCross BlueShield of Tennessee, Inc. appoints the Federal PAC Director
0000004	BlueCross BlueShield of Tennessee, Inc. appoints the State PAC Director

# 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 Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



14046202036500003

2020

Document Code: 365



**OVERFLOW PAGE FOR WRITE-INS**

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STATEMENT AS OF **September 30, 2020** OF THE **Volunteer State Health Plan, Inc.**  
**SCHEDULE A - VERIFICATION**

**Real Estate**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
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	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

**SCHEDULE B - VERIFICATION**

**Mortgage Loans**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mortgage interest points	0	0
9. Total foreign exchange change in book value/recorded investment	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)	0	0
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

**SCHEDULE BA - VERIFICATION**

**Other Long-Term Invested Assets**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	63,621	241,271
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	25,000,000	0
2.2 Additional investment made after acquisition	199,734	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	3	0
5. Unrealized valuation increase (decrease)	(163,723)	0
6. Total gain (loss) on disposals	(6,891)	2,258
7. Deduct amounts received on disposals	138,457	178,097
8. Deduct amortization of premium and depreciation	558	1,811
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	24,953,729	63,621
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	24,953,729	63,621

**SCHEDULE D - VERIFICATION**

**Bonds and Stocks**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	603,364,752	498,931,764
2. Cost of bonds and stocks acquired	382,744,299	382,795,885
3. Accrual of discount	271,399	471,336
4. Unrealized valuation increase (decrease)	8,091,079	32,716,109
5. Total gain (loss) on disposals	133,287	5,898,701
6. Deduct consideration for bonds and stocks disposed of	266,665,202	312,055,907
7. Deduct amortization of premium	1,971,182	2,000,126
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	8,888,296	3,432,166
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	12,731	39,157
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	717,092,867	603,364,752
12. Deduct total nonadmitted amounts	0	960,045
13. Statement value at end of current period (Line 11 minus Line 12)	717,092,867	602,404,707

**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
<b>BONDS</b>								
1. NAIC 1 (a) .....	405,544,677	162,979,437	148,390,915	(6,781,173)	380,096,643	405,544,677	413,352,026	330,019,687
2. NAIC 2 (a) .....	109,741,528	10,286,220	7,378,045	9,901,868	107,970,986	109,741,528	122,551,571	95,013,814
3. NAIC 3 (a) .....	28,403,977	1,802,050	6,145,110	576,390	38,851,944	28,403,977	24,637,307	31,128,812
4. NAIC 4 (a) .....	6,539,564	2,153,148	3,655,389	(122,340)	10,781,429	6,539,564	4,914,984	6,209,986
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	960,045
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	0
7. Total Bonds .....	550,229,746	177,220,855	165,569,458	3,574,745	537,701,002	550,229,746	565,455,887	463,332,343
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	135,644	63,964	136,689	(62,920)	86,240	135,644	0	0
9. NAIC 2 .....	18,190,439	1,547,799	3,062,953	(3,334,522)	16,987,396	18,190,439	13,340,763	9,803,799
10. NAIC 3 .....	3,499,382	885,881	257,819	(531,764)	4,133,150	3,499,382	3,595,680	2,077,273
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	0	0	0	0	0	0	0
14. Total Preferred Stock .....	21,825,465	2,497,644	3,457,460	(3,929,206)	21,206,786	21,825,465	16,936,443	11,881,071
15. Total Bonds & Preferred Stock .....	572,055,211	179,718,499	169,026,918	(354,461)	558,907,788	572,055,211	582,392,331	475,213,415

(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 \$.....9,178,664; NAIC 2 \$.....0; NAIC 3 \$.....425,719; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

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**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 .....	3,824,979	X X X	3,827,557	2,125	1,116

**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	60,104
2. Cost of short-term investments acquired .....	12,678,452	1,404,837
3. Accrual of discount .....	1,789	838
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	30,152	(551)
6. Deduct consideration received on disposals .....	8,762,068	1,455,662
7. Deduct amortization of premium .....	17,620	9,566
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other-than-temporary impairment recognized .....	105,726	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	3,824,979	0
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11) .....	3,824,979	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) .....	0
2.	Cost Paid/(Consideration Received) on additions .....	0
3.	Unrealized Valuation increase/(decrease) .....	0
4.	SSAP No. 108 adjustments .....	0
5.	Total gain (loss) on termination recognized .....	0
6.	Considerations received/(paid) on terminations .....	0
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 .....	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9) .....	0
11.	Deduct nonadmitted assets .....	0
12.	Statement value at end of current period (Line 10 minus Line 11) .....	0

N O N E

## 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 .....	0			
	3.14 Section 1, Column 18, prior year .....	0	0	0	
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 .....				
	3.24 Section 1, Column 19, prior year .....				
	3.25 SSAP No. 108 adjustments .....		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2) .....				0
4.1	Cumulative variation margin on terminated contracts during the year .....		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item .....	0			
	4.22 Amount recognized .....	0			
	4.23 SSAP No. 108 adjustments .....	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2) .....				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year .....				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

N O N E

## SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
<b>NONE</b>																		
999999999 Totals .....				0	0	. X X X .	. X X X .	. X X X .	0	0	. X X X .	. X X X .	. X X X .	0	0			

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## SCHEDULE DB - PART C - SECTION 2

### Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions .....	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value .....	X X X	0	<b>NONE</b>	0	X X X	0	X X X	0	X X X	0
4. Less: Closed or Disposed of Transactions .....	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria .....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value .....	X X X	0	X X X	0	X X X	0	X X X	0	X X X	0
7. Ending Inventory .....	0	0	0	0	0	0	0	0	0	0

**SCHEDULE DB - VERIFICATION****Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts**

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14 .....	0	
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) .....		0
4.	Part D, Section 1, Column 5 .....	0	
5.	Part D, Section 1, Column 6 .....	0	
6.	Total (Line 3 minus Line 4 minus Line 5) .....		0

		Fair Value Check	
7.	Part A, Section 1, Column 16 .....	0	
8.	Part B, Section 1, Column 13 .....	0	
9.	Total (Line 7 plus Line 8) .....		0
10.	Part D, Section 1, Column 8 .....	0	
11.	Part D, Section 1, Column 9 .....	0	
12.	Total (Line 9 minus Line 10 minus Line 11) .....		0

**NONE**

		Potential Exposure Check	
13.	Part A, Section 1, Column 21 .....	0	
14.	Part B, Section 1, Column 20 .....	0	
15.	Part D, Section 1, Column 11 .....	0	
16.	Total (Line 13 plus Line 14 minus Line 15) .....		0



**SCHEDULE E - PART 2 - VERIFICATION****(Cash Equivalents)**

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year .....	41,893,053	102,244,175
2.	Cost of cash equivalents acquired .....	3,026,153,795	2,957,004,883
3.	Accrual of discount .....	29,495	0
4.	Unrealized valuation increase (decrease) .....	(8,968)	(9,523)
5.	Total gain (loss) on disposals .....	(263,604)	104,275
6.	Deduct consideration received on disposals .....	2,951,042,553	3,017,450,757
7.	Deduct amortization of premium .....	8,728	0
8.	Total foreign exchange change in book/adjusted carrying value .....	0	0
9.	Deduct current year's other-than-temporary impairment recognized .....	8,489	0
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	116,744,001	41,893,053
11.	Deduct total nonadmitted amounts .....	0	0
12.	Statement value at end of current period (Line 10 minus Line 11) .....	116,744,001	41,893,053

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>NONE</b>								
0399999 Totals .....					0	0	0	0

### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B/A C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B/A C.V.							
<b>NONE</b>																			
0399999 Totals .....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

QE01

### SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<b>NONE</b>								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)						0	0	0

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
<b>NONE</b>																		
0599999 Totals							0	0	0	0	0	0	0	0	0	0	0	0

QE02

## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
<b>Surplus Debentures - Unaffiliated</b>												
878091BG1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1FE	05/04/2020		199,734	0	0	0	0.000
2799999 Subtotal - Surplus Debentures - Unaffiliated								199,734	0	0	0	X X X
4899999 Total - Unaffiliated								199,734	0	0	0	X X X
5099999 TOTALS								199,734	0	0	0	X X X

## SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A.C.V.						
5099999 TOTALS								0	0	0	0	0	0	0	0	0	0	0	0

QE03

## 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
<b>Bonds - U.S. Governments</b>									
83162CVA8	SBAP 2012-201 A - ABS		09/18/2020	OPPENHEIMER & CO. INC.	X X X	205,389	196,251	264	1
912810SL3	UNITED STATES TREASURY		03/13/2020	Various	X X X	4,622,808	4,300,000	4,049	1
912810SN9	UNITED STATES TREASURY		06/10/2020	Various	X X X	1,591,289	1,700,000	1,539	1
912810SP4	UNITED STATES TREASURY		09/30/2020	UBS	X X X	518,965	530,000	1,010	1
9128286Z8	UNITED STATES TREASURY		01/30/2020	SG AMERICAS SECURITIES, LLC	X X X	309,492	305,000	499	1
912828Z52	UNITED STATES TREASURY		02/28/2020	Various	X X X	9,948,892	9,763,000	11,127	1
912828Z94	UNITED STATES TREASURY		04/01/2020	Various	X X X	3,568,313	3,340,000	4,868	1
912828ZA1	UNITED STATES TREASURY		02/28/2020	BNP PARIBAS SEC BOND, NEW YORK	X X X	5,722,043	5,700,000	349	1
912828ZF0	UNITED STATES TREASURY		04/29/2020	Various	X X X	599,992	596,000	235	1
912828ZH6	UNITED STATES TREASURY		05/14/2020	Various	X X X	475,793	475,000	101	1
912828ZL7	UNITED STATES TREASURY		06/09/2020	Various	X X X	3,351,265	3,352,000	337	1
912828ZP8	UNITED STATES TREASURY		05/28/2020	RBC CAPITAL MARKETS	X X X	1,152,839	1,156,000	55	1
912828ZQ6	UNITED STATES TREASURY		06/10/2020	Citigroup (SSB)	X X X	3,459,805	3,500,000	1,605	1
912828ZS2	UNITED STATES TREASURY		06/10/2020	JP MORGAN SECURITIES LLC	X X X	1,095,574	1,100,000	165	1
912828ZT0	UNITED STATES TREASURY		06/29/2020	Various	X X X	5,643,467	5,666,000	503	1
91282CAB7	UNITED STATES TREASURY		08/31/2020	Various	X X X	603,411	604,000	134	1
91282CAE1	UNITED STATES TREASURY		08/31/2020	WELLS FARGO SECURITIES LLC	X X X	396,859	400,000	122	1
91282CAF8	UNITED STATES TREASURY		08/31/2020	SOCIETE GENERALE	X X X	5,584,978	5,590,000	323	1
059999 Subtotal - Bonds - U.S. Governments					X X X	48,851,174	48,273,251	27,285	X X X
<b>Bonds - U.S. States, Territories and Possessions</b>									
13063DVV7	CALIFORNIA ST		09/03/2020	MORGAN STANLEY CO	X X X	916,350	750,000	0	1FE
20772KFY0	CONNECTICUT ST		03/20/2020	JP Morgan	X X X	1,071,410	1,000,000	22,083	1FE
5464167R3	LOUISIANA STATE		02/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	280,293	250,000	1,833	1FE
57582RWW2	MASSACHUSETTS (COMMONWEALTH OF)		02/28/2020	MORGAN STANLEY & CO LLC	X X X	1,037,216	800,000	13,556	1FE
70914PXE7	PENNSYLVANIA (COMMONWEALTH OF)		03/20/2020	JP Morgan	X X X	1,493,786	1,400,000	1,750	1FE
882724QZ3	TEXAS ST		04/08/2020	Citi Bank	X X X	351,184	310,000	0	1FE
93974D6T0	WASHINGTON ST		02/26/2020	MORGAN STANLEY & CO LLC	X X X	906,640	700,000	2,625	1FE
179999 Subtotal - Bonds - U.S. States, Territories and Possessions					X X X	6,056,878	5,210,000	41,847	X X X
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
235219PQ9	DALLAS TEX		03/03/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	782,754	600,000	1,667	1FE
283299AA3	EL MONTE CALIF		06/10/2020	SAMUEL A RAMIREZ & COMPANY INC	X X X	300,000	300,000	0	1FE
283299AB1	EL MONTE CALIF		06/10/2020	SAMUEL A RAMIREZ & COMPANY INC	X X X	265,000	265,000	0	1FE
3411506E5	FLORIDA ST		03/02/2020	DAVIDSON (D.A.) & CO. INC.	X X X	759,892	635,000	4,445	1FE
34407NAY3	FLYING HORSE MET DIST NO 2 COLO		07/31/2020	DAVIDSON (D.A.) & CO. INC.	X X X	118,562	100,000	0	1FE
34407NBA4	FLYING HORSE MET DIST NO 2 COLO		07/31/2020	DAVIDSON (D.A.) & CO. INC.	X X X	117,746	100,000	0	1FE
34407NBB2	FLYING HORSE MET DIST NO 2 COLO		07/31/2020	DAVIDSON (D.A.) & CO. INC.	X X X	293,098	250,000	0	1FE
442403NN7	HOUSTON TEX INDPT SCH DIST		02/05/2020	DAVIDSON (D.A.) & CO. INC.	X X X	501,216	400,000	1,222	1FE
486063ZM5	KATY TEX INDPT SCH DIST		02/28/2020	MERRILL LYNCH PIERCE FENNER	X X X	721,290	600,000	1,200	1FE
646039XR3	NEW JERSEY ST		01/07/2020	MORGAN STANLEY CO	X X X	518,821	430,000	0	1FE
64966QGW4	NEW YORK N Y		02/25/2020	MERRILL LYNCH PIERCE FENNER	X X X	687,470	500,000	139	1FE
64966QJR2	NEW YORK N Y		03/05/2020	RBC	X X X	921,343	765,000	0	1FE
670029VJ3	NOVI MICH CMNTY SCH DIST		02/13/2020	Stifel Nicolaus & Co.	X X X	522,692	400,000	0	1FE
800783FU1	SANGAMON LOGAN & MENARD CNTYS ILL CMNTY		07/09/2020	Stifel Nicolaus & Co.	X X X	456,000	415,000	0	1FE
882721RM7	TEXAS ST		03/18/2020	GOLDMAN	X X X	1,000,000	1,000,000	739	1FE
249999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	7,965,889	6,760,000	9,411	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>									
009730PC0	AKRON BATH COPLEY OHIO JT TWP HOSP DIST		03/23/2020	GOLDMAN	X X X	500,000	500,000	672	1FE
01757LGV2	ALLEN CNTY OHIO HOSP FACS REV		04/09/2020	JP Morgan	X X X	147,415	120,000	0	1FE
041438GS5	ARLINGTON CNTY VA INDL DEV AUTH HOSP FAC		05/07/2020	JP Morgan	X X X	176,635	145,000	0	1FE
041806ZE3	ARLINGTON TEX HIGHER ED FIN CORP ED REV		07/30/2020	BAIRD, ROBERT W., & COMPANY IN	X X X	315,710	250,000	0	1FE

QE04

## 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
088632CS1	BI-STATE DEV AGY MO ILL MET DIST MASS TR		07/08/2020	RBC	X X X	600,000	600,000	0	1FE
121342NR6	BURKE CNTY GA DEV AUTH POLLUTN CTL REV		08/21/2020	JP MORGAN SECURITIES LLC	X X X	500,000	500,000	0	2FE
121342PQ6	BURKE CNTY GA DEV AUTH POLLUTN CTL REV		01/08/2020	JP MORGAN SECURITIES LLC	X X X	900,000	900,000	194	2FE
130795VL8	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		01/08/2020	WELLS FARGO SECURITIES LLC	X X X	400,000	400,000	46	1FE
16772PCM6	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		08/28/2020	GOLDMAN	X X X	185,000	185,000	0	1FE
181008BC6	CLARK CNTY NEV POLLUTN CTL REV		05/13/2020	JP Morgan	X X X	250,000	250,000	0	Z
191855BK0	COCONINO CNTY ARIZ POLLUTN CTL CORP REV		05/13/2020	JP Morgan	X X X	185,000	185,000	0	Z
19648DAD1	COLORADO HIGH PERFORMANCE TRANSN ENTERPR		05/05/2020	DAVIDSON (D.A.) & CO. INC.	X X X	465,925	500,000	8,819	2FE
196711SK2	COLORADO ST CTFS PARTN		05/28/2020	Bank of America Merrill Lynch	X X X	1,152,304	975,000	0	1FE
207758A37	CONNECTICUT ST SPL TAX OBLIG REV		05/20/2020	RBC	X X X	474,751	395,000	0	1FE
20775C5S9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		02/19/2020	Raymond James	X X X	1,588,867	1,450,000	15,789	1FE
20775CZE7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/22/2020	BZW SECS	X X X	1,061,091	985,000	1,313	1FE
20775DJL7	CONNECTICUT ST HEALTH & EDL FACS AUTH R		09/04/2020	Bank of America Merrill Lynch	X X X	324,426	255,000	0	1FE
20775DJM5	CONNECTICUT ST HEALTH & EDL FACS AUTH R		09/04/2020	Bank of America Merrill Lynch	X X X	430,834	340,000	0	1FE
2350366K1	DALLAS FORT WORTH TEX INTL ARPT REV		07/31/2020	MORGAN SECURITIES-FIXED INC	X X X	25,000	25,000	0	1FE
2350366L9	DALLAS FORT WORTH TEX INTL ARPT REV		07/30/2020	MORGAN STANLEY CO	X X X	205,000	205,000	0	1FE
25477GSJ5	DISTRICT COLUMBIA INCOME TAX REV		02/25/2020	BARCLAYS CAPITAL INC.	X X X	690,825	500,000	0	1FE
25483VWV2	DISTRICT COLUMBIA REV		01/29/2020	NATL FINANCIAL SERVICES CORP (NFS)	X X X	703,625	540,000	0	1FE
25483VWZ3	DISTRICT COLUMBIA REV		06/25/2020	MORGAN SECURITIES-FIXED INC	X X X	100,000	100,000	0	1FE
270618FQ9	EAST BATON ROUGE LA SEW COMMN REV		02/27/2020	J.P. MORGAN SECURITIES LLC	X X X	583,930	500,000	1,722	1FE
3133KJE65	FH RA2857 - RMBS		06/03/2020	MORGAN STANLEY CO	X X X	2,384,260	2,298,082	638	1
3133KYS83	FH RB5043 - RMBS		08/19/2020	BANC OF AMERICA/FIXED INCOME	X X X	1,051,876	1,000,001	903	1
3136A8MX5	FNR 2012-100 DB - CMO/RMBS		02/28/2020	FUNB FUNDS II	X X X	938,932	868,000	217	1
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP		07/21/2020	WELLS FARGO SECURITIES LLC	X X X	497,510	500,000	0	1
3140HGDL8	FN BK2806 - RMBS		08/10/2020	JP MORGAN SECURITIES LLC	X X X	370,991	346,974	386	1
3140HXNR7	FN BL5799 - CMBS/RMBS		03/03/2020	Bank of America Merrill Lynch	X X X	984,022	911,000	326	1
3140JA4Z8	FN BM6239 - RMBS		07/16/2020	BNP Paribas	X X X	665,019	631,097	1,603	1
3140QDBW3	FN CA5452 - RMBS		06/03/2020	MORGAN STANLEY CO	X X X	1,347,418	1,278,878	426	1
3140X5CM3	FN FM1875 - RMBS		02/20/2020	J.P. MORGAN SECURITIES LLC	X X X	7,371,251	7,022,329	17,946	1
3140X7WA3	FN FM4240 - RMBS		09/21/2020	IFCSMUNI	X X X	3,310,160	3,161,000	5,049	1
3140X7WR6	FN FM4255 - RMBS		08/19/2020	BANC OF AMERICA/FIXED INCOME	X X X	3,100,782	3,000,001	2,167	1
31418C6A7	FN MA3564 - RMBS		02/20/2020	J.P. MORGAN SECURITIES LLC	X X X	1,071,199	1,011,385	2,908	1
31418DC67	FN MA3692 - RMBS		02/20/2020	CitiGroup	X X X	5,127,382	4,963,734	11,099	1
31418DJQ6	FN MA3870 - RMBS		02/20/2020	BOFA SECURITIES INC.	X X X	2,492,956	2,478,434	3,959	1
31418DJR4	FN MA3871 - RMBS		02/20/2020	BOFA SECURITIES INC.	X X X	7,489,501	7,320,221	14,030	1
31418DQ88	FN MA4078 - RMBS		06/10/2020	MORGAN STANLEY CO	X X X	3,327,500	3,200,000	2,444	1
31418DSJ2	FN MA4120 - RMBS		08/11/2020	Citigroup (SSB)	X X X	2,368,257	2,250,000	1,875	1
341271AD6	FLORIDA ST BRD ADMIN FIN CORP REV		09/02/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	515,000	515,000	0	1FE
35563PJF7	SCRT 2019-1 MA - CMO/RMBS		05/06/2020	WELLS FARGO SECURITIES LLC	X X X	315,195	293,418	200	1
35563PQP7	SCRT 2020-2 MA - CMO/RMBS		07/09/2020	Citigroup (SSB)	X X X	202,163	195,000	466	1
362762PNO	GAINESVILLE & HALL CNTY GA HOSP AUTH REV		03/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	589,490	500,000	0	1FE
362835BS8	GAINESVILLE FLA SPL OBLIG		09/11/2020	Bank of America Merrill Lynch	X X X	435,000	435,000	0	1FE
362835BT6	GAINESVILLE FLA SPL OBLIG		09/11/2020	Bank of America Merrill Lynch	X X X	610,000	610,000	0	1FE
368497JV6	GEISINGER AUTH PA HEALTH SYS REV		07/01/2020	BARCLAYS CAPITAL INC	X X X	333,456	300,000	200	1FE
38611TCB1	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/26/2020	GOLDMAN	X X X	590,965	500,000	56	1FE
38611TDC8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	230,000	230,000	0	1FE
39081HCY6	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		06/05/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	390,000	390,000	0	1FE
40065FCH5	GUAM GOVT WTRWKS AUTH WTR & WASTEWTR SYS		05/07/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	567,627	565,000	10,201	2FE
407288B81	HAMILTON CNTY OHIO SWR SYS REV		02/27/2020	MORGAN STANLEY & CO LLC	X X X	676,460	500,000	6,667	1FE
427747BU3	HERONS GLEN REC DIST FLA SPL ASSMT		08/12/2020	BANKERS TRUST CO/FIRST MIAMI SECS	X X X	197,440	175,000	0	1FE
442349EQ5	HOUSTON TEX ARPT SYS REV		09/18/2020	MORGAN SECURITIES-FIXED INC	X X X	385,000	385,000	0	1FE
45204FAH8	ILLINOIS FIN AUTH REV		05/28/2020	JP MORGAN SECURITIES LLC	X X X	1,000,000	1,000,000	43	1FE

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## 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
46246K7N6	IOWA FIN AUTH REV		02/12/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	670,050	500,000	0	1FE
4636324K2	IRVINE RANCH CALIF WTR DIST		01/08/2020	GOLDMAN	X X X	900,000	900,000	125	1FE
51771FAT3	LAS VEGAS NEV CONVENTION & VISITORS AUTH		06/19/2020	RBC CAPITAL MARKETS	X X X	1,314,390	1,250,000	22,222	1FE
54466HJN7	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		08/12/2020	WELLS FARGO SECURITIES LLC	X X X	156,654	115,000	0	1FE
54466HJQ0	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		08/12/2020	WELLS FARGO SECURITIES LLC	X X X	156,400	115,000	0	1FE
54466HJS6	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		08/12/2020	WELLS FARGO SECURITIES LLC	X X X	155,893	115,000	0	1FE
546475TN4	LOUISIANA ST GAS & FUELS TAX REV		08/21/2020	JP MORGAN SECURITIES LLC	X X X	200,000	200,000	0	1FE
54811BUN9	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		05/13/2020	Citi Bank	X X X	127,919	100,000	431	1FE
54811BUQ2	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		05/13/2020	Citi Bank	X X X	631,012	500,000	2,153	1FE
57563RPU7	MASSACHUSETTS EDL FING AUTH		02/12/2020	RBC	X X X	750,276	650,000	3,882	1FE
57585KGP7	MASSACHUSETTS ST HEALTH & EDL FACS AUTH		01/08/2020	JP MORGAN SECURITIES LLC	X X X	900,000	900,000	74	1FE
584283GJ8	MEDFORD ORE HOSP FACS AUTH REV		07/08/2020	JP Morgan	X X X	141,402	115,000	0	1FE
59261AUU9	METROPOLITAN TRANSN AUTH N Y REV		04/20/2020	WELLS FARGO SECURITIES LLC	X X X	1,030,000	1,000,000	21,806	1FE
592647FF3	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		03/27/2020	BZW SECS	X X X	1,111,960	1,000,000	25,000	1FE
59333P4D7	MIAMI-DADE CNTY FLA AVIATION REV		02/26/2020	J.P. MORGAN SECURITIES LLC	X X X	756,378	600,000	12,250	1FE
59447TUF8	MICHIGAN FIN AUTH REV		03/24/2020	RAYMOND JAMES & ASSOCIATES	X X X	130,780	135,000	268	1FE
60416MBP7	MINNESOTA ST OFFICE OF HIGHER ED REV		02/13/2020	Bank of America Merrill Lynch	X X X	478,244	400,000	0	1FE
60416MBQ5	MINNESOTA ST OFFICE OF HIGHER ED REV		02/13/2020	Bank of America Merrill Lynch	X X X	360,891	295,000	0	1FE
64971PKA2	NEW YORK N Y CITY INDL DEV AGY REV		09/29/2020	GOLDMAN	X X X	129,670	100,000	0	1FE
64971PKJ3	NEW YORK N Y CITY INDL DEV AGY REV		09/24/2020	GOLDMAN	X X X	226,356	200,000	0	1FE
64971XRW0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/21/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	605,905	500,000	0	1FE
64972GSR6	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		02/28/2020	MORGAN STANLEY & CO LLC	X X X	601,695	500,000	4,333	1FE
64989KLH7	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		04/30/2020	GOLDMAN	X X X	210,802	200,000	0	1FE
64990FPR9	NEW YORK STATE DORMITORY AUTHORITY		02/26/2020	PERSHING LLC	X X X	1,218,170	1,000,000	6,111	1FE
64990GG63	NEW YORK STATE DORMITORY AUTHORITY		05/15/2020	RBC	X X X	1,628,042	1,300,000	0	1FE
650010CK5	NEW YORK ST TWY AUTH GEN REV JR INDBT OB		02/28/2020	RBC CAPITAL MARKETS	X X X	592,730	500,000	6,833	1FE
650036AG1	NEW YORK ST URBAN DEV CORP REV		06/18/2020	GOLDMAN	X X X	485,355	375,000	0	1FE
650036AR7	NEW YORK ST URBAN DEV CORP REV		06/18/2020	GOLDMAN	X X X	200,000	200,000	0	1FE
650117AA2	NEW YORK TRANSN DEV CORP LEASE REV		04/09/2020	GOLDMAN	X X X	1,345,000	1,345,000	0	1FE
67756CFA1	OHIO ST HOSP REV		09/02/2020	BARCLAY INVESTMENTS, INC.	X X X	174,365	160,000	0	2FE
67756CFB9	OHIO ST HOSP REV		09/02/2020	BARCLAY INVESTMENTS, INC.	X X X	168,349	155,000	0	2FE
677660UZ3	OHIO ST WTR DEV AUTH POLLUTION CTL FACS		03/03/2020	WELLS FARGO SECURITIES LLC	X X X	805,824	600,000	7,833	1FE
69068WAC7	OWEN CNTY KY WTR FACS REV		08/13/2020	WELLS FARGO SECURITIES LLC	X X X	500,000	500,000	0	2FE
71883RPR8	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE		03/27/2020	MORGAN SECURITIES-FIXED INC	X X X	662,560	500,000	0	1FE
73358W3U6	PORT AUTH N Y & N J		02/27/2020	GOLDMAN	X X X	790,140	600,000	7,417	1FE
73358WC85	PORT AUTH N Y & N J		08/11/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	151,304	125,000	1,615	1FE
73358WC93	PORT AUTH N Y & N J		08/11/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	150,971	125,000	1,615	1FE
74381MCN3	PROVIDENCE R I PUB BLDGS AUTH REV		03/12/2020	RAYMOND JAMES & ASSOCIATES	X X X	546,985	500,000	0	1FE
74439YDH1	PUBLIC FIN AUTH WIS STUDENT HSG REV		02/07/2020	RBC CAPITAL MARKETS	X X X	169,950	150,000	0	1FE
74439YDJ7	PUBLIC FIN AUTH WIS STUDENT HSG REV		02/07/2020	RBC CAPITAL MARKETS	X X X	197,419	175,000	0	1FE
762232BQ8	RHODE ISLAND ST COMM CORP REV		05/06/2020	Bank of America Merrill Lynch	X X X	1,571,484	1,265,000	0	1FE
769036BK9	RIVERSIDE CALIF PENSION OBLIG		06/05/2020	Bank of America Merrill Lynch	X X X	235,000	235,000	0	1FE
76913CBB4	RIVERSIDE CNTY CALIF PENSION OBLIG		04/23/2020	Raymond James	X X X	975,000	975,000	0	1FE
79467BCX1	SALES TAX SECURITIZATION CORP ILL		02/05/2020	GOLDMAN	X X X	503,192	400,000	389	1FE
79467BDD4	SALES TAX SECURITIZATION CORP ILL		01/17/2020	GOLDMAN	X X X	255,000	255,000	0	1FE
85236UAP5	ST LOUIS MO MUN LIBR DIST CTFS PARTN		02/13/2020	Stifel Nicolaus & Co.	X X X	355,071	300,000	0	1FE
882667AV0	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		05/04/2020	JP MORGAN SECURITIES LLC	X X X	398,241	365,000	7,047	2FE
882667BE7	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		09/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	289,210	250,000	0	2FE
882806HG0	TEXAS TECH UNIV REVS IAM COML PAPER NTS		07/09/2020	Citi Bank	X X X	210,000	210,000	0	1FE
882806HJ4	TEXAS TECH UNIV REVS IAM COML PAPER NTS		07/09/2020	Citi Bank	X X X	195,000	195,000	0	1FE
88283KBK3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		04/21/2020	Various	X X X	328,750	330,000	528	1FE
89602RGB5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		05/22/2020	Bank of America Merrill Lynch	X X X	267,122	240,000	0	1FE
896224BA9	TRIMBLE CNTY KY POLLUTN CTL REV		08/19/2020	JP MORGAN SECURITIES LLC	X X X	500,000	500,000	0	Z

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## 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
91754TB93	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH		06/24/2020	DAVIDSON (D.A.) & CO. INC.	X X X	450,392	390,000	0	1FE
917567FP9	UTAH TRAN AUTH SALES TAX REV		03/05/2020	WELLS FARGO SECURITIES LLC	X X X	1,470,000	1,470,000	0	1FE
928097AD6	VIRGINIA SMALL BUSINESS FING AUTH PRIVAT		05/05/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	505,955	500,000	8,819	2FE
93976ACN0	WASHINGTON ST CONVENTION CTR PUB FACS DI		07/08/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	570,390	500,000	625	1FE
958366L87	WESTERN ILL UNIV REVS		03/06/2020	Stifel Nicolaus & Co.	X X X	759,300	600,000	0	1FE
958644AB2	WESTERN MICH UNIV HOMER STRYKER M D SCH		02/07/2020	BZW SECS	X X X	293,380	255,000	2,894	1FE
977228AD7	WISE CNTY VA INDL DEV AUTH SOLID WASTE &		05/29/2020	PNC SECURITIES CORP.	X X X	225,000	225,000	0	2FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	94,794,478	87,799,554	256,633	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
00115AAM1	AEP TRANSMISSION COMPANY LLC		03/30/2020	MITSUBISHI UFJ SECURITIES	X X X	149,946	150,000	0	1FE
00131LAB1	AIA GROUP LTD	C	08/19/2020	AUSTRALIA & NZ BANKING GROUP	X X X	215,748	200,000	2,844	1FE
00182EBL2	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)	C	02/06/2020	BANC OF AMERICA/FIXED INCOME	X X X	199,930	200,000	0	1FE
00206R300	AT&T INC		03/25/2020	Jefferies	X X X	360,618	345,000	0	2FE
00206RCN0	AT&T INC		05/14/2020	WELLS FARGO SECURITIES LLC	X X X	475,799	450,000	128	2FE
00206RDK5	AT&T INC		02/24/2020	STATE STREET GLOBAL MARKETS, L	X X X	230,422	200,000	4,221	2FE
00206RHJ4	AT&T INC		08/18/2020	Various	X X X	577,990	500,000	10,428	2FE
00206RJX1	AT&T INC		05/22/2020	Various	X X X	486,160	485,000	0	2FE
00206RME9	AT&T INC		09/23/2020	Not Available	X X X	220,058	231,492	0	1FE
008911BE8	AIR CANADA	C	05/28/2020	JP MORGAN SECURITIES LLC	X X X	(52,000)	(50,000)	0	Z
00914AAD4	AIR LEASE CORP		03/10/2020	JP MORGAN SECURITIES LLC	X X X	591,179	593,000	2,113	2FE
00971TAK7	AKAMAI TECHNOLOGIES INC		02/03/2020	NOMURA SECURITIES INTL INC	X X X	671,785	650,000	1,144	Z
00971TAK7	AKAMAI TECHNOLOGIES INC		04/29/2020	Jefferies	X X X	129,194	125,000	78	2
00971TAL5	AKAMAI TECHNOLOGIES INC		08/24/2020	NOMURA SECURITIES INTL INC	X X X	666,887	650,000	1,171	Z
01400EAB9	ALCON FINANCE CORP		05/29/2020	BNP Paribas	X X X	387,949	370,000	2,128	2FE
01400EAD5	ALCON FINANCE CORP		05/18/2020	JP Morgan	X X X	199,686	200,000	0	2FE
015271AV1	ALEXANDRIA REAL ESTATE EQUITIES INC		07/29/2020	JP MORGAN SECURITIES LLC	X X X	299,436	300,000	0	2FE
02005NBH2	ALLY FINANCIAL INC		02/27/2020	PERSHING LLC	X X X	105,338	100,000	1,087	2FE
021369AA1	ALTAIR ENGINEERING INC		07/21/2020	Various	X X X	586,995	550,000	226	3
02156BAE3	ALTERYX INC		08/10/2020	MIZUHO SECURITIES USA INC.	X X X	780,798	775,000	226	4
023135BS4	AMAZON.COM INC		06/01/2020	GOLDMAN	X X X	579,356	580,000	0	1FE
023608AJ1	AMEREN CORP		03/31/2020	JP Morgan	X X X	224,467	225,000	0	2FE
02376RAF9	AMERICAN AIRLINES GROUP INC		06/23/2020	GOLDMAN	X X X	(124,688)	(125,000)	0	3FE
023770AA8	AMERICAN AIRLINES INC - ABS		02/28/2020	Various	X X X	414,771	388,756	4,432	1FE
02553EAA4	AMERICAN EAGLE OUTFITTERS INC		04/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	(99,000)	(100,000)	0	Z
02665WDL2	AMERICAN HONDA FINANCE CORP		07/06/2020	MIZUHO SECURITIES USA/FIXED INCOME	X X X	201,952	202,000	0	1FE
026874DK0	AMERICAN INTERNATIONAL GROUP INC		08/18/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	350,712	300,000	4,865	2FE
03027XAX8	AMERICAN TOWER CORP		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	206,166	200,000	626	2FE
03076CAK2	AMERIPRISE FINANCIAL INC		03/31/2020	GOLDMAN	X X X	393,329	395,000	0	1FE
031162CU2	AMGEN INC		08/18/2020	BANC OF AMERICA/FIXED INCOME	X X X	212,530	200,000	2,436	2FE
031162CV0	AMGEN INC		02/24/2020	STATE STREET GLOBAL MARKETS, L	X X X	201,104	200,000	53	2FE
03464LAA4	AOMT 2020-4 A1 - CMO/RMBS		07/17/2020	NOMURA SECURITIES/FIXED INCOME	X X X	514,995	515,000	483	1FE
03464WAA0	AOMT 2020-5 A1 - RMBS		08/26/2020	Nomura	X X X	479,994	480,000	568	1FE
03465AAA7	AOMT 206 A1 - CMO/RMBS		09/10/2020	Nomura	X X X	444,998	445,000	686	1FE
035240AV2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	342,384	300,000	3,996	2FE
035242AL0	ANHEUSER-BUSCH INBEV FINANCE INC		03/19/2020	Various	X X X	519,890	522,000	2,398	2FE
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC		05/08/2020	Jefferies	X X X	325,038	300,000	3,072	2FE
04015KAB6	ARES FINANCE CO II LLC		06/10/2020	Citigroup (SSB)	X X X	349,199	350,000	0	2FE
053332AY8	AUTOZONE INC		03/26/2020	JP Morgan	X X X	624,450	625,000	0	2FE
05348EAQ2	AVALONBAY COMMUNITIES INC		03/18/2020	WELLS FARGO SECURITIES LLC	X X X	231,842	235,000	96	1FE
05348EAV1	AVALONBAY COMMUNITIES INC		05/05/2020	JANE STREET EXECUTION SERVICES LLC	X X X	476,912	440,000	6,578	1FE
05351WAC7	AVANGRID INC		04/07/2020	Bank of America Merrill Lynch	X X X	669,136	670,000	0	2FE
05369AAF8	AVIATION CAPITAL GROUP LLC		02/24/2020	MITSUBISHI UFJ SECURITIES	X X X	321,486	300,000	948	2FE

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## 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
05523UAP5	BAE SYSTEMS HOLDINGS INC		06/04/2020	BARCLAYS CAPITAL INC	X X X	330,660	300,000	5,550	2FE
05988JAA1	BANDWIDTH INC		02/26/2020	MORGAN STANLEY CO	X X X	(50,375)	(50,000)	0	Z
06051GFU8	BANK OF AMERICA CORP		05/11/2020	MORGAN STANLEY CO	X X X	441,896	400,000	3,461	2FE
06051GHQ5	BANK OF AMERICA CORP		08/18/2020	BANC OF AMERICA/FIXED INCOME	X X X	351,657	300,000	431	1FE
06051GHV4	BANK OF AMERICA CORP		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	853,272	800,000	2,342	1FE
06051GJB6	BANK OF AMERICA CORP		04/22/2020	Bank of America Merrill Lynch	X X X	1,605,000	1,605,000	0	1FE
06051GJC4	BANK OF AMERICA CORP		05/14/2020	BANC OF AMERICA/FIXED INCOME	X X X	133,000	133,000	0	1FE
064159VJ2	BANK OF NOVA SCOTIA	C	05/28/2020	SCOTIA CAPITAL USA INC	X X X	160,000	160,000	0	2FE
06539XAQ7	BANK 2020-BNK27 AS - CMBS		06/19/2020	BANC OF AMERICA/FIXED INCOME	X X X	411,972	400,000	709	1FE
06540JBA9	BANK 2020-BNK26 ASB - CMBS		03/02/2020	MORGAN STANLEY & CO LLC	X X X	411,980	400,000	285	1FE
071813BV0	BAXTER INTERNATIONAL INC		03/24/2020	JP Morgan	X X X	713,970	715,000	0	1FE
07274NAW3	BAYER US FINANCE II LLC		02/24/2020	CitiGroup	X X X	209,566	200,000	769	2FE
08161HAD2	BMARK 2018-B4 ASB - CMBS		02/24/2020	J.P. MORGAN SECURITIES LLC	X X X	715,850	640,000	1,804	1FE
084659AW1	BERKSHIRE HATHAWAY ENERGY CO		03/25/2020	Various	X X X	253,610	255,000	0	1FE
084664CQ2	BERKSHIRE HATHAWAY FINANCE CORP		04/21/2020	MORGAN SECURITIES-FIXED INC	X X X	950,482	725,000	5,752	1FE
09256BAL1	BLACKSTONE HOLDINGS FINANCE CO LLC		08/18/2020	BANC OF AMERICA/FIXED INCOME	X X X	326,844	300,000	833	1FE
09709TED9	BOFA FINANCE LLC		06/11/2020	Various	X X X	850,070	825,000	434	1FE
09857LAM0	BOOKING HOLDINGS INC		04/22/2020	Various	X X X	654,873	600,000	31	1FE
101137AW7	BOSTON SCIENTIFIC CORP		02/24/2020	PERSHING LLC	X X X	328,719	300,000	5,469	2FE
101137BA4	BOSTON SCIENTIFIC CORP		08/19/2020	Citigroup (SSB)	X X X	323,241	300,000	2,054	2FE
10922NAF0	BRIGHTHOUSE FINANCIAL INC		08/25/2020	Various	X X X	144,993	150,000	1,058	2FE
10922NAG8	BRIGHTHOUSE FINANCIAL INC		05/13/2020	WELLS FARGO SECURITIES LLC	X X X	139,819	140,000	0	2FE
11135FAF8	BROADCOM INC		04/06/2020	JP Morgan	X X X	829,917	830,000	0	2FE
11271LAC6	BROOKFIELD FINANCE INC	C	02/24/2020	MORGAN STANLEY & CO LLC	X X X	333,354	300,000	1,008	1FE
122017AA4	BURLINGTON STORES INC		04/14/2020	JP MORGAN SECURITIES LLC	X X X	(105,919)	(100,000)	0	4FE
125039AD9	CD 2017-CD6 ASB - CMBS		02/24/2020	BOFA SECURITIES INC.	X X X	321,012	300,000	694	1FE
12592RBF5	COMM 2014-CCRE21 A3 - CMBS		05/15/2020	CREDIT SUISSE SECURITIES (USA)	X X X	237,998	224,031	395	1FE
126349AF6	CSG SYSTEMS INTERNATIONAL INC		02/03/2020	Various	X X X	594,949	525,000	8,662	2FE
126349AF6	CSG SYSTEMS INTERNATIONAL INC		07/07/2020	MILLER TABAK ROBERTS SEC LLC	X X X	156,198	150,000	2,019	3FE
12636FBJ1	COMM 2015-LC23 A4 - CMBS		02/24/2020	Deutsche Bank	X X X	560,940	510,000	1,337	1FE
12653CAF5	CNX RESOURCES CORP		04/29/2020	JP MORGAN SECURITIES LLC	X X X	(25,375)	(25,000)	0	Z
126650CF5	CVS HEALTH CORP		02/24/2020	PERSHING LLC	X X X	211,904	200,000	263	2FE
126650CX6	CVS HEALTH CORP		08/18/2020	US BANCORP INVESTMENTS INC.	X X X	235,532	200,000	3,464	2FE
126650CZ1	CVS HEALTH CORP		02/24/2020	Various	X X X	123,768	100,000	2,118	2FE
126650DK3	CVS HEALTH CORP		03/26/2020	BARCLAYS CAPITAL INC.	X X X	196,628	200,000	0	2FE
131193AD6	CALLAWAY GOLF CO		04/30/2020	GOLDMAN	X X X	(25,188)	(25,000)	0	Z
13646AAB6	CPART 182 A2A - ABS	A	03/27/2020	BNP Paribas	X X X	249,699	250,060	250	1FE
138616AE7	CANTOR FITZGERALD LP		02/27/2020	MORGAN STANLEY & CO LLC	X X X	108,837	100,000	1,639	2FE
14040HBD6	CAPITAL ONE FINANCIAL CORP		06/19/2020	GOLDMAN	X X X	176,190	165,000	128	2FE
14042RNW7	CAPITAL ONE NA		03/10/2020	TORONTO DOMINION SECS USA INC	X X X	741,620	733,000	263	2FE
14161WAA3	CARDLYTICS INC		09/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	25,000	25,000	0	Z
141781BM5	CARGILL INC		04/21/2020	Various	X X X	551,964	550,000	0	1FE
14314RAD4	CARMX 2017-4 A4 - ABS		07/22/2020	FUNB FUNDS II	X X X	1,161,114	1,135,000	661	1FE
14315FAD9	CARMX 2020-3 A3 - ABS		07/14/2020	BZW SECS	X X X	579,901	580,000	0	1FE
14315VAD4	CARMX 2020-2 A3 - ABS		07/24/2020	BZW SECS	X X X	1,280,518	1,250,000	767	1FE
14315XAD0	CARMX 2020-1 A4 - ABS		01/14/2020	BANC OF AMERICA/FIXED INCOME	X X X	504,825	505,000	0	1FE
143658BF8	CARNIVAL CORP		04/02/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	200,000	200,000	0	2FE
156727AA7	CERENCE INC		05/29/2020	WELLS FARGO SECURITIES LLC	X X X	(25,500)	(25,000)	0	Z
161175AY0	CHARTER COMMUNICATIONS OPERATING LLC		05/12/2020	Various	X X X	901,048	800,000	10,143	2FE
163092AC3	CHEGG INC		02/03/2020	Jefferies	X X X	242,062	225,000	109	Z
163092AC3	CHEGG INC		02/13/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	211,563	200,000	106	4
163092AD1	CHEGG INC		03/26/2020	Various	X X X	427,023	425,000	16	Z

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## 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
163092AE9 16411RAG4	CHEGG INC CHENIERE ENERGY INC		08/19/2020 02/03/2020	MORGAN STANLEY CO MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X X X X	(76,125) 215,675	(75,000) 275,000	0 4,545	Z Z
165183CJ1 166764BV1	CFII 201 A1 - ABS CHEVRON CORP		07/14/2020 05/07/2020	BNYMELLON/MIZUHO INTERNATIONAL JP MORGAN SECURITIES LLC	X X X X X X	319,985 530,000	320,000 530,000	0 0	1FE 1FE
17243VAA0 172967FX4	CINEMARK HOLDINGS INC CITIGROUP INC		08/19/2020 05/15/2020	BARCLAYS CAPITAL INC./LE GOLDMAN	X X X X X X	(75,750) 313,085	(75,000) 225,000	0 4,002	Z 2FE
172967LD1 172967ME8	CITIGROUP INC CITIGROUP INC		08/18/2020 02/24/2020	PERSHING DIV OF DLJ SEC LNDING HSBC SECURITIES (USA), INC.	X X X X X X	228,860 901,664	200,000 800,000	864 13,797	2FE 1FE
172967MR9 17305EGF6	CITIGROUP INC CCCIT 2017-A7 A7 - ABS		05/07/2020 03/23/2020	Citigroup (SSB) Citigroup (SSB)	X X X X X X	537,000 319,984	537,000 342,000	0 209	2FE 1FE
18915MAA5 19249HAA1	CLOUDFLARE INC COHERUS BIOSCIENCES INC		05/13/2020 04/15/2020	GOLDMAN JP MORGAN SECURITIES LLC	X X X X X X	75,000 25,000	75,000 25,000	0 0	Z Z
19459JAA2 20030NCZ2	COLLEGIUM PHARMACEUTICAL INC COMCAST CORP		02/11/2020 03/06/2020	Jefferies Various	X X X X X X	(25,906) 556,457	(25,000) 490,000	0 1,563	Z 1FE
20030NDJ7 20030NDK4	COMCAST CORP COMCAST CORP		03/24/2020 03/24/2020	WELLS FARGO SECURITIES LLC FUNB FUNDS II	X X X X X X	165,915 259,306	166,000 260,000	0 0	1FE 1FE
209111FY4 21036PBF4	CONSOLIDATED EDISON COMPANY OF NEW YORK CONSTELLATION BRANDS INC		03/26/2020 04/24/2020	J.P. MORGAN SECURITIES LLC Various	X X X X X X	99,338 954,814	100,000 945,000	0 67	1FE 2FE
21688AAE2 22003BAL0	COOPERATIEVE RABOBANK UA (NEW YORK BRANC CORPORATE OFFICE PROPERTIES LP		02/24/2020 09/10/2020	EUROCLEAR BANK SA/NV WELLS FARGO SECURITIES LLC	X X X X X X	324,574 84,672	300,000 85,000	2,672 0	1FE 2FE
22266LAE6 224044BW6	COUPA SOFTWARE INC COX COMMUNICATIONS INC		06/11/2020 03/04/2020	GOLDMAN WELLS FARGO SECURITIES LLC	X X X X X X	(99,500) 198,763	(100,000) 190,000	0 1,389	Z 2FE
22535WAG2 225447AC5	CREDIT AGRICOLE SA (LONDON BRANCH) CREE INC	C	06/09/2020 04/17/2020	CREDIT AGRICOLE BANK GOLDMAN	X X X X X X	908,000 50,000	908,000 50,000	0 0	1FE Z
22546QAP2 22550L2C4	CREDIT SUISSE AG (NEW YORK BRANCH) CREDIT SUISSE AG (NEW YORK BRANCH)		02/24/2020 04/06/2020	BNYM/DBAG LONDON GLOBAL MARKET FREIMARK BLAIR & COMPANY, INC/	X X X X X X	646,212 948,376	600,000 950,000	10,090 0	1FE 1FE
22822VAL5 228903AA8	CROWN CASTLE INTERNATIONAL CORP CRYOLIFE INC		02/24/2020 06/19/2020	MERRILL LYNCH PIERCE FENNER MORGAN STANLEY CO	X X X X X X	341,826 (26,226)	300,000 (25,000)	394 0	2FE Z
229050AA7 233851DY7	CRYOPOINT INC DAIMLER FINANCE NORTH AMERICA LLC		05/21/2020 03/05/2020	Jefferies Citigroup (SSB)	X X X X X X	(25,500) 331,382	(25,000) 332,000	0 0	Z Z
23804LAA1 251526CD9	DATADOG INC DEUTSCHE BANK AG (NEW YORK BRANCH)		05/29/2020 09/10/2020	MORGAN STANLEY CO DEUTSCHE BANK SECURITIES, INC.	X X X X X X	(51,250) 200,000	(50,000) 200,000	0 0	Z 2FE
252131AJ6 25272KAK9	DEXCOM INC DELL INTERNATIONAL LLC		07/31/2020 02/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC. MERRILL LYNCH PIERCE FENNER	X X X X X X	242,558 235,638	225,000 200,000	125 2,375	4 2FE
253393AC6 25466AAN1	DICK'S SPORTING GOODS INC DISCOVER BANK		04/15/2020 08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC. MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X X X X	(99,683) 262,345	(100,000) 250,000	0 358	Z 2FE
25466AAQ4 254687ET9	DISCOVER BANK WALT DISNEY CO		02/27/2020 05/15/2020	GOLDMAN USBANC	X X X X X X	254,433 978,548	250,000 750,000	2,892 5,400	2FE 1FE
254687FN1 257375AN5	WALT DISNEY CO DOMINION ENERGY GAS HOLDINGS LLC		03/19/2020 06/19/2020	Citigroup (SSB) Various	X X X X X X	322,822 316,111	323,000 300,000	0 792	1FE 2FE
26884LAJ8 278062AC8	EQT CORP EATON CORP		04/24/2020 03/13/2020	JP MORGAN SECURITIES LLC PERSHING DIV OF DLJ SEC LNDING	X X X X X X	25,000 491,363	25,000 485,000	0 5,002	Z 2FE
290876AD3 29250NBC8	EMERA INC ENBRIDGE INC	C	05/13/2020 08/28/2020	Various Various	X X X X X X	205,463 196,711	205,000 195,000	5,091 250	3FE 2FE
29250RAW6 29278NAH6	ENBRIDGE ENERGY PARTNERS LP ENERGY TRANSFER OPERATING LP	C	02/24/2020 02/24/2020	MERRILL LYNCH PIERCE FENNER WELLS FARGO SECURITIES LLC	X X X X X X	238,474 324,333	200,000 300,000	4,276 4,913	2FE 2FE
29373KAB9 29379VBW2	EFF 2020-1 A2 - ABS ENTERPRISE PRODUCTS OPERATING LLC		02/11/2020 02/24/2020	RBC PERSHING LLC	X X X X X X	574,906 223,850	575,000 200,000	0 607	1FE 2FE
29404KAD8 29415FAA2	ENVESTNET INC ENVISTA HOLDINGS CORP		08/18/2020 05/19/2020	JP MORGAN SECURITIES LLC JP MORGAN SECURITIES LLC	X X X X X X	359,625 (51,709)	350,000 (50,000)	0 0	Z Z
29786AAK2	ETSY INC		08/20/2020	GOLDMAN	X X X	25,000	25,000	0	Z

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## 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
298736AL3	EURONET WORLDWIDE INC		09/30/2020	Various	X X X	516,818	525,000	1,195	2FE
30034WAA4	EVERGY INC		04/01/2020	Various	X X X	972,893	985,000	1,176	2FE
30040WAJ7	EVERSOURCE ENERGY		08/11/2020	GOLDMAN	X X X	299,442	300,000	0	2FE
30063PAC9	EXACT SCIENCES CORP		02/25/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	325,000	325,000	0	Z
30161NAY7	EXELON CORP		03/30/2020	J.P. MORGAN SECURITIES LLC	X X X	149,829	150,000	0	2FE
30225VAD9	EXTRA SPACE STORAGE LP		02/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	120,785	100,000	1,094	1FE
302941AP4	FTI CONSULTING INC		09/15/2020	Various	X X X	521,564	425,000	1,922	3FE
31428XBZ8	FEDEX CORP		08/18/2020	BARCLAYS CAPITAL INC	X X X	360,321	300,000	4,710	2FE
337738AT5	FISERV INC		02/24/2020	MORGAN STANLEY & CO LLC	X X X	212,414	200,000	978	2FE
337738BC1	FISERV INC		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	215,700	200,000	1,428	3FE
33829TAA4	FIVE CORNERS FUNDING TRUST		03/19/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	668,418	705,000	11,077	1FE
33834DAA2	FIVE CORNERS FUNDING TRUST II		05/19/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	960,000	960,000	0	1FE
34528GAL0	FORDO 2020-A A4 - ABS		05/07/2020	JP MORGAN SECURITIES LLC	X X X	661,807	662,000	0	1FE
34529SAA7	FORDR 2017-REV2 A - ABS		08/13/2020	BNP Paribas	X X X	1,035,391	1,000,000	131	1FE
34531KAD4	FORDO 2019-C A3 - ABS		07/22/2020	FUNB FUNDS II	X X X	833,960	813,000	380	1FE
34531NAA4	FORDR 2020-REV1 A - ABS		02/11/2020	JP MORGAN SECURITIES LLC	X X X	199,931	200,000	0	1FE
34532RAA4	FORDR 2018-REV1 A - ABS		08/25/2020	BNP Paribas	X X X	270,036	245,000	261	1FE
34959JAJ7	FORTIVE CORP		02/03/2020	JP MORGAN SECURITIES LLC	X X X	126,159	125,000	516	2FE
34959JAK4	FORTIVE CORP		04/08/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	473,750	500,000	705	2FE
36166RAA2	GCAT 20NQM2 A1 - CMO/RMBS		07/21/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	279,995	280,000	411	1FE
36198FAE2	GSMS 2013-GCJ14 A5 - CMBS		05/06/2020	Various	X X X	263,987	246,000	203	1FE
36251XAQ0	GSMS 2016-GS4 A3 - CMBS		01/02/2020	GOLDMAN	X X X	1,351,848	1,300,000	574	1FE
36258BAN8	GSMS 2020-DUNE C - CMBS		01/22/2020	GOLDMAN	X X X	225,000	225,000	0	1FE
36258BAQ1	GSMS 2020-DUNE D - CMBS		01/22/2020	GOLDMAN	X X X	725,000	725,000	0	2FE
362590AC5	GMCAR 2020-3 A3 - ABS		08/11/2020	Citi Bank	X X X	594,864	595,000	0	1FE
369604BF9	GENERAL ELECTRIC CO		03/13/2020	WELLS FARGO SECURITIES LLC	X X X	41,689	45,000	815	2FE
36962G3P7	GENERAL ELECTRIC CO		02/03/2020	Various	X X X	114,108	90,000	206	2FE
377322AA0	GLAUKOS CORP		06/09/2020	JP MORGAN SECURITIES LLC	X X X	(25,063)	(25,000)	0	Z
378272AT5	GLENORE FUNDING LLC		02/27/2020	MORGAN STANLEY & CO LLC	X X X	105,980	100,000	1,948	2FE
38141GWL4	GOLDMAN SACHS GROUP INC		08/18/2020	MORGAN STANLEY CO	X X X	226,122	200,000	1,538	2FE
38141GXG4	GOLDMAN SACHS GROUP INC		02/24/2020	PERSHING LLC	X X X	808,240	800,000	1,098	1FE
393657AK7	GREENBRIER COMPANIES INC		02/03/2020	BNP PARIBAS PRIME BROKERAGE	X X X	445,016	475,000	152	2FE
40139LAG8	GUARDIAN LIFE GLOBAL FUNDING		06/16/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	399,632	400,000	0	1FE
401617AC9	GUESS? INC		02/03/2020	NOMURA SECURITIES INTL INC	X X X	301,399	275,000	1,681	Z
401617AD7	GUESS? INC		05/06/2020	NOMURA SECURITIES INTL INC	X X X	215,659	200,000	233	Z
404280AT6	HSBC HOLDINGS PLC	C	05/05/2020	HSBC SECURITIES	X X X	199,500	200,000	1,310	2FE
42225TAA5	HEALTH CATALYST INC		04/09/2020	GOLDMAN	X X X	(26,125)	(25,000)	0	Z
42824CBF5	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	Citi Bank	X X X	808,518	810,000	0	2FE
42824CBJ7	HEWLETT PACKARD ENTERPRISE CO		07/14/2020	Citigroup (SSB)	X X X	504,409	505,000	0	2FE
437076AV4	HOME DEPOT INC		05/15/2020	GOLDMAN	X X X	972,635	675,000	5,355	1FE
43789XAA2	HOF 202 A1 - CMO/RMBS		07/09/2020	CREDIT SUISSE SECURITIES (USA)	X X X	299,996	300,000	594	1FE
442851AN1	HOWARD UNIVERSITY		01/31/2020	Loop Capital Markets	X X X	160,000	160,000	0	2FE
442851AR2	HOWARD UNIVERSITY		07/08/2020	BZW SECS	X X X	140,000	140,000	0	2FE
446413AP1	HUNTINGTON INGALLS INDUSTRIES INC		03/26/2020	JP Morgan	X X X	909,964	910,000	0	2FE
44933FAC0	HART 2020-B A3 - ABS		07/14/2020	Citi Bank	X X X	599,888	600,000	0	1FE
44933TAA4	I3 VERTICALS LLC		02/13/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	(25,563)	(25,000)	0	Z
44935SAC0	HALST 2020-A A3 - ABS		07/24/2020	Bank of America Merrill Lynch	X X X	1,021,016	1,000,000	704	1FE
452327AK5	ILLUMINA INC		06/11/2020	BNP PARIBAS PRIME BROKERAGE	X X X	157,907	150,000	0	2FE
45667GAD5	INFINERA CORP		03/05/2020	GOLDMAN	X X X	25,000	25,000	0	Z
45765UAA1	INSIGHT ENTERPRISES INC		08/10/2020	Various	X X X	866,450	825,000	843	3

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## SCHEDULE D - PART 3

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

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45765UAB9	INSIGHT ENTERPRISES INC		08/17/2020	NOMURA SECURITIES INTL INC	X X X	360,981	350,000	15	Z
45772FAE7	INPHI CORP		04/22/2020	MORGAN STANLEY CO	X X X	(26,031)	(25,000)	0	Z
45781MAB7	THERAVANCE INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	219,810	200,000	2,361	4FE
457985AL3	INTEGRA LIFESCIENCES HOLDINGS CORP		02/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	50,000	50,000	0	Z
458660AD9	INTERDIGITAL INC		02/01/2020	Unknown	X X X	(175,446)	(175,000)	0	2FE
45867GAA9	INTERDIGITAL WIRELESS INC		03/11/2020	Various	X X X	1,305,428	1,300,000	5,364	3
459200GS4	INTERNATIONAL BUSINESS MACHINES CORP		05/15/2020	USBANC	X X X	306,545	225,000	5,915	1FE
46124HAB2	INTUIT INC		06/25/2020	BANC OF AMERICA/FIXED INCOME	X X X	200,841	201,000	0	1FE
462222AA8	IONIS PHARMACEUTICALS INC		05/07/2020	Jefferies	X X X	889,797	925,000	456	Z
462222AA8	IONIS PHARMACEUTICALS INC		08/24/2020	JP MORGAN SECURITIES LLC	X X X	287,966	300,000	74	1
46639EAE1	JPMCC 2012-LC9 A5 - CMBS		06/04/2020	JP MORGAN SECURITIES LLC	X X X	206,605	201,175	111	1FE
46647PAF3	JPMORGAN CHASE & CO		08/18/2020	WELLS FARGO SECURITIES LLC	X X X	339,036	300,000	3,216	1FE
46647PBD7	JPMORGAN CHASE & CO		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	887,968	800,000	9,049	1FE
46647PBL9	JPMORGAN CHASE & CO		06/01/2020	Various	X X X	1,108,378	1,080,000	3,062	1FE
46647PBN5	JPMORGAN CHASE & CO		04/15/2020	JP Morgan	X X X	265,000	265,000	0	1FE
476556DC6	JERSEY CENTRAL POWER & LIGHT CO		08/19/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	350,907	300,000	1,290	1FE
47789KAC7	JDOT 2020 A3 - ABS		03/04/2020	BANC OF AMERICA/FIXED INCOME	X X X	331,980	332,000	0	1FE
48123VAD4	J2 GLOBAL INC		02/12/2020	WELLS FARGO SECURITIES LLC	X X X	594,511	575,000	2,433	4FE
48129KAE0	JPMORGAN CHASE FINANCIAL COMPANY LLC		08/24/2020	JP MORGAN SECURITIES LLC	X X X	357,213	350,000	280	1FE
48242WAB2	KBR INC		07/29/2020	Various	X X X	958,667	850,000	4,599	4
48273UAA0	K12 INC		08/27/2020	MORGAN STANLEY CO	X X X	50,000	50,000	0	Z
483548AF0	KAMAN CORP		02/24/2020	NOMURA SECURITIES INTL INC	X X X	677,613	575,000	5,112	2FE
494368CB7	KIMBERLY-CLARK CORP		03/24/2020	JP Morgan	X X X	54,958	55,000	0	1FE
494550BV7	KINDER MORGAN ENERGY PARTNERS LP		05/11/2020	MITSUBISHI UFJ SECURITIES	X X X	319,161	300,000	2,550	2FE
49456BAP6	KINDER MORGAN INC		02/24/2020	MORGAN STANLEY & CO LLC	X X X	224,052	200,000	4,181	2FE
49926DAB5	KNOWLES CORP		02/05/2020	Various	X X X	749,304	610,000	5,202	Z
52107QAK1	LAZARD GROUP LLC		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	339,348	300,000	6,016	1FE
52603BAC1	LENDINGTREE INC		07/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	(51,375)	(50,000)	0	Z
530307AA5	LIBERTY BROADBAND CORP		08/25/2020	CREDIT SUISSE SECURITIES (USA)	X X X	(25,500)	(25,000)	0	Z
53220KAF5	LIGAND PHARMACEUTICALS INC		02/03/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	262,410	300,000	500	4
538034AQ2	LIVE NATION ENTERTAINMENT INC		02/03/2020	JP MORGAN SECURITIES LLC	X X X	149,965	125,000	1,215	4
538034AT6	LIVE NATION ENTERTAINMENT INC		01/30/2020	JP MORGAN SECURITIES LLC	X X X	25,000	25,000	0	Z
53814LAA6	LIVENT CORP		06/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	50,000	50,000	0	Z
539183AB9	LIVONGO HEALTH INC		06/02/2020	MORGAN STANLEY CO	X X X	(51,125)	(50,000)	0	Z
55024UAC3	LUMENTUM HOLDINGS INC		02/03/2020	Jefferies	X X X	159,796	150,000	110	Z
55024UAC3	LUMENTUM HOLDINGS INC		06/09/2020	Various	X X X	977,964	950,000	2,311	3
566330AA4	MARCUS CORP		09/18/2020	JP MORGAN SECURITIES LLC	X X X	(54,120)	(50,000)	0	Z
57164YAB3	MARRIOTT VACATIONS WORLDWIDE CORP		02/24/2020	Various	X X X	449,842	425,000	2,545	4FE
571748AV4	MARSH & MCLENNAN COMPANIES INC		03/30/2020	SUMRIDGE PARTNERS LLC	X X X	706,475	685,000	7,858	1FE
584021AA7	MEDALLIA INC		09/16/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	(128,750)	(125,000)	0	Z
59001KAF7	MERITOR INC		02/03/2020	BNP PARIBAS PRIME BROKERAGE	X X X	502,892	475,000	4,717	3FE
59156RAP3	METLIFE INC		05/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	593,250	525,000	13,813	2FE
59156RAV0	METLIFE INC		04/29/2020	Various	X X X	301,228	181,000	1,033	2FE
59156RBQ0	METLIFE INC		02/24/2020	RBC CAPITAL MARKETS	X X X	328,701	300,000	3,090	1FE
59156RBS6	METLIFE INC		02/06/2020	Various	X X X	345,488	225,000	6,925	2FE
59319WAA9	MF1 2020-FL3 A - CDO		06/12/2020	CREDIT SUISSE SECURITIES (USA)	X X X	500,000	500,000	0	1FE
594918BB9	MICROSOFT CORP		03/17/2020	RAYMOND JAMES/FI	X X X	891,055	850,000	2,359	1FE
596278AA9	MIDDLEBY CORP		08/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	(152,250)	(150,000)	0	Z

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## 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
60700KAC6	MMAF 20B A3 - ABS		09/10/2020	JP Morgan	X X X	229,997	230,000	0	1FE
607525AA0	MODEL N INC		05/20/2020	MORGAN STANLEY CO	X X X	(50,000)	(50,000)	0	Z
60937PAC0	MONGODB INC		01/10/2020	MORGAN STANLEY CO	X X X	(25,500)	(25,000)	0	Z
61744YAP3	MORGAN STANLEY		02/24/2020	BOFA SECURITIES INC.	X X X	885,272	800,000	2,682	1FE
61763MAF7	MSBAM 2014-C16 A5 - CMBS		06/09/2020	JP MORGAN SECURITIES LLC	X X X	223,178	205,000	222	1FE
62886HAS0	NCL CORPORATION LTD		05/06/2020	GOLDMAN	X X X	100,000	100,000	0	Z
62886HAW1	NCL CORPORATION LTD		07/17/2020	JP MORGAN SECURITIES LLC	X X X	(50,875)	(50,000)	0	Z
629377CG5	NRG ENERGY INC		02/03/2020	Various	X X X	638,527	575,000	2,601	3
63009RAC3	NANOSTRING TECHNOLOGIES INC		03/05/2020	JP MORGAN SECURITIES LLC	X X X	(25,438)	(25,000)	0	Z
632307AA2	NATERA INC		04/14/2020	MORGAN STANLEY CO	X X X	25,000	25,000	0	Z
63845RAA5	NATIONAL VISION HOLDINGS INC		05/08/2020	GOLDMAN	X X X	(50,813)	(50,000)	0	Z
64829VAA4	NRZT 18RPL1 A1 - CMO/RMBS		07/22/2020	BANC OF AMERICA/FIXED INCOME	X X X	382,589	356,909	798	1FE
64952WDQ3	NEW YORK LIFE GLOBAL FUNDING		06/17/2020	Citigroup (SSB)	X X X	199,796	200,000	0	1FE
65473PAK1	NISOURCE INC		08/12/2020	CREDIT SUISSE SECURITIES (USA)	X X X	229,430	230,000	0	2FE
666807BP6	NORTHROP GRUMMAN CORP		03/13/2020	Citi Bank	X X X	499,563	440,000	7,472	2FE
67020YAK6	NUANCE COMMUNICATIONS INC		02/25/2020	Jefferies	X X X	508,413	450,000	883	3FE
67020YAN0	NUANCE COMMUNICATIONS INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	551,670	475,000	2,045	3FE
67066GAH7	NVIDIA CORP		03/26/2020	GOLDMAN	X X X	199,484	200,000	0	1FE
679295AE5	OKTA INC		06/10/2020	GOLDMAN	X X X	(150,000)	(150,000)	0	Z
681936BH2	OMEGA HEALTHCARE INVESTORS INC		02/27/2020	GOLDMAN	X X X	114,396	100,000	685	2FE
682189AP0	ON SEMICONDUCTOR CORP		02/24/2020	BARCLAYS CAPITAL INC./LE	X X X	152,648	125,000	739	3FE
682680AU7	ONEOK INC		02/24/2020	PERSHING LLC	X X X	225,434	200,000	1,036	2FE
682680BD4	ONEOK INC		05/12/2020	JP Morgan	X X X	799,248	785,000	893	2FE
68389XAM7	ORACLE CORP		05/15/2020	MILLENIUM ADVISORS LLC	X X X	503,025	375,000	6,943	1FE
68389XBY0	ORACLE CORP		08/18/2020	Various	X X X	630,908	600,000	2,973	1FE
69327RAD3	PDC ENERGY INC		02/03/2020	Various	X X X	496,313	525,000	2,241	3FE
693304AY3	PECO ENERGY CO		06/01/2020	USBANC	X X X	424,571	425,000	0	1FE
69352PAE3	PPL CAPITAL FUNDING INC		05/20/2020	US BANCORP INVESTMENTS INC.	X X X	359,639	343,000	5,702	2FE
69352PAQ6	PPL CAPITAL FUNDING INC		04/01/2020	JP Morgan	X X X	949,677	950,000	0	2FE
69353REQ7	PNC BANK NA		02/24/2020	PERSHING LLC	X X X	267,763	250,000	1,918	1FE
69371RQ66	PACCAR FINANCIAL CORP		01/30/2020	JP MORGAN SECURITIES LLC	X X X	299,757	300,000	0	1FE
69371RQ90	PACCAR FINANCIAL CORP		08/04/2020	BNP Paribas	X X X	202,734	203,000	0	1FE
694308HC4	PACIFIC GAS AND ELECTRIC CO		07/16/2020	BARCLAYS CAPITAL INC	X X X	103,559	100,000	316	2FE
694308JE8	PACIFIC GAS AND ELECTRIC CO		06/16/2020	JP MORGAN SECURITIES LLC	X X X	439,974	440,000	0	2FE
694308JL2	PACIFIC GAS AND ELECTRIC CO		07/14/2020	GOLDMAN	X X X	315,463	300,000	403	2FE
6944PL2B4	PACIFIC LIFE GLOBAL FUNDING II		06/17/2020	CREDIT SUISSE SECURITIES (USA)	X X X	99,778	100,000	0	1FE
695127AE0	PACIRA BIOSCIENCES INC		07/08/2020	JP MORGAN SECURITIES LLC	X X X	25,000	25,000	0	Z
69553PAA8	PAGERDUTY INC		06/23/2020	MORGAN STANLEY CO	X X X	(25,438)	(25,000)	0	Z
697435AE5	PALO ALTO NETWORKS INC		07/30/2020	Various	X X X	335,906	325,000	86	Z
698884AB9	PAR TECHNOLOGY CORP		02/06/2020	Jefferies	X X X	125,000	125,000	0	Z
70202LAA0	PARSONS CORP		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	352,063	350,000	0	Z
703343AB9	PATRICK INDUSTRIES INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	290,025	300,000	33	Z
70450YAG8	PAYPAL HOLDINGS INC		05/11/2020	BANC OF AMERICA/FIXED INCOME	X X X	352,929	353,000	0	2FE
705573AA1	PEGASYSTEMS INC		02/20/2020	GOLDMAN	X X X	(25,906)	(25,000)	0	Z
707569AU3	PENN NATIONAL GAMING INC		05/12/2020	GOLDMAN	X X X	(50,375)	(50,000)	0	Z
709599AZ7	PENSKE TRUCK LEASING CO LP		02/27/2020	MORGAN STANLEY & CO LLC	X X X	218,052	200,000	3,774	2FE
71639TAA4	PETIQ INC		05/15/2020	Jefferies	X X X	(50,000)	(50,000)	0	Z
718546AV6	PHILLIPS 66		05/12/2020	BZW SECS	X X X	798,820	755,000	2,826	2FE
723787AN7	PIONEER NATURAL RESOURCES CO		08/28/2020	Various	X X X	1,045,337	1,000,000	149	2FE
742718FF1	PROCTER & GAMBLE CO		03/23/2020	Citigroup (SSB)	X X X	305,513	306,000	0	1FE
743424AE3	PROOFPOINT INC		08/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	761,686	750,000	914	4

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## 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
74368CAP9	PROTECTIVE LIFE GLOBAL FUNDING		07/17/2020	Citigroup (SSB)	X X X	201,224	186,000	1,540	1FE
74368CAR5	PROTECTIVE LIFE GLOBAL FUNDING		06/02/2020	MORGAN STANLEY CO	X X X	300,000	300,000	0	1FE
744320888	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO SECURITIES LLC	X X X	180,000	180,000	0	2FE
744320AM4	PRUDENTIAL FINANCIAL INC		05/12/2020	Various	X X X	355,100	330,000	3,831	2FE
744320AN2	PRUDENTIAL FINANCIAL INC		02/03/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	161,847	150,000	3,033	2FE
744320AV4	PRUDENTIAL FINANCIAL INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		125,443	115,000	1,374	2FE
744573AN6	PUBLIC SERVICE ENTERPRISE GROUP INC		05/26/2020	US BANCORP INVESTMENTS INC.	X X X	61,501	58,000	755	2FE
744573AP1	PUBLIC SERVICE ENTERPRISE GROUP INC		08/12/2020	GOLDMAN	X X X	202,543	203,000	0	2FE
74624MAB8	PURE STORAGE INC		02/18/2020	Various	X X X	487,617	475,000	198	4
74728GAE0	QBE INSURANCE GROUP LTD	C	05/05/2020	Citigroup (SSB)	X X X	200,000	200,000	0	2FE
74949LAC6	RELX CAPITAL INC		06/01/2020	GOLDMAN	X X X	299,524	270,000	2,186	2FE
74949LAD4	RELX CAPITAL INC		05/27/2020	Various	X X X	705,518	705,000	64	2FE
75513EBD2	RAYTHEON TECHNOLOGIES CORP		06/30/2020	Citigroup (SSB)	X X X	267,200	248,000	2,359	2FE
75606NAC3	REALPAGE INC		05/20/2020	GOLDMAN	X X X	(25,750)	(25,000)	0	Z
756109AX2	REALTY INCOME CORP		05/29/2020	JP Morgan	X X X	308,514	300,000	650	2FE
76131VAB9	RETAIL PROPERTIES OF AMERICA INC		08/20/2020	Various	X X X	123,476	125,000	0	2FE
761330AA7	REVANCE THERAPEUTICS INC		02/12/2020	GOLDMAN	X X X	(25,688)	(25,000)	0	Z
76680RAG2	RINGCENTRAL INC		09/11/2020	MORGAN STANLEY CO	X X X	(74,625)	(75,000)	0	Z
780153BA9	ROYAL CARIBBEAN CRUISES LTD		06/05/2020	JP MORGAN SECURITIES LLC	X X X	(115,250)	(100,000)	0	3FE
78355HKH1	RYDER SYSTEM INC		03/18/2020	JP MORGAN SECURITIES LLC	X X X	239,688	243,000	2,557	2FE
78403DAR1	SBATOW 2020-2 2C - RMBS		07/08/2020	BARCLAYS CAPITAL INC	X X X	200,000	200,000	0	1FE
78419CAD6	SGCMS 2016-C5 A4 - CMBS		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	743,969	700,000	1,485	1FE
785592AU0	SABINE PASS LIQUEFACTION LLC		02/24/2020	RBC CAPITAL MARKETS	X X X	214,920	200,000	3,757	2FE
78573NAD4	SABRE GLBL INC		04/14/2020	GOLDMAN	X X X	25,000	25,000	0	Z
797440BY9	SAN DIEGO GAS & ELECTRIC CO		03/31/2020	RBC CAPITAL MARKETS	X X X	199,734	200,000	0	1FE
80282KAE6	SANTANDER HOLDINGS USA INC		02/27/2020	GOLDMAN	X X X	219,676	200,000	1,125	2FE
802830AG4	SCART 2020-B A3 - ABS		08/18/2020	JP Morgan	X X X	349,947	350,000	0	1FE
808513AX3	CHARLES SCHWAB CORP		02/24/2020	PERSHING LLC	X X X	331,770	300,000	3,048	1FE
816851BG3	SEMPRA ENERGY		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	214,680	200,000	472	2FE
81744YAB2	SEMT 2013-4 A2 - CMO/RMBS		01/31/2020	WELLS FARGO SECURITIES LLC	X X X	213,731	212,867	44	1FE
81762PAE2	SERVICENOW INC		08/06/2020	JP MORGAN SECURITIES LLC	X X X	298,878	300,000	0	2FE
822582CH3	SHELL INTERNATIONAL FINANCE BV	C	04/01/2020	BZW SECS	X X X	616,033	630,000	0	1FE
82509LAA5	SHOPIFY INC	C	09/16/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	(81,000)	(75,000)	0	Z
826919AB8	SILICON LABORATORIES INC		02/03/2020	Various	X X X	579,140	475,000	2,782	3YE
826919AB8	SILICON LABORATORIES INC		03/27/2020	Jefferies	X X X	247,426	225,000	258	3
826919AC6	SILICON LABORATORIES INC		05/28/2020	WELLS FARGO SECURITIES LLC	X X X	25,000	25,000	0	Z
83088VAA0	SLACK TECHNOLOGIES INC		04/07/2020	MORGAN STANLEY CO	X X X	75,000	75,000	0	Z
83304AAC0	SNAP INC		04/24/2020	GOLDMAN	X X X	(125,469)	(125,000)	0	Z
842400GG2	SOUTHERN CALIFORNIA EDISON CO		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	225,074	200,000	3,222	1FE
842434CP5	SOUTHERN CALIFORNIA GAS CO		06/02/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	657,596	601,000	9,028	1FE
844741BG2	SOUTHWEST AIRLINES CO		04/29/2020	MORGAN STANLEY CO	X X X	(108,500)	(100,000)	0	2FE
844741BH0	SOUTHWEST AIRLINES CO		06/03/2020	Citigroup (SSB)	X X X	197,232	192,000	861	2FE
845011AC9	SOUTHWEST GAS CORP		06/01/2020	USBANC	X X X	124,843	125,000	0	1FE
848577AA0	SPIRIT AIRLINES INC		05/08/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	(24,813)	(25,000)	0	Z
84860WAB8	SPIRIT REALTY CAPITAL INC		02/03/2020	Various	X X X	447,646	425,000	3,104	2FE
848637AC8	SPLUNK INC		03/05/2020	BARCLAYS CAPITAL INC./LE	X X X	537,006	450,000	1,088	3YE
848637AD6	SPLUNK INC		03/09/2020	WELLS FARGO SECURITIES LLC	X X X	317,843	275,000	1,513	3
848637AE4	SPLUNK INC		06/03/2020	MORGAN STANLEY CO	X X X	(51,250)	(50,000)	0	Z
852234AD5	SQUARE INC		03/06/2020	Various	X X X	487,689	400,000	542	4YE
852234AE3	SQUARE INC		03/03/2020	GOLDMAN	X X X	(74,100)	(75,000)	0	Z
852234AE3	SQUARE INC		06/19/2020	GOLDMAN	X X X	328,179	300,000	113	4
855244AZ2	STARBUCKS CORP		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.					
855244BA6	STARBUCKS CORP		05/04/2020	Citi Bank	X X X	318,390	300,000	2,189	2FE
					X X X	794,640	800,000	0	2FE

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## 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
857477BJ1	STATE STREET CORP		03/26/2020	MORGAN SECURITIES-FIXED INC	X X X	355,000	355,000	0	1FE
868459AD0	SUPERNUS PHARMACEUTICALS INC		02/03/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	482,773	525,000	1,130	3YE
87157DAD1	SYNAPTICS INC		05/15/2020	Various	X X X	1,003,961	900,000	1,218	Z
87165BAG8	SYNCHRONY FINANCIAL		02/24/2020	PERSHING LLC	X X X	219,756	200,000	825	2FE
872590112	T MOBILE US SUBSRTS		06/24/2020	Unknown	X X X	0	1,843	0	Z
87264AAW5	T-MOBILE USA INC		04/03/2020	Various	X X X	931,114	940,000	0	2FE
88339PAA9	REALREAL INC		06/11/2020	MORGAN STANLEY CO	X X X	(25,125)	(25,000)	0	Z
89114QCK2	TORONTO-DOMINION BANK	C	09/09/2020	TORONTO DOMINION SECS USA INC	X X X	468,689	470,000	0	1FE
89237JAA4	TALNT 201 A - ABS		06/01/2020	Citigroup (SSB)	X X X	664,962	665,000	0	1FE
89237VAB5	TAOT 2020-C A3 - ABS		07/21/2020	SMBC SECURITIES INC	X X X	599,954	600,000	0	1FE
89237VAC3	TAOT 2020-C A4 - ABS		07/21/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	336,951	337,000	0	1FE
89239JAD6	TAOT 2019-B A3 - ABS		07/27/2020	TDBank	X X X	1,533,769	1,490,000	1,489	1FE
89788JAB5	TRUIST BANK		03/04/2020	SUNTRUST ROBINSON HUMPHREY INC	X X X	460,677	461,000	0	1FE
90184LAF9	TWITTER INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	394,182	400,000	139	2
902104AB4	II-VI INC		07/13/2020	Various	X X X	695,468	675,000	755	3FE
90214JAA9	2U INC		04/21/2020	MORGAN STANLEY CO	X X X	25,000	25,000	0	Z
902494BJ1	TYSON FOODS INC		02/24/2020	PERSHING LLC	X X X	221,310	200,000	3,889	2FE
90265EAR1	UDR INC		08/18/2020	US BANCORP INVESTMENTS INC	X X X	330,720	300,000	125	2FE
90276XAS4	UBSCM 2018-C11 ASB - CMBS		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	223,336	200,000	572	1FE
90276YAC7	UBSCM 2019-C16 ASB - CMBS		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	419,199	385,000	925	1FE
90349GBF1	UBSBB 2013-C6 A4 - CMBS		01/21/2020	CREDIT SUISSE SECURITIES (USA)	X X X	423,966	410,000	813	1FE
904311AB3	UNDER ARMOUR INC		05/22/2020	JP MORGAN SECURITIES LLC	X X X	(100,066)	(100,000)	0	Z
90932MAA3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		02/27/2020	BAIRD, ROBERT W., & COMPANY IN	X X X	312,540	300,000	4,084	1FE
91159HHZ6	U.S. BANCORP		05/08/2020	US BANCORP INVESTMENTS INC	X X X	649,253	650,000	0	1FE
911684702	UNITED STATES CELLULAR CORP		08/25/2020	Various	X X X	220,404	220,000	0	3FE
91324PBK7	UNITEDHEALTH GROUP INC		05/15/2020	JANE STREET EXECUTION SERVICES LLC	X X X	990,737	650,000	11,668	1FE
91533BAB6	UPJOHN INC		06/17/2020	GOLDMAN	X X X	963,875	966,000	0	2FE
92214XAA4	VAREX IMAGING CORP		06/05/2020	GOLDMAN	X X X	(51,375)	(50,000)	0	Z
922280AA0	VARONIS SYSTEMS INC		05/07/2020	JP MORGAN SECURITIES LLC	X X X	25,000	25,000	0	Z
92343XAA8	VERINT SYSTEMS INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	328,860	300,000	800	3FE
92538LAA9	VERUS 2020-4 A1 - CMO/RMBS		07/23/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	544,990	545,000	637	1FE
925550AB1	VIAVI SOLUTIONS INC		03/25/2020	MORGAN STANLEY CO	X X X	130,399	125,000	90	4FE
925550AE5	VIAVI SOLUTIONS INC		09/08/2020	Jefferies	X X X	337,115	300,000	1,444	Z
928298AP3	VISHAY INTERTECHNOLOGY INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	524,998	525,000	1,641	3FE
928563AE5	VMWARE INC		07/16/2020	GOLDMAN	X X X	112,270	100,000	1,330	2FE
928668AR3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		01/16/2020	SG AMERICAS SECURITIES, LLC	X X X	213,810	200,000	1,606	2FE
92888EAC7	VFET 201 A3 - ABS		09/15/2020	JP Morgan	X X X	514,995	515,000	0	1FE
931142EP4	WALMART INC		03/06/2020	GOLDMAN	X X X	492,368	435,000	5,917	1FE
94419LAL5	WAYFAIR INC		08/12/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	(102,750)	(100,000)	0	Z
95000DBD2	WFCM 2016-C34 A4 - CMBS		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	744,461	700,000	1,505	1FE
95000U2H5	WELLS FARGO & CO		02/24/2020	SCOTIA CAPITAL USA INC	X X X	813,096	800,000	6,202	1FE
95000U2Q5	WELLS FARGO & CO		04/23/2020	FUNB FUNDS II	X X X	605,000	605,000	0	1FE
958102AP0	WESTERN DIGITAL CORP		02/03/2020	JP MORGAN SECURITIES LLC	X X X	452,071	450,000	75	2FE
960386AN0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		02/24/2020	PERSHING LLC	X X X	216,338	200,000	3,936	2FE
98162HAC4	WOLS 2020-A A3 - ABS		02/04/2020	BANC OF AMERICA/FIXED INCOME	X X X	199,981	200,000	0	1FE
98163CAD2	WOART 20C A3 - ABS		08/11/2020	Bank of America Merrill Lynch	X X X	649,833	650,000	0	1FE
98163DAD0	WOSAT 2020-A A3 - ABS		09/09/2020	BZW SECS	X X X	339,981	340,000	0	1FE
98422LAA5	XERIS PHARMACEUTICALS INC		06/26/2020	Jefferies	X X X	(25,125)	(25,000)	0	Z
984851AG0	YARA INTERNATIONAL ASA	C	05/28/2020	JP Morgan	X X X	375,000	375,000	0	2FE
98936JAC5	ZENDESK INC		06/12/2020	GOLDMAN	X X X	50,000	50,000	0	Z
98954MAB7	ZILLOW GROUP INC		03/05/2020	MIZUHO SECURITIES USA INC	X X X	445,331	375,000	2,042	4
98954MAH4	ZILLOW GROUP INC		05/13/2020	MORGAN STANLEY CO	X X X	25,000	25,000	0	Z

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## 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
98978LAA3	ZOGENIX INC		09/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	(24,750)	(25,000)	0	Z
98980GAA0	ZSCALER INC		06/23/2020	MORGAN STANLEY CO	X X X	(101,750)	(100,000)	0	Z
98986TAA6	ZYNGA INC		02/03/2020	Jefferies	X X X	282,607	275,000	122	Z
98986TAB4	ZYNGA INC		06/15/2020	Jefferies	X X X	277,344	275,000	27	Z
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	138,160,948	131,513,133	501,243	X X X
<b>Bonds - Hybrid Securities</b>									
008252843	AFFILIATED MANAGERS GROUP INC		09/17/2020	BANC OF AMERICA/FIXED INCOME	X X X	170,000	170,000	0	2FE
025932708	AMERICAN FINANCIAL GROUP INC		05/08/2020	Various	X X X	161,475	160,000	0	2FE
025932872	AMERICAN FINANCIAL GROUP INC		05/21/2020	BANC OF AMERICA/FIXED INCOME	X X X	80,000	80,000	0	2FE
025932880	AMERICAN FINANCIAL GROUP INC		02/05/2020	Jefferies	X X X	87,390	82,500	0	2FE
026874BS5	AMERICAN INTERNATIONAL GROUP INC		08/31/2020	Various	X X X	267,513	189,000	3,751	2FE
03765HAE1	APOLLO MANAGEMENT HOLDINGS LP		02/03/2020	Various	X X X	216,548	210,000	1,255	2FE
04621XAK4	ASSURANT INC		08/31/2020	Various	X X X	199,288	175,000	4,633	3FE
05463HAC5	AXIS SPECIALTY FINANCE LLC		01/31/2020	WELLS FARGO SECURITIES LLC	X X X	31,125	30,000	221	2FE
05565AAN3	BNP PARIBAS SA	C	02/03/2020	GOLDMAN	X X X	233,310	200,000	6,801	2FE
05565AGF4	BNP PARIBAS SA	C	05/05/2020	BNP Paribas	X X X	210,900	200,000	3,150	2FE
05565AHN6	BNP PARIBAS SA	C	02/03/2020	BNP Paribas	X X X	217,660	200,000	4,785	2FE
060505EH3	BANK OF AMERICA CORP		09/25/2020	Various	X X X	358,637	325,000	6,932	2FE
125896852	CMS ENERGY CORP		03/30/2020	Various	X X X	393,016	369,425	0	2FE
125896BU3	CMS ENERGY CORP		05/20/2020	Various	X X X	181,910	180,000	0	2FE
125896BU3	CMS ENERGY CORP		08/05/2020	Various	X X X	181,300	175,000	393	3FE
225313AJ4	CREDIT AGRICOLE SA	C	05/05/2020	GOLDMAN	X X X	223,540	200,000	1,986	2FE
225313AL9	CREDIT AGRICOLE SA	C	02/03/2020	Citigroup (SSB)	X X X	221,624	200,000	5,042	2FE
233331826	DTE ENERGY CO		09/23/2020	Various	X X X	85,081	85,175	0	2FE
233331859	DTE ENERGY CO		05/13/2020	JP MORGAN SECURITIES INC	X X X	78,120	75,000	0	2FE
25746U844	DOMINION ENERGY INC		05/12/2020	Jefferies	X X X	165,829	162,500	0	2FE
25746UDD8	DOMINION ENERGY INC		02/03/2020	CREDIT SUISSE SECURITIES (USA)	X X X	379,144	365,000	2,452	2FE
29250NAN5	ENBRIDGE INC	C	05/05/2020	MORGAN STANLEY CO	X X X	863,954	940,000	17,547	2FE
29250NAW5	ENBRIDGE INC	C	02/03/2020	Various	X X X	208,482	190,000	5,076	2FE
29360AAA8	ENSTAR FINANCE LLC		08/19/2020	WELLS FARGO SECURITIES LLC	X X X	80,000	80,000	0	3FE
29379VBN2	ENTERPRISE PRODUCTS OPERATING LLC		02/04/2020	Various	X X X	316,975	305,000	7,530	2FE
30767EAD1	FARM CREDIT BANK OF TEXAS		07/15/2020	BANC OF AMERICA/FIXED INCOME	X X X	125,000	125,000	0	1
38148BAC2	GOLDMAN SACHS GROUP INC		05/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	318,556	310,000	46	3FE
45685EAG1	VOYA FINANCIAL INC		02/03/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	107,339	100,000	1,256	2FE
46625HJQ4	JPMORGAN CHASE & CO		05/12/2020	Various	X X X	780,645	720,000	13,052	2FE
46625HJW1	JPMORGAN CHASE & CO		02/03/2020	MORGAN STANLEY CO	X X X	87,724	80,000	1,293	2FE
48126HAC4	JPMORGAN CHASE & CO		08/24/2020	Various	X X X	339,020	309,000	6,728	2FE
524901501	LEGG MASON INC		05/13/2020	Various	X X X	82,763	80,000	0	3FE
524901501	LEGG MASON INC		08/31/2020	JANNEY MONTGOMERY SCOTT INC	X X X	151,050	147,050	0	2FE
524901600	LEGG MASON INC		05/13/2020	Various	X X X	81,746	82,500	0	3FE
524901600	LEGG MASON INC		08/31/2020	CANTOR FITZGERALD + CO	X X X	87,414	85,000	0	2FE
65339K100	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/07/2020	Various	X X X	164,724	161,200	0	2FE
65339KBK5	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/03/2020	BARCLAYS CAPITAL INC	X X X	309,375	275,000	4,057	2FE
744320607	PRUDENTIAL FINANCIAL INC		05/13/2020	Various	X X X	157,791	155,425	0	2FE
744320706	PRUDENTIAL FINANCIAL INC		05/14/2020	Jefferies	X X X	96,775	95,375	0	2FE
744320805	PRUDENTIAL FINANCIAL INC		01/01/2020	Reclassification	X X X	32,338	32,075	0	2FE
744320AL6	PRUDENTIAL FINANCIAL INC		05/05/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	263,375	250,000	2,122	2FE
744320BH4	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO SECURITIES LLC	X X X	90,000	90,000	0	2FE
759351802	REINSURANCE GROUP OF AMERICA INC		06/04/2020	Various	X X X	100,421	100,000	0	2FE
78397DAA6	SBL HOLDINGS INC		02/04/2020	RBC CAPITAL MARKETS	X X X	70,000	70,000	0	3FE
808513BD6	CHARLES SCHWAB CORP		05/05/2020	Various	X X X	1,183,060	1,156,000	783	2FE
842400FU2	SOUTHERN CALIFORNIA EDISON CO		01/10/2020	BANC OF AMERICA/FIXED INCOME	X X X	44,398	43,000	1,217	3FE

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## 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
842587305	SOUTHERN CO		06/30/2020	JP MORGAN SECURITIES INC.	X X X	166,484	162,500	0	2FE
842587800	SOUTHERN CO		03/20/2020	Various	X X X	799,427	816,075	0	2FE
842587883	SOUTHERN CO		09/15/2020	WELLS FARGO SECURITIES LLC	X X X	250,000	250,000	0	2FE
842587CY1	SOUTHERN CO		02/04/2020	BNP Paribas	X X X	78,750	75,000	1,616	2FE
842587DF1	SOUTHERN CO		09/15/2020	WELLS FARGO SECURITIES LLC	X X X	180,000	180,000	0	2FE
854502AM3	STANLEY BLACK & DECKER INC		02/04/2020	Various	X X X	351,478	349,000	0	2FE
89356BAB4	TRANSCANADA TRUST	C	05/06/2020	Various	X X X	657,750	660,000	11,069	2FE
89356BAE8	TRANSCANADA TRUST	C	02/04/2020	Various	X X X	319,338	295,000	6,452	2FE
902973AZ9	U.S. BANCORP		08/25/2020	Various	X X X	472,423	430,000	7,611	2FE
4899999 Subtotal - Bonds - Hybrid Securities					X X X	13,561,983	13,032,800	128,854	X X X
<b>Bonds - Unaffiliated Bank Loans</b>									
000000000	ELANCO ANIMAL HEALTH 2/20 TLB		02/04/2020	GOLDMAN	X X X	840,420	845,000	0	Z
000000000	CENTURYLINK 5/17 COV-LITE TLB		01/23/2020	Not Available	X X X	838,950	840,000	0	Z
000000000	TELENET 1/20 (USD) AR TL		01/24/2020	Not Available	X X X	748,125	750,000	0	Z
000000000	Gardner Denv TB1L		02/07/2020	Not Available	X X X	179,775	180,000	0	Z
000000000	GO DADDY 8/20 COV-LITE TLB		08/07/2020	Not Available	X X X	104,475	105,000	0	Z
000000000	DELTA AIR LINES/SKYMILES 9/20		09/16/2020	BZW SECS	X X X	237,600	240,000	0	Z
000000000	BL Spirit Aer TL 1L		09/30/2020	Bank of America Merrill Lynch	X X X	99,500	100,000	0	Z
14161JAB0	CARDTRONICS 6/20 COV-LITE TLB		06/25/2020	Not Available	X X X	171,938	175,000	0	3FE
365556AW9	GARDNER DENVER/INGERSOLL-RAND		06/24/2020	Not Available	X X X	132,975	135,000	0	3FE
47579SAT7	JELD-WEN 12/17 COV-LITE TLB4		09/28/2020	Bank of America Merrill Lynch	X X X	490,000	500,000	0	3FE
76171JAB7	REYNOLDS CONSUMER PRODUC TL 1L USD		01/30/2020	Not Available	X X X	179,775	180,000	0	3FE
80862QAG6	0.000% 03/05/2027 DD 02/06/20		03/05/2020	Not Available	X X X	341,550	345,000	0	3FE
9920FJBU9	BL Nielsen Fin TB1L		05/07/2020	Not Available	X X X	102,900	105,000	0	Z
8299999 Subtotal - Bonds - Unaffiliated Bank Loans					X X X	4,467,982	4,500,000	0	X X X
8399997 Subtotal - Bonds - Part 3					X X X	313,859,333	297,088,738	965,273	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	313,859,333	297,088,738	965,273	X X X
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
00206R508	AT&T INC		02/05/2020	Jefferies	4,878.000	127,259	0.00	0	3FE
020002812	ALLSTATE CORP		05/13/2020	Jefferies	3,500.000	88,693	0.00	0	2FE
020002838	ALLSTATE CORP		02/05/2020	Jefferies	13,984.000	368,730	0.00	0	2FE
02665T702	AMERICAN HOMES 4 RENT		05/08/2020	Various	3,200.000	80,243	0.00	0	3FE
02665T876	AMERICAN HOMES 4 RENT		01/02/2020	Jefferies	477.000	12,500	0.00	0	3FE
026874768	AMERICAN INTERNATIONAL GROUP INC		06/30/2020	Various	9,670.000	261,491	0.00	0	2FE
03768E402	APOLLO GLOBAL MANAGEMENT INC		02/19/2020	Jefferies	9,500.000	263,555	0.00	0	2FE
04686J200	ATHENE HOLDING LTD	C	02/04/2020	Jefferies	3,300.000	86,172	0.00	0	2FE
060505FL3	BANK OF AMERICA CORP		08/17/2020	Various	500,000.000	566,475	0.00	0	2FE
060505FQ2	BANK OF AMERICA CORP		01/21/2020	BANC OF AMERICA/FIXED INCOME	30,000.000	30,000	0.00	0	2FE
06053U601	BANK OF AMERICA CORP		02/05/2020	Jefferies	6,400.000	172,158	0.00	0	2FE
06055H202	BANK OF AMERICA CORP		02/03/2020	Jefferies	1,500.000	39,452	0.00	0	2FE
064058209	BANK OF NEW YORK MELLON CORP		05/12/2020	Various	6,300.000	160,247	0.00	0	2FE
064058AF7	BANK OF NEW YORK MELLON CORP		05/07/2020	PERSHING DIV OF DLJ SEC LNDING	165,000.000	165,306	0.00	0	2FE
064058AH3	BANK OF NEW YORK MELLON CORP		05/19/2020	Various	566,000.000	569,018	0.00	0	2FE
12542R308	CHS INC		05/08/2020	Jefferies	1,593.000	42,099	0.00	0	3
12542R803	CHS INC		08/12/2020	JP MORGAN SECURITIES INC.	10,831.000	305,939	0.00	0	3
14040H782	CAPITAL ONE FINANCIAL CORP		02/04/2020	JP MORGAN SECURITIES INC.	6,900.000	171,417	0.00	0	3FE
172967JM4	CITIGROUP INC		07/24/2020	Various	305,000.000	335,264	0.00	0	3FE
172967KM2	CITIGROUP INC		02/03/2020	MIZUHO SECURITIES USA/FIXED INCOME	115,000.000	134,747	0.00	0	3FE
172967MK4	CITIGROUP INC		02/11/2020	Various	200,000.000	205,132	0.00	0	3FE
174610AU9	CITIZENS FINANCIAL GROUP INC		06/03/2020	Various	66,000.000	66,023	0.00	0	3FE
200340AU1	COMERICA INC		07/27/2020	Various	128,000.000	130,424	0.00	0	3FE

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## 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
25432G208	DIME COMMUNITY BANCSHARES INC		02/04/2020	Various	5,100.000	129,948	0.00	0	3FE
254709AQ1	DISCOVER FINANCIAL SERVICES		06/17/2020	BANC OF AMERICA/FIXED INCOME	40,000.000	40,000	0.00	0	3FE
26441C501	DUKE ENERGY CORP		03/25/2020	JP MORGAN SECURITIES INC.	25.000	624	0.00	0	2FE
26441CBG9	DUKE ENERGY CORP		02/04/2020	PERSHING DIV OF DLJ SEC LNDING	75,000.000	81,504	0.00	0	2FE
29452E200	EQUITABLE HOLDINGS INC		08/25/2020	Jefferies	11,021.000	272,402	0.00	0	2FE
29452EAA9	EQUITABLE HOLDINGS INC		08/27/2020	Various	169,000.000	170,375	0.00	0	3FE
316773DB3	FIFTH THIRD BANCORP		07/27/2020	Various	50,000.000	50,065	0.00	0	3FE
319626305	FIRST CITIZENS BANCSHARES INC (DELAWARE)		03/05/2020	PERSHING DIV OF DLJ SEC LNDING	10,000.000	250,000	0.00	0	2FE
336158803	FIRST REPUBLIC BANK		05/13/2020	Various	3,460.000	86,497	0.00	0	2FE
33616C761	FIRST REPUBLIC BANK		09/09/2020	BANC OF AMERICA/FIXED INCOME	7,600.000	190,000	0.00	0	2FE
33616C787	FIRST REPUBLIC BANK		02/04/2020	Jefferies	7,893.000	200,287	0.00	0	2FE
33616C811	FIRST REPUBLIC BANK		05/13/2020	Various	3,300.000	84,110	0.00	0	2FE
33616C837	FIRST REPUBLIC BANK		05/13/2020	Jefferies	5,541.000	138,423	0.00	0	2FE
33616C852	FIRST REPUBLIC BANK		03/23/2020	Jefferies	498.000	10,026	0.00	0	2FE
369604BQ5	GENERAL ELECTRIC CO		02/04/2020	Various	395,000.000	396,170	0.00	0	2FE
37045XDB9	GENERAL MOTORS FINANCIAL COMPANY INC		09/09/2020	MORGAN STANLEY CO	60,000.000	60,000	0.00	0	3FE
404280604	HSBC HOLDINGS PLC	C	05/08/2020	Various	3,343.000	83,325	0.00	0	2FE
446150AV6	HUNTINGTON BANCSHARES INC		08/03/2020	Various	180,000.000	180,344	0.00	0	3FE
450828702	FIRST HORIZON NATIONAL CORP		02/05/2020	Jefferies	6,276.000	171,622	0.00	0	3FE
48127V827	JPMORGAN CHASE & CO		05/27/2020	Various	8,800.000	224,853	0.00	0	2FE
48127X542	JPMORGAN CHASE & CO		01/07/2020	Jefferies	1,314.000	34,000	0.00	0	2FE
48128BAF8	JPMORGAN CHASE & CO		02/03/2020	Citigroup (SSB)	290,000.000	305,105	0.00	0	2FE
48128BAG6	JPMORGAN CHASE & CO		02/03/2020	Various	285,000.000	289,643	0.00	0	2FE
493267876	KEYCORP		02/04/2020	Jefferies	1,500.000	40,521	0.00	0	3FE
59156R850	METLIFE INC		02/04/2020	Various	6,700.000	169,921	0.00	0	2FE
61761J406	MORGAN STANLEY		06/30/2020	Various	6,226.000	167,574	0.00	0	3FE
61763E207	MORGAN STANLEY		03/24/2020	Various	3,107.000	67,042	0.00	0	3FE
636220857	NATIONAL GENERAL HOLDINGS CORP		07/08/2020	Jefferies	2,503.000	63,964	0.00	0	Z
636220857	NATIONAL GENERAL HOLDINGS CORP		07/13/2020	Jefferies	4.000	103	0.00	0	3FE
637417874	NATIONAL RETAIL PROPERTIES INC		04/13/2020	Various	2,633.000	63,321	0.00	0	2FE
665859856	NORTHERN TRUST CORP		03/24/2020	Jefferies	4,038.000	101,686	0.00	0	2FE
693475832	PNC FINANCIAL SERVICES GROUP INC		05/15/2020	Various	7,000.000	178,021	0.00	0	2FE
693475857	PNC FINANCIAL SERVICES GROUP INC		05/12/2020	Various	12,952.000	333,823	0.00	0	2FE
69360J552	PS BUSINESS PARKS INC		02/07/2020	Various	14,200.000	362,539	0.00	0	2FE
74460W537	PUBLIC STORAGE		08/11/2020	BANC OF AMERICA/FIXED INCOME	3,600.000	90,000	0.00	0	2FE
74460W628	PUBLIC STORAGE		05/07/2020	Various	12,769.000	325,296	0.00	0	2FE
74460W750	PUBLIC STORAGE		02/05/2020	Various	3,200.000	84,456	0.00	0	2FE
74460W800	PUBLIC STORAGE		05/15/2020	Jefferies	4,686.000	114,881	0.00	0	2FE
74460W875	PUBLIC STORAGE		05/08/2020	Various	18,400.000	468,727	0.00	0	2FE
7591EPAR1	REGIONS FINANCIAL CORP		06/02/2020	GOLDMAN	50,000.000	50,000	0.00	0	3FE
75968N309	RENAISSANCERE HOLDINGS LTD	C	04/28/2020	Jefferies	1,800.000	45,642	0.00	0	2FE
76169C308	REXFORD INDUSTRIAL REALTY INC		05/12/2020	Various	3,300.000	85,166	0.00	0	3FE
76169C407	REXFORD INDUSTRIAL REALTY INC		02/27/2020	Various	3,300.000	87,103	0.00	0	3FE
78407R204	SCE TRUST II		02/28/2020	JP MORGAN SECURITIES INC.	3,500.000	84,813	0.00	0	3FE
78409W201	SCE TRUST V		02/04/2020	Various	9,945.000	247,292	0.00	0	3FE
78410V200	SCE TRUST VI		07/01/2020	JP MORGAN SECURITIES INC.	1,792.000	39,419	0.00	0	3FE
808513402	CHARLES SCHWAB CORP		06/30/2020	Various	6,497.000	162,516	0.00	0	2FE
808513600	CHARLES SCHWAB CORP		03/25/2020	Jefferies	11,202.000	280,504	0.00	0	2FE
808513AR6	CHARLES SCHWAB CORP		02/04/2020	MORGAN STANLEY CO	35,000.000	37,675	0.00	0	2FE
84857L309	SPIRE INC		02/05/2020	Jefferies	4,101.000	112,904	0.00	0	3FE
84860W201	SPIRIT REALTY CAPITAL INC		02/04/2020	Various	1,500.000	40,034	0.00	0	3FE
854502853	STANLEY BLACK & DECKER INC		05/08/2020	Various	553.000	553,790	0.00	0	2FE
857477608	STATE STREET CORP		02/27/2020	Various	2,640.000	72,464	0.00	0	2FE
857477855	STATE STREET CORP		02/28/2020	Various	3,630.000	98,796	0.00	0	2FE
89832Q695	TRUIST FINANCIAL CORP		08/20/2020	Various	21,000.000	536,008	0.00	0	2FE

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## 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
89832Q745	TRUIST FINANCIAL CORP		05/28/2020	Various	11,600.000	291,531	0.00	0	2FE
89832Q836	TRUIST FINANCIAL CORP		05/14/2020	Various	3,500.000	88,827	0.00	0	2FE
89832Q851	TRUIST FINANCIAL CORP		02/05/2020	Jefferies	9,300.000	239,562	0.00	0	2FE
89832QAB5	TRUIST FINANCIAL CORP		02/03/2020	PERSHING DIV OF DLJ SEC LNDING	165,000.000	172,627	0.00	0	2FE
89832QAC3	TRUIST FINANCIAL CORP		01/09/2020	PERSHING DIV OF DLJ SEC LNDING	46,000.000	48,874	0.00	0	2FE
89832QAD1	TRUIST FINANCIAL CORP		02/04/2020	Various	390,000.000	414,039	0.00	0	2FE
89832QAE9	TRUIST FINANCIAL CORP		06/09/2020	Various	306,000.000	309,959	0.00	0	2FE
89832QAF6	TRUIST FINANCIAL CORP		06/16/2020	Various	300,000.000	300,246	0.00	0	2FE
902973155	U.S. BANCORP		08/19/2020	BANC OF AMERICA/FIXED INCOME	3,900.000	86,190	0.00	0	2FE
902973759	U.S. BANCORP		06/30/2020	Various	8,100.000	209,299	0.00	0	2FE
902973833	U.S. BANCORP		06/30/2020	JP MORGAN SECURITIES INC.	2,605.000	67,910	0.00	0	2FE
949746366	WELLS FARGO & CO		05/15/2020	Various	6,300.000	161,006	0.00	0	2FE
949746465	WELLS FARGO & CO		05/07/2020	Jefferies	4,221.000	112,383	0.00	0	2FE
949746556	WELLS FARGO & CO		02/04/2020	Jefferies	1,329.000	36,355	0.00	0	2FE
949746721	WELLS FARGO & CO		05/13/2020	Various	16,000.000	399,907	0.00	0	2FE
949746747	WELLS FARGO & CO		05/08/2020	Various	6,700.000	168,428	0.00	0	2FE
949746804	WELLS FARGO & CO		07/23/2020	BARCLAYS CAPITAL INC	101.000	134,795	0.00	0	2FE
94988U151	WELLS FARGO & CO		08/25/2020	Various	29,087.000	733,964	0.00	0	2FE
94988U656	WELLS FARGO & CO		02/05/2020	Jefferies	1,117.000	29,747	0.00	0	2FE
94988U672	WELLS FARGO & CO		02/03/2020	Jefferies	1,600.000	41,737	0.00	0	2FE
94988U714	WELLS FARGO & CO		05/06/2020	Jefferies	4,800.000	123,417	0.00	0	2FE
G0684D305	ATHENE HOLDING LTD	C	02/04/2020	JP MORGAN SECURITIES INC.	2,075.000	59,998	0.00	0	2FE
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					X X X	17,228,470	X X X	0	X X X
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>									
00206R409	AT&T INC		04/15/2020	Various	9,300.000	239,263	0.00	0	2FE
00775V104	AEGON FUNDING COMPANY LLC		08/31/2020	Various	25,843.000	666,723	0.00	0	2FE
008252850	AFFILIATED MANAGERS GROUP INC		02/12/2020	Jefferies	10,283.000	286,427	0.00	0	2FE
04686J309	ATHENE HOLDING LTD	C	06/04/2020	WELLS FARGO SECURITIES LLC	3,600.000	90,000	0.00	0	2FE
060505EN0	BANK OF AMERICA CORP		05/05/2020	BARCLAYS CAPITAL INC	715,000.000	767,461	0.00	0	2FE
084423409	W. R. BERKLEY CORP		03/26/2020	Jefferies	493.000	10,996	0.00	0	2FE
084423607	W. R. BERKLEY CORP		03/26/2020	Jefferies	998.000	21,393	0.00	0	2FE
084423805	W. R. BERKLEY CORP		02/04/2020	Jefferies	12,450.000	322,757	0.00	0	2FE
125896845	CMS ENERGY CORP		03/13/2020	Various	5,409.000	146,890	0.00	0	2FE
125896860	CMS ENERGY CORP		03/03/2020	Various	5,296.000	139,054	0.00	0	2FE
172967GF2	CITIGROUP INC		05/05/2020	BARCLAYS CAPITAL INC	435,000.000	446,240	0.00	0	3FE
172967MG3	CITIGROUP INC		08/06/2020	BANC OF AMERICA/FIXED INCOME	168,000.000	173,469	0.00	0	3FE
233331701	DTE ENERGY CO		05/12/2020	Various	5,000.000	126,764	0.00	0	2FE
233331800	DTE ENERGY CO		05/14/2020	Various	7,979.000	202,720	0.00	0	2FE
26441C303	DUKE ENERGY CORP		05/11/2020	JP MORGAN SECURITIES INC.	5,000.000	126,785	0.00	0	2FE
29250N477	ENBRIDGE INC	C	02/05/2020	Jefferies	4,327.000	118,854	0.00	0	2FE
29364D100	ENTERGY ARKANSAS LLC		05/14/2020	Various	5,402.000	137,228	0.00	0	1FE
345370837	FORD MOTOR CO		02/06/2020	Jefferies	3,530.000	91,852	0.00	0	2FE
345370845	FORD MOTOR CO		02/03/2020	Jefferies	3,500.000	93,534	0.00	0	2FE
361860208	GMAC CAPITAL TRUST I		08/25/2020	Jefferies	13,100.000	326,631	0.00	0	3FE
373334440	GEORGIA POWER CO		02/03/2020	JP MORGAN SECURITIES INC.	1,500.000	39,654	0.00	0	2FE
416518504	HARTFORD FINANCIAL SERVICES GROUP INC		05/12/2020	Various	9,315.000	242,936	0.00	0	2FE
45822P204	INTEGRYS HOLDING INC		05/06/2020	JANNEY MONTGOMERY SCOTT INC	9,755.000	256,628	0.00	0	2FE
65339K803	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/08/2020	Various	11,600.000	293,207	0.00	0	2FE
65339K886	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/06/2020	Jefferies	4,771.000	121,184	0.00	0	2FE
69352P202	PPL CAPITAL FUNDING INC		05/15/2020	JP MORGAN SECURITIES INC.	6,300.000	158,948	0.00	0	2FE
759351703	REINSURANCE GROUP OF AMERICA INC		07/23/2020	Jefferies	1,230.000	31,992	0.00	0	2FE
816851604	SEMPRA ENERGY		02/10/2020	Various	15,500.000	420,450	0.00	0	2FE
816851BK4	SEMPRA ENERGY		06/10/2020	Citigroup (SSB)	400,000.000	400,000	0.00	0	2FE
838518207	SOUTH JERSEY INDUSTRIES INC		02/07/2020	JP MORGAN SECURITIES INC.	6,500.000	172,861	0.00	0	3FE

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## 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
842587206	SOUTHERN CO		04/15/2020	Various	5,000.000	127,720	0.00	0	2FE
842587404	SOUTHERN CO		05/12/2020	JP MORGAN SECURITIES INC.	3,200.000	84,107	0.00	0	2FE
8599999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				X X X	6,884,729	X X X	0	X X X
8999997	Subtotal - Preferred Stocks - Part 3				X X X	24,113,199	X X X	0	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	24,113,199	X X X	0	X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
001055102	AFLAC ORD		08/03/2020	GOLDMAN	1,663.000	59,381	X X X	0	
00130H105	THE AES CORPORATION		06/11/2020	Various	911.000	11,178	X X X	0	
00206R102	AT&T ORD		09/28/2020	Various	17,834.000	563,200	X X X	0	
002824100	ABBOTT LABORATORIES ORD		06/24/2020	Various	2,781.000	244,728	X X X	0	
00287Y109	ABBVIE ORD		06/24/2020	Various	3,228.906	285,544	X X X	0	
003654100	ABIOMED ORD		06/24/2020	Various	232.000	44,933	X X X	0	
00507V109	ACTIVISION BLIZZARD ORD		06/24/2020	Various	742.000	53,348	X X X	0	
00724F101	ADOBE ORD		06/24/2020	Various	866.000	322,007	X X X	0	
00751Y106	ADVANCE AUTO PARTS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,290	X X X	0	
007903107	ADVANCED MICRO DEVICES ORD		06/24/2020	Various	2,535.000	126,850	X X X	0	
00846U101	AGILENT TECHNOLOGIES ORD		06/24/2020	Various	550.000	44,729	X X X	0	
009158106	AIR PRODUCTS AND CHEMICALS ORD		06/24/2020	Various	302.000	68,534	X X X	0	
00971T101	AKAMAI TECHNOLOGIES ORD		06/11/2020	Various	94.000	8,928	X X X	0	
011659109	ALASKA AIR GROUP ORD		05/01/2020	Various	488.000	24,751	X X X	0	
012653101	ALBEMARLE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	128.000	8,760	X X X	0	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		06/24/2020	Various	212.000	31,660	X X X	0	
015351109	ALEXION PHARMACEUTICALS ORD		09/28/2020	Various	1,188.000	127,099	X X X	0	
016255101	ALIGN TECHNOLOGY ORD		06/24/2020	Various	105.000	25,831	X X X	0	
018581108	ALLIANCE DATA SYSTEMS ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	41.000	1,902	X X X	0	
018802108	ALLIANT ENERGY ORD		06/24/2020	Various	355.000	16,511	X X X	0	
02079K107	ALPHABET CL C ORD		06/24/2020	Various	394.000	557,654	X X X	0	
02079K305	ALPHABET CL A ORD		06/24/2020	Various	444.000	631,468	X X X	0	
023135106	AMAZON COM ORD		09/28/2020	Various	740.000	1,739,930	X X X	0	
023608102	AMEREN ORD		06/24/2020	Various	300.000	20,687	X X X	0	
02376R102	AMERICAN AIRLINES GROUP ORD		09/28/2020	Various	4,647.000	83,496	X X X	0	
025537101	AMERICAN ELECTRIC POWER ORD		06/24/2020	Various	910.000	79,468	X X X	0	
025816109	AMERICAN EXPRESS ORD		08/03/2020	Various	1,364.000	129,943	X X X	0	
026874784	AMERICAN INTERNATIONAL GROUP ORD		06/24/2020	Various	1,033.000	29,517	X X X	0	
03027X100	AMERICAN TOWER REIT		06/24/2020	Various	722.000	170,599	X X X	0	
030420103	AMERICAN WATER WORKS ORD		06/24/2020	Various	325.000	38,830	X X X	0	
03073E105	AMERISOURCEBERGEN ORD		06/24/2020	Various	527.000	46,938	X X X	0	
03076C106	AMERIPRISE FINANCE ORD		06/24/2020	Various	283.000	43,773	X X X	0	
031100100	AMETEK ORD		06/24/2020	Various	390.000	35,913	X X X	0	
031162100	AMGEN ORD		06/24/2020	Various	642.000	149,714	X X X	0	
032095101	AMPHENOL CL A ORD		06/24/2020	Various	466.000	44,323	X X X	0	
032654105	ANALOG DEVICES ORD		06/24/2020	Various	595.000	65,801	X X X	0	
03662Q105	ANSYS ORD		06/24/2020	Various	87.000	24,077	X X X	0	
036752103	ANTHEM ORD		06/24/2020	Various	554.000	146,248	X X X	0	
037411105	APACHE ORD		08/03/2020	Various	1,591.000	33,724	X X X	0	
03748R754	APARTMENT INVST MGT CL A REIT ORD		06/11/2020	Various	189.000	6,897	X X X	0	
037833100	APPLE ORD		06/24/2020	Various	4,840.000	1,539,802	X X X	0	
038222105	APPLIED MATERIAL ORD		06/24/2020	Various	1,366.000	76,333	X X X	0	
039483102	ARCHER DANIELS MIDLAND ORD		06/11/2020	Various	763.000	29,905	X X X	0	

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## 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
03966V107	ARCONIC ORD		04/01/2020	Unknown	450.750	7,884	X X X	0	
040413106	ARISTA NETWORKS ORD		06/24/2020	Various	190.000	41,773	X X X	0	
049560105	ATMOS ENERGY ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.					
052769106	AUTODESK ORD		06/24/2020	Various	485.000	48,555	X X X	0	
053015103	AUTOMATIC DATA PROCESSING ORD		09/28/2020	Various	248.000	50,318	X X X	0	
053332102	AUTOZONE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.					
053484101	AVALONBAY COMMUNITIES REIT ORD		09/28/2020	Various	18.000	19,799	X X X	0	
053611109	AVERY DENNISON ORD		06/11/2020	Various	261.000	39,408	X X X	0	
05722G100	BAKER HUGHES CL A ORD		08/03/2020	Various	206.000	22,359	X X X	0	
058498106	BALL ORD		06/11/2020	Various	1,190.000	19,829	X X X	0	
060505104	BANK OF AMERICA ORD		09/28/2020	Various	561.000	38,631	X X X	0	
064058100	BANK OF NEW YORK MELLON ORD		09/28/2020	Various	11,634.000	274,572	X X X	0	
071813109	BAXTER INTERNATIONAL ORD		06/24/2020	Various	1,480.000	50,447	X X X	0	
075887109	BECTON DICKINSON ORD		06/24/2020	Various	1,040.000	90,968	X X X	0	
084423102	WR BERKLEY ORD		09/28/2020	Various	394.000	95,328	X X X	0	
084670702	BERKSHIRE HATHWAY CL B ORD		06/24/2020	Various	1,518.000	102,403	X X X	0	
086516101	BEST BUY ORD		02/03/2020	ITG INC	3,434.000	664,022	X X X	0	
090572207	BIO RAD LABORATORIES CL A ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.					
09062X103	BIOGEN ORD		06/11/2020	Various	147.000	12,535	X X X	0	
09247X101	BLACKROCK ORD		06/24/2020	Various	111.000	47,999	X X X	0	
093671105	H&R BLOCK ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.					
097023105	BOEING ORD		09/28/2020	Various	343.000	5,827	X X X	0	
09857L108	BOOKING HOLDINGS ORD		06/24/2020	Various	1,359.000	262,828	X X X	0	
099724106	BORGWARNER ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.					
101121101	BOSTON PROPERTIES REIT ORD		09/28/2020	Various	423.000	13,822	X X X	0	
101137107	BOSTON SCIENTIFIC ORD		09/28/2020	Various	681.000	56,766	X X X	0	
110122108	BRISTOL MYERS SQUIBB ORD		06/24/2020	Various	2,762.000	99,933	X X X	0	
11133T103	BROADRIDGE FINANCIAL SOLUTIONS ORD		06/24/2020	Various	3,515.000	212,830	X X X	0	
11135F101	BROADCOM ORD		06/24/2020	Various	180.000	21,089	X X X	0	
12503M108	CBOE GLOBAL MARKETS ORD		09/28/2020	Various	657.000	188,973	X X X	0	
12504L109	CBRE GROUP CL A ORD		09/28/2020	Various	419.000	38,345	X X X	0	
12514G108	CDW ORD		06/24/2020	Various	1,064.000	47,209	X X X	0	
125269100	CF INDUSTRIES HOLDINGS ORD		06/11/2020	Various	771.000	97,997	X X X	0	
12541W209	CH ROBINSON WORLDWIDE ORD		06/11/2020	Various	225.000	6,080	X X X	0	
125523100	CIGNA ORD		06/24/2020	Various	185.000	13,946	X X X	0	
12572Q105	CME GROUP CL A ORD		09/28/2020	Various	819.000	156,169	X X X	0	
125896100	CMS ENERGY ORD		06/24/2020	Various	1,106.000	197,391	X X X	0	
126408103	CSX ORD		06/24/2020	Various	345.000	19,373	X X X	0	
126650100	CVS HEALTH ORD		09/28/2020	Various	1,051.000	68,024	X X X	0	
127097103	CABOT OIL & GAS ORD		08/03/2020	Various	2,015.000	122,862	X X X	0	
127387108	CADENCE DESIGN SYSTEMS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.					
14040H105	CAPITAL ONE FINANCIAL ORD		09/28/2020	Various	463.000	38,422	X X X	0	
14149Y108	CARDINAL HEALTH ORD		09/28/2020	Various	808.000	53,848	X X X	0	
143130102	CARMAX ORD		06/24/2020	Various	516.000	25,547	X X X	0	
143658300	CARNIVAL ORD		08/03/2020	Various	216.000	17,135	X X X	0	
14448C104	CARRIER GLOBAL ORD		06/24/2020	Various	1,158.000	18,965	X X X	0	
148806102	CATALENT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	4,410.000	81,581	X X X	0	
149123101	CATERPILLAR ORD		08/03/2020	Various	996.000	83,988	X X X	0	
150870103	CELANESE ORD		06/11/2020	Various	1,065.000	126,913	X X X	0	
					126.000	10,406	X X X	0	

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## 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
15135B101	CENTENE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,228.160	79,976	X X X	0	
15189T107	CENTERPOINT ENERGY ORD		09/28/2020	Various	1,935.000	36,044	X X X	0	
156700106	LUMEN TECHNOLOGIES ORD		08/03/2020	Various	1,805.000	18,625	X X X	0	
156782104	CERNER ORD		06/24/2020	Various	285.000	18,839	X X X	0	
166764100	CHEVRON ORD		09/28/2020	Various	4,421.000	384,307	X X X	0	
169656105	CHIPOTLE MEXICAN GRILL ORD		09/28/2020	Various	38.000	43,715	X X X	0	
171340102	CHURCH AND DWIGHT ORD		06/11/2020	Various	428.000	31,849	X X X	0	
172062101	CINCINNATI FINANCIAL ORD		08/03/2020	GOLDMAN	297.000	23,382	X X X	0	
17275R102	CISCO SYSTEMS ORD		06/24/2020	Various	7,104.000	316,106	X X X	0	
172908105	CINTAS ORD		06/24/2020	Various	146.000	39,182	X X X	0	
172967424	CITIGROUP ORD		06/24/2020	Various	1,744.000	76,042	X X X	0	
174610105	CITIZENS FINANCIAL GROUP ORD		06/11/2020	Various	765.000	16,980	X X X	0	
177376100	CITRIX SYSTEMS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	81.000	11,366	X X X	0	
189054109	CLOROX ORD		06/11/2020	Various	145.000	28,963	X X X	0	
191216100	COCA-COLA ORD		08/03/2020	Various	6,059.000	274,028	X X X	0	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	556.000	30,352	X X X	0	
194162103	COLGATE PALMOLIVE ORD		08/03/2020	Various	2,373.000	175,443	X X X	0	
20030N101	COMCAST CL A ORD		08/03/2020	Various	9,323.000	367,292	X X X	0	
200340107	COMERICA ORD		06/11/2020	Various	254.000	8,754	X X X	0	
205887102	CONAGRA BRANDS ORD		06/24/2020	Various	609.000	20,351	X X X	0	
20605P101	CONCHO RESOURCES ORD		08/03/2020	Various	337.000	18,045	X X X	0	
20825C104	CONOCOPHILLIPS ORD		09/28/2020	Various	2,008.000	74,723	X X X	0	
209115104	CONSOLIDATED EDISON ORD		06/24/2020	Various	537.000	39,832	X X X	0	
21036P108	CONSTELLATION BRANDS CL A ORD		08/03/2020	Various	301.000	51,664	X X X	0	
216648402	COOPER ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	19,623	X X X	0	
217204106	COPART ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	292.000	23,455	X X X	0	
219350105	CORNING ORD		06/24/2020	Various	683.000	15,816	X X X	0	
22052L104	CORTEVA ORD		09/28/2020	Various	1,342.000	36,671	X X X	0	
22160K105	COSTCO WHOLESALE ORD		06/24/2020	Various	758.000	227,934	X X X	0	
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		06/24/2020	Various	512.000	79,612	X X X	0	
231021106	CUMMINS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	186.000	30,425	X X X	0	
23331A109	D R HORTON ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	919	X X X	0	
233331107	DTE ENERGY ORD		06/24/2020	Various	415.000	50,348	X X X	0	
23355L106	DXC TECHNOLOGY ORD		08/03/2020	Various	1,377.000	38,828	X X X	0	
235851102	DANAHER ORD		06/24/2020	Various	1,027.000	167,872	X X X	0	
237194105	DARDEN RESTAURANTS ORD		09/28/2020	Various	615.000	64,568	X X X	0	
23918K108	DAVITA ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	1,040	X X X	0	
244199105	DEERE ORD		06/24/2020	Various	571.000	78,756	X X X	0	
247361702	DELTA AIR LINES ORD		08/03/2020	GOLDMAN	869.000	21,953	X X X	0	
24906P109	DENTSPLY SIRONA ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255.000	10,827	X X X	0	
25179M103	DEVON ENERGY ORD		08/03/2020	Various	821.000	8,708	X X X	0	
252131107	DEXCOM ORD		06/24/2020	Various	477.000	191,489	X X X	0	
25278X109	DIAMONDBACK ENERGY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	121.000	5,120	X X X	0	
253868103	DIGITAL REALTY REIT ORD		06/24/2020	Various	505.000	71,170	X X X	0	
254687106	WALT DISNEY ORD		06/24/2020	Various	1,882.000	205,248	X X X	0	

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## 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
254709108	DISCOVER FINANCIAL SERVICES ORD		09/28/2020	Various	533.000	25,508	X X X	0	
25470F104	DISCOVERY SRS A ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	976	X X X	0	
25470F302	DISCOVERY SRS C ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	247.000	4,829	X X X	0	
25470M109	DISH NETWORK CL A ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,600	X X X	0	
256677105	DOLLAR GENERAL ORD		06/24/2020	Various	332.000	54,660	X X X	0	
256746108	DOLLAR TREE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	364.000	30,501	X X X	0	
25746U109	DOMINION ENERGY ORD		09/28/2020	Various	1,578.000	127,715	X X X	0	
25754A201	DOMINOS PIZZA ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	187.000	70,606	X X X	0	
260003108	DOVER ORD		06/11/2020	Various	254.000	23,084	X X X	0	
260557103	DOW ORD		08/03/2020	Various	2,439.000	101,216	X X X	0	
264411505	DUKE REALTY REIT ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	377.000	13,029	X X X	0	
26441C204	DUKE ENERGY ORD		08/03/2020	Various	1,335.000	109,321	X X X	0	
26614N102	DUPONT DE NEMOURS ORD		08/03/2020	Various	3,558.000	182,331	X X X	0	
26875P101	EOG RESOURCES ORD		08/03/2020	Various	1,039.000	48,307	X X X	0	
269246401	E TRADE FINANCIAL ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	343.000	16,036	X X X	0	
277432100	EASTMAN CHEMICAL ORD		06/11/2020	Various	183.000	12,182	X X X	0	
278642103	EBAY ORD		06/11/2020	Various	275.000	11,417	X X X	0	
278865100	ECOLAB ORD		09/28/2020	Various	395.000	78,811	X X X	0	
281020107	EDISON INTERNATIONAL ORD		06/24/2020	Various	698.000	44,105	X X X	0	
28176E108	EDWARDS LIFESCIENCES ORD		06/24/2020	Various	421.000	50,324	X X X	0	
285512109	ELECTRONIC ARTS ORD		06/24/2020	Various	424.000	50,567	X X X	0	
291011104	EMERSON ELECTRIC ORD		06/24/2020	Various	868.000	56,064	X X X	0	
29364G103	ENTERGY ORD		06/11/2020	Various	349.000	33,120	X X X	0	
294429105	EQUIFAX ORD		06/24/2020	Various	172.000	24,126	X X X	0	
29444U700	EQUINIX REIT ORD		06/24/2020	Various	106.000	70,588	X X X	0	
29476L107	EQUITY RESIDENTIAL REIT ORD		08/03/2020	GOLDMAN	593.000	31,147	X X X	0	
297178105	ESSEX PROPERTY REIT ORD		06/24/2020	Various	136.000	31,577	X X X	0	
29786A106	ETSY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	724.000	87,801	X X X	0	
30034W106	EVERGY ORD		06/24/2020	Various	452.000	25,633	X X X	0	
30040W108	EVERSOURCE ENERGY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	542.000	44,578	X X X	0	
30161N101	EXELON ORD		08/03/2020	Various	1,747.000	64,288	X X X	0	
30212P303	EXPEDIA GROUP ORD		09/28/2020	Various	226.000	19,847	X X X	0	
302130109	EXPEDITORS INTERNATIONAL OF WASHN ORD		06/24/2020	Various	174.000	12,589	X X X	0	
30225T102	EXTRA SPACE STORAGE REIT ORD		06/24/2020	Various	146.000	12,715	X X X	0	
30231G102	EXXON MOBIL ORD		06/24/2020	Various	9,555.000	490,323	X X X	0	
302445101	FLIR SYSTEMS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	5,317	X X X	0	
302491303	FMC ORD		06/11/2020	Various	155.000	14,331	X X X	0	
30303M102	FACEBOOK CL A ORD		08/03/2020	Various	4,003.000	854,021	X X X	0	
311900104	FASTENAL ORD		06/24/2020	Various	1,003.000	38,962	X X X	0	
31428X106	FEDEX ORD		06/24/2020	Various	276.000	34,327	X X X	0	
315616102	F5 NETWORKS ORD		06/24/2020	Various	57.000	7,166	X X X	0	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		09/28/2020	Various	2,131.000	305,906	X X X	0	
316773100	FIFTH THIRD BANCORP ORD		08/03/2020	Various	1,909.000	44,808	X X X	0	
33616C100	FIRST REPUBLIC BANK ORD		04/06/2020	CITIGROUP GLOBAL MARKETS INC.	827.000	70,702	X X X	0	
337738108	FISERV ORD		08/03/2020	Various	1,381.000	157,242	X X X	0	
337932107	FIRSTENERGY ORD		09/28/2020	Various	2,508.000	85,393	X X X	0	
339041105	FLEETCOR TECHNOLOGIES ORD		06/11/2020	Various	261.000	79,656	X X X	0	

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## 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
34354P105	FLOWSERVE ORD		09/28/2020	Various	686.000	18,711	X X X	0	
345370860	FORD MOTOR ORD		08/03/2020	Various	13,191.000	101,588	X X X	0	
34959E109	FORTINET ORD		06/11/2020	Various	59.000	7,986	X X X	0	
34959J108	FORTIVE ORD		09/28/2020	Various	780.000	56,644	X X X	0	
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	980	X X X	0	
35137L105	FOX CL A ORD		06/11/2020	Various	1,994.000	64,146	X X X	0	
35137L204	FOX CORPORATION ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	749.000	18,749	X X X	0	
354613101	FRANKLIN RESOURCES ORD		02/03/2020	ITG INC	1,234.000	31,112	X X X	0	
35671D857	FREEPORT MCMORAN ORD		08/03/2020	Various	2,671.000	30,167	X X X	0	
363576109	ARTHUR J GALLAGHER ORD		06/24/2020	Various	366.000	36,068	X X X	0	
364760108	GAP ORD		02/03/2020	ITG INC	65.000	1,135	X X X	0	
366651107	GARTNER ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	72.000	8,337	X X X	0	
369550108	GENERAL DYNAMICS ORD		09/28/2020	Various	378.000	53,140	X X X	0	
369604103	GENERAL ELECTRIC ORD		09/28/2020	Various	37,103.000	297,448	X X X	0	
370334104	GENERAL MILLS ORD		06/24/2020	Various	815.000	47,385	X X X	0	
37045V100	GENERAL MOTORS ORD		08/03/2020	Various	2,621.000	70,016	X X X	0	
372460105	GENUINE PARTS ORD		06/24/2020	Various	155.000	12,027	X X X	0	
375558103	GILEAD SCIENCES ORD		06/24/2020	Various	3,007.000	209,051	X X X	0	
37940X102	GLOBAL PAYMENTS ORD		06/24/2020	Various	553.000	104,383	X X X	0	
37959E102	GLOBE LIFE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	174.000	12,425	X X X	0	
38141G104	GOLDMAN SACHS GROUP ORD		08/03/2020	Various	657.000	122,067	X X X	0	
384802104	WW GRAINGER ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	11,837	X X X	0	
40412C101	HCA HEALTHCARE ORD		06/24/2020	Various	399.000	46,681	X X X	0	
40434L105	HP ORD		08/03/2020	Various	2,446.000	43,091	X X X	0	
406216101	HALLIBURTON ORD		08/03/2020	Various	1,562.000	24,564	X X X	0	
410345102	HANESBRANDS ORD		08/03/2020	Various	794.000	11,030	X X X	0	
412822108	HARLEY DAVIDSON ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	81.000	1,547	X X X	0	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		08/03/2020	GOLDMAN	683.000	29,167	X X X	0	
418056107	HASBRO ORD		06/24/2020	Various	82.000	7,055	X X X	0	
42250P103	HEALTHPEAK PROPERTIES ORD		08/03/2020	Various	1,244.000	34,677	X X X	0	
423452101	HELMERICH AND PAYNE ORD		02/03/2020	ITG INC	33.000	1,345	X X X	0	
426281101	JACK HENRY AND ASSOCIATES ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,049	X X X	0	
427866108	HERSHEY FOODS ORD		06/11/2020	Various	231.000	31,826	X X X	0	
42809H107	HESS ORD		08/03/2020	Various	505.000	24,854	X X X	0	
42824C109	HEWLETT PACKARD ENTERPRISE ORD		06/11/2020	Various	1,816.000	19,553	X X X	0	
43300A203	HILTON WORLDWIDE HOLDINGS ORD		09/28/2020	Various	1,203.000	108,118	X X X	0	
436440101	HOLOGIC ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	453.000	22,971	X X X	0	
437076102	HOME DEPOT ORD		06/24/2020	Various	1,579.000	366,119	X X X	0	
438516106	HONEYWELL INTERNATIONAL ORD		06/24/2020	Various	1,017.000	145,088	X X X	0	
440452100	HORMEL FOODS ORD		06/11/2020	Various	414.000	19,536	X X X	0	
44107P104	HOST HOTELS & RESORTS REIT ORD		06/11/2020	Various	931.000	10,500	X X X	0	
443201108	HOWMET AEROSPACE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,078.000	29,794	X X X	0	
444859102	HUMANA ORD		06/24/2020	Various	201.000	72,054	X X X	0	
445658107	JB HUNT TRANSPORT SERVICES ORD		06/11/2020	Various	112.000	12,014	X X X	0	
446150104	HUNTINGTON BANCSHARES ORD		06/11/2020	Various	1,425.000	12,727	X X X	0	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		09/28/2020	Various	433.000	84,466	X X X	0	
44980X109	IPG PHOTONICS ORD		06/24/2020	Various	192.000	25,993	X X X	0	

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## 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
45167R104	IDEX ORD		02/03/2020	ITG INC	317.000	52,328	X X X	0	
45168D104	IDEX LABORATORIES ORD		06/24/2020	Various	159.000	45,065	X X X	0	
452308109	ILLINOIS TOOL ORD		06/24/2020	Various	295.000	47,184	X X X	0	
452327109	ILLUMINA ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	44,418	X X X	0	
45337C102	INCYTE ORD		09/28/2020	Various	625.000	59,214	X X X	0	
45687V106	INGERSOLL RAND ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,872.403	41,786	X X X	0	
458140100	INTEL ORD		09/28/2020	Various	7,944.000	465,333	X X X	0	
45866F104	INTERCONTINENTAL EXCHANGE ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	550.000	48,775	X X X	0	
459200101	INTERNATIONAL BUSINESS MACHINES ORD		08/03/2020	Various	3,241.000	438,618	X X X	0	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		06/24/2020	Various	345.000	45,769	X X X	0	
460146103	INTERNATIONAL PAPER ORD		06/11/2020	Various	536.000	18,837	X X X	0	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		06/11/2020	Various	535.000	8,840	X X X	0	
461202103	INTUIT ORD		06/24/2020	Various	457.000	127,891	X X X	0	
46120E602	INTUITIVE SURGICAL ORD		06/24/2020	Various	241.000	133,237	X X X	0	
46266C105	IQVIA HOLDINGS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	354.000	48,489	X X X	0	
46284V101	IRON MOUNTAIN ORD		06/11/2020	Various	404.000	11,176	X X X	0	
46625H100	JPMORGAN CHASE ORD		06/24/2020	Various	4,027.000	426,026	X X X	0	
469814107	JACOBS ENGINEERING GROUP ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	882	X X X	0	
478160104	JOHNSON & JOHNSON ORD		06/24/2020	Various	2,980.000	432,106	X X X	0	
48203R104	JUNIPER NETWORKS ORD		06/24/2020	Various	656.000	15,059	X X X	0	
482480100	KLA ORD		06/24/2020	Various	201.000	36,055	X X X	0	
485170302	KANSAS CITY SOUTHERN ORD		06/24/2020	Various	179.000	23,656	X X X	0	
487836108	KELLOGG ORD		06/11/2020	Various	336.000	21,785	X X X	0	
493267108	KEYCORP ORD		06/11/2020	Various	1,325.000	15,327	X X X	0	
49338L103	KEYSIGHT TECHNOLOGIES ORD		06/24/2020	Various	309.000	29,811	X X X	0	
494368103	KIMBERLY CLARK ORD		06/11/2020	Various	423.000	58,249	X X X	0	
49446R109	KIMCO REALTY REIT ORD		09/28/2020	Various	2,833.000	34,374	X X X	0	
49456B101	KINDER MORGAN CL P ORD		08/03/2020	Various	3,642.000	52,800	X X X	0	
500255104	KOHL'S ORD		02/03/2020	ITG INC	100.000	4,289	X X X	0	
500754106	KRAFT HEINZ ORD		09/28/2020	Various	1,303.000	39,236	X X X	0	
501044101	KROGER ORD		06/11/2020	Various	742.000	24,282	X X X	0	
501797104	L BRANDS ORD		06/24/2020	Various	538.000	10,464	X X X	0	
501889208	LKQ ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	9,915	X X X	0	
502431109	L3HARRIS TECHNOLOGIES ORD		08/03/2020	Various	596.000	111,879	X X X	0	
50540R409	LABORATORY CORPRTN OF AMER HLDGS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	123.000	19,449	X X X	0	
512807108	LAM RESEARCH ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	143.000	42,467	X X X	0	
513272104	LAMB WESTON HOLDINGS ORD		06/11/2020	Various	292.000	22,157	X X X	0	
517834107	LAS VEGAS SANDS ORD		02/03/2020	ITG INC	104.000	6,924	X X X	0	
518439104	ESTEE LAUDER CL A ORD		09/28/2020	Various	447.000	87,317	X X X	0	
524660107	LEGGETT & PLATT ORD		02/03/2020	ITG INC	208.000	9,770	X X X	0	
525327102	LEIDOS HOLDINGS ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	6,525	X X X	0	
526057104	LENNAR CL A ORD		09/28/2020	Various	472.000	36,868	X X X	0	
532457108	ELI LILLY ORD		06/24/2020	Various	1,387.000	206,416	X X X	0	
534187109	LINCOLN NATIONAL ORD		08/03/2020	GOLDMAN	399.000	15,136	X X X	0	
538034109	LIVE NATION ENTERTAINMENT ORD		08/03/2020	Various	280.000	12,983	X X X	0	
539830109	LOCKHEED MARTIN ORD		08/03/2020	Various	421.000	163,180	X X X	0	

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## 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
540424108	LOEWS ORD		08/03/2020	GOLDMAN	654.000	23,327	X X X	0	
548661107	LOWE'S COMPANIES ORD		06/24/2020	Various	887.000	101,259	X X X	0	
55261F104	M&T BANK ORD		08/03/2020	Various	339.000	36,052	X X X	0	
552953101	MGM RESORTS INTERNATIONAL ORD		08/03/2020	GOLDMAN	851.000	13,887	X X X	0	
55354G100	MSCI ORD		06/24/2020	Various	128.000	41,682	X X X	0	
55616P104	MACYS ORD		02/03/2020	ITG INC	1,415.000	23,309	X X X	0	
565849106	MARATHON OIL ORD		08/03/2020	GOLDMAN	1,367.000	7,424	X X X	0	
56585A102	MARATHON PETROLEUM ORD		08/03/2020	Various	1,393.000	51,226	X X X	0	
57060D108	MARKETAXESS HOLDINGS ORD		06/11/2020	Various	182.000	67,867	X X X	0	
571748102	MARSH & MCLENNAN ORD		06/24/2020	Various	1,022.000	110,244	X X X	0	
571903202	MARRIOTT INTERNATIONAL CL A ORD		09/28/2020	Various	473.000	44,754	X X X	0	
573284106	MARTIN MARIETTA MATERIALS ORD		09/28/2020	Various	173.000	40,084	X X X	0	
574599106	MASCO ORD		06/11/2020	Various	506.000	21,402	X X X	0	
57636Q104	MASTERCARD CL A ORD		06/24/2020	Various	1,383.000	411,656	X X X	0	
57772K101	MAXIM INTEGRATED PRODUCTS ORD		06/11/2020	Various	542.000	31,544	X X X	0	
579780206	MCCORMICK ORD		06/11/2020	Various	261.000	43,362	X X X	0	
580135101	MCDONALD'S ORD		08/03/2020	Various	1,435.000	283,858	X X X	0	
58155Q103	MCKESSON ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	148.000	22,260	X X X	0	
58933Y105	MERCK & CO ORD		08/03/2020	Various	3,894.000	323,154	X X X	0	
59156R108	METLIFE ORD		08/03/2020	GOLDMAN	1,132.000	42,844	X X X	0	
592688105	METTLER TOLEDO ORD		06/24/2020	Various	41.000	30,496	X X X	0	
594918104	MICROSOFT ORD		06/24/2020	Various	11,723.000	2,120,473	X X X	0	
595017104	MICROCHIP TECHNOLOGY ORD		06/24/2020	Various	365.000	33,386	X X X	0	
595112103	MICRON TECHNOLOGY ORD		08/03/2020	Various	1,276.000	62,229	X X X	0	
59522J103	MID AMERICA APT COMMUNITI REIT ORD		06/24/2020	Various	188.000	20,217	X X X	0	
608190104	MOHAWK INDUSTRIES ORD		09/28/2020	Various	382.000	37,420	X X X	0	
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		06/11/2020	Various	394.000	18,270	X X X	0	
609207105	MONDELEZ INTERNATIONAL CL A ORD		09/28/2020	Various	2,434.000	131,633	X X X	0	
61174X109	MONSTER BEVERAGE ORD		06/24/2020	Various	514.000	32,511	X X X	0	
615369105	MOODYS ORD		06/24/2020	Various	136.000	34,310	X X X	0	
617446448	MORGAN STANLEY ORD		08/03/2020	Various	2,568.000	119,578	X X X	0	
61945C103	MOSAIC ORD		08/03/2020	Various	881.000	11,855	X X X	0	
620076307	MOTOROLA SOLUTIONS ORD		06/24/2020	Various	516.000	85,173	X X X	0	
629377508	NRG ENERGY ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	129.000	4,358	X X X	0	
62944T105	NVR ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	39,850	X X X	0	
631103108	NASDAQ ORD		06/24/2020	Various	102.000	11,289	X X X	0	
637071101	NATIONAL OILWELL VARCO ORD		08/03/2020	GOLDMAN	702.000	8,153	X X X	0	
64110D104	NETAPP ORD		06/11/2020	Various	272.000	11,151	X X X	0	
64110L106	NETFLIX ORD		06/24/2020	Various	645.000	266,575	X X X	0	
651229106	NEWELL BRANDS ORD		06/11/2020	Various	514.000	7,881	X X X	0	
651639106	NEWMONT ORD		06/24/2020	Various	2,765.000	132,563	X X X	0	
65249B109	NEWS CL A ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	572.000	6,340	X X X	0	
65339F101	NEXTERA ENERGY ORD		06/24/2020	Various	1,177.000	296,186	X X X	0	
654106103	NIKE CL B ORD		06/24/2020	Various	1,670.000	159,900	X X X	0	
65473P105	NISOURCE ORD		06/24/2020	Various	633.000	14,583	X X X	0	
655044105	NOBLE ENERGY ORD		08/03/2020	GOLDMAN	888.000	8,831	X X X	0	
655664100	NORDSTROM ORD		02/03/2020	ITG INC	47.000	1,764	X X X	0	
655844108	NORFOLK SOUTHERN ORD		06/24/2020	Various	342.000	57,372	X X X	0	
665859104	NORTHERN TRUST ORD		06/11/2020	Various	400.000	31,456	X X X	0	
666807102	NORTHROP GRUMMAN ORD		06/24/2020	Various	206.000	71,072	X X X	0	
670346105	NUCOR ORD		08/03/2020	Various	536.000	23,475	X X X	0	

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## 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
67066G104	NVIDIA ORD		06/24/2020	Various	603.000	202,181	X X X	0	
67103H107	O'REILLY AUTOMOTIVE ORD		06/24/2020	Various	62.000	24,882	X X X	0	
674599105	OCCIDENTAL PETROLEUM ORD		09/28/2020	Various	5,351.000	69,022	X X X	0	
674599162	OCCIDENTAL PETROLEUM CORPORATION		07/06/2020	EXCHANGE OFFER	613.000	2,981	X X X	0	
679580100	OLD DOMINION FREIGHT LINE ORD		06/24/2020	Various	471.000	73,816	X X X	0	
681919106	OMNICOM GROUP ORD		06/11/2020	Various	378.000	20,533	X X X	0	
682680103	ONEOK ORD		09/28/2020	Various	1,872.000	59,401	X X X	0	
68389X105	ORACLE ORD		06/24/2020	Various	1,916.000	100,727	X X X	0	
68902V107	OTIS WORLDWIDE ORD		04/03/2020	ITG INC	1,689.500	91,916	X X X	0	
693475105	PNC FINANCIAL SERVICES GROUP ORD		09/28/2020	Various	664.000	69,452	X X X	0	
693506107	PPG INDUSTRIES ORD		06/24/2020	Various	326.000	30,265	X X X	0	
69351T106	PPL ORD		06/11/2020	Various	1,337.000	37,874	X X X	0	
693656100	PVH ORD		08/03/2020	GOLDMAN	114.000	5,561	X X X	0	
693718108	PACCAR ORD		06/24/2020	Various	439.000	30,408	X X X	0	
695156109	PACKAGING CORP OF AMERICA ORD		06/11/2020	Various	146.000	14,011	X X X	0	
701094104	PARKER HANNIFIN ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	242.000	39,241	X X X	0	
704326107	PAYCHEX ORD		06/24/2020	Various	368.000	24,688	X X X	0	
70432V102	PAYCOM SOFTWARE ORD		09/28/2020	Various	403.000	123,741	X X X	0	
70450Y103	PAYPAL HOLDINGS ORD		06/24/2020	Various	2,190.000	292,560	X X X	0	
712704105	PEOPLES UNITED FINANCIAL ORD		02/03/2020	ITG INC	473.000	7,375	X X X	0	
713448108	PEPSICO ORD		06/24/2020	Various	2,155.000	292,358	X X X	0	
714046109	PERKINELMER ORD		06/24/2020	Various	254.000	23,883	X X X	0	
717081103	PFIZER ORD		06/24/2020	Various	9,106.000	323,422	X X X	0	
718546104	PHILLIPS 66 ORD		08/03/2020	Various	1,138.000	79,657	X X X	0	
723484101	PINNACLE WEST ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	257.000	18,824	X X X	0	
723787107	PIONEER NATURAL RESOURCE ORD		08/03/2020	Various	391.000	36,591	X X X	0	
74144T108	T ROWE PRICE GROUP ORD		06/24/2020	Various	235.000	27,281	X X X	0	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		08/03/2020	GOLDMAN	461.000	19,996	X X X	0	
742718109	PROCTER & GAMBLE ORD		08/03/2020	Various	4,061.000	492,309	X X X	0	
743315103	PROGRESSIVE ORD		06/24/2020	Various	1,295.000	98,099	X X X	0	
74340W103	PROLOGIS REIT		08/03/2020	Various	2,680.000	250,640	X X X	0	
744320102	PRUDENTIAL FINANCIAL ORD		09/28/2020	Various	685.000	40,306	X X X	0	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		06/24/2020	Various	595.000	28,596	X X X	0	
74460D109	PUBLIC STORAGE REIT ORD		06/24/2020	Various	173.000	31,843	X X X	0	
74736K101	QORVO ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	203.000	20,609	X X X	0	
747525103	QUALCOMM ORD		06/24/2020	Various	1,451.000	119,182	X X X	0	
74834L100	QUEST DIAGNOSTICS ORD		06/24/2020	Various	161.000	17,419	X X X	0	
754730109	RAYMOND JAMES ORD		06/24/2020	Various	247.000	15,611	X X X	0	
755111507	RAYTHEON ORD		02/03/2020	ITG INC	244.000	53,407	X X X	0	
75513E101	RAYTHEON TECHNOLOGIES ORD		09/28/2020	Various	10,317.033	618,678	X X X	0	
756109104	REALTY INCOME REIT ORD		08/03/2020	Various	895.000	53,720	X X X	0	
758849103	REGENCY CENTERS REIT ORD		08/03/2020	Various	1,026.000	58,050	X X X	0	
75886F107	REGENERON PHARMACEUTICALS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	181.000	107,449	X X X	0	
7591EP100	REGIONS FINANCIAL ORD		06/11/2020	Various	1,060.000	11,429	X X X	0	
760759100	REPUBLIC SERVICES ORD		06/24/2020	Various	416.000	37,013	X X X	0	
761152107	RESMED ORD		06/24/2020	Various	231.000	38,555	X X X	0	
770323103	ROBERT HALF ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	198.000	9,224	X X X	0	
773903109	ROCKWELL AUTOMAT ORD		06/11/2020	Various	184.000	36,612	X X X	0	
775711104	ROLLINS ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	7,891	X X X	0	

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## 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
776696106	ROPER TECHNOLOGIES ORD		06/24/2020	Various	209.000	78,248	X X X	0	
778296103	ROSS STORES ORD		06/24/2020	Various	409.000	41,874	X X X	0	
78409V104	S&P GLOBAL ORD		06/24/2020	Various	399.000	109,919	X X X	0	
78410G104	SBA COMMUNICATIONS CL A REIT ORD		06/11/2020	Various	145.000	41,619	X X X	0	
78440X101	SL GREEN RLTY REIT ORD		09/28/2020	Various	402.000	19,110	X X X	0	
78486Q101	SVB FINANCIAL GROUP ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	924	X X X	0	
79466L302	SALESFORCE.COM ORD		06/24/2020	Various	1,064.000	182,039	X X X	0	
806407102	HENRY SCHEIN ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	899	X X X	0	
806857108	SCHLUMBERGER ORD		06/24/2020	Various	3,101.000	93,885	X X X	0	
808513105	CHARLES SCHWAB ORD		08/03/2020	Various	2,613.000	89,680	X X X	0	
81211K100	SEALED AIR ORD		06/11/2020	Various	219.000	6,438	X X X	0	
816851109	SEMPRA ENERGY ORD		09/28/2020	Various	780.000	99,393	X X X	0	
81762P102	SERVICENOW ORD		06/24/2020	Various	812.000	283,655	X X X	0	
824348106	SHERWIN WILLIAMS ORD		06/24/2020	Various	164.000	91,876	X X X	0	
828806109	SIMON PROP GRP REIT ORD		09/28/2020	Various	2,606.000	251,767	X X X	0	
83088M102	SKYWORKS SOLUTIONS ORD		06/24/2020	Various	298.000	35,393	X X X	0	
831865209	A O SMITH ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	6,316	X X X	0	
832696405	JM SMUCKER ORD		06/11/2020	Various	442.000	46,552	X X X	0	
833034101	SNAP ON ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,850	X X X	0	
842587107	SOUTHERN ORD		09/28/2020	Various	2,545.000	144,542	X X X	0	
844741108	SOUTHWEST AIRLINES ORD		08/03/2020	Various	1,556.000	47,672	X X X	0	
854502101	STANLEY BLACK AND DECKER ORD		08/03/2020	Various	442.000	69,364	X X X	0	
855244109	STARBUCKS ORD		09/28/2020	Various	1,386.000	106,411	X X X	0	
857477103	STATE STREET ORD		06/24/2020	Various	705.000	45,955	X X X	0	
863667101	STRYKER ORD		06/24/2020	Various	692.000	135,832	X X X	0	
871607107	SYNOPSIS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	127.000	19,353	X X X	0	
87165B103	SYNCHRONY FINANCIAL ORD		08/03/2020	GOLDMAN	515.000	11,700	X X X	0	
871829107	SYSCO ORD		08/03/2020	Various	1,322.000	83,220	X X X	0	
872540109	TJX ORD		06/24/2020	Various	1,836.000	105,512	X X X	0	
872590104	T MOBILE US ORD		08/03/2020	Various	2,486.000	220,840	X X X	0	
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	106.000	14,792	X X X	0	
876030107	TAPESTRY ORD		09/28/2020	Various	2,772.000	55,514	X X X	0	
87612E106	TARGET ORD		06/24/2020	Various	712.000	82,702	X X X	0	
879360105	TELEDYNE TECH ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	144.000	44,303	X X X	0	
879369106	TELEFLEX ORD		06/24/2020	Various	190.000	69,554	X X X	0	
880770102	TERADYNE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	860.000	67,901	X X X	0	
882508104	TEXAS INSTRUMENTS ORD		06/24/2020	Various	1,368.000	159,653	X X X	0	
883203101	TEXTRON ORD		08/03/2020	Various	516.000	18,161	X X X	0	
883556102	THERMO FISHER SCIENTIFIC ORD		06/24/2020	Various	644.000	211,810	X X X	0	
88579Y101	3M ORD		08/03/2020	Various	1,248.000	188,399	X X X	0	
886547108	TIFFANY ORD		02/03/2020	ITG INC	125.000	16,777	X X X	0	
892356106	TRACTOR SUPPLY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,881	X X X	0	
893641100	TRANSDIGM GROUP ORD		06/24/2020	Various	86.000	38,106	X X X	0	
89417E109	TRAVELERS COMPANIES ORD		06/24/2020	Various	420.000	41,002	X X X	0	
89832Q109	TRUIST FINANCIAL ORD		08/03/2020	Various	3,460.000	136,569	X X X	0	
90184L102	TWITTER ORD		09/28/2020	Various	2,372.000	84,242	X X X	0	

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## 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
902252105	TYLER TECHNOLOGIES ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	69,388	X X X	0	
902494103	TYSON FOODS CL A ORD		06/24/2020	Various	385.000	26,224	X X X	0	
902653104	UDR REIT ORD		06/11/2020	Various	396.000	14,384	X X X	0	
902973304	US BANCORP ORD		09/28/2020	Various	2,206.000	75,816	X X X	0	
90384S303	ULTA BEAUTY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	53.000	10,704	X X X	0	
904311107	UNDER ARMOUR CL A ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	229.000	2,170	X X X	0	
904311206	UNDER ARMOUR CL C ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	276.000	2,370	X X X	0	
907818108	UNION PACIFIC ORD		06/24/2020	Various	988.000	160,341	X X X	0	
910047109	UNITED AIRLINES HOLDINGS ORD		08/03/2020	GOLDMAN	449.000	14,308	X X X	0	
911312106	UNITED PARCEL SERVICE CL B ORD		06/24/2020	Various	870.000	83,877	X X X	0	
911363109	UNITED RENTAL ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	3,534	X X X	0	
913017109	UNITED TECHNOLOGIES ORD		02/03/2020	ITG INC	486.000	72,882	X X X	0	
91324P102	UNITEDHEALTH GRP ORD		06/24/2020	Various	1,825.000	511,007	X X X	0	
913903100	UNIVERSAL HEALTH SERVICES CL B ORD		02/03/2020	ITG INC	134.000	18,395	X X X	0	
91529Y106	UNUM ORD		02/03/2020	ITG INC	945.000	25,555	X X X	0	
918204108	VF ORD		08/03/2020	Various	732.000	50,629	X X X	0	
91913Y100	VALERO ENERGY ORD		08/03/2020	Various	956.000	59,197	X X X	0	
92220P105	VARIAN MEDICAL SYSTEMS ORD		06/24/2020	Various	188.000	24,046	X X X	0	
92276F100	VENTAS REIT ORD		08/03/2020	Various	736.000	30,005	X X X	0	
92343E102	VERISIGN ORD		06/11/2020	Various	230.000	47,481	X X X	0	
92343V104	VERIZON COMMUNICATIONS ORD		06/24/2020	Various	7,952.000	449,755	X X X	0	
92345Y106	VERISK ANALYTICS ORD		06/24/2020	Various	137.000	21,318	X X X	0	
92532F100	VERTEX PHARMACEUTICALS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	248.000	67,871	X X X	0	
92556H206	VIACOMCBS CL B ORD		08/03/2020	Various	1,927.000	52,150	X X X	0	
92826C839	VISA CL A ORD		06/24/2020	Various	2,288.000	433,487	X X X	0	
929042109	VORNADO REALTY REIT ORD		09/28/2020	Various	950.000	33,423	X X X	0	
929160109	VULCAN MATERIALS ORD		09/28/2020	Various	340.000	41,304	X X X	0	
92939U106	WEC ENERGY GROUP ORD		06/24/2020	Various	723.000	67,052	X X X	0	
931142103	WALMART ORD		06/24/2020	Various	2,393.000	283,344	X X X	0	
931427108	WALGREEN BOOTS ALLIANCE ORD		08/03/2020	Various	1,978.000	90,205	X X X	0	
94106L109	WASTE MANAGEMENT ORD		06/24/2020	Various	825.000	93,933	X X X	0	
941848103	WATERS ORD		06/24/2020	Various	73.000	12,973	X X X	0	
949746101	WELLS FARGO ORD		09/28/2020	Various	20,526.000	595,884	X X X	0	
95040Q104	WELLTOWER ORD		09/28/2020	Various	796.000	38,342	X X X	0	
955306105	WEST PHARM SVC ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	355.000	72,343	X X X	0	
958102105	WESTERN DIGITAL ORD		09/28/2020	Various	1,307.000	56,943	X X X	0	
959802109	WESTERN UNION ORD		06/11/2020	Various	537.000	11,202	X X X	0	
96145D105	WESTROCK ORD		06/11/2020	Various	357.000	10,707	X X X	0	
962166104	WEYERHAEUSER REIT		06/11/2020	Various	925.000	20,629	X X X	0	
963320106	WHIRLPOOL ORD		08/03/2020	Various	111.000	17,860	X X X	0	
969457100	WILLIAMS ORD		08/03/2020	Various	2,168.000	40,396	X X X	0	
983134107	WYNN RESORTS ORD		08/03/2020	Various	188.000	16,095	X X X	0	
98389B100	XCEL ENERGY ORD		06/24/2020	Various	890.000	54,502	X X X	0	
983919101	XILINX ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	386.000	34,105	X X X	0	
98419M100	XYLEM ORD		06/24/2020	Various	415.000	31,532	X X X	0	
988498101	YUM BRANDS ORD		06/24/2020	Various	330.000	29,761	X X X	0	
989207105	ZEBRA TECHNOLOGIES CL A ORD		06/24/2020	Various	287.000	70,007	X X X	0	

QE04.24

## 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
98956P102	ZIMMER BIOMET HOLDINGS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	328.000	38,807	X X X	0	
989701107	ZIONS BANCORPORATION ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	226.000	7,463	X X X	0	
98978V103	ZOETIS CL A ORD		06/24/2020	Various	753.000	98,187	X X X	0	
999E96134	SILCHESTERS INTERNATIONAL		03/01/2020	Unknown	195,432.438	25,000,000	X X X	0	
G0176J109	ALLEGION ORD	C	06/24/2020	Various	146.000	13,667	X X X	0	
G0177J108	ALLERGAN ORD	D	05/01/2020	Various	141.000	26,668	X X X	0	
G0250X107	AMCOR ORD	C	06/11/2020	Various	2,205.000	20,957	X X X	0	
G0403H108	AON CL A ORD	C	06/24/2020	Various	228.000	42,141	X X X	0	
G0408V102	AON CL A ORD	C	02/03/2020	ITG INC	163.000	36,682	X X X	0	
G1151C101	ACCENTURE CL A ORD	C	08/03/2020	Various	1,045.000	210,912	X X X	0	
G29183103	EATON ORD	C	06/24/2020	Various	652.000	57,997	X X X	0	
G3223R108	EVEREST RE GROUP ORD	C	09/28/2020	Various	411.000	96,349	X X X	0	
G47567105	IHS MARKIT ORD	C	06/11/2020	Various	223.000	14,758	X X X	0	
G491BT108	INVESCO ORD		08/03/2020	GOLDMAN	576.000	5,750	X X X	0	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	08/03/2020	GOLDMAN	679.000	26,290	X X X	0	
G5494J103	LINDE ORD	C	06/24/2020	Various	528.000	97,592	X X X	0	
G5960L103	MEDTRONIC ORD	C	09/28/2020	Various	3,246.000	328,085	X X X	0	
G6095L109	APTIV ORD	C	06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	428.000	29,857	X X X	0	
G6518L108	NIELSEN HOLDINGS ORD		06/11/2020	Various	1,758.000	26,506	X X X	0	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		08/03/2020	Various	1,386.000	43,479	X X X	0	
G7945M107	SEAGATE TECHNOLOGY ORD	C	06/11/2020	Various	351.000	18,483	X X X	0	
G7S00T104	PENTAIR ORD	C	06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	503.000	17,532	X X X	0	
G8473T100	STERIS ORD	C	06/24/2020	Various	460.000	69,330	X X X	0	
G87110105	TECHNIPFMC ORD	C	08/03/2020	Various	786.000	7,901	X X X	0	
G8994E103	TRANE TECHNOLOGIES ORD	C	06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,295.000	74,301	X X X	0	
G96629103	WILLIS TOWERS WATSON ORD	C	06/24/2020	Various	241.000	48,229	X X X	0	
G97822103	PERRIGO ORD	C	06/24/2020	Various	220.000	12,266	X X X	0	
H1467J104	CHUBB ORD	C	08/03/2020	GOLDMAN	788.000	100,171	X X X	0	
H2906T109	GARMIN ORD	C	02/03/2020	ITG INC	256.000	25,122	X X X	0	
H84989104	TE CONNECTIVITY ORD	C	06/24/2020	Various	367.000	29,628	X X X	0	
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD		08/03/2020	Various	565.000	38,087	X X X	0	
V7780T103	ROYAL CARIBBEAN GROUP ORD		08/03/2020	Various	498.000	35,547	X X X	0	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	69,771,767	X X X	0	X X X
9799997	Subtotal - Common Stocks - Part 3				X X X	69,771,767	X X X	0	X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	69,771,767	X X X	0	X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	93,884,966	X X X	0	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	407,744,299	X X X	965,273	X X X

QE04.25



SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/ Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease), Current Year's (Amortization)/ Accretion, Current Year's Other Than Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16-22 (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).

QE05.1







# SCHEDULE D - PART 4

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

QE05.4

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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
07332BA77 084664CQ2 09709TED9	BOMFT 2017-RT1 A1 - RMBS BERKSHIRE HATHAWAY FINANCE CORP BOFA FINANCE LLC		09/28/2020 05/14/2020 09/22/2020	Paydown Bank of America Merrill Lynch MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X X X X X X X	130,789 858,661	130,789 725,000	130,380 950,482	130,331 0	0 0	37 (373)	0 0	37 (373)	0 0	130,368 950,109	0 0	421 (91,448)	421 (91,448)	1,796 7,866	03/28/2057 08/15/2048	1FE 1FE
09739CAB8 09857LAM0 101137AW7	BOINGO WIRELESS INC BOOKING HOLDINGS INC BOSTON SCIENTIFIC CORP		03/02/2020 08/11/2020 08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC BMO NESBITT BURNS INC Various PERSHING DIV OF DLJ SEC LNDING GOLDMAN	X X X X X X X X X X X X X X X X X X	766,548 207,844 792,344	825,000 225,000 600,000	806,923 199,139 619,848	610,635 198,781 0	0 3,710 0	674 972 (841)	11,701 0 34,995	(11,028) 4,682 (35,836)	0 0 0	812,942 203,463 619,037	0 0 0	(46,394) 4,381 173,307	(46,394) 4,381 173,307	1,082 956 1,035	05/01/2023 10/01/2023 05/01/2025	1FE Z 1FE
10922NAF0 11120VAH6 122017AA4	BRIGHTHOUSE FINANCIAL INC BRIXMOR OPERATING PARTNERSHIP LP BURLINGTON STORES INC		05/05/2020 05/19/2020 04/14/2020	GOLDMAN Citi Bank JP MORGAN SECURITIES LLC	X X X X X X X X X X X X	343,542 63,607 500,703	300,000 75,000 525,000	328,719 59,820 523,971	0 0 524,026	0 0 0	(2,239) 34 0	0 12,336 0	(2,239) (12,303) 0	0 0 0	326,480 59,844 524,079	0 0 0	17,062 3,762 (23,376)	17,062 3,762 (23,376)	10,906 1,322 11,189	03/01/2026 06/22/2047 05/15/2029	2FE 2FE 2FE
124857AN3 12508VAB9 125261AA5 12553HAA6 12623SAD2 12626BAW4 126349AF6	VIACOMCBS INC CCG 2018-1 A2 - ABS CFG 191 A - ABS CIM 2017-7 A - CMO/RMBS COMM 2012-CCRE5 A3 - CMBS COMM 2013-CCRE10 D - CMBS CSG SYSTEMS INTERNATIONAL INC		05/14/2020 09/14/2020 02/19/2020 09/01/2020 03/01/2020 02/18/2020 01/08/2020	MILLENNIUM ADVISORS LLC Paydown Wells Fargo BK Paydown Paydown BARCLAYS CAPITAL INC CITIGROUP GLOBAL MARKETS, INC GOLDMAN JP MORGAN SECURITIES LLC	X X	(100,000) 557,100 86,296 819,618 129,810 103,843 570,796	(100,000) 600,000 86,296 809,000 129,810 103,843 542,000	(105,919) 594,294 86,292 808,997 130,964 102,841 517,672	0 594,592 86,296 808,997 130,949 102,841 523,136	0 0 0 0 0 0 0	0 55 2 (63) 59 685	0 0 0 0 0 0 0	0 55 2 (63) 59 685	0 0 0 0 0 0 0	(105,919) 594,647 86,296 808,999 130,886 102,900 523,821	0 0 0 0 0 0 0	5,919 (37,547) 0 10,619 (1,077) 943 46,976	5,919 (37,547) 0 10,619 (1,077) 943 46,976	0 23,230 859 8,246 1,618 885 5,768	04/15/2025 01/15/2045 06/16/2025 08/15/2029 04/25/2057 12/12/2045 08/10/2046	4FE 2FE 1FE 2FE 1FE 1FE 2FE
126349AF6 12653CAF5 126650CF5	CSG SYSTEMS INTERNATIONAL INC CNX RESOURCES CORP CVS HEALTH CORP		09/24/2020 04/29/2020 08/18/2020	GOLDMAN JP MORGAN SECURITIES LLC MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X X X X X X X X X X X X X	255,386 283,566 (25,000)	225,000 275,000 (25,000)	242,915 311,781 (25,375)	235,383 0 0	0 0 0	(115) (11,288) 0	0 12,042 0	(115) (23,330) 0	0 0 0	235,268 288,451 (25,375)	0 0 0	20,118 (4,885) 375	20,118 (4,885) 375	3,055 12,110 0	03/15/2036 03/15/2036 05/01/2026	2FE 3FE Z
12665VAA0 131193AD6 13646AAB6 13976MAC8 14042E3Y4 14042RHC7 14042RNW7 14161WAA3	CVSPAS 14 A2 - CMBS CALLAWAY GOLF CO CPART 182 A2A - ABS AFIN 2018-1 A3 - ABS CAPITAL ONE (NEW YORK BRANCH) NA CAPITAL ONE NA CAPITAL ONE NA CARDLYTICS INC		09/10/2020 04/30/2020 07/20/2020 09/20/2020 06/03/2020 06/03/2020 06/03/2020 09/18/2020	Paydown GOLDMAN Paydown Paydown Not Available Not Available Not Available MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X	218,980 7,533 (25,000) 250,060 693,583 306,435 800,970 749,097	200,000 (25,000) (25,000) 250,060 693,583 300,000 775,000 733,000	211,904 7,065 (25,188) 249,699 693,465 299,796 773,233 741,620	0 7,068 0 0 693,562 299,796 774,053 0	0 0 0 135 8 58 165 (863)	0 69 0 0 0 0 0 0	0 (1,316) 0 0 0 0 0 0	0 69 0 135 8 58 165 (863)	0 0 0 0 0 0 0 0	210,588 7,137 (25,188) 249,834 693,570 299,854 774,218 740,757	0 0 0 0 0 0 0 0	8,392 396 188 226 13 6,581 26,752 8,340	8,392 396 188 226 13 6,581 26,752 8,340	3,525 131 0 1,512 7,579 5,793 17,229 4,115	08/12/2024 08/11/2036 05/01/2026 06/21/2021 01/20/2022 07/23/2021 08/08/2022 09/06/2022	2FE 2FE Z 1FE 1FE 2FE 2FE 2FE
143658BF8 15189TAV9 156727AA7	CARNIVAL CORP CENTERPOINT ENERGY INC CERENCE INC		04/02/2020 03/25/2020 05/29/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC. Various WELLS FARGO SECURITIES LLC	X X X X X X X X X X X X X X X	25,750 200,000 354,390 (25,000)	25,000 200,000 350,000 (25,000)	25,000 200,000 355,555 (25,500)	0 0 355,149 0	0 0 (108) 0	0 0 (108) 0	0 0 0 0	0 0 (108) 0	0 0 0 0	25,000 200,000 355,041 (25,500)	0 0 0 0	750 0 (651) 500	750 0 (651) 500	6,033 0 (651) 0	09/15/2025 04/01/2023 11/01/2029 06/01/2025	Z 2FE 2FE Z
163092AC3 163092AD1 163092AE9 16411RAG4 165183CJ1 171798AC5 171798AD3 17243VAA0 17305EGE9 17328BAA2 18915MAA5	CHEGG INC CHEGG INC CHEGG INC CHEMIERE ENERGY INC CFII 201 A1 - ABS CIMAREX ENERGY CO CIMAREX ENERGY CO CINEMARK HOLDINGS INC CCCIT 2017-A6 A6 - ABS CMLTI 19MC1 A1 - CMO/RMBS CLOUDFLARE INC		03/26/2020 05/08/2020 08/19/2020 09/22/2020 09/15/2020 05/12/2020 05/12/2020 08/19/2020 02/13/2020 09/25/2020 05/15/2020	Unknown Various MORGAN STANLEY CO Various Paydown Citi Bank MARKETAXESS BARCLAYS CAPITAL INC./LE Citi Bank Paydown JP MORGAN SECURITIES LLC	X X	427,023 916,901 (75,000) 164,531 7,323 355,466 476,123 (75,000) 588,341 37,170 77,503	425,000 700,000 (75,000) 275,000 7,323 375,000 525,000 (75,000) 590,000 37,170 75,000	453,626 710,212 (76,125) 215,188 7,322 380,550 535,500 (75,750) 590,000 37,150 75,000	0 257,263 0 216,463 0 378,180 535,006 (75,750) 590,000 37,150 0	0 1,143 0 190 0 (248) 0 0 0 (15) 0	0 25,914 0 0 0 0 (442) 0 0 0 0	0 0 0 714 0 (248) (442) 0 0 (15) 0	0 0 0 0 0 0 0 0 0 0 0	427,023 685,429 (76,125) 217,177 7,322 377,932 534,565 (75,750) 590,000 37,135 75,000	0 0 0 0 0 0 0 0 0 0 0	0 0 0 (52,646) 0 (22,466) (58,442) 750 (1,659) 35	0 0 1,125 (52,646) 0 (22,466) (58,442) 750 (1,659) 35	282 309 0 9,087 10 7,428 10,181 0 2,596 362	06/01/2025 03/15/2025 09/01/2026 03/15/2045 08/15/2032 06/01/2024 05/15/2027 08/15/2025 05/14/2029 07/25/2049	Z Z Z 4 1FE 2FE 2FE Z 1FE 1FE	
19249HAA1 19459JAA2 196860AA8 20030NCZ2 21079VAA1 21079VAA1	COHERUS BIOSCIENCES INC COLLEGIUM PHARMACEUTICAL INC COLT 194 A1 - CMO/RMBS COMCAST CORP UNITED AIRLINES INC - ABS UNITED AIRLINES INC - ABS		04/15/2020 02/11/2020 09/01/2020 05/19/2020 01/12/2020 05/14/2020	JP MORGAN SECURITIES LLC Jefferies Paydown GOLDMAN Paydown BAIRD, ROBERT W., & COMPANY INC	X X X X X X X X X X X X X X X X X X	25,063 (25,000) 90,010 322,419 9,944	25,000 (25,000) 90,010 290,000 9,944	25,000 (25,906) 90,010 337,917 10,563	0 0 90,010 0 10,056	0 0 (9) (210) (4)	0 0 0 0 0	0 0 (9) (210) (4)	0 0 0 0 0	0 0 0 337,706 10,051	0 0 0 0 0	63 906 10 (15,287) (107)	63 906 10 (15,287) (107)	0 0 818 3,057 236	04/15/2026 02/15/2026 11/25/2049 02/01/2050 07/12/2022	Z Z 1FE 1FE 1FE	
22266LAE6 225447AC5	COUPA SOFTWARE INC CREE INC		06/11/2020 04/17/2020	GOLDMAN WELLS FARGO SECURITIES LLC	X X X X X X X X X	228,615 (100,000) 51,500	251,917 (100,000) 50,000	267,607 (99,500) 50,000	254,746 0 0	0 0 0	(2,497) 0 0	0 0 0	(2,497) 0 0	252,249 (99,500) 50,000	0 0 0	(23,634) (500) 1,500	(23,634) (500) 1,500	10,171 0 0	07/12/2022 06/15/2026 05/01/2026	2FE Z Z	



## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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	For e i g n	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 Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
393657AK7 401617AC9	GREENBRIER COMPANIES INC GUESS? INC		09/22/2020 05/06/2020	Various NOMURA SECURITIES INTL INC	X X X	520,654	600,000	605,087	556,470	0	(82)	0	(82)	0	603,232	0	(82,578)	(82,578)	15,898	02/01/2024	3FE
401617AD7 40414LAG4 404280AK5 40443RAL5 416515BD5	GUESS? INC HEALTHPEAK PROPERTIES INC HSBC HOLDINGS PLC HPLY 2019-HIT D - CMBS HARTFORD FINANCIAL SERVICES GROUP INC		09/22/2020 07/09/2020 06/02/2020 02/19/2020	Jefferies Call @ 105.51 Not Available Various	X X X X X X X X X X X X	481,470 41,531 652,062 465,000	650,000 50,000 618,000 465,000	664,049 54,800 616,986 479,136	363,213	0	(722) (382)	3,299	(4,021) (382)	0	660,591 442	0	(179,121) (12,002)	(179,121) (12,002)	6,986 442	04/15/2024 04/15/2024	3 3
42225TAA5 427866AY4 43789XAA2 44933TAA4	HEALTH CATALYST INC HERSHEY CO HOF 202 A1 - CMO/RMBS 4 VERTICALS LLC		04/09/2020 05/15/2020 09/27/2020 02/13/2020	FUNB FUNDS II GOLDMAN Maturity @ 100.00 Paydown	X X X X X X X X X	519,524 (25,000) 250,000	425,000 (25,000) 250,000	420,737 (26,125) 249,835	420,865	0	48	0	48	0	420,913 (26,125)	0	98,612 1,125	98,612 1,125	11,220	03/15/2048 04/15/2025	2FE Z
452327AK5 45667GAD5 45765UAA1 45765UAB9 45772FAE7 45781MAB7	ILLUMINA INC INFINERA CORP INSIGHT ENTERPRISES INC INSIGHT ENTERPRISES INC INPHI CORP THERAVANCE INC		08/04/2020 03/31/2020 08/17/2020 09/22/2020 04/22/2020 03/04/2020	FENNER & SMITH INC. BARCLAYS CAPITAL INC./LE MORGAN STANLEY CO Unknown MORGAN STANLEY CO CREDIT SUISSE SECURITIES (USA)	X X X X X X X X X X X X X X X X X X	171,904 22,927 360,981 209,816 (25,000)	150,000 25,000 350,000 200,000 (25,000)	150,000 25,000 372,385 212,792 (26,031)	0	0	(7,907)	9,406	(11,404)	0	150,000 25,000 360,981 206,131 (26,031)	0	21,904 (2,074)	21,904 (2,074)	0	02/15/2025 08/15/2023	Z 2FE
457985AL3	INTEGRA LIFESCIENCES HOLDINGS CORP		02/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	453,607	425,000	440,371	220,795	0	(165)	0	(165)	0	440,440	0	13,166	13,166	5,932	08/15/2025	Z
458660AD9 45866FAC8 45867GAB7 459200JW2	INTERDIGITAL INC INTERCONTINENTAL EXCHANGE INC INTERDIGITAL WIRELESS INC INTERNATIONAL BUSINESS MACHINES CORP		03/01/2020 06/24/2020 09/22/2020 03/05/2020	Maturity @ 100.00 Call @ 100.84 BARCLAYS CAPITAL INC./LE Call @ 101.75	X X X X X X X X X X X X	50,969 456,000 474,956 965,408	50,000 456,000 471,000 963,000	50,000 467,963 480,849 963,531	0	0	(1,131)	0	(1,131)	0	50,000 456,000 472,145 963,449	0	969 0	969 0	0	08/15/2025 03/01/2020	Z 2FE
462222AA8 46591JAL0 46623EKG3	IONIS PHARMACEUTICALS INC JPMCC 2019-BROOK D - CMBS JPMORGAN CHASE & CO		09/23/2020 02/20/2020 05/29/2020	Various Various SAMUEL A RAMIREZ & COMPANY INC	X X X X X X X X X	447,696 470,850 965,408	440,000 500,000 963,000	439,974 480,972 963,531	439,982	0	5	0	5	0	439,987	0	7,709	7,709	3,867	05/13/2021	1FE
46640NAP3 46647PAP1	JPMBB 2013-C15 D - CMBS JPMORGAN CHASE & CO		02/12/2020 05/29/2020	MORGAN STANLEY CO FREMARMK BLAIR & COMPANY, INC/	X X X X X X	852,720 989,000	850,000 920,000	851,131 982,352	850,690	0	(461)	0	(461)	0	850,229	0	2,491	2,491	15,552	08/15/2021	1FE
46647PAS5 46650JAD6 46650MAQ0 46651MAL0	JPMORGAN CHASE & CO JPMCC 2018-6 1A4 - CMO/RMBS JPMCC 2018-8 A15 - CMO/RMBS JPMCC 19MFP D - CMBS		09/17/2020 09/25/2020 08/25/2020 02/11/2020	Not Available Paydown Paydown JP MORGAN SECURITIES LLC	X X X X X X X X X X X X	261,158 358,757 132,489	255,000 358,757 132,489	255,000 361,070 133,332	255,000	0	(426)	0	(426)	0	255,000 360,518 133,293	0	6,158 (1,761)	6,158 (1,761)	6,795 5,284	06/18/2022 12/25/2048	1FE 1FE
47787XAC1 48123VAD4 48129KAE0	JDOT 2017 A3 - ABS J2 GLOBAL INC JPMORGAN CHASE FINANCIAL COMPANY LLC		04/15/2020 09/22/2020	Paydown Jefferies	X X X X X X	61,622 154,200	61,622 175,000	61,613 180,987	61,615	0	4	0	4	0	61,620 180,463	0	2	2	201	04/15/2021	1FE
48242WAB2	KBR INC		09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	230,241	200,000	216,778	0	0	(1,242)	15,631	(16,873)	0	215,562	0	14,679	14,679	1,986	11/01/2023	4
48273JAA0 483548AF0	K12 INC KAMAN CORP		09/22/2020	MORGAN STANLEY CO JP MORGAN SECURITIES LLC	X X X X X X	42,637	50,000	50,000	0	0	0	0	0	0	50,000	0	(7,364)	(7,364)	38	09/01/2027	Z
493268BJ4 493268CK0 49926DAB5 50077LAB2 52603BAC1	KSLT 2002-A 2A2 - ABS KSLT 2005-A 2B - ABS KNOWLES CORP KRAFT HEINZ FOODS CO LENDINGTREE INC		02/27/2020 02/27/2020 09/22/2020 05/12/2020 07/22/2020	Various Various BARCLAYS CAPITAL INC./LE JP Morgan MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X X X X X X X X X X X X X	300,625 110,651 218,539 340,579 569,663	300,000 112,974 222,007 325,000 625,000	354,933 107,926 213,305 343,426 540,650	0	(8,208)	13,577	0	(21,785)	0	333,148 104,840	0	(32,524) 5,811	(32,524) 5,811	8,748 693	05/01/2024 08/27/2031	3FE 1FE
530307AA5	LIBERTY BROADBAND CORP		08/25/2020	Various BNP PARIBAS PRIME BROKERAGE	X X X	(50,000)	(50,000)	(51,375)	0	0	0	0	0	(51,375)	0	1,375	1,375	0	07/15/2025	Z	
53220KAF5 538034AQ2	LIGAND PHARMACEUTICALS INC LIVE NATION ENTERTAINMENT INC		09/22/2020 08/07/2020	Various BNP PARIBAS PRIME BROKERAGE	X X X X X X	384,716	450,000	383,717	301,235	4,523	3,975	0	8,498	0	397,204	0	(12,488)	(12,488)	1,355	05/15/2023	4
538034AT6 53814LAA6	LIVE NATION ENTERTAINMENT INC LIVENT CORP		01/30/2020 06/24/2020	GOLDMAN CITIGROUP GLOBAL MARKETS, INC	X X X X X X	338,650 25,094	325,000 25,000	350,767 25,000	216,028	0	(10,028)	15,203	(25,231)	0	340,761 25,000	0	(2,111) 94	(2,111) 94	7,358	03/15/2023 02/15/2025	4 Z
539183AB9	LIVONGO HEALTH INC		06/02/2020	MORGAN STANLEY CO	X X X	(50,000)	(50,000)	(51,125)	0	0	0	0	0	(51,125)	0	1,125	1,125	0	06/01/2025	Z	

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SCHEDULE D - PART 4

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

Table with columns: 1 (CUSIP Identification), 2 (Description), 3 (For e i g n), 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), 11-15 (Change in Book/ Adjusted Carrying Value sub-headers: Unrealized Valuation, Current Year's Amortization, Current Year's Temporary Impairment, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 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). Rows include entries for OCCIDENTAL PETROLEUM CORP, PACIRA BIOSCIENCES INC, PIONEER NATURAL RESOURCES CO, etc.

QE05.8

### SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
84860WAB8 848637AC8	SPIRIT REALTY CAPITAL INC SPLUNK INC		09/22/2020	Various MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	294,719	300,000	314,784	181,800	0	(5,560)	1,859	(7,420)	0	307,255	0	(12,536)	(12,536)	7,031	05/15/2021	2FE
848637AD6 848637AE4 852234AD5	SPLUNK INC SPLUNK INC SQUARE INC		05/07/2020 06/03/2020 06/19/2020	Various MORGAN STANLEY CO MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X X X X X X X	604,730 327,162 (50,000)	450,000 275,000 (50,000)	537,006 317,843 (51,250)	0 0 0	0 0 0	(5,349) 25,776 0	79,069 (1,104) 0	(84,418) (26,880) 0	0 0 0	452,588 290,963 (51,250)	0 0 0	152,142 36,199 1,250	152,142 36,199 1,250	1,575 0 0	09/15/2023 09/15/2025 06/15/2027	3 3 Z
852234AE3 852234AE3 85771PAQ5	SQUARE INC SQUARE INC EQUINOR ASA		03/03/2020 08/05/2020 05/19/2020	GOLDMAN BARCLAYS CAPITAL INC./LE MORGAN SECURITIES-FIXED INC	X X X X X X X X X	961,527 75,000 445,396	675,000 (75,000) 300,000	767,784 (74,100) 301,763	279,637 0 0	0 0 0	(9,863) 0 (62)	81,297 0 26,400	(91,160) 0 (26,462)	0 0 0	676,165 (74,100) 301,717	0 0 0	285,361 (900) 143,679	285,361 (900) 143,679	2,044 0 158	05/15/2023 08/01/2025 03/01/2025	4 Z 4
86184RAE7 86184RAF4 868459AD0 87157DAD1	SMPT 2017-STONE C - CMBS SMPT 2017-STONE D - CMBS SUPERNUM PHARMACEUTICALS INC SYNAPTICS INC		01/21/2020 01/21/2020 09/22/2020 01/03/2020	Paydown Paydown GOLDMAN WELLS FARGO SECURITIES LLC	X X X X X X X X X X X X	926,430 772,144 95,864 334,870	750,000 772,144 0 375,000	946,613 772,144 95,864 379,902	944,440 772,144 0 339,439	0 0 0 39,185	(2,092) 0 0 (500)	0 0 0 0	(2,092) 0 0 38,685	0 0 0 0	942,348 772,144 95,864 378,124	0 0 0 0	(15,918) 0 0 (43,254)	(15,918) 0 0 (43,254)	19,300 2,005 315 1,986	11/08/2043 08/20/2043 08/20/2030 04/01/2023	1FE 1FE 2FE 3
87157DAD1	SYNAPTICS INC		02/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	380,821	300,000	284,062	289,378	0	477	0	477	0	289,855	0	90,966	90,966	233	06/15/2022	Z
87157DAD1 87165BAD5	SYNAPTICS INC SYNCHRONY FINANCIAL		09/22/2020 05/20/2020	Various FREIMARK BLAIR & COMPANY, INC/	X X X X X X	805,817	625,000	632,202	0	0	(1,553)	83,636	(85,188)	0	630,757	0	175,060	175,060	2,080	06/15/2022	4FE
872590112 88327HAN3	T MOBILE US SUBSRTS THPT 2018-THPT E - CMBS		07/22/2020 02/10/2020	ITG INC JP MORGAN SECURITIES LLC	X X X X X X	431,350 192	440,000 1,843	439,716 0	439,848 0	0 0	29 0	0 0	29 0	0 0	439,877 0	0 0	(8,527) 192	(8,527) 192	14,389 0	08/15/2024	2FE Z
88339PA9 89114QC71	REALREAL INC TORONTO-DOMINION BANK		06/11/2020 03/04/2020	MORGAN STANLEY CO TORONTO DOMINION SECS USA INC	X X X X X X	482,691 (25,000)	481,188 (25,000)	485,097 (25,125)	481,188 0	0 0	0 0	0 0	0 0	0 0	481,188 (25,125)	0 0	1,504 125	1,504 125	4,120 0	11/13/2034 06/15/2025	3FE Z
89171UAU3 89171VAK3 89172RAR6 89172UAA6 89173FAA8 89173FAA8 89175VAA1 89231AAD3 8935268Z9	TPMT 2015-4 A1B - RMBS TPMT 2015-5 A1B - CMO/RMBS TPMT 2015-6 A1B - CMO/RMBS TPMT 164 A1 - CMO/RMBS TPMT 2017-1 A1 - RMBS TPMT 176 A1 - CMO/RMBS TPMT 182 A1 - RMBS TAOT 2018-C A3 - ABS TRANSCANADA PIPELINES LTD		09/01/2020 09/01/2020 09/01/2020 09/01/2020 09/01/2020 09/01/2020 09/01/2020 09/15/2020 05/19/2020	Paydown Paydown Paydown Paydown Paydown Paydown Paydown Various JANE STREET EXECUTION SERVICES LLC	X X	396,859 74,304 28,305 71,198 104,962 40,631 53,871 134,066 210,859	393,000 74,304 28,305 69,150 105,473 40,631 52,680 133,630 207,858	392,917 74,254 28,355 69,150 104,080 40,665 52,690 133,639 207,841	392,970 74,275 28,328 69,404 104,535 40,665 52,690 133,639 207,841	0 0 0 0 0 0 0 0 0	15 (14) (4) 10 58 (5) 55 8	0 0 0 0 0 0 0 0 0	15 (14) (4) 10 58 (5) 55 8	0 0 0 0 0 0 0 0 0	392,985 74,261 28,324 69,414 104,593 40,659 52,744 133,647 207,843	0 0 0 0 0 0 0 0 0	3,874 44 (19) 1,784 368 (29) 1,126 419 3,016	3,874 44 (19) 1,784 368 (29) 1,126 419 3,016	5,811 917 339 829 985 491 647 2,020 1,222	09/17/2020 04/26/2055 05/25/2055 04/26/2055 07/25/2056 10/25/2056 10/25/2056 03/25/2058 12/15/2022	1FE 1FE 1FE 1FE 1FE 1FE 1FE 1FE 1FE
90184LAF9	TWITTER INC		09/22/2020	JP MORGAN SECURITIES LLC	X X X	215,561	200,000	197,091	0	0	420	0	420	0	197,511	0	18,049	18,049	388	06/15/2024	3
902104AB4 902104AB4	II-VI INC II-VI INC		04/06/2020 09/22/2020	BARCLAYS CAPITAL INC./LE MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X X X X	284,046	325,000	327,667	327,167	0	(219)	0	(219)	0	326,947	0	(42,901)	(42,901)	490	09/01/2022	4FE
90214JAA9 90266HAL6 902674XF2 90269GAC5 904311AB3	2U INC UBSCM 2018-NYCH D - CMBS UBS AG (LONDON BRANCH) UBSCM 2012-C1 A3 - CMBS UNDER ARMOUR INC		04/30/2020 02/18/2020 05/11/2020 05/01/2020 05/22/2020	GOLDMAN BARCLAYS CAPITAL INC. Call @ 100.00 Paydown JP MORGAN SECURITIES LLC	X X X X X X X X X X X X X X X	25,558 1,508,000 350,000 1,931	25,000 1,508,000 350,000 1,931	25,000 1,515,540 350,075 1,942	0 1,511,252 350,009 1,938	0 0 0 0	0 (117) (9) 0	0 0 0 0	(9,095) (117) (9) 0	0 0 0 0	200,044 1,511,135 350,000 1,937	0 0 0 0	22,539 (3,135) 0 (7)	22,539 (3,135) 0 (7)	501 10,678 3,208 11	09/01/2022 02/18/2032 06/08/2020 05/12/2045	3FE Z 1FE 1FE
92214XAA4 922280AA0	VAREX IMAGING CORP VARONIS SYSTEMS INC		06/05/2020 05/07/2020	GOLDMAN JP MORGAN SECURITIES LLC	X X X X X X	(100,000) 24,938	(100,000) 25,000	(100,066) 25,000	0 0	0 0	0 0	0 0	0 0	(100,066) 25,000	0 0	66 1,375	66 1,375	66 1,375	0 0	06/01/2024 06/01/2025	Z Z
92343XAA8	VERINT SYSTEMS INC		09/23/2020	CREDIT SUISSE SECURITIES (USA)	X X X	177,089	175,000	178,485	0	0	(1,716)	13,314	(15,031)	0	176,804	0	285	285	2,144	06/01/2021	3FE
92538LAA9 925550AB1 928298AP3 92888CAC1 92890FAT3 92890PBJ2 931142EP4	VERUS 2020-4 A1 - CMO/RMBS VIAYI SOLUTIONS INC VISHAY INTERTECHNOLOGY INC VFET 181 A3 - ABS WFRBS 2014-C20 A4 - CMBS WFRBS 2013-C14 E - CMBS WALMART INC		09/01/2020 09/23/2020 09/22/2020 09/15/2020 04/01/2020 02/18/2020 05/19/2020	Paydown Various BARCLAYS CAPITAL INC./LE Paydown Paydown BARCLAYS CAPITAL INC FREIMARK BLAIR & COMPANY, INC/	X X	19,647 142,185 289,080 148,556 8,499 168,840	19,647 125,000 300,000 148,556 8,499 201,000	19,647 130,399 299,999 148,548 8,667 152,705	0 0 0 148,548 8,604 163,686	0 0 0 0 0 0	9 (682) 3 1 (8) 1,259	0 482 0 0 0 0	(1,164) (1,164) 0 0 (8) 1,259	0 0 0 0 0 0	19,666 129,235 300,002 148,549 8,596 164,944	0 0 0 0 0 0	(9) 12,950 (10,923) 7 (97) 3,896	(9) 12,950 (10,923) 7 (97) 3,896	41 706 5,231 1,487 114 1,434	05/26/2065 03/01/2024 06/15/2025 02/15/2022 05/17/2047 06/15/2046	1FE 4FE 3FE 1FE 1FE 3FE
94419LAL5	WAYFAIR INC		08/12/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	(100,000)	(100,000)	(102,750)	0	0	(271)	0	(271)	0	(102,750)	0	2,750	2,750	0	10/01/2025	Z
94987MAB7	WFCM 2010-C1 A2 - CMBS		08/17/2020	Paydown	X X X	646,820	646,820	681,473	654,205	0	(2,218)	0	(2,218)	0	651,987	0	(5,167)	(5,167)	12,248	11/18/2043	1FE

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# SCHEDULE D - PART 4

**Show All Long-Term Bonds and Stocks 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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
94988HAP6	WFCM 2012-LC5 D - CMBS		02/10/2020	JP MORGAN SECURITIES	X X X	168,949	161,000	168,220	166,294	1,065	(28)	0	1,036	0	167,330	0	1,619	1,619	1,540	10/17/2045	2FE
958102AP0	WESTERN DIGITAL CORP		09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	238,125	250,000	253,112	51,566	0	(420)	0	(420)	0	252,066	0	(13,941)	(13,941)	2,840	02/01/2024	2FE
96221QAC7 96524WAY0	WFRBS 2013-C18 A3 - CMBS WITEH VIII CR - CDO		08/01/2020 02/19/2020	Paydown CREDIT SUISSE SECURITIES (USA)	X X X	24,420	24,420	25,601	24,612	0	(149)	0	(149)	0	24,463	0	(43)	(43)	673	12/17/2046	1FE
976657AK2	WEC ENERGY GROUP INC		05/15/2020	Call @ 100.00	X X X	701,470	700,000	699,125	699,055	0	38	0	38	0	699,093	0	2,377	2,377	8,353	05/01/2026	1FE
98422LAA5	XERIS PHARMACEUTICALS INC		06/26/2020	Jefferies	X X X	400,000	400,000	394,668	398,770	0	1,000	0	1,000	0	399,770	0	230	230	4,083	06/15/2020	2FE
98936JAC5	ZENDESK INC		06/12/2020	GOLDMAN	X X X	(25,000)	(25,000)	(25,125)	0	0	0	0	0	0	(25,125)	0	125	125	0	07/15/2025	Z
98954MAB7	ZILLOW GROUP INC		06/01/2020	Jefferies	X X X	51,000	50,000	50,000	0	0	0	0	0	0	50,000	0	1,000	1,000	0	06/15/2025	Z
98954MAH4	ZILLOW GROUP INC		05/13/2020	MORGAN STANLEY CO	X X X	478,457	375,000	445,331	0	0	(9,570)	57,290	(66,860)	0	378,471	0	99,985	99,985	3,792	12/01/2021	4
98978LAA3	ZOGENIX INC		09/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	24,750	25,000	25,000	0	0	0	0	0	0	25,000	0	(250)	(250)	0	05/15/2025	Z
98980GAA0	ZSCALER INC		06/23/2020	MORGAN STANLEY CO	X X X	(25,000)	(25,000)	(24,750)	0	0	0	0	0	0	(24,750)	0	(250)	(250)	0	10/01/2027	Z
98986TA66	ZYNGA INC		06/15/2020	Unknown	X X X	277,344	275,000	282,607	0	0	(632)	4,632	(5,263)	0	277,344	0	0	0	370	06/01/2024	3
98986TAB4	ZYNGA INC		07/02/2020	Jefferies	X X X	841,994	650,000	661,784	379,141	0	(517)	0	(517)	0	655,967	0	186,026	186,026	630	06/01/2024	Z
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	95,470,732	93,035,824	94,343,560	71,569,533	5,034	(174,565)	1,553,890	(1,723,421)	0	93,635,461	0	1,822,540	1,822,540	1,358,302	X X X	X X X
<b>Bonds - Hybrid Securities</b>																					
025932708	AMERICAN FINANCIAL GROUP INC		08/19/2020	Jefferies	X X X	75,648	74,350	75,249	0	0	(958)	0	(958)	0	74,291	0	1,356	1,356	1,115	11/15/2055	2FE
03765HAE1	APOLLO MANAGEMENT HOLDINGS LP		05/05/2020	Various	X X X	230,620	248,000	233,589	38,155	0	(165)	20,956	(21,121)	0	233,582	0	(2,963)	(2,963)	4,186	01/14/2050	2FE
04621XAK4	ASSURANT INC		05/05/2020	CREDIT SUISSE SECURITIES (USA)	X X X	123,876	125,000	144,273	0	0	(490)	0	(490)	0	143,783	0	(19,906)	(19,906)	5,347	03/27/2048	3FE
05463HAC5	AXIS SPECIALTY FINANCE LLC		05/05/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	79,190	90,000	91,125	60,000	0	(21)	0	(21)	0	91,104	0	(11,913)	(11,913)	1,801	01/15/2040	2FE
05565AAN3	BNP PARIBAS SA		05/05/2020	SG AMERICAS SECURITIES, LLC	X X X	212,540	200,000	186,000	0	0	(876)	46,387	(47,264)	0	186,046	0	26,494	26,494	10,571	12/29/2049	2FE
05565AHN6	BNP PARIBAS SA		05/05/2020	BANC OF AMERICA/FIXED INCOME	X X X	199,300	200,000	176,000	0	0	(583)	41,054	(41,637)	0	176,023	0	23,277	23,277	8,171	12/29/2049	2FE
060505EH3	BANK OF AMERICA CORP		05/05/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	266,039	255,000	284,402	0	0	(1,510)	0	(1,510)	0	282,892	0	(16,853)	(16,853)	10,714	12/29/2049	2FE
125896852	CMS ENERGY CORP		05/27/2020	JP MORGAN SECURITIES INC.	X X X	69,432	65,000	71,844	0	0	(750)	0	(750)	0	71,094	0	(1,662)	(1,662)	852	10/15/2078	2FE
225313AL9	CREDIT AGRICOLE SA		05/05/2020	BNP Paribas	X X X	200,600	200,000	180,000	0	0	41,624	0	(41,624)	0	180,000	0	20,600	20,600	8,556	12/29/2049	2FE
25746U844	DOMINION ENERGY INC		08/14/2020	Various	X X X	91,021	87,500	89,297	0	0	(160)	0	(160)	0	89,137	0	1,884	1,884	492	07/30/2076	2FE
25746UDD8	DOMINION ENERGY INC		05/05/2020	Various	X X X	497,328	540,000	510,138	176,988	0	(466)	45,644	(46,110)	0	510,022	0	(12,694)	(12,694)	8,233	12/31/2049	2FE
29250NAN5	ENBRIDGE INC		07/06/2020	BANC OF AMERICA/FIXED INCOME	X X X	383,040	384,000	358,458	106,631	0	42	0	42	0	358,506	0	24,534	24,534	14,372	01/15/2077	2FE
29250NAW5	ENBRIDGE INC		05/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	282,247	305,000	323,529	115,018	0	(481)	0	(481)	0	323,019	0	(40,772)	(40,772)	13,026	03/01/2078	2FE
29379VBN2	ENTERPRISE PRODUCTS OPERATING LLC		05/05/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	467,639	527,000	363,630	208,916	0	(169)	162,063	(162,231)	0	363,659	0	103,979	103,979	20,059	08/16/2077	2FE
404280BP3	HSBC HOLDINGS PLC		05/05/2020	BNP Paribas	X X X	196,100	200,000	186,000	196,100	0	(68)	17,649	(17,717)	0	186,046	0	10,054	10,054	8,089	12/29/2049	2FE
416515B07	HARTFORD FINANCIAL SERVICES GROUP INC		05/05/2020	CREDIT SUISSE SECURITIES (USA)	X X X	102,011	130,000	110,540	110,610	0	(554)	0	(554)	0	110,056	0	(8,045)	(8,045)	2,473	02/12/2067	2FE
45685EAG1	VOYA FINANCIAL INC		05/05/2020	CREDIT SUISSE SECURITIES (USA)	X X X	99,050	100,000	107,339	0	0	(565)	0	(565)	0	106,774	0	(7,724)	(7,724)	2,699	05/15/2053	2FE
46625HJW1	JPMORGAN CHASE & CO		05/05/2020	JP MORGAN SECURITIES LLC	X X X	81,856	80,000	87,724	0	0	(460)	0	(460)	0	87,264	0	(5,408)	(5,408)	2,545	12/29/2049	2FE
46625HKK5	JPMORGAN CHASE & CO		01/16/2020	Citigroup (SSB)	X X X	42,378	42,000	42,441	42,138	0	(8)	0	(8)	0	42,130	0	248	248	495	12/29/2049	2FE
48126HAC4	JPMORGAN CHASE & CO		05/05/2020	CREDIT SUISSE SECURITIES (USA)	X X X	297,308	290,000	277,675	52,798	0	(876)	39,337	(40,213)	0	277,689	0	19,619	19,619	10,614	12/29/2049	2FE
65339K100	NEXTERA ENERGY CAPITAL HOLDINGS INC		08/31/2020	Various	X X X	169,082	161,200	164,724	0	0	(1,243)	0	(1,243)	0	163,482	0	5,601	5,601	2,280	06/01/2076	2FE
65339K055	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/06/2020	CREDIT SUISSE SECURITIES (USA)	X X X	77,700	70,000	70,842	70,801	0	(1)	0	(1)	0	70,800	0	6,900	6,900	736	05/01/2079	2FE
744320607	PRUDENTIAL FINANCIAL INC		08/19/2020	Jefferies	X X X	158,385	155,425	157,791	0	0	(2,169)	0	(2,169)	0	155,622	0	2,762	2,762	2,234	12/15/2052	2FE
744320706	PRUDENTIAL FINANCIAL INC		08/24/2020	Jefferies	X X X	96,733	95,375	96,775	0	0	(1,400)	0	(1,400)	0	95,375	0	1,358	1,358	1,359	03/15/2053	2FE
78397DAA6	SBL HOLDINGS INC		05/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	45,150	70,000	70,000	0	0	0	0	0	0	70,000	0	(24,850)	(24,850)	1,211	12/31/2049	3FE
808513BD6	CHARLES SCHWAB CORP		08/04/2020	Various	X X X	248,910	231,000	238,796	0	0	(226)	0	(226)	0	238,570	0	10,340	10,340	2,330	12/29/2049	2FE
842400FU2	SOUTHERN CALIFORNIA EDISON CO		06/18/2020	BARCLAYS CAPITAL INC	X X X	42,194	43,000	44,398	0	0	(287)	0	(287)	0	44,110	0	(1,916)	(1,916)	2,396	08/01/2049	3FE

QE05.10





## SCHEDULE D - PART 4

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

QE05.13

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
14040H782 172967JM4	CAPITAL ONE FINANCIAL CORP CITIGROUP INC		05/05/2020	Jefferies JP MORGAN SECURITIES LLC	6,900.000	152,610	0.00	130,755	0	0	0	40,662	(40,662)	0	130,755	0	21,855	21,855	0	X X X	3FE
172967KM2	CITIGROUP INC		05/05/2020	JP MORGAN SECURITIES LLC	205,000.000	213,944	0.00	228,308	0	0	0	0	0	0	228,308	0	(14,364)	(14,364)	0	X X X	3FE
172967MK4 25432G208 254709AQ1 26441C501 26441CBG9 29452E200 319626305	CITIGROUP INC DIME COMMUNITY BANCSHARES INC DISCOVER FINANCIAL SERVICES DUKE ENERGY CORP DUKE ENERGY CORP EQUITABLE HOLDINGS INC FIRST CITIZENS BANCSHARES INC (DELAWARE)		03/24/2020 05/28/2020 08/20/2020 02/05/2020 05/29/2020 05/08/2020	MORGAN STANLEY CO Various GOLDMAN Various Various Various	115,000.000 200,000.000 40,000.000 3,737.000 150,000.000 5,200.000	124,365 149,645 43,459 105,337 154,905 121,919	0.00 0.00 0.00 0.00 0.00 0.00	134,747 205,132 129,948 94,698 156,804 134,600	0 0 0 103,552 78,641 44,370	0 0 0 (8,854) (3,341) (1,911)	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 (8,854) (3,341) (1,911)	0 0 0 0 0 0	134,747 205,132 129,948 94,698 156,804 134,600	0 0 0 0 0 0	(10,382) (55,487) (18,708) 10,639 (1,899) (12,681)	(10,382) (55,487) (18,708) 10,639 (1,899) (12,681)	3,594 0 1,691 0 2,118 2,047	X X X X X X X X X X X X X X X X X X	3FE 3FE 3FE 2FE 2FE 2FE
336158803 33616C761 33616C787 33616C852	FIRST REPUBLIC BANK FIRST REPUBLIC BANK FIRST REPUBLIC BANK FIRST REPUBLIC BANK		05/05/2020 02/07/2020 09/30/2020 05/18/2020	Various Jefferies Various Various	5,610.000 2,332.000 3,865.000 10,693.000	140,906 62,982 98,612 255,003	0.00 0.00 0.00 0.00	140,250 56,059 96,625 270,287	0 62,358 0 70,728	0 (6,299) 0 (728)	0 0 0 0	0 0 0 0	0 0 0 0	140,250 56,059 96,625 270,287	0 0 0 0	656 6,923 1,987 (15,284)	656 6,923 1,987 (15,284)	0 0 0 3,630	X X X X X X X X X X X X	2FE 2FE 2FE 2FE	
369604BQ5 369604BQ5 416518603	GENERAL ELECTRIC CO GENERAL ELECTRIC CO HARTFORD FINANCIAL SERVICES GROUP INC		03/13/2020 05/01/2020 04/09/2020	Various Various Jefferies	451,000.000 358,000.000 2,404.000	438,063 300,513 61,271	0.00 0.00 0.00	412,745 290,875 61,302	405,496 0 66,423	(29,834) 0 (2,645)	0 0 0	0 0 2,475	(29,834) 0 (5,121)	0 0 0	412,745 290,875 61,302	0 0 0	25,318 9,638 (31)	25,318 9,638 (31)	0 0 902	X X X X X X X X X	2FE 3FE 2FE
450828702 48127X542 48128BAF8 48128BAG6 493267876 49446R711 55261FAL8 61761J406 61762V606 637417874 693475832 693475857 693475AK1	FIRST HORIZON NATIONAL CORP JPMORGAN CHASE & CO JPMORGAN CHASE & CO JPMORGAN CHASE & CO KEYCORP KIMCO REALTY CORP M&T BANK CORP MORGAN STANLEY MORGAN STANLEY MORGAN STANLEY NATIONAL RETAIL PROPERTIES INC PNC FINANCIAL SERVICES GROUP INC PNC FINANCIAL SERVICES GROUP INC PNC FINANCIAL SERVICES GROUP INC		05/20/2020 01/16/2020 05/05/2020 03/30/2020 08/20/2020 05/05/2020 05/28/2020 05/06/2020 01/16/2020 05/04/2020 08/13/2020 07/31/2020 05/06/2020	Various Jefferies Various Various Various Jefferies MORGAN STANLEY CO Various Jefferies Jefferies Various Various JP MORGAN SECURITIES LLC	6,276.000 1,800.000 395,000.000 285,000.000 3,150.000 4,162.000 40,000.000 3,100.000 1,510.000 6,800.000 11,234.000 3,518.000 79,000.000	138,253 46,576 364,602 229,541 83,011 94,413 39,667 83,011 43,382 163,244 285,357 94,851 81,322	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	171,622 46,545 411,875 289,643 82,022 108,087 41,850 16,902 42,824 134,779 108,179 46,679 83,839	0 12,534 109,200 0 44,121 108,087 41,850 16,902 42,824 134,779 108,179 46,679 83,906	0 10 (2,430) 0 (2,620) (12,480) 0 (1,850) 0 (897) (2,092) (1,040) (102) (2,129) (67)	0 0 0 0 0 4,639 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	171,622 46,545 411,875 289,643 82,022 90,968 40,000 85,855 40,732 171,914 286,097 92,019 431,923	0 0 0 0 0 0 0 0 0 0 0 0 0	(33,370) 31 (47,273) (60,102) 989 3,445 (333) (2,845) (2,650) (8,671) (740) 2,832 (2,517) (21,891)	(33,370) 31 (47,273) (60,102) 989 3,445 (333) (2,845) (2,650) (8,671) (740) 2,832 (2,517) (21,891)	4,785 0 2,640 0 1,695 2,616 1,006 1,235 650 1,723 3,129 3,338 2,666	X X	2FE 3FE 2FE 2FE 3FE 2FE 2FE 3FE 3FE 2FE 2FE 2FE 2FE		
69360J552 69360J578 74460W537 74460W578	PS BUSINESS PARKS INC PS BUSINESS PARKS INC PUBLIC STORAGE PUBLIC STORAGE		05/26/2020 01/06/2020 08/28/2020 01/09/2020	Various Jefferies JP MORGAN SECURITIES INC WELLS FARGO SECURITIES LLC	17,000.000 3,000.000 3,600.000 2,000.000	410,032 79,551 95,178 51,639	0.00 0.00 0.00 0.00	431,923 76,324 90,000 50,060	69,384 76,890 0 50,880	0 (566) 0 (820)	0 0 0 0	0 0 0 0	0 0 0 0	431,923 76,324 90,000 50,060	0 0 0 0	(21,891) 3,227 5,178 1,579	(21,891) 3,227 5,178 1,579	4,140 0 0 0	X X X X X X X X X X X X	2FE 2FE 2FE 2FE	
74460W628 74460W800 74460W875 75968N309 76169CA07 78407R204 78409W201 78410V200 808513402 808513600 808513AR6	PUBLIC STORAGE PUBLIC STORAGE PUBLIC STORAGE RENAISSANCE HOLDINGS LTD REXFORD INDUSTRIAL REALTY INC SCE TRUST II SCE TRUST V SCE TRUST VI CHARLES SCHWAB CORP CHARLES SCHWAB CORP CHARLES SCHWAB CORP		08/31/2020 06/18/2020 09/30/2020 07/30/2020 05/08/2020 04/28/2020 05/18/2020 09/21/2020 08/26/2020 08/17/2020 04/30/2020	Various Various Various Jefferies Various Various Various Various Various Various JP MORGAN SECURITIES LLC	6,500.000 12,304.000 24,295.000 1,800.000 3,300.000 3,500.000 9,945.000 1,792.000 6,497.000 8,026.000 95,000.000	179,074 310,306 610,478 48,651 80,248 83,162 223,864 41,684 165,709 210,923 94,615	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	161,690 302,997 584,282 45,642 87,103 84,813 247,292 39,419 162,516 206,971 83,600	0 192,202 149,026 0 0 0 0 0 0 0 63,150	0 (152) (905) 0 0 0 0 0 0 0 0 (2,202)	0 0 32,565 0 0 0 0 0 0 9 15,023	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	161,690 302,997 584,282 45,642 87,103 84,813 247,292 39,419 162,516 206,971 83,600	0 0 0 0 0 0 0 0 0 0 0	17,384 302,997 584,282 45,642 87,103 (1,651) (23,427) 2,265 3,193 3,952 11,015	17,384 302,997 584,282 45,642 87,103 (1,651) (23,427) 2,265 3,193 3,952 11,015	2,590 7,309 26,196 3,009 6,855 1,116 3,388 560 3,523 3,692 0	X X	2FE 2FE 2FE 2FE 3FE 3FE 3FE 2FE 2FE 2FE 2FE	
82981J877 84857L309 84860W201 854502853 857477509 857477608 857477855 89832Q895 89832Q745 89832Q851	SITE CENTERS CORP SPIRE INC SPIRIT REALTY CAPITAL INC STANLEY BLACK & DECKER INC STATE STREET CORP STATE STREET CORP STATE STREET CORP TRUIST FINANCIAL CORP TRUIST FINANCIAL CORP TRUIST FINANCIAL CORP		01/13/2020 08/21/2020 05/12/2020 06/02/2020 03/16/2020 05/11/2020 01/14/2020 08/31/2020 07/06/2020 05/29/2020	Various Various Jefferies Various Various Various Jefferies Various Various Jefferies	2,600.000 5,038.000 3,200.000 553.000 8,671.000 9,926.000 960.000 3,986.000 8,151.000 7,000.000	70,955 139,887 73,997 581,411 219,526 261,696 27,191 105,490 211,636 176,930	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	58,978 131,804 84,030 553,790 210,479 246,984 25,550 104,908 205,372 180,553	68,120 25,927 43,945 0 222,411 200,074 26,755 0 0 0	(9,142) (549) 51 0 (11,932) (5,689) (1,205) 0 0 0	0 6,477 0 0 0 19,865 0 0 0 0	0 0 0 0 0 0 0 0 0 0	58,978 131,804 84,030 553,790 210,479 246,984 25,550 104,908 205,372 180,553	0 0 0 0 0 0 0 0 0 0	11,977 8,083 (10,033) 27,621 9,047 14,711 1,641 582 6,264 (3,623)	11,977 8,083 (10,033) 27,621 9,047 14,711 1,641 582 6,264 (3,623)	1,036 3,867 1,200 0 1,147 2,987 0 0 0 4,550	X X	3FE 3FE 3FE 2FE 2FE 2FE 2FE 2FE 2FE 2FE		



## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporary (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
<b>Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred</b>																					
744320805 949746NL1	PRUDENTIAL FINANCIAL INC WELLS FARGO CAPITAL X		01/01/2020 03/30/2020	Reclassification Unknown	0.000 0.000	32,338 0	32,389.33 0.00	34,987 17,421	(2,649) (17,242)	0 (180)	0 0	(2,649) (17,421)	2,649 17,242	32,338 0	0 0	0 0	0 0	0 0	0 0	X X X X X X	
8699999 Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred					X X X	32,338	X X X	52,409	(19,891)	(180)	0	(20,071)	19,891	32,338	0	0	0	0	0	X X X	X X X
<b>Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred</b>																					
949746556	WELLS FARGO & CO		05/06/2020	Jefferies	1,188,000	29,779	0.00	29,035	32,432	(1,344)	0	2,054	(3,398)	0	29,035	0	744	744	434	X X X	2FE
8799999 Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred					X X X	29,779	X X X	29,035	32,432	(1,344)	0	2,054	(3,398)	0	29,035	0	744	744	434	X X X	X X X
8999997 Subtotal - Preferred Stocks - Part 4					X X X	17,954,490	X X X	18,081,061	5,903,198	(170,400)	(31,187)	6,17,632	(819,220)	32,338	18,001,476	0	(79,324)	(79,324)	234,532	X X X	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8999999 Subtotal - Preferred Stocks					X X X	17,954,490	X X X	18,081,061	5,903,198	(170,400)	(31,187)	6,17,632	(819,220)	32,338	18,001,476	0	(79,324)	(79,324)	234,532	X X X	X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																					
00287Y109	ABBVIE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	400.906	35,117	X X X	38,139	80	(1)	0	0	(1)	0	38,139	0	(3,022)	(3,022)	474	X X X	
011659109	ALASKA AIR GROUP ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	291.000	10,911	X X X	18,817	0	0	0	0	0	0	18,817	0	(7,906)	(7,906)	109	X X X	
015351109	ALEXION PHARMACEUTICALS ORD		08/03/2020	GOLDMAN	292.000	30,404	X X X	32,023	13,519	3	0	3	0	32,023	0	(1,619)	(1,619)	0	X X X		
018581108	ALLIANCE DATA SYSTEMS ORD		08/03/2020	GOLDMAN	190.000	8,443	X X X	20,993	16,718	2,374	0	2,374	0	20,993	0	(12,551)	(12,551)	134	X X X		
02376R102	AMERICAN AIRLINES GROUP ORD		08/03/2020	GOLDMAN	1,563.000	17,212	X X X	42,471	0	0	0	0	0	42,471	0	(25,259)	(25,259)	156	X X X		
025537101	AMERICAN ELECTRIC POWER ORD		08/03/2020	GOLDMAN	284.000	24,245	X X X	29,602	0	0	0	0	0	29,602	0	(5,357)	(5,357)	398	X X X		
025816109	AMERICAN EXPRESS ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	287.000	28,421	X X X	33,548	15,561	(3,238)	0	(3,238)	0	33,548	0	(5,127)	(5,127)	301	X X X		
026874784	AMERICAN INTERNATIONAL GROUP ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	2,940.000	81,444	X X X	128,856	150,910	(22,054)	0	(22,054)	0	128,856	0	(47,413)	(47,413)	2,822	X X X		
03076C106	AMERIPRISE FINANCE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	148.000	22,394	X X X	24,786	0	0	0	0	0	24,786	0	(2,392)	(2,392)	451	X X X		
037411105	APACHE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,567.000	15,946	X X X	41,038	17,785	(790)	0	(790)	0	41,038	0	(25,093)	(25,093)	252	X X X		
037833100	APPLE ORD		08/31/2020		0.000	0	X X X	0	(9,040,827)	9,040,827	0	0	9,040,827	0	0	0	0	0	0	X X X	
038222105	APPLIED MATERIAL ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	774.000	46,158	X X X	46,361	0	0	0	0	0	46,361	0	(203)	(203)	278	X X X		
03965L100	ARCONIC ORD		04/01/2020	Unknown	1,803.000	33,763	X X X	33,763	55,478	(21,716)	0	(21,716)	0	33,763	0	0	0	0	36	X X X	
03966V107	ARCONIC ORD		08/03/2020	GOLDMAN	450.750	7,592	X X X	7,884	0	0	0	0	0	7,884	0	(292)	(292)	0	X X X		
053015103	AUTOMATIC DATA PROCESSING ORD		08/03/2020	GOLDMAN	228.000	30,661	X X X	38,675	38,874	(199)	0	(199)	0	38,675	0	(8,015)	(8,015)	415	X X X		
084423102	WR BERKLEY ORD		08/03/2020	GOLDMAN	665.000	41,470	X X X	49,478	0	0	0	0	0	49,478	0	(8,008)	(8,008)	153	X X X		
084670702	BERKSHIRE HATHWAY CL B ORD		08/03/2020	GOLDMAN	441.000	88,309	X X X	98,574	2,039	(9)	0	(9)	0	98,574	0	(10,264)	(10,264)	0	X X X		
09062X103	BIOGEN ORD		08/03/2020	GOLDMAN	125.000	34,816	X X X	35,714	0	0	0	0	0	35,714	0	(899)	(899)	0	X X X		
093671105	H&R BLOCK ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,098.000	17,507	X X X	22,143	17,727	(1,412)	0	(1,412)	0	22,143	0	(4,636)	(4,636)	678	X X X		
097023105	BOEING ORD		08/03/2020	GOLDMAN	286.000	46,089	X X X	90,380	0	0	0	0	0	90,380	0	(44,290)	(44,290)	588	X X X		
101121101	BOSTON PROPERTIES REIT ORD		08/03/2020	GOLDMAN	474.000	40,908	X X X	59,294	65,346	(6,052)	0	(6,052)	0	59,294	0	(18,386)	(18,386)	1,394	X X X		
12503M108	CBOE GLOBAL MARKETS ORD		08/03/2020	GOLDMAN	228.000	19,761	X X X	22,467	15,960	(2,495)	0	(2,495)	0	22,467	0	(2,705)	(2,705)	96	X X X		
12514G108	CDW ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	599.000	69,459	X X X	79,609	0	0	0	0	0	79,609	0	(10,150)	(10,150)	683	X X X		
125523100	CIGNA ORD		08/03/2020	GOLDMAN	235.000	40,562	X X X	45,069	0	0	0	0	0	45,069	0	(4,507)	(4,507)	9	X X X		
12572Q105	CME GROUP CL A ORD		08/03/2020	GOLDMAN	212.000	34,875	X X X	45,491	0	0	0	0	0	45,491	0	(10,616)	(10,616)	360	X X X		
143658300	CARNIVAL ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,836.000	28,015	X X X	89,439	86,970	(2,876)	0	(2,876)	0	89,439	0	(61,425)	(61,425)	918	X X X		
15135B101	CENTENE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	661.160	36,916	X X X	44,827	10	(5)	0	(5)	0	44,827	0	(7,912)	(7,912)	0	X X X		
15189T107	CENTERPOINT ENERGY ORD		08/03/2020	GOLDMAN	777.000	15,055	X X X	21,157	21,189	(32)	0	(32)	0	21,157	0	(6,102)	(6,102)	342	X X X		
171798101	CIMAREX ENERGY ORD		08/03/2020	GOLDMAN	369.000	9,026	X X X	17,015	19,369	(2,354)	0	(2,354)	0	17,015	0	(7,989)	(7,989)	155	X X X		
222070203	COTY CL A ORD		08/03/2020	GOLDMAN	1,440.000	5,206	X X X	12,288	16,200	(3,912)	0	(3,912)	0	12,288	0	(7,082)	(7,082)	180	X X X		
233331107	DTE ENERGY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	252.000	29,066	X X X	33,716	0	0	0	0	0	33,716	0	(4,650)	(4,650)	510	X X X		
23355L106	DXC TECHNOLOGY ORD		09/28/2020	Various	1,103.000	18,971	X X X	36,235	6,014	(128)	0	(128)	0	36,235	0	(17,264)	(17,264)	465	X X X		
237194105	DARDEN RESTAURANTS ORD		08/03/2020	GOLDMAN	194.000	14,633	X X X	22,297	0	0	0	0	0	22,297	0	(7,664)	(7,664)	0	X X X		
247361702	DELTA AIR LINES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	774.000	24,283	X X X	36,109	45,264	(9,154)	0	(9,154)	0	36,109	0	(11,826)	(11,826)	312	X X X		

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## SCHEDULE D - PART 4

### Show All Long-Term Bonds and Stocks 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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
25179M103	DEVON ENERGY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,496,000	14,665	X X X	35,557	38,851	(3,294)	0	0	(3,294)	0	35,557	0	(20,892)	(20,892)	464	X X X	
25278X109 25470F104	DIAMONDBACK ENERGY ORD DISCOVERY SRS A ORD		08/03/2020 09/28/2020	GOLDMAN PERSHING DIV OF DLJ SEC LNDING	634,000 716,000	25,269 15,794	X X X X X X	58,187 20,620	58,873 21,969	(687) (2,324)	0 0	0 0	(687) (2,324)	0 0	58,187 20,620	0 0	(32,918) (4,827)	(32,918) (4,827)	476 0	X X X X X X	
26441C204	DUKE ENERGY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	802,000	67,331	X X X	72,788	73,150	(363)	0	0	(363)	0	72,788	0	(5,457)	(5,457)	2,290	X X X	
26875P101	EOG RESOURCES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	2,196,000	82,661	X X X	180,190	183,937	(3,747)	0	0	(3,747)	0	180,190	0	(97,528)	(97,528)	2,278	X X X	
281020107 28176E108 29476L107	EDISON INTERNATIONAL ORD EDWARDS LIFESCIENCES ORD EQUITY RESIDENTIAL REIT ORD		08/03/2020 06/01/2020 09/28/2020	GOLDMAN PERSHING DIV OF DLJ SEC LNDING	250,000 0.000	13,410 0	X X X X X X	19,418 0	0 (232,692)	0 232,692	0 0	0 0	0 232,692	0 0	19,418 0	0 0	(6,008) 0	(6,008) 0	319 0	X X X X X X	
30161N101	EXELON ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,197,000	43,047	X X X	54,235	54,571	(337)	0	0	(337)	0	54,235	0	(11,187)	(11,187)	1,374	X X X	
30231G102 302445101	EXXON MOBIL ORD FLIR SYSTEMS ORD		09/28/2020 09/28/2020	Various PERSHING DIV OF DLJ SEC LNDING	7,122,000 239,000	273,694 8,612	X X X X X X	502,884 12,413	496,973 12,445	5,911 (32)	0 0	0 0	5,911 (32)	0 0	502,884 12,413	0 0	(229,190) (3,801)	(229,190) (3,801)	15,858 122	X X X X X X	
313747206	FEDERAL REIT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	300,000	22,551	X X X	36,109	38,619	(2,510)	0	0	(2,510)	0	36,109	0	(13,558)	(13,558)	945	X X X	
316773100	FIFTH THIRD BANCORP ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	850,000	18,085	X X X	24,644	0	0	0	0	0	0	24,644	0	(6,559)	(6,559)	459	X X X	
337932107 339041105 34354P105 345370860	FIRSTENERGY ORD FLEETCOR TECHNOLOGIES ORD FLOWSERVE ORD FORD MOTOR ORD		08/03/2020 09/28/2020 08/03/2020 09/28/2020	GOLDMAN Various GOLDMAN PERSHING DIV OF DLJ SEC LNDING	1,130,000 205,000 453,000	32,653 52,221 12,855	X X X X X X X X X	45,749 65,414 20,787	0 0 22,546	0 0 (1,759)	0 0 0	0 0 0	0 0 (1,759)	0 0 0	45,749 65,414 20,787	0 0 0	(13,096) (13,193) (7,932)	(13,096) (13,193) (7,932)	227 0 267	X X X X X X X X X	
35137L105 369604103 37045V100	FOX CL A ORD GENERAL ELECTRIC ORD GENERAL MOTORS ORD		08/03/2020 08/03/2020 09/28/2020	GOLDMAN Various PERSHING DIV OF DLJ SEC LNDING	9,305,000 1,049,000 10,586,000	62,401 27,420 64,669	X X X X X X X X X	82,613 39,445 129,917	17,875 0 0	(1,653) 0 0	0 0 0	0 0 0	(1,653) 0 0	82,613 39,445 129,917	0 0 0	(20,213) (12,025) (65,247)	(20,213) (12,025) (65,247)	288 241 265	X X X X X X X X X		
375558103	GILEAD SCIENCES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,619,000	47,649	X X X	52,915	44,945	(5,219)	0	0	(5,219)	0	52,915	0	(5,266)	(5,266)	615	X X X	
40412C101	HCA HEALTHCARE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	995,000	62,510	X X X	75,509	0	0	0	0	0	75,509	0	(13,000)	(13,000)	901	X X X		
406216101	HALLIBURTON ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	185,000	22,478	X X X	26,235	0	0	0	0	0	26,235	0	(3,757)	(3,757)	80	X X X		
412822108 416515104	HARLEY DAVIDSON ORD HARTFORD FINANCIAL SERVICES GRUP ORD		08/03/2020 09/28/2020	GOLDMAN PERSHING DIV OF DLJ SEC LNDING	747,000 918,000	19,640 34,055	X X X X X X	26,601 40,657	24,769 47,097	286 (12,547)	0 0	0 0	286 (12,547)	0 0	26,601 40,657	0 0	(6,961) (6,602)	(6,961) (6,602)	268 736	X X X X X X	
418056107 423452101 43300A203 436106108	HASBRO ORD HELMERICH AND PAYNE ORD HILTON WORLDWIDE HOLDINGS ORD HOLLYFRONTIER ORD		08/03/2020 08/03/2020 08/03/2020 09/28/2020	GOLDMAN GOLDMAN GOLDMAN PERSHING DIV OF DLJ SEC LNDING	259,000 497,000 265,000	19,200 8,944 19,957	X X X X X X X X X	27,191 22,186 28,584	23,129 21,080 0	(9) (238) 0	0 0 0	0 0 0	(9) (238) 0	27,191 22,186 28,584	0 0 0	(7,991) (13,243) (8,626)	(7,991) (13,243) (8,626)	501 706 40	X X X X X X X X X		
44107P104	HOST HOTELS & RESORTS REIT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	662,000	13,691	X X X	29,522	33,570	(4,048)	0	0	(4,048)	0	29,522	0	(15,832)	(15,832)	695	X X X	
446150104	HUNTINGTON BANCSHARES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	3,102,000	34,048	X X X	53,595	57,542	(3,947)	0	0	(3,947)	0	53,595	0	(19,547)	(19,547)	1,396	X X X	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,853,000	16,884	X X X	24,223	27,943	(3,720)	0	0	(3,720)	0	24,223	0	(7,339)	(7,339)	834	X X X	
452327109	ILLUMINA ORD		08/03/2020 09/28/2020	GOLDMAN PERSHING DIV OF DLJ SEC LNDING	188,000 138,000	32,775 41,857	X X X X X X	49,136 47,488	0 8,294	0 (24)	0 0	0 0	0 (24)	0 0	49,136 47,488	0 0	(16,361) (5,631)	(16,361) (5,631)	387 0	X X X X X X	
45337C102 45687V106 458140100 459200101	INCYTE ORD INGERSOLL RAND ORD INTEL ORD INTERNATIONAL BUSINESS MACHINES ORD		08/03/2020 03/02/2020 08/03/2020 09/28/2020	GOLDMAN Not Available GOLDMAN PERSHING DIV OF DLJ SEC LNDING	219,000 0.403 2,439,000	22,030 9 118,088	X X X X X X X X X	22,534 6 157,151	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	22,534 6 157,151	0 0 0	(503) 3 (39,063)	(503) 3 (39,063)	0 0 1,610	X X X X X X X X X	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,732,000	211,558	X X X	253,361	0	0	0	0	0	253,361	0	(41,804)	(41,804)	8,452	X X X		
46625H100	JPMORGAN CHASE ORD		12/31/2019 09/28/2020	ITG INC PERSHING DIV OF DLJ SEC LNDING	0.000	0	X X X	0	0	0	0	0	0	0	0	0	0	0	85	X X X	
49446R109 500255104	KIMCO REALTY REIT ORD KOHL'S ORD		08/03/2020 08/03/2020	GOLDMAN GOLDMAN	1,472,000 1,934,000 718,000	141,922 21,371 13,947	X X X X X X X X X	194,526 30,675 29,568	13,382 35,683 31,487	(2,390) (9,058) (6,209)	0 0 0	0 0 0	(2,390) (9,058) (6,209)	0 0 0	194,526 30,675 29,568	0 0 0	(52,604) (9,304) (15,621)	(52,604) (9,304) (15,621)	2,736 1,024 505	X X X X X X X X X	

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## SCHEDULE D - PART 4

### Show All Long-Term Bonds and Stocks 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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
502431109	L3HARRIS TECHNOLOGIES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	210.000	37,879	XXX	46,390	0	0	0	0	0	0	46,390	0	(8,510)	(8,510)	536	XXX	
517834107	LAS VEGAS SANDS ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,548.000	74,075	XXX	102,342	99,694	(4,275)	0	0	(4,275)	0	102,342	0	(28,267)	(28,267)	1,223	XXX	
532457108	ELI LILLY ORD		08/03/2020	GOLDMAN	468.000	71,776	XXX	73,490	0	0	0	0	0	0	73,490	0	(1,714)	(1,714)	0	XXX	
534187109	LINCOLN NATIONAL ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	728.000	23,454	XXX	32,197	42,959	(10,762)	0	0	(10,762)	0	32,197	0	(8,743)	(8,743)	874	XXX	
539830109	LOCKHEED MARTIN ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	166.000	65,387	XXX	68,444	0	0	0	0	0	0	68,444	0	(3,057)	(3,057)	965	XXX	
55261F104	M&T BANK ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	312.000	29,470	XXX	37,488	52,962	(15,474)	0	0	(15,474)	0	37,488	0	(8,018)	(8,018)	1,030	XXX	
55616P104	MACYS ORD		08/03/2020	Various	1,415.000	8,442	XXX	23,309	0	0	0	0	0	0	23,309	0	(14,867)	(14,867)	1,026	XXX	
565849106	MARATHON OIL ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	3,074.000	13,176	XXX	37,516	41,745	(4,229)	0	0	(4,229)	0	37,516	0	(24,341)	(24,341)	154	XXX	
56585A102	MARATHON PETROLEUM ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	775.000	23,221	XXX	40,872	36,933	(4,497)	0	0	(4,497)	0	40,872	0	(17,651)	(17,651)	1,349	XXX	
58933Y105	MERCK & CO ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	929.000	77,261	XXX	81,150	0	0	0	0	0	0	81,150	0	(3,890)	(3,890)	1,133	XXX	
608190104	MOHAWK INDUSTRIES ORD		08/03/2020	GOLDMAN	182.000	14,462	XXX	20,594	22,094	(3,281)	0	0	(3,281)	0	20,594	0	(6,132)	(6,132)	0	XXX	
617446448	MORGAN STANLEY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	695.000	33,886	XXX	35,792	0	0	0	0	0	0	35,792	0	(1,907)	(1,907)	309	XXX	
637071101	NATIONAL OILWELL VARCO ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,605.000	15,777	XXX	34,985	40,205	(5,220)	0	0	(5,220)	0	34,985	0	(19,209)	(19,209)	80	XXX	
655044105	NOBLE ENERGY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	2,017.000	17,622	XXX	41,919	50,102	(8,184)	0	0	(8,184)	0	41,919	0	(24,297)	(24,297)	323	XXX	
655664100	NORDSTROM ORD		08/03/2020	GOLDMAN	490.000	6,816	XXX	15,522	18,132	(4,374)	0	0	(4,374)	0	15,522	0	(8,707)	(8,707)	181	XXX	
674599105	OCCIDENTAL PETROLEUM ORD		08/03/2020	GOLDMAN	4,092.000	62,163	XXX	169,407	157,257	1,084	0	0	1,084	0	169,407	0	(107,244)	(107,244)	6,235	XXX	
674599162	OCCIDENTAL PETROLEUM CORPORATION		09/17/2020	GOLDMAN	613.000	1,838	XXX	2,981	0	0	0	0	0	0	2,981	0	(1,143)	(1,143)	0	XXX	
679580100	OLD DOMINION FREIGHT LINE ORD		03/25/2020	Not Available	0.500	62	XXX	66	0	0	0	0	0	0	66	0	(4)	(4)	0	XXX	
681919106	OMNICOM GROUP ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	846.000	42,199	XXX	59,279	68,543	(9,264)	0	0	(9,264)	0	59,279	0	(17,080)	(17,080)	1,650	XXX	
682680103	ONEOK ORD		08/03/2020	GOLDMAN	919.000	25,823	XXX	59,551	58,039	(9,805)	0	0	(9,805)	0	59,551	0	(33,728)	(33,728)	2,436	XXX	
68902V107	OTIS WORLDWIDE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	466.500	29,199	XXX	33,035	0	0	0	0	0	0	33,035	0	(3,836)	(3,836)	186	XXX	
70432V102	PAYCOM SOFTWARE ORD		08/03/2020	GOLDMAN	107.000	30,786	XXX	34,613	0	0	0	0	0	0	34,613	0	(3,826)	(3,826)	0	XXX	
712704105	PEOPLES UNITED FINANCIAL ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	2,034.000	20,756	XXX	30,064	26,381	(3,692)	0	0	(3,692)	0	30,064	0	(9,309)	(9,309)	1,009	XXX	
718546104	PHILLIPS 66 ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	896.000	48,526	XXX	77,543	61,387	(14,543)	0	0	(14,543)	0	77,543	0	(29,017)	(29,017)	2,419	XXX	
723787107	PIONEER NATURAL RESOURCE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	269.000	23,684	XXX	36,823	40,719	(3,896)	0	0	(3,896)	0	36,823	0	(13,139)	(13,139)	414	XXX	
74340W103	PROLOGIS REIT		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	640.000	63,808	XXX	66,895	0	0	0	0	0	0	66,895	0	(3,087)	(3,087)	371	XXX	
755111507	RAYTHEON ORD		04/03/2020	Unknown	1,159.000	160,264	XXX	160,264	201,062	(94,205)	0	0	(94,205)	0	160,264	0	0	0	862	XXX	
75513E101	RAYTHEON TECHNOLOGIES ORD		08/03/2020	GOLDMAN	1,056.033	60,305	XXX	95,673	0	0	0	0	0	0	95,673	0	(35,368)	(35,368)	502	XXX	
758849103	REGENCY CENTERS REIT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	767.000	29,714	XXX	47,586	0	0	0	0	0	0	47,586	0	(17,872)	(17,872)	1,369	XXX	
75886F107	REGENERON PHARMACEUTICALS ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	93.000	52,490	XXX	55,764	0	0	0	0	0	0	55,764	0	(3,274)	(3,274)	0	XXX	
778296103	ROSS STORES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	234.000	21,490	XXX	26,639	0	0	0	0	0	0	26,639	0	(5,149)	(5,149)	67	XXX	
78440X101	SL GREEN RLTY REIT ORD		08/03/2020	GOLDMAN	308.000	14,059	XXX	26,590	28,299	(1,709)	0	0	(1,709)	0	26,590	0	(12,532)	(12,532)	727	XXX	
806857108	SCHLUMBERGER ORD		09/28/2020	Various	6,343.000	111,418	XXX	216,172	154,046	(21,924)	0	0	(21,924)	0	216,172	0	(104,753)	(104,753)	6,903	XXX	
808513105	CHARLES SCHWAB ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,359.000	49,191	XXX	55,694	64,634	(8,940)	0	0	(8,940)	0	55,694	0	(6,503)	(6,503)	734	XXX	
816851109	SEMPRA ENERGY ORD		08/03/2020	GOLDMAN	159.000	19,706	XXX	25,611	0	0	0	0	0	0	25,611	0	(5,904)	(5,904)	332	XXX	
828806109	SIMON PROP GRP REIT ORD		08/03/2020	GOLDMAN	963.000	58,986	XXX	132,436	31,431	1,130	0	0	1,130	0	132,436	0	(73,450)	(73,450)	3,274	XXX	
833034101	SNAP ON ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	234.000	34,029	XXX	39,600	39,640	(40)	0	0	(40)	0	39,600	0	(5,571)	(5,571)	758	XXX	
842587107	SOUTHERN ORD		08/03/2020	GOLDMAN	474.000	25,620	XXX	33,518	0	0	0	0	0	0	33,518	0	(7,898)	(7,898)	597	XXX	
844741108	SOUTHWEST AIRLINES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	568.000	21,849	XXX	29,061	30,661	(1,600)	0	0	(1,600)	0	29,061	0	(7,212)	(7,212)	204	XXX	

QE05.17





## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
9899999	Subtotal - Preferred and Common Stocks				X X X	47,445,106	X X X	50,105,496	32,661,083	6,461,629	(31,187)	6,176,309	254,134	32,338	50,025,910	0	(2,613,143)	(2,613,143)	457,187	X X X	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	266,803,659	X X X	267,572,838	176,213,496	6,467,328	(291,109)	8,111,832	(1,935,613)	32,338	266,632,194	0	126,396	126,396	3,266,695	X X X	X X X

# 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
1759999999 Totals .....										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

QE06

(a)

1	2
Code	Description of Hedged Risk(s)
<div style="border: 1px solid black; padding: 10px; display: inline-block; font-size: 2em; font-weight: bold;">NONE</div>	
.....	.....

(b)

1	2
Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	
.....	.....

## SCHEDULE DB - PART B - SECTION 1

### Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point												
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item																	
1759999999 Totals (Sum of Lines 1689999999, 1699999999, 1709999999, 1719999999, 1729999999, 1739999999 and 1749999999)													0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

1 Broker Name	2 Beginning Cash Balance	3 Cumulative Cash Change	4 Ending Cash Balance
9999999999 Total - Net Cash Deposits			0

QE07

(a)	
1 Code	
	NONE

(b)	
1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

## SCHEDULE DB - PART D - SECTION 1

### Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				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		
<b>NONE</b>											
0999999999 Gross Total .....				0	0	0	0	0	0	0	0
1. Offset per SSAP No. 64 .....					0	0					
2. Net after right of offset per SSAP No. 64 .....					0	0					

## 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)
<b>NONE</b>								
019999999 Total .....				0	0	0	X X X	X X X

## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

**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)
<b>NONE</b>								
029999999 Total .....				0	0	X X X	X X X	X X X

QE09

## 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)
<b>NONE</b>																		
0199999999 Totals .....		0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0

QE10

## 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 Dates
NONE						
9999999 Grand Totals .....				0	0	... X X X ...

General Interrogatories:

1. Total activity for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation: NAIC 1 \$.....0, 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 Dates
<b>NONE</b>						
9999999 Grand Totals .....				0	0	... X X X ...

General Interrogatories:

1. Total activity for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**SCHEDULE E - PART 1 - CASH****Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
<b>open depositories</b>									
First Tennessee Bank - Coverkids .....	Chattanooga, TN .....		0.000	0	0	9,235,819	11,308,672	6,356,647	X X X
First Tennessee Bank - DSNP .....	Chattanooga, TN .....		0.000	0	0	(290,205)	(337,894)	(235,929)	X X X
First Tennessee Bank - TennCare Select .....	Chattanooga, TN .....		0.000	0	0	12,208,210	12,263,942	5,595,470	X X X
First Tennessee Bank - VSHP .....	Chattanooga, TN .....		0.000	0	0	(1,538,957)	(2,771,690)	(1,347,164)	X X X
0199998 Deposits in .....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories .....		X X X	X X X	0	0	261	20	44,364	X X X
0199999 Totals - Open Depositories .....		X X X	X X X	0	0	19,615,128	20,463,050	10,413,388	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories .....		X X X	X X X	0	0	0	0	0	X X X
0299999 Totals - Suspended Depositories .....		X X X	X X X	0	0	0	0	0	X X X
0399999 Total Cash On Deposit .....		X X X	X X X	0	0	19,615,128	20,463,050	10,413,388	X X X
0499999 Cash in Company's Office .....		X X X	X X X	X X X	X X X	0	0	0	X X X
0599999 Total Cash .....		X X X	X X X	0	0	19,615,128	20,463,050	10,413,388	X X X

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year	
<b>Bonds - U.S. Governments - Issuer Obligations</b>									
	UNITED STATES TREASURY .....		09/29/2020 .....	0.000 .....	12/10/2020 .....	379,939 .....	0 .....	1 .....	
	UNITED STATES TREASURY .....		09/08/2020 .....	0.000 .....	11/03/2020 .....	4,699,548 .....	0 .....	302 .....	
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations .....						5,079,486 .....	0 .....	302 .....
0599999	Subtotal - Bonds - U.S. Governments .....						5,079,486 .....	0 .....	302 .....
<b>Bonds - U.S. Special Revenue, Special Assessment - Issuer Obligations</b>									
	FEDERAL HOME LOAN BANKS .....		09/24/2020 .....	0.000 .....	11/20/2020 .....	699,917 .....	0 .....	10 .....	
2599999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment - Issuer Obligations .....						699,917 .....	0 .....	10 .....
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment .....						699,917 .....	0 .....	10 .....
7699999	Subtotal - Bonds - Issuer Obligations .....						5,779,404 .....	0 .....	312 .....
8399999	Subtotal - Bonds .....						5,779,404 .....	0 .....	312 .....
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>									
31846V450	FIRST AMER:US TRS MM Z .....		09/15/2020 .....	0.010 .....	X X X .....	0 .....	0 .....	0 .....	
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO .....						0 .....	0 .....	0 .....
<b>All Other Money Market Mutual Funds</b>									
26188J206	DREYFUS CASH MGT INST .....		09/30/2020 .....	0.130 .....	X X X .....	110,964,598 .....	22,885 .....	5,324 .....	
8699999	Subtotal - All Other Money Market Mutual Funds .....						110,964,598 .....	22,885 .....	5,324 .....
8899999	Total Cash Equivalents .....						116,744,001 .....	22,885 .....	5,636 .....

QE14



## MEDICARE PART D COVERAGE SUPPLEMENT (Net of Reinsurance)

NAIC Group Code: 3498

NAIC Company Code: 14046

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected .....	0	X X X	0	X X X	0
2. Earned Premiums .....	0	X X X	0	X X X	X X X
3. Claims Paid .....	0	X X X	0	X X X	0
4. Claims Incurred .....	0	X X X	0	X X X	X X X
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a) .....	<b>NONE</b>		0	0	0
6. Aggregate Policy Reserves - change .....			0	X X X	X X X
7. Expenses Paid .....			0	X X X	0
8. Expenses Incurred .....	0	X X X	0	X X X	X X X
9. Underwriting Gain or Loss .....	0	X X X	0	X X X	X X X
10. Cash Flow Results .....	X X X	X X X	X X X	X X X	0

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$.....0 due from CMS or \$.....0 due to CMS

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**EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID**

1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199999 Total Individuals.....	.....	.....	.....	.....	.....	.....
0299999 Total group.....	.....	.....	.....	.....	.....	.....
0399999 Premiums due and unpaid from Medicare entities.....					.....	-
<b>Medicaid Entities:</b>						
Premium Accrual.....	(39,083)	(1,858,418)	(2,364,050)	(20,434,910)	.....	(24,696,461)
ACA Fee Premium Receivable.....	46,316,372	.....	.....	.....	.....	46,316,372
State of Tennessee Premium Withhold Receivable .....	5,742,197	.....	.....	.....	.....	5,742,197
Pay for Performance Accrual	715,587				.....	715,587
0499997 Subtotal - Medicaid Entities:.....	52,735,073	(1,858,418)	(2,364,050)	(20,434,910)	-	28,077,695
0499999 Premiums due and unpaid from Medicaid entities.....	-	-	-	-	-	-
0599999 Accident and health premiums due and unpaid (Page 2, Line 15).....	52,735,073	(1,858,418)	(2,364,050)	(20,434,910)	-	28,077,695

SUPPLEMENT 1

**EXHIBIT 3 - HEALTH CARE RECEIVABLES**

SUPPLEMENT 2

1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199998 Pharmaceutical Rebate Receivables - Not Individually Listed.....	2,200,301	2,130,014	2,110,360	7,429,703	7,429,703	6,440,675
0199999 Subtotal - Pharmaceutical Rebate Receivables.....	2,200,301	2,130,014	2,110,360	7,429,703	7,429,703	6,440,675
0299998 Claim Overpayment Receivables - Not Individually Listed.....	-	-	-	9,040,274	9,040,274	-
0299999 Subtotal - Claim Overpayment Receivables.....	-	-	-	9,040,274	9,040,274	-
<b>Loans and Advances to Providers</b>						
0399998 Loans and Advances to Providers - Not Individually Listed.....	.....	.....	.....	.....	.....	-
0399999 Subtotal - Loans and Advances to Providers.....	-	-	-	-	-	-
0499998 Capitation Arrangement Receivables - Not Individually Listed.....	.....	.....	.....	.....	.....	.....
0499999 Subtotal - Capitation Arrangement Receivables.....	.....	.....	.....	.....	.....	.....
0599998 Risk Sharing Receivables - Not Individually Listed.....	.....	.....	.....	.....	.....	.....
0599999 Subtotal - Risk Sharing Receivables.....	.....	.....	.....	.....	.....	.....
<b>Other Receivables</b>						
Provider receivables.....						-
0699998 Other Receivables - Not Individually Listed.....	.....	.....	.....	.....	.....	.....
0699999 Subtotal - Other Receivables.....	-	-	-	-	-	-
0799999 Gross health care receivables.....	2,200,301	2,130,014	2,110,360	16,469,977	16,469,977	6,440,675



**EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES**

1 Name of Affiliate	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	Admitted	
						7 Current	8 Non-Current
Individually listed receivables							
<b>NONE</b>							
0199999 Total - individually listed receivables .....							
0299999 Receivables not individually listed .....							
0399999 Total gross amounts receivable .....							

SUPPLEMENT 3

**EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES**

Affiliate	2 Description	3 Amount	4	
			Current	5 Non-Current
BlueCross BlueShield of Tennessee	Administrative Expense offset and Federal Income Tax Expense	45,822,365	45,822,365	-
		-	-	-
0199999 Total - Individually listed payables	.....XXX.....	45,822,365	45,822,365	-
0299999 Payables not individually listed	.....XXX.....			
0399999 Total gross payables	.....XXX.....	45,822,365	45,822,365	-

SUPPLEMENT 4

**VSHP Sept 2020 YTD**

	<u>TennCare Select Supplement 5.1</u>	<u>BlueCare West Supplement 5.2</u>	<u>BlueCare East Supplement 5.3</u>	<u>BlueCare Middle Supplement 5.4</u>	<u>CoverKids Supplement 5.5</u>	<u>Other</u>	<u>Total</u>
<b>Revenue</b>	\$ 303,568,797	\$ 504,857,332	\$ 735,414,701	\$ 607,272,780	\$ 82,755,796	\$ 261,777,225	\$ 2,495,646,630
<b>Investment Income</b>	-	\$ 1,330,662	\$ 1,895,944	\$ 1,489,762	\$ -	\$ -	\$ 4,716,368
<b>Other Revenues</b>	-	\$ 13,195,344	\$ 21,518,569	\$ 15,452,841	\$ -	\$ 151,405	\$ 50,318,159
<b>Total Revenues</b>	<u>303,568,797</u>	<u>\$ 519,383,338</u>	<u>\$ 758,829,214</u>	<u>\$ 624,215,382</u>	<u>\$ 82,755,796</u>	<u>\$ 261,928,630</u>	<u>\$ 2,550,681,157</u>
<b>Claims Expenses</b>	260,207,882	\$ 419,044,315	\$ 609,832,895	\$ 516,541,128	\$ 67,181,405	\$ 189,018,434	\$ 2,061,826,059
<b>Administrative Expenses</b>	42,165,694	\$ 90,588,340	\$ 128,658,606	\$ 105,550,945	\$ 14,684,206	\$ 45,387,224	\$ 427,035,015
<b>Pre-Tax Gain/(Loss)</b>	<u>1,195,221</u>	<u>\$ 9,750,683</u>	<u>\$ 20,337,713</u>	<u>\$ 2,123,309</u>	<u>\$ 890,185</u>	<u>\$ 27,522,972</u>	<u>\$ 61,820,083</u>
<b>Federal Income Tax</b>	420,618	\$ 3,431,428	\$ 7,157,181	\$ 747,228	\$ 313,271	\$ 9,685,794	\$ 21,755,521
<b>Net Gain/(Loss)</b>	<u>\$ 774,603</u>	<u>\$ 6,319,255</u>	<u>\$ 13,180,532</u>	<u>\$ 1,376,081</u>	<u>\$ 576,914</u>	<u>\$ 17,837,178</u>	<u>\$ 40,064,562</u>