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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook, IL, US 60062-6127 (City or Town, State, Country and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook, IL, US 60062-6127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite G4E (Street and Number or P.O. Box), Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite G4E (Street and Number)
Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact ALMA LOPEZ (Name), 847-402-6704 (Area Code) (Telephone Number)
alop5@allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Secretary	SUSAN LeSUEUR LEES
Vice Chairman	STEVEN EMIL SHEBIK	Treasurer	MICHAEL ALDO PEDRAJA #

OTHER

BRIAN RICHARD BOHATY, Executive Vice President	ELIZABETH ANN BRADY, Executive Vice President	DOGAN CIVGIN, President, Service Businesses
JOHN EDWARD DUGENSKE, Executive Vice President	ERIC KYLE FERREN*, Controller	MARY JANE FORTIN, President, Allstate Financial
SUREN GUPTA, Executive Vice President	WILLIAM GUY HILL, Executive Vice President	JESSE EDWARD MERTEN #, Executive Vice President
JOHN FREDERICK O'DONNELL III, Executive Vice President	JULIE PARSONS, Executive Vice President	SAMUEL HENRY PILCH, Senior Group Vice President
DAVID PRENDERGAST, Executive Vice President	MARIO RIZZO, Chief Financial Officer	KENNETH EDSEL ROSEN, Executive Vice President
GLENN THOMAS SHAPIRO, President, Allstate Personal Lines	STEVEN PAUL SORENSON, Executive Vice President	

DIRECTORS OR TRUSTEES

ELIZABETH ANN BRADY	DOGAN CIVGIN	JOHN EDWARD DUGENSKE
MARY JANE FORTIN	SUREN GUPTA	SUSAN LeSUEUR LEES
JESSE EDWARD MERTEN	MARIO RIZZO	GLENN THOMAS SHAPIRO
STEVEN EMIL SHEBIK	THOMAS JOSEPH WILSON II	

State of Illinois
County of Cook 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.

THOMAS JOSEPH WILSON II Chairman of the Board	SUSAN LeSUEUR LEES Secretary	MICHAEL ALDO PEDRAJA Treasurer

Subscribed and sworn to before me this 2ND day of AUGUST 2019

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

* Person having charge of the accounts and finances of the insurer.

OFFICIAL SEAL
MIGUEL SAUCEDO
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:11/04/20

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	27,496,416,911		27,496,416,911	27,955,308,377
2.	Stocks:				
	2.1 Preferred stocks	115,435,340		115,435,340	114,726,062
	2.2 Common stocks	9,712,439,081	6,171,188	9,706,267,893	8,092,850,362
3.	Mortgage loans on real estate:				
	3.1 First liens	360,113,446		360,113,446	390,304,192
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	210,294,283		210,294,283	218,525,367
	4.2 Properties held for the production of income (less $ ..... encumbrances)	142,782,354		142,782,354	128,622,444
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (746,467,503)), cash equivalents ($ 1,152,146,312) and short-term investments ($ 612,139,710)	1,017,818,519		1,017,818,519	782,263,230
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	45,117,451		45,117,451	112,890,170
8.	Other invested assets	5,274,741,902	2,592,438	5,272,149,464	4,973,098,748
9.	Receivables for securities	90,327,909		90,327,909	8,093,548
10.	Securities lending reinvested collateral assets	71,291,686		71,291,686	26,090,555
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	44,536,778,882	8,763,626	44,528,015,256	42,802,773,055
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	280,769,407	31	280,769,376	258,630,510
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,520,853,950	48,697,903	1,472,156,047	1,374,833,468
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,601,019,250		3,601,019,250	3,565,384,027
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	50,580,864		50,580,864	47,898,496
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	308,457		308,457	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				13,224,123
18.2	Net deferred tax asset	638,207,176		638,207,176	714,243,175
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	337,305,071	271,805,807	65,499,264	65,327,951
21.	Furniture and equipment, including health care delivery assets ($ .....)	300,552,671	300,552,671		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	203,660,447		203,660,447	246,145,443
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	479,790,512	384,221,815	95,568,697	78,928,682
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	51,949,826,687	1,014,041,853	50,935,784,834	49,167,388,931
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	51,949,826,687	1,014,041,853	50,935,784,834	49,167,388,931
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	87,170,510	12,310	87,158,200	68,424,639
2502.	Prepaid assessments	131,486,916	126,355,951	5,130,965	5,704,532
2503.	Collateral	2,611,735		2,611,735	4,363,004
2598.	Summary of remaining write-ins for Line 25 from overflow page	258,521,351	257,853,554	667,797	436,507
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	479,790,512	384,221,815	95,568,697	78,928,682

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 4,722,272,452)	14,489,155,913	13,846,275,414
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,348,555	2,444,594
3.	Loss adjustment expenses	3,834,220,963	3,772,204,765
4.	Commissions payable, contingent commissions and other similar charges	209,123,591	198,122,521
5.	Other expenses (excluding taxes, licenses and fees)	1,027,775,301	1,332,373,941
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	95,571,821	133,311,403
7.1	Current federal and foreign income taxes (including $ (19,766,118) on realized capital gains (losses))	94,226,964	
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 153,245,593 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	10,792,376,441	10,650,347,185
10.	Advance premium	369,730,000	289,419,338
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	25,088,832	21,523,490
13.	Funds held by company under reinsurance treaties	52,838,120	26,143,739
14.	Amounts withheld or retained by company for account of others	42,665,392	40,992,919
15.	Remittances and items not allocated	33,766,477	16,452,694
16.	Provision for reinsurance (including $ certified)	22,388,549	28,555,233
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	247,566,420	279,584,251
20.	Derivatives	21,541,046	48,064,072
21.	Payable for securities	645,695,021	243,837,769
22.	Payable for securities lending	1,208,821,161	920,399,771
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	483,545,833	453,238,283
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	33,697,446,400	32,303,291,383
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	33,697,446,400	32,303,291,383
29.	Aggregate write-ins for special surplus funds	26,025,177	28,071,370
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,301,977,518	3,301,977,518
35.	Unassigned funds (surplus)	13,906,453,739	13,530,166,660
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	17,238,338,434	16,864,097,548
38.	Totals (Page 2, Line 28, Col. 3)	50,935,784,834	49,167,388,931
	DETAILS OF WRITE-INS		
2501.	Accounts payable	325,582,165	305,242,750
2502.	Reserve for uncashed checks	109,816,264	106,854,948
2503.	Derivative cash	24,606,301	13,524,926
2598.	Summary of remaining write-ins for Line 25 from overflow page	23,541,103	27,615,659
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	483,545,833	453,238,283
2901.	Deferred gain on sale/leaseback	22,707,897	24,669,502
2902.	SCOR retroactive reinsurance account	3,317,280	3,401,868
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	26,025,177	28,071,370
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,911,161,003)	2,979,570,712	2,978,073,280	5,946,233,238
	1.2 Assumed (written $ 13,304,892,650)	13,099,757,396	12,171,825,941	24,844,847,862
	1.3 Ceded (written $ 221,688,464)	226,984,488	184,088,243	404,722,807
	1.4 Net (written $ 15,994,365,189)	15,852,343,620	14,965,810,978	30,386,358,293
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 9,611,773,265):			
	2.1 Direct	1,373,309,418	1,529,662,115	4,146,904,103
	2.2 Assumed	8,152,472,407	6,916,276,162	14,081,889,408
	2.3 Ceded	(20,838,818)	75,664,635	750,876,777
	2.4 Net	9,546,620,643	8,370,273,642	17,477,916,734
3.	Loss adjustment expenses incurred	1,635,034,254	1,552,993,166	3,251,092,883
4.	Other underwriting expenses incurred	3,934,628,923	3,970,185,094	8,066,471,962
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	15,116,283,820	13,893,451,902	28,795,481,578
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	736,059,800	1,072,359,076	1,590,876,715
	INVESTMENT INCOME			
9.	Net investment income earned	808,741,522	520,134,182	1,793,647,295
10.	Net realized capital gains (losses) less capital gains tax of $ 47,771,436	70,940,087	(87,328,626)	(274,932,915)
11.	Net investment gain (loss) (Lines 9 + 10)	879,681,609	432,805,556	1,518,714,380
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 50,634,770)	(50,634,770)	(48,212,788)	(105,693,811)
13.	Finance and service charges not included in premiums	128,484,010	125,322,794	237,325,080
14.	Aggregate write-ins for miscellaneous income	(455,287)	402,233	1,187,246
15.	Total other income (Lines 12 through 14)	77,393,953	77,512,239	132,818,515
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,693,135,362	1,582,676,871	3,242,409,609
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,693,135,362	1,582,676,871	3,242,409,609
19.	Federal and foreign income taxes incurred	242,201,601	319,650,753	509,770,125
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,450,933,761	1,263,026,118	2,732,639,484
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	16,864,097,548	17,454,431,217	17,454,431,217
22.	Net income (from Line 20)	1,450,933,761	1,263,026,118	2,732,639,484
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 120,158,412	953,580,752	322,047,106	(388,611,759)
25.	Change in net unrealized foreign exchange capital gain (loss)	1,313,180	8,585,712	(561,410)
26.	Change in net deferred income tax	44,122,413	19,468,037	17,810,170
27.	Change in nonadmitted assets	(202,000,904)	(27,159,436)	19,250,165
28.	Change in provision for reinsurance	6,166,684	(8,794,095)	1,479,862
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			(21,300)
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			(96,148,599)
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,878,411,000)	(2,019,994,000)	(2,873,994,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(1,464,000)	(981,500)	(2,176,282)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	374,240,886	(443,802,058)	(590,333,669)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	17,238,338,434	17,010,629,159	16,864,097,548
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Allocated share of gain (loss) on sale of fixed assets	(373,887)	828,768	2,397,984
1402.	Fines and penalties	(159,909)	(156,916)	(330,683)
1403.	Retroactive reinsurance gain	(49,997)	(269,619)	(880,055)
1498.	Summary of remaining write-ins for Line 14 from overflow page	128,506		
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(455,287)	402,233	1,187,246
3701.	Transition obligation for postretirement benefits	(1,464,000)	(981,500)	(3,143,999)
3702.	Prior period correction - goodwill			967,717
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(1,464,000)	(981,500)	(2,176,282)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	15,945,539,078	15,123,784,432	30,672,210,112
2.	Net investment income	853,136,014	592,142,920	1,825,101,949
3.	Miscellaneous income	77,393,953	77,512,239	132,818,515
4.	Total (Lines 1 to 3)	16,876,069,046	15,793,439,591	32,630,130,575
5.	Benefit and loss related payments	8,906,422,512	8,075,635,929	17,029,710,527
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	5,823,079,950	5,690,169,574	11,152,086,028
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 47,771,436 tax on capital gains (losses)	182,521,950	506,607,761	726,634,025
10.	Total (Lines 5 through 9)	14,912,024,412	14,272,413,264	28,908,430,580
11.	Net cash from operations (Line 4 minus Line 10)	1,964,044,633	1,521,026,327	3,721,699,996
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	14,677,975,103	15,173,283,191	24,197,672,085
	12.2 Stocks	1,116,983,473	1,742,939,166	3,986,479,238
	12.3 Mortgage loans	55,905,791	2,930,465	88,952,550
	12.4 Real estate		1,783,646	14,150,259
	12.5 Other invested assets	340,569,844	188,244,528	573,509,129
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(280,570)	(56,134)	(229,701)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,191,153,641	17,109,124,862	28,860,533,561
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	14,085,345,008	14,590,666,665	25,626,147,135
	13.2 Stocks	1,790,820,184	1,937,648,190	3,332,607,398
	13.3 Mortgage loans	25,678,146	28,597,085	84,875,466
	13.4 Real estate	20,237,391	3,048,378	43,653,578
	13.5 Other invested assets	536,655,621	646,150,295	1,140,617,928
	13.6 Miscellaneous applications	74,102,163	5,007,879	78,275,919
	13.7 Total investments acquired (Lines 13.1 to 13.6)	16,532,838,514	17,211,118,494	30,306,177,424
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(341,684,873)	(101,993,632)	(1,445,643,862)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			(227,233)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	1,514,696,909	1,181,866,901	2,035,866,901
	16.6 Other cash provided (applied)	127,892,437	616,667,943	459,288,111
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,386,804,472)	(565,198,958)	(1,576,806,023)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	235,555,289	853,833,737	699,250,111
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	782,263,230	83,013,119	83,013,119
	19.2 End of period (Line 18 plus Line 19.1)	1,017,818,519	936,846,856	782,263,230

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

20.0001. Portfolio investments exchanged	371,720,995	733,573,950	1,099,784,251
20.0002. Change in payable for securities acquired	369,981,179	289,514,896	25,482,390
20.0003. Dividends/Asset Transfer	363,714,091		838,127,099
20.0004. Change in receivable from securities sold	89,139,388	149,099,781	8,377,828
20.0005. Change in commitment on low income housing investments	62,072,158	47,500,001	156,588,735
20.0006. Income from other invested assets	20,686,563		116,473,108
20.0007. Donations	17,000,220	10,999,544	33,998,759
20.0008. Reinvestment of non-cash distributions from other invested assets	14,701,819	24,789,598	51,174,040
20.0009. Bonds transferred to limited partnerships as contribution	4,799,736	1,588,470	1,588,470
20.0010. Stock dividends received	3,606,424	3,902,868	7,247,262

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

20.0011. Dividends to parent in the form of non-cash invested assets		838,127,099	
20.0012. Non cash dividend received on Schedule BA assets		5,273,630	
20.0013. Stock buyback			95,942,666
20.0014. Prior period correction - goodwill			967,717

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2018 Annual Statement notes: 1(B), 2-4, 5(A-C, J, K, O-R), 6, 7, 8 (A-G), 9(B, D-I), 10(D-K, N, O), 11(A), 12(B-I), 13(1-3, 5- 9, 11-13), 14(A-F), 15, 16(Derivative financial instruments 1-3 and Off-balance-sheet financial instruments), 17(A), 18, 19, 21(A, B, D-G), 23, 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company (the "Company" or "Allstate") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2019 and 2018.

(in millions)		SSAP #	F/S Page #	F/S Line #	June 30, 2019	December 31, 2018
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 1,451	$ 2,733
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 1,451	$ 2,733
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 17,238	$ 16,864
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 17,238	$ 16,864

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is recalculated on a prospective basis.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of June 30, 2019 or December 31, 2018.

5. Investments

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

NOTES TO FINANCIAL STATEMENTS

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI") adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

(in millions)	2019			2018		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	98	2	96
c. Present value of cash flows expected to be collected is less than the amortized cost basis	25	1	31	10	-	10
d. Total 1st Quarter	$ 25	$ 1	$ 31	$ 108	$ 2	$ 106
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	12	1	11	112	1	111
g. Present value of cash flows expected to be collected is less than the amortized cost basis	3	1	2	15	-	17
h. Total 2nd Quarter	$ 15	$ 2	$ 13	$ 127	$ 1	$ 128
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				21	-	21
k. Present value of cash flows expected to be collected is less than the amortized cost basis				4	-	4
l. Total 3rd Quarter				$ 25	$ -	$ 25
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				56	-	56
o. Present value of cash flows expected to be collected is less than the amortized cost basis				11	3	9
p. Total 4th Quarter				$ 67	$ 3	$ 65
q. Annual Aggregate Total		$ 3			$ 6	

NOTES TO FINANCIAL STATEMENTS

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. This includes any such impaired LBASS where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis. For these impaired LBASS the amortized cost after LBASS will be equal to the fair value at the time of the OTTI and not the present value of the projected cash flows.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
00900HAA1	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2019
00900MAE2	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
00900MAF9	$ -	$ -	-	$ -	$ -	03/31/2019
05953YBJ9	$ 6	$ 6	-	$ 6	$ 6	03/31/2019
126673DR0	$ 5	$ 4	1	$ 4	$ 10	03/31/2019
161630BD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2019
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	03/31/2019
64131RAE8	$ 4	$ 4	-	$ 4	$ 4	03/31/2019
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
82842RAJ9	$ 1	$ 1	-	$ 1	$ -	03/31/2019
94984SAA9	$ 1	$ 1	-	$ 1	$ 2	03/31/2019
36228FAA4	$ -	$ -	-	$ -	$ -	06/30/2019
36228FCG9	$ -	$ -	-	$ -	$ -	06/30/2019
00900HAA1	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
05363WAA7	$ 1	$ -	1	$ -	$ -	06/30/2019
Total			$ 2			
00900DAE2	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2018
00900HAC7	$ 2	$ 2	-	$ 2	$ 2	03/31/2018
009089AB9	$ 3	$ 3	-	$ 3	$ 3	03/31/2018
25151EAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2018
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2018
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2018
65157YA*0	$ -	$ -	-	$ -	$ -	03/31/2018
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2018
759950FX1	$ 2	$ 2	-	$ 2	$ 2	03/31/2018
36228FAA4	$ -	$ -	-	$ -	$ -	06/30/2018
36228FCG9	$ -	$ -	-	$ -	$ -	06/30/2018
65157YA*0	$ -	$ -	-	$ -	$ -	06/30/2018
759950FX1	$ 2	$ 2	-	$ 2	$ 2	06/30/2018
64129VAB9	$ 4	$ 4	-	$ 4	$ 6	06/30/2018
749581AH7	$ 3	$ 3	-	$ 3	$ 3	06/30/2018
749581AJ3	$ 1	$ 1	-	$ 1	$ 1	06/30/2018
759950GV4	$ 5	$ 5	-	$ 5	$ 5	06/30/2018
36228FAA4	$ -	$ -	-	$ -	$ -	09/30/2018
36228FCG9	$ -	$ -	-	$ -	$ -	09/30/2018
65157YA*0	$ -	$ -	-	$ -	$ -	09/30/2018
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	09/30/2018
759950FX1	$ 1	$ 1	-	$ 1	$ 1	09/30/2018
93363DAE7	$ -	$ -	-	$ -	$ -	09/30/2018
05363WAA7	$ 1	$ 1	-	$ 1	$ 1	12/31/2018
36228FAA4	$ -	$ -	-	$ -	$ -	12/31/2018
36228FCG9	$ 1	$ 1	-	$ 1	$ 1	12/31/2018
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	12/31/2018
759950FX1	$ 1	$ 1	-	$ 1	$ 1	12/31/2018
93363TAH5	$ 3	$ -	3	$ -	$ -	12/31/2018
94985WDZ1	$ 1	$ 1	-	$ 1	$ 1	12/31/2018
Total			$ 3			

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI adjustments. Every LBASS with unrealized losses was included in the portfolio monitoring process.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position.

(in millions)

		June 30, 2019	December 31, 2018
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (5)
	2. 12 months or longer	$ (1)	$ (4)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 81	$ 306
	2. 12 months or longer	$ 158	$ 206

5. As of June 30, 2019, the aggregate amount of unrealized losses related to LBASS was $2 million. Substantially all of the unrealized losses were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

NOTES TO FINANCIAL STATEMENTS

LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

As of June 30, 2019, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of June 30, 2019, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

1. The following table summarizes the Company's cash collateral received in connection with its securities lending program as of:

(in millions)	Fair Value	
	June 30, 2019	December 31, 2018
Securities lending		
(a) Open	$ 1,209	$ 920
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 1,209	$ 920
(g) Securities received	-	-
(h) Total collateral received	$ 1,209	$ 920

b.

(in millions)	June 30, 2019	December 31, 2018
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,216	$ 925

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of:

(in millions)	June 30, 2019		December 31, 2018	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 835	$ 835	$ 593	$ 593
(b) 30 days or less	381	381	290	290
(c) 31 to 60 days	-	-	7	7
(d) 61 to 90 days	-	-	15	15
(e) 91 to 120 days	-	-	-	-
(f) 121 to 180 days	-	-	20	20
(g) 181 to 365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 1,216	$ 1,216	$ 925	$ 925
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 1,216	$ 1,216	$ 925	$ 925

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2019 or 2018.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreements accounted for as secured borrowing in 2019 or 2018.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2019 or 2018.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreements accounted for as a sale in 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

2. The following tables summarize the details the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of:

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted June 30, 2019						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2018	Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 46	$ -	$ -	$ -	$ 46	$ 267	$ (221)
Total (c)	$ 46	$ -	$ -	$ -	$ 46	$ 267	$ (221)

(continued)

		Percentage	
	8	9	10
Description of Assets	Total 6/30/2019 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 46	0.1 %	0.1 %
Total (c)	$ 46	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

	Gross (Admitted and Nonadmitted) Restricted December 31, 2018						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2017	Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 267	$ -	$ -	$ -	$ 267	$ 16	$ 251
Total (c)	$ 267	$ -	$ -	$ -	$ 267	$ 16	$ 251

(continued)

		Percentage	
	8	9	10
Description of Assets	Total 12/31/18 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 267	0.5 %	0.5 %
Total (c)	$ 267	0.5 %	0.5 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements as of:

($ in millions)

	June 30, 2019			
	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
a. Cash, cash equivalents and short-term investments	$ 1,138	$ 1,138	2.2 %	2.3 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	71	71	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,209	$ 1,209	2.3 %	2.4 %

* Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

	December 31, 2018			
	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
a. Cash, cash equivalents and short-term investments	$ 894	$ 894	1.7 %	1.8 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	26	26	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 920	$ 920	1.8 %	1.9 %

* Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of:

NOTES TO FINANCIAL STATEMENTS

($ in millions)	1 Amount	2 % of Liability to Total Liabilities*
June 30, 2019		
k. Recognized obligations to return collateral assets	$ 1,209	3.6 %
December 31, 2018		
k. Recognized obligations to return collateral assets	$ 920	2.8 %

* Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of June 30, 2019 or December 31, 2018.

N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

8. Derivative Instruments

H. The Company did not have open option contracts with financing premiums due as of June 30, 2019 or December 31, 2018.

9. Income Taxes

A. 1. The components of the net deferred tax asset ("DTA") and deferred tax liability ("DTL") were as follows:

(in millions)	June 30, 2019			December 31, 2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,059	$ 105	$ 1,164	$ 1,017	$ 129	$ 1,146	$ 42	$ (24)	$ 18
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,059	$ 105	$ 1,164	$ 1,017	$ 129	$ 1,146	$ 42	$ (24)	$ 18
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,059	$ 105	$ 1,164	$ 1,017	$ 129	$ 1,146	$ 42	$ (24)	$ 18
(f) DTLs	464	62	526	342	90	432	122	(28)	94
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 595	$ 43	$ 638	$ 675	$ 39	$ 714	$ (80)	$ 4	$ (76)

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

(in millions)	(1) 6/30/2019	(2) 6/30/2018	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 242	$ 320	$ (78)
(b) Foreign	-	-	-
(c) Subtotal	$ 242	$ 320	$ (78)
(d) Federal income tax on net capital gains (losses)	48	(14)	62
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 290	$ 306	$ (16)

NOTES TO FINANCIAL STATEMENTS

(in millions)	(1) 6/30/2019	(2) 12/31/2018	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 179	$ 177	$ 2
(2) Unearned premium reserve	475	464	11
(3) Policyholder reserves	-	-	-
(4) Investments	13	13	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	2	2	-
(8) Compensation and benefits accrual	131	146	(15)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	213	171	42
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	46	44	2
(99) Subtotal	$ 1,059	$ 1,017	$ 42
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,059	$ 1,017	$ 42
(e) Capital			
(1) Investments	$ 96	$ 91	$ 5
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	4	33	(29)
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 105	$ 129	$ (24)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 105	$ 129	$ (24)
(i) Admitted DTAs (2d + 2h)	$ 1,164	$ 1,146	$ 18
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 53	$ 57	$ (4)
(2) Investments	29	20	9
(3) Fixed assets	66	69	(3)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Premium acquisition expense	5	5	-
(7) Salvage & subrogation discounting	2	2	-
(8) Compensation and benefits accrual	23	22	1
(9) Other (including items <5% of total ordinary tax liabilities)	3	3	-
(99) Subtotal	$ 181	$ 178	$ 3
(b) Capital			
(1) Investments	$ -	$ -	$ -
(2) Real estate	-	-	-
(3) Unrealized gains	345	254	91
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 345	$ 254	$ 91
(c) DTLs (3a99 + 3b99)	$ 526	$ 432	$ 94
4. Net DTAs/DTLs (2i – 3c)	$ 638	$ 714	$ (76)

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

A., B. & C. The Company paid a total of $1.88 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC ("AIH"), in the first six months of 2019. See Note 13, Part 4 for details.

The Company invests in the Allstate Short Term Pool ("Short term pool"), which is offered by the Allstate Short Term Pool, LLC to certain wholly owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company), an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool maintained at net asset value per share ("NAV") as a practical expedient per the Operating Agreement of Allstate Short Term Pool, LLC. NAV is based on marking to market the underlying Short term pool's net assets and is the basis for current transactions between the Short term pool and member companies. The value of net assets and each share is determined daily by the Short term pool custodian. As of June 30, 2019, the Company's investment in the Short term pool was $605 million.

There were no other transactions entered into by the Company with related parties in 2019 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

L. The carrying value of the Company's investments in Current Creek Investments, LLC ("Current Creek") and AP Real Estate, LLC ("AP Real Estate") is presented in the table below.

(in millions)	June 30, 2019	December 31, 2018
Current Creek	$ 39	$ 65
AP Real Estate	$ 27	$ 60

The Company utilized the look-through approach to determine the carrying value of both these investments. Current Creek and AP Real Estate are holding companies whose financial statements are not audited. Current Creek and AP Real Estate have invested in five joint ventures and three direct real estate properties, respectively. In June 2019, one of the direct real estate properties held by AP Real Estate was sold. The carrying value of Current Creek included the impact of four joint ventures preparing audited financial statements in conformity with GAAP as of June 30, 2019 and December 31, 2018. Current Creek had an investment in one joint venture that did not prepare audited financial statements as of June 30, 2019 and December 31, 2018. The joint venture did not impact the carrying value of Current Creek as of June 30, 2019 and December 31, 2018 as the value of the joint venture was zero and it did not prepare audited financial statements. The carrying value of AP Real Estate included the impact of the combined real estate properties preparing audited financial statements in conformity with GAAP as of June

NOTES TO FINANCIAL STATEMENTS

30, 2019 and December 31, 2018. The Company has limited its investments in Current Creek and AP Real Estate to the value of the underlying assets contained in the audited financial statements as required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities* ("SSAP No. 97"). All liabilities, commitments, contingencies, guarantees and obligations of Current Creek and AP Real Estate, which are required to be recorded as liabilities, commitments, contingencies, guarantees and obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of its investments in Current Creek and AP Real Estate.

M. All SCA Investments

1. The following tables contain information about the Company's investments in foreign insurance and non-insurance SCA entities as of:

($ in millions)	June 30, 2019			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
Allstate Texas Lloyds, Inc. ("ATL, Inc.")	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
Allstate Insurance Company of Canada ("AICC")	100.0 %	724	724	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 726	$ 724	$ 2
f. Aggregate Total (a+e)		$ 730	$ 724	$ 6

[1] The Company owns less than 1.0% of the Corporation.

	December 31, 2018			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 3	$ -	$ 3
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	545	545	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 547	$ 545	$ 2
f. Aggregate Total (a+e)		$ 550	$ 545	$ 5

[1] The Company owns less than 1.0% of the Corporation.

11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity as of June 30, 2019 or December 31, 2018.

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost for the first six months ended June 30,

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
(in millions)	2019	2018	2019	2018	2019	2018
a. Service cost	$ -	$ -	$ 1	$ 2	$ -	$ -
b. Interest cost	-	-	3	2	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(4)	(5)	-	-
f. Prior service cost or credit	-	-	3	4	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 3	$ 3	$ -	$ -

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

4. The Company paid the following ordinary cash dividends to AIH:

(in millions)

Date of Payment	2019	2018
February 12	$ 702	$ 516
March 23	-	251
March 25	114	-
April 18	698	415
July 20	-	254
October 18	-	200
December 18	-	400
Total	$ 1,514	$ 2,036

In addition, the Company paid ordinary dividends to AIH consisting of bonds with fair values of $242 million and $119 million, and related accrued interest of $2 million and $1 million, on March 25, 2019 and April 18, 2019, respectively. The Company also paid ordinary dividends to AIH consisting of bonds with fair values of $185 million, $247 million and $401 million, and related accrued interest of $1 million, $2 million and $2 million, on February 12, 2018, March 23, 2018, and April 18, 2018, respectively.

NOTES TO FINANCIAL STATEMENTS

10. Cumulative unrealized gains and losses increased unassigned funds by $3.54 billion and $2.59 billion as of June 30, 2019 and December 31, 2018, respectively.

14. Liabilities, Contingencies and Assessments

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Other proceedings

The stockholder derivative actions described below are disclosed pursuant to Securities and Exchange Commission disclosure requirements for these types of matters. The putative class action alleging violations of the federal securities laws is disclosed because it involves similar allegations to those made in the stockholder derivative actions.

Biefeldt/*IBEW* Consolidated Action. Two separately filed stockholder derivative actions have been consolidated into a single proceeding that is pending in the Circuit Court for Cook County, Illinois, Chancery Division. The original complaint in the first-filed of those actions, *Biefeldt v. Wilson, et al.*, was filed on August 3, 2017, in that court by a plaintiff alleging that she is a stockholder of the Company. On June 29, 2018, the court granted defendants' motion to dismiss that complaint for failure to make a pre-suit demand on the Allstate board before instituting the suit, but granted the plaintiff permission to file an amended complaint. The original complaint in *IBEW Local No. 98 Pension Fund v. Wilson, et al.*, was filed on April 12, 2018, in the same court by another plaintiff alleging to be a stockholder of the Company. After the court issued its dismissal decision in the *Biefeldt* action, the plaintiffs agreed to consolidate the two actions and filed a consolidated amended complaint naming the Company's chairman, president and chief executive officer, its former president, and certain present or former members of the board of directors. In that complaint, the plaintiffs allege that the directors and officer defendants breached their fiduciary duties to the Company in connection with allegedly material misstatements or omissions concerning the Company's automobile insurance claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. The factual allegations are substantially similar to those at issue in *In re The Allstate Corp. Securities Litigation*. The plaintiffs further allege that a senior officer and several outside directors engaged in stock option exercises allegedly while in possession of material nonpublic information. The plaintiffs seek, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. Defendants moved to dismiss the consolidated complaint on September 24, 2018 for failure to make a demand on the Allstate board. On May 14, 2019, the court granted the defendants' motion to dismiss the complaint, but allowed the plaintiffs leave to file a second consolidated amended complaint by June 11, 2019. On June 3, 2019, the plaintiffs filed a motion to stay the action, or in the alternative defer the filing of the second consolidated amended complaint, to allow the plaintiffs to conduct an inspection of the Company's books and records.

In Sundquist v. Wilson, et al., another plaintiff alleging to be a stockholder of the Company filed a stockholder derivative complaint in the United States District Court for the Northern District of Illinois on May 21, 2018. The plaintiff seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. The complaint names as defendants the Company's chairman, president and chief executive officer, its former president, its former chief financial officer, who is now the Company's vice chairman, and certain present or former members of the board of directors. The complaint alleges breaches of fiduciary duty based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation* as well as state law "misappropriation" claims based on stock option transactions by the Company's chairman, president and chief executive officer, its former chief financial officer, who is now the Company's vice chairman, and certain members of the board of directors. Defendants moved to dismiss and/or stay the complaint on August 7, 2018. On December 4, 2018, the court granted the defendants' motion and stayed the case pending the resolution of the consolidated *Biefeldt/IBEW* matter.

In re The Allstate Corp. Securities Litigation is a putative class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Company and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased Allstate common stock during the putative class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Company and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015.

Plaintiffs' further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Company, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification, which was fully briefed as of January 11, 2019. On September 12, 2018, the court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative. The amended complaint was filed the same day. On March 26, 2019, the court granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased Allstate common stock between October 29, 2014 and August 3, 2015. On April 9, 2019, defendants filed with the Seventh Circuit Court of Appeals a petition for permission to appeal this ruling pursuant to Federal Rule of Civil Procedure 23 (f) and the Court of Appeals granted that petition on April 25, 2019. On June 10, 2019, defendants filed their appellate brief in support of their appeal of the district court order granting class certification.

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

Derivative financial instruments

4. The collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. The Company pledged cash and securities with fair values of $41 million and $270 million in the form of margin deposits as of June 30, 2019 and December 31, 2018, respectively.

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of June 30, 2019 and December 31, 2018, bonds, including LBASS and common stocks with fair values of $1.17 billion and $896 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the second quarter of 2019 and 2018, and reacquired within 30 days of the sale date were as follows:

($ in millions)

	2019				
Description	**NAIC Designation**	**Number of Transactions**	**Book Value of Securities Sold**	**Cost of Securities Repurchased**	**Gain (Loss)**
Bonds	3	6	$ 3	$ 3	$ -
Bonds	4	14	$ 45	$ 45	$ -
Bonds	5	3	$ 1	$ 1	$ -
Unaffiliated common stocks		264	$ 158	$ 168	$ 11

	2018				
Description	**NAIC Designation**	**Number of Transactions**	**Book Value of Securities Sold**	**Cost of Securities Repurchased**	**Gain (Loss)**
Bonds	3	12	$ 15	$ 15	$ -
Bonds	4	6	$ 8	$ 7	$ (1)
Bonds	5	1	$ 1	$ 1	$ -
Unaffiliated common stocks		999	$ 141	$ 145	$ 5

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, *Fair Value* ("SSAP No. 100R"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100R identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100R also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Certain assets are measured utilizing NAV as a practical expedient to determine fair value.

The Company has two types of situations where investments are classified as Level 3. The first is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs. The second situation where the Company classifies securities in Level 3 is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

NOTES TO FINANCIAL STATEMENTS

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages:

(in millions)	June 30, 2019				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 318	$ 3	$ -	$ 321
Bank loans	-	-	529	-	529
Hybrid securities	-	8	-	-	8
U.S. special revenue and special assessment obligations	-	5	-	-	5
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
All other governments	-	-	-	-	-
Securities Valuation Office ("SVO")-identified investments	990	-	-	-	990
Total bonds	990	331	535	-	1,856
Perpetual preferred stocks					
Industrial and miscellaneous	-	63	-	-	63
Redeemable preferred stocks					
Industrial and miscellaneous	-	8	-	-	8
Unaffiliated common stocks					
Industrial and miscellaneous	2,544	1	126	19	2,690
Mutual funds	1,107	122	-	34	1,263
Total unaffiliated common stocks	3,651	123	126	53	3,953
Cash equivalents					
Money market mutual funds	839	-	-	-	839
Short-term investments					
Short term pool	-	-	-	605	605
Derivative assets					
Equity and index contracts	-	31	-	-	31
Foreign currency contracts	-	14	-	-	14
Credit contracts	-	-	-	-	-
Total derivative assets	-	45	-	-	45
Total assets at fair value	$ 5,480	$ 570	$ 661	$ 658	$ 7,369
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (17)	$ -	$ -	$ (17)
Credit contracts	-	(4)	-	-	(4)
Foreign currency contracts	-	-	-	-	-
Total derivative liabilities	-	(21)	-	-	(21)
Total liabilities at fair value	$ -	$ (21)	$ -	$ -	$ (21)

	December 31, 2018				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 1,738	$ 23	$ -	$ 1,761
Bank loans	-	-	765	-	765
Hybrid securities	-	16	-	-	16
U.S. special revenue and special assessment obligations	-	7	-	-	7
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
All other governments	-	3	-	-	3
SVO-identified investments	-	-	-	-	-
Total bonds	-	1,764	791	-	2,555
Perpetual preferred stocks					
Industrial and miscellaneous	-	60	-	-	60
Redeemable preferred stocks					
Industrial and miscellaneous	-	8	-	-	8
Unaffiliated common stocks					
Industrial and miscellaneous	1,798	2	140	12	1,952
Mutual funds	747	110	-	33	890
Total unaffiliated common stocks	2,545	112	140	45	2,842
Cash equivalents					
Money market mutual funds	593	-	-	-	593
Short-term investments					
Short term pool	-	-	-	675	675
Derivative assets					
Equity and index contracts	-	90	-	-	90
Foreign currency contracts	-	13	-	-	13
Credit contracts	-	2	-	-	2
Total derivative assets	-	105	-	-	105
Total assets at fair value	$ 3,138	$ 2,049	$ 931	$ 720	$ 6,838
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (45)	$ -	$ -	$ (45)
Credit contracts	-	(2)	-	-	(2)
Foreign currency contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(48)	-	-	(48)
Total liabilities at fair value	$ -	$ (48)	$ -	$ -	$ (48)

There were no transfers between Level 1 and Level 2 during 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans [1]	$ 765	$ 28	$ (198)	$ (11)	$ 15
Industrial and miscellaneous	23	-	(4)	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	140	-	(6)	25	(6)
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 931	$ 28	$ (208)	$ 14	$ 9

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2019
Bonds					
Bank loans [1]	$ 106	$ -	$ (91)	$ (85)	$ 529
Industrial and miscellaneous	5	-	(21)	-	3
U.S. special revenue and special assessment obligations	-	-	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	(34)	-	126
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 118	$ -	$ (146)	$ (85)	$ 661

[1] Effective December 31, 2018, bank loans were required to be separately identified from industrial and miscellaneous bonds for Schedule D reporting.

Description	Beginning balance as of 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 359	$ 520	$ (158)	$ 1	$ -
U.S. special revenue and special assessment obligations	-	5	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	12	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	69	-	(16)	-	9
Mutual funds	31	-	(31)	-	-
Total assets and liabilities	$ 474	$ 525	$ (205)	$ 1	$ 9

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2018
Bonds					
Industrial and miscellaneous	$ 315	$ -	$ (316)	$ (133)	$ 588
U.S. special revenue and special assessment obligations	-	-	-	-	5
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	12
Unaffiliated common stocks					
Industrial and miscellaneous	57	-	(7)	-	112
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 372	$ -	$ (323)	$ (133)	$ 720

Transfers into Level 3 during the first six months of 2019 and 2018 included securities measured at lower of cost or market and reported at fair value in 2019 and 2018, and at cost in 2018 and 2017, respectively.

Transfers out of Level 3 during the first six months of 2019 and 2018 included securities measured at lower of cost or market and reported at cost in 2019 and 2018, and fair value in 2018 and 2017, respectively. Transfers out of Level 3 during the first six months of 2019 and

NOTES TO FINANCIAL STATEMENTS

2018 were also the result of assets utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during the first six months of 2019 included a situation where valuation was not based on market observable inputs in the prior period; in the current period, a price quote utilizing market observable inputs became available and was utilized and any gains and losses related to the change in valuation source for individual securities were not significant.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source, including situations where a fair value quote is not provided by the Company's independent third-party valuation service provider resulting in the price becoming stale or replaced with a broker quote whose inputs have not been corroborated to be market observable. This situation will result in the transfer of a security into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

   Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

   Level 2 measurements

   Bonds - Includes corporate bonds, including those that are privately placed, residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS"), asset-backed securities ("ABS") and municipal bonds.

   The primary inputs to the valuation for public corporate bonds and municipal bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for CMBS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. The primary inputs to the valuation for RMBS and ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

   Unaffiliated common and perpetual preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

   Redeemable preferred stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

   Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including foreign currency contracts, total return swap agreements and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, index price levels, currency rates and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

   Level 3 measurements

   Bonds - Includes corporate bonds, including those that are privately placed, bank loans, CMBS, ABS and municipal bonds.

   Corporate bonds, including those that are privately placed, and bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. CMBS and ABS are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable. For municipal bonds that are not rated by third party credit rating agencies, but receive an NAIC designation, the primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows.

   Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments:

Financial assets

(in millions)	June 30, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 27,523	$ 26,693	$ 2,778	$ 23,810	$ 935	$ -	$ -
LBASS	$ 861	$ 803	$ -	$ 803	$ 58	$ -	$ -
Preferred stocks	$ 139	$ 115	$ -	$ 125	$ 14	$ -	$ -
Unaffiliated common stocks	$ 3,953	$ 3,953	$ 3,651	$ 123	$ 126	$ 53	$ -
Mortgage loans on real estate	$ 364	$ 360	$ -	$ -	$ 364	$ -	$ -
Cash equivalents	$ 1,152	$ 1,152	$ 839	$ 313	$ -	$ -	$ -
Short-term investments	$ 612	$ 612	$ -	$ 6	$ 1	$ 605	$ -
Derivatives	$ 54	$ 45	$ 1	$ 53	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 412	$ 412	$ -	$ -	$ 412	$ -	$ -
Unaffiliated surplus notes	$ 11	$ 10	$ -	$ 11	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 18	$ 19	$ -	$ -	$ 18	$ -	$ -
Securities lending reinvested collateral	$ 71	$ 71	$ -	$ 71	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 2018						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 26,877	$ 27,038	$ 3,033	$ 22,849	$ 995	$ -	$ -
LBASS	$ 965	$ 917	$ -	$ 886	$ 79	$ -	$ -
Preferred stocks	$ 134	$ 115	$ -	$ 121	$ 13	$ -	$ -
Unaffiliated common stocks	$ 2,842	$ 2,842	$ 2,545	$ 112	$ 140	$ 45	$ -
Mortgage loans on real estate	$ 388	$ 390	$ -	$ -	$ 388	$ -	$ -
Cash equivalents	$ 847	$ 847	$ 593	$ 254	$ -	$ -	$ -
Short-term investments	$ 706	$ 706	$ -	$ 31	$ -	$ 675	$ -
Derivatives	$ 108	$ 113	$ 1	$ 107	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 382	$ 382	$ -	$ -	$ 382	$ -	$ -
Unaffiliated surplus notes	$ 10	$ 10	$ -	$ 10	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 17	$ 19	$ -	$ -	$ 17	$ -	$ -
Securities lending reinvested collateral	$ 26	$ 26	$ -	$ 26	$ -	$ -	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third party credit agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer. The fair value of LBASS in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Levels 2 and 3 is based on valuation methods described in Part A4 of this note.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of the short-term investment in the Short term pool is measured at NAV. NAV is based on marking to market the underlying Short term pool's net assets and is the basis for current transactions between the Short term pool and member companies. The value of net assets and each share is determined daily by the Short term pool custodian. The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of short term investments in Level 3 is primarily based on broker quotes from brokers familiar with the loans and current market conditions or based on internal valuation models.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments:

(in millions)

	June 30, 2019						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,209	$ 1,209	$ -	$ 1,209	$ -	$ -	$ -
Derivatives	$ 22	$ 22	$ 1	$ 21	$ -	$ -	$ -

	December 31, 2018						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 920	$ 920	$ -	$ 920	$ -	$ -	$ -
Derivatives	$ 48	$ 48	$ -	$ 48	$ -	$ -	$ -

The fair value of the liabilities for collateral related to securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2019 and 2018.

NOTES TO FINANCIAL STATEMENTS

E. Investments in certain common stock measured and reported at NAV in the Assets page and presented in the table in Part A(1) are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company has no commitments to invest in these investments over their remaining lives.

The Company's investment in the Short term pool is measured and reported at NAV in the Assets page and presented in the table in Part A(1). There are no restrictions on withdrawals from the Short term pool. Withdrawals are made at current NAV. Each member company may make withdrawals on demand without penalty on any business day with the settlement of funds not to exceed ten business days. The Short term pool's investment strategy is to invest in U.S. dollar-denominated, high quality and highly liquid investments with very low credit risk and a duration of less than 100 days. The Company did not have commitments to invest in the Short term pool.

21. Other Items

C. Other Disclosures

The Company participates in various indemnification mechanisms, including industry pools and facilities, which are backed by the financial resources of the property and casualty insurance company market participants. Indemnification recoverables are considered collectible based on the industry pool and facility enabling legislation.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC ("AIMCO II"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities,* the assets of AIMCO II, which consisted of limited partnership investments with a book/adjusted carrying value of $1.79 billion, short-term investments of $31 million, and cash of $5 million as of June 30, 2019, will continue to be directly reported in the Company's financial statements.

22. Events Subsequent

On July 1, 2019, the Company declared an ordinary dividend of $254 million to AIH, which was paid in cash on July 22, 2019.

An evaluation of subsequent events was made through August 9, 2019 for the Quarterly Statement issued on August 13, 2019. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first six months of 2019 and 2018 subject to retrospective rating features was $2.20 billion and $1.72 billion, respectively. These amounts represented 13.7% and 11.4% of total net premiums written in the first six months of 2019 and 2018, respectively.

F. Risk Sharing Provisions of the Affordable Care Act ("ACA")

The Company is not subject to the risk sharing provisions of the ACA.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	June 30, 2019	December 31, 2018
Balance as of January 1	$ 17,618	$ 17,102
Incurred related to:		
Current year	11,247	20,958
Prior years	(65)	(229)
Total incurred	11,182	20,729
Paid related to:		
Current year	5,731	13,454
Prior years	4,746	6,759
Total paid	10,477	20,213
Balance	$ 18,323	$ 17,618

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.71 billion and $2.67 billion for the six months ended June 30, 2019 and the year ended December 31, 2018, respectively.

Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position. The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for any such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(65) million and $(229) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 30, 2019 and the year ended December 31, 2018, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $784 million and $769 million was included as a reduction of loss reserves as of June 30, 2019 and December 31, 2018, respectively.

B. There were no changes in methodologies and assumptions used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2019 or 2018.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

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

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

2.2 If yes, date of change:

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 899051

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] 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. 12/31/2018

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

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). 05/23/2015

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$46,317,574 PLEDGED AS COLLATERAL; $157,691,045 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $22,691,078 ON DEPOSIT WITH STATE AND $1,198,064 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,315,705,415

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,256,398,809	$ 5,755,512,582
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 532,296,666	$ 470,839,456
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,788,695,475	$ 6,226,352,038
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
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. $ 1,215,595,664

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,215,546,638

16.3 Total payable for securities lending reported on the liability page. $ 1,208,821,161

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: MARIA PSYCHOS 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
CITIBANK N.A. CONTACT: AUDREY Y. PEREZ 312-876-8548	227 W. MONROE STREET- FLOOR 4, CHICAGO, IL 60606

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS

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

18.2 If no, list exceptions:

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

   5.1 A&H loss percent ..... %

   5.2 A&H cost containment percent ..... %

   5.3 A&H expense percent excluding cost containment expenses ..... %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $.....

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $.....

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

7.1 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 [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3191239	Lumen Re Limited	BMU	Unauthorized		
00000	AA-3191403	Sanders Re II LTD	BMU	Unauthorized		
00000	AA-1240051	QBE Re European NV/SA	BEL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

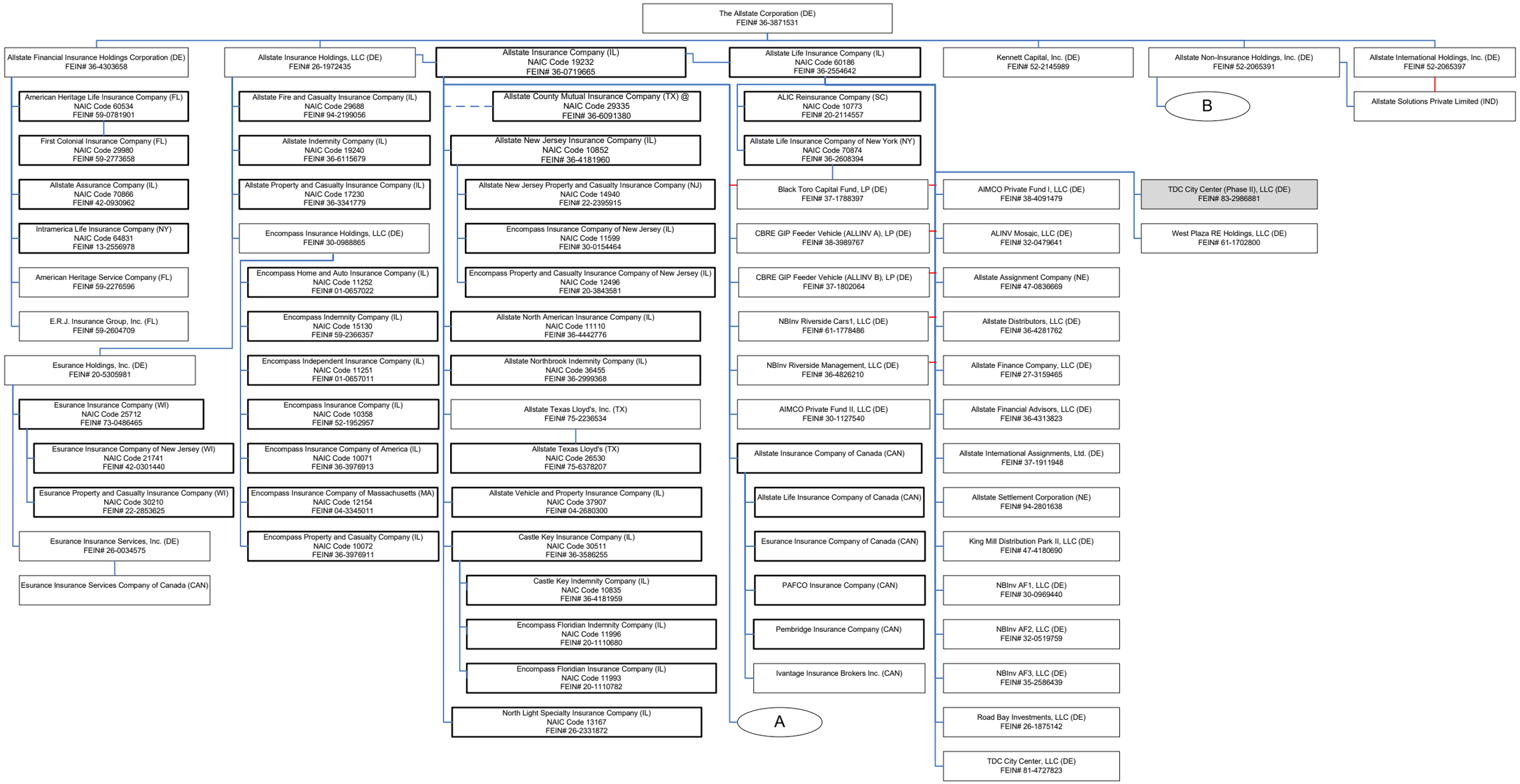
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	44,747,246	46,955,733	19,213,171	22,483,621	29,612,236	31,912,560
2. Alaska AK	L	20,598,551	21,970,624	9,251,578	11,841,836	12,587,290	17,111,571
3. Arizona AZ	L	21,495,513	23,258,990	11,126,564	11,657,230	21,394,341	19,872,551
4. Arkansas AR	L	18,585,138	19,865,778	7,551,994	8,773,526	11,373,457	12,653,950
5. California CA	L	350,662,809	327,747,172	394,623,604	324,028,327	758,912,398	501,593,254
6. Colorado CO	L	36,018,432	37,653,330	22,468,476	19,303,629	31,282,456	46,189,837
7. Connecticut CT	L	65,249,595	69,079,995	29,334,235	38,278,159	64,362,884	72,097,095
8. Delaware DE	L	8,719,728	9,140,947	4,366,097	4,874,833	63,401,842	58,174,974
9. District of Columbia DC	L	6,082,368	6,391,508	2,124,798	2,904,205	4,692,060	4,041,774
10. Florida FL	L	227,359,142	235,405,827	112,112,223	120,766,049	258,832,097	271,564,431
11. Georgia GA	L	103,860,556	107,326,451	48,833,049	53,001,031	81,702,373	88,820,931
12. Hawaii HI	L	49,824,133	47,908,449	30,943,080	31,211,577	35,661,907	38,821,533
13. Idaho ID	L	6,501,592	6,406,638	3,446,508	4,507,590	4,883,136	5,240,187
14. Illinois IL	L	159,571,530	145,985,044	72,146,019	55,023,776	371,501,030	351,182,471
15. Indiana IN	L	29,125,079	30,931,060	12,584,096	13,256,351	26,730,730	20,491,895
16. Iowa IA	L	3,662,641	3,932,412	1,451,558	1,329,605	2,146,713	1,614,989
17. Kansas KS	L	9,348,401	9,558,215	5,332,582	3,327,198	5,394,228	5,138,216
18. Kentucky KY	L	31,615,879	33,125,023	13,335,232	15,140,630	25,669,998	23,370,255
19. Louisiana LA	L	132,844,874	132,316,919	50,701,380	50,084,392	98,382,624	88,361,499
20. Maine ME	L	6,711,002	7,221,611	2,955,870	2,807,274	4,305,024	7,094,757
21. Maryland MD	L	124,808,129	129,559,700	71,795,724	86,811,186	165,685,489	182,799,599
22. Massachusetts MA	L	44,917,830	39,286,662	26,116,297	23,409,487	40,585,371	37,478,280
23. Michigan MI	L	48,466,995	37,336,933	51,496,160	49,940,714	2,638,288,675	2,551,771,474
24. Minnesota MN	L	17,860,662	12,740,604	6,217,109	6,184,029	20,599,598	21,979,646
25. Mississippi MS	L	28,376,631	30,142,049	12,894,784	11,983,711	31,825,017	33,138,053
26. Missouri MO	L	12,019,161	12,901,259	5,887,231	7,329,280	16,801,702	12,446,106
27. Montana MT	L	3,000,490	2,924,521	1,222,954	2,235,969	3,880,718	5,929,727
28. Nebraska NE	L	5,298,114	5,617,752	4,707,942	2,226,646	8,703,534	4,378,522
29. Nevada NV	L	44,103,824	15,664,306	8,828,393	8,572,758	37,255,361	15,513,656
30. New Hampshire NH	L	8,816,196	9,276,624	3,125,200	3,894,627	12,458,377	11,148,638
31. New Jersey NJ	N			15,915,174	17,780,347	612,942,489	625,418,857
32. New Mexico NM	L	15,641,997	15,987,130	8,834,184	7,265,510	24,510,453	24,084,874
33. New York NY	L	492,868,798	495,267,074	292,764,666	316,035,614	860,626,493	961,383,610
34. North Carolina NC	L	68,006,537	72,811,341	30,913,461	29,092,223	45,751,645	44,718,735
35. North Dakota ND	L	6,989,766	7,094,348	3,206,441	3,145,080	4,989,017	4,238,783
36. Ohio OH	L	65,915,601	70,077,893	35,640,332	34,529,956	87,150,877	85,634,054
37. Oklahoma OK	L	20,458,395	21,959,726	9,981,135	7,582,611	15,813,131	14,498,697
38. Oregon OR	L	27,123,561	24,944,621	12,106,598	18,263,887	29,526,683	20,747,908
39. Pennsylvania PA	L	119,273,819	128,270,024	73,473,250	76,331,794	290,898,368	297,573,169
40. Rhode Island RI	L	16,386,011	19,569,267	9,244,950	10,021,126	18,361,212	23,741,617
41. South Carolina SC	L	77,510,034	78,550,940	35,503,075	34,124,738	68,707,259	67,607,075
42. South Dakota SD	L	3,849,623	3,117,221	1,672,211	1,921,057	2,555,144	2,482,410
43. Tennessee TN	L	44,303,702	45,739,820	18,414,614	20,204,295	36,656,542	32,423,999
44. Texas TX	L	48,290,463	48,824,300	26,241,439	86,497,418	52,414,765	79,142,050
45. Utah UT	L	21,161,824	20,411,923	9,424,233	9,560,916	16,793,082	14,789,357
46. Vermont VT	L	3,787,493	4,241,872	1,802,209	1,691,968	1,584,464	2,181,921
47. Virginia VA	L	105,532,493	109,936,158	51,384,829	51,944,442	74,692,666	81,748,857
48. Washington WA	L	76,412,823	65,871,304	46,138,972	37,396,671	81,736,330	77,371,303
49. West Virginia WV	L	16,605,187	18,105,618	7,136,585	8,355,523	10,613,888	12,071,366
50. Wisconsin WI	L	8,572,239	7,511,868	5,368,343	4,367,822	33,370,971	38,820,418
51. Wyoming WY	L	2,218,395	2,258,992	635,149	896,150	1,149,266	3,245,852
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					1,467	1,258
58. Aggregate Other Alien OT	XXX					316,298	96,387
59. Totals	XXX	2,911,161,003	2,878,183,572	1,741,995,762	1,774,198,393	7,260,075,174	7,055,954,988
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien OT	XXX					316,298	96,387
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					316,298	96,387

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
Q - Qualified - Qualified or accredited reinsurer.
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile
N - None of the above - Not allowed to write business in the state 5

STATEMENT AS OF JUNE 30, 2019 OF THE ALLSTATE INSURANCE COMPANY

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

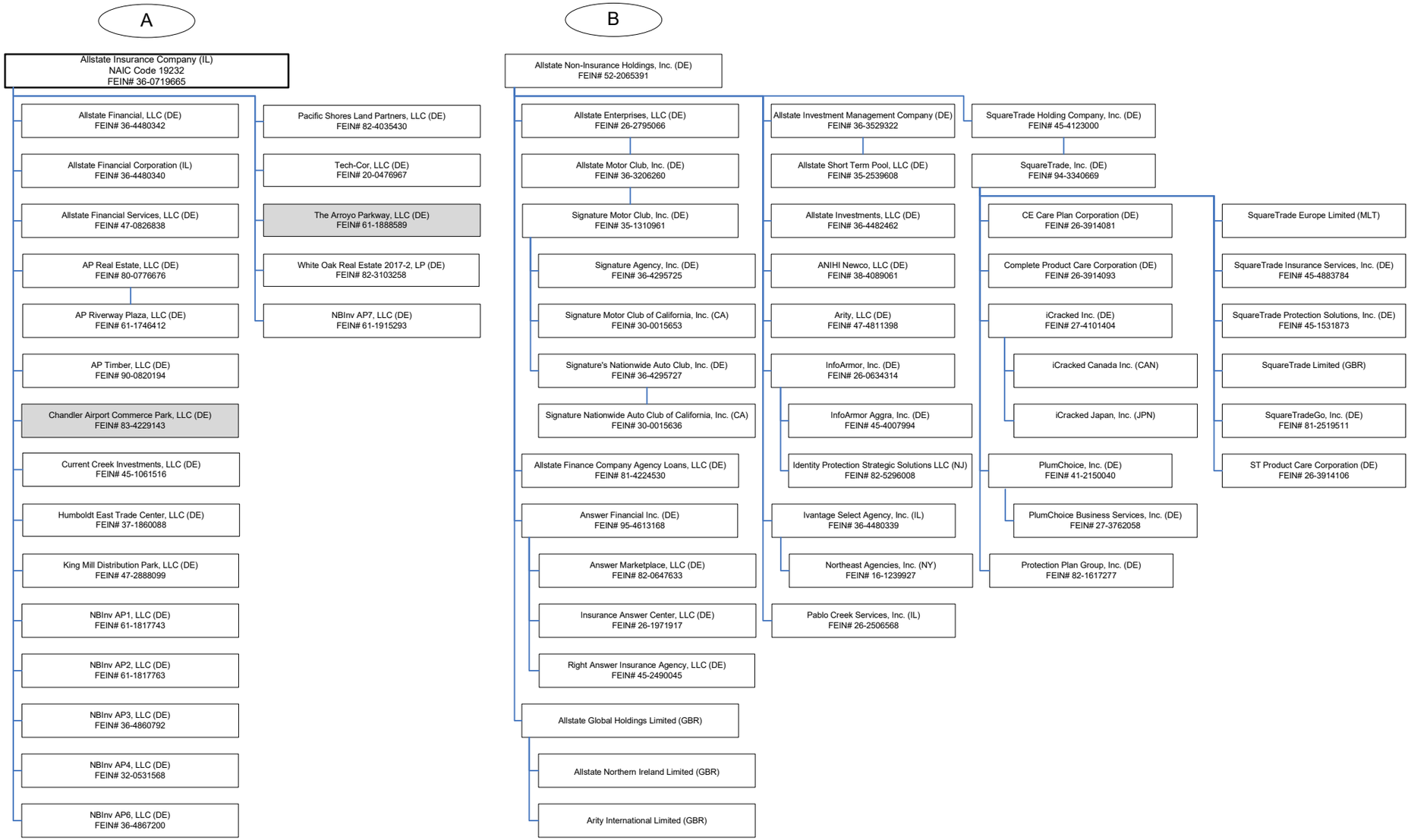


Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

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



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
			38-4091479				AIMCO Private Fund I, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			37-1911948				Allstate International Assignments, Ltd.	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							iCracked Canada Inc.	CAN	NIA	iCracked Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-4101404				iCracked Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							iCracked Japan, Inc.	JPN	NIA	iCracked Inc.	Ownership	37.500	The Allstate Corporation	N	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			45-4007994				InfoArmor Aggra, Inc.	DE	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3762058				PlumChoice Business Services, Inc.	DE	NIA	PlumChoice, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	405,714	(90,451)	(22.3)	286.2
2.	Allied Lines	125,142,708	31,202,588	24.9	46.2
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	963,960,928	392,001,040	40.7	55.1
5.	Commercial multiple peril	106,222,999	63,611,615	59.9	61.5
6.	Mortgage guaranty				
8.	Ocean marine	217,691	3,124	1.4	(3.1)
9.	Inland marine	24,585,193	6,471,769	26.3	30.4
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	497,193	(461,739)	(92.9)	1,758.3
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(404,542)		
17.1	Other liability - occurrence	43,273,412	14,200,004	32.8	32.4
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	277,796	(40,137,230)	(14,448.5)	(6,009.5)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	699,900,830	430,878,624	61.6	56.4
19.3,19.4	Commercial auto liability	268,254,693	201,532,950	75.1	89.8
21.	Auto physical damage	742,387,553	274,437,057	37.0	35.6
22.	Aircraft (all perils)				
23.	Fidelity	2,882	569	19.7	(1,371.6)
24.	Surety	780			
26.	Burglary and theft		(18)		
27.	Boiler and machinery	1,966,098	63,456	3.2	51.9
28.	Credit				
29.	International				
30.	Warranty	1,524,157			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	950,084	602	0.1	0.0
35.	Totals	2,979,570,712	1,373,309,418	46.1	51.4
	DETAILS OF WRITE-INS				
3401.	Identity theft	950,084	602	0.1	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	950,084	602	0.1	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	178,034	369,610	409,126
2.	Allied Lines	70,860,749	119,704,200	116,056,486
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	504,581,599	911,054,960	927,527,283
5.	Commercial multiple peril	53,495,225	104,851,385	107,339,714
6.	Mortgage guaranty			
8.	Ocean marine	143,402	242,069	266,920
9.	Inland marine	15,150,945	24,733,698	26,197,309
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	270,992	451,301	467,810
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	23,183,732	43,173,283	42,845,132
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	117,446	294,468	314,632
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	338,726,856	684,928,809	741,220,171
19.3,19.4	Commercial auto liability	163,594,474	277,636,682	163,777,487
21.	Auto physical damage	365,785,729	736,465,339	747,410,332
22.	Aircraft (all perils)			
23.	Fidelity	1,266	2,561	3,769
24.	Surety	360	780	2,155
26.	Burglary and theft			
27.	Boiler and machinery	982,960	1,953,854	2,017,185
28.	Credit			
29.	International			
30.	Warranty	1,789,374	4,436,677	1,396,792
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	483,472	861,328	931,269
35.	Totals	1,539,346,614	2,911,161,003	2,878,183,572
	DETAILS OF WRITE-INS			
3401.	Identity theft	483,472	861,328	931,269
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	483,472	861,328	931,269

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2016 + Prior	5,253,463	1,343,284	6,596,746	1,121,907	60,482	1,182,389	4,298,867	46,952	1,019,026	5,364,845	167,311	(216,823)	(49,512)
2. 2017	2,853,419	664,104	3,517,523	744,785	53,425	798,210	2,138,772	76,025	447,127	2,661,923	30,137	(87,528)	(57,391)
3. Subtotals 2017 + Prior	8,106,882	2,007,388	10,114,270	1,866,692	113,908	1,980,599	6,437,638	122,977	1,466,152	8,026,768	197,448	(304,351)	(106,903)
4. 2018	5,717,200	1,787,010	7,504,210	2,352,832	412,134	2,764,966	3,308,772	336,015	1,136,116	4,780,903	(55,597)	97,255	41,658
5. Subtotals 2018 + Prior	13,824,082	3,794,398	17,618,480	4,219,523	526,042	4,745,565	9,746,410	458,992	2,602,269	12,807,671	141,851	(207,096)	(65,245)
6. 2019	XXX	XXX	XXX	XXX	5,731,201	5,731,201	XXX	3,765,327	1,750,379	5,515,706	XXX	XXX	XXX
7. Totals	13,824,082	3,794,398	17,618,480	4,219,523	6,257,243	10,476,766	9,746,410	4,224,319	4,352,648	18,323,377	141,851	(207,096)	(65,245)
8. Prior Year-End Surplus As Regards Policyholders	16,864,098										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 1.0	2. (5.5)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.4)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. MCCA refund	667,797		667,797	436,507
2505. Advances	165,732,554	165,732,554		
2506. OPEB prepaid benefits	92,121,000	92,121,000		
2597. Summary of remaining write-ins for Line 25 from overflow page	258,521,351	257,853,554	667,797	436,507

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Deposit for assumed reinsurance from CNA	14,768,382	15,663,491
2505. Deferred gain on intercompany asset transfers	11,322,990	14,687,084
2506. Securities lending	1,484,593	1,384,535
2507. Retroactive reinsurance reserve ceded	(4,034,862)	(4,119,451)
2597. Summary of remaining write-ins for Line 25 from overflow page	23,541,103	27,615,659

Additional Write-ins for Statement of Income Line 14

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Gain on deposit reinsurance	128,506		
1497. Summary of remaining write-ins for Line 14 from overflow page	128,506		

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	347,147,811	333,956,725
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	23,661,275	30,000,000
	2.2 Additional investment made after acquisition	5,576,115	13,653,578
3.	Current year change in encumbrances	(9,000,000)	
4.	Total gain (loss) on disposals		10,380,002
5.	Deduct amounts received on disposals		12,366,613
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	14,308,565	28,475,881
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	353,076,637	347,147,811
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	353,076,637	347,147,811

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	390,304,192	394,213,591
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	24,575,000	93,862,500
	2.2 Additional investment made after acquisition	1,116,033	15,512,966
3.	Capitalized deferred interest and other	(12,887)	153,937
4.	Accrual of discount	36,899	13,748
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	55,905,791	113,452,550
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	360,113,446	390,304,192
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	360,113,446	390,304,192
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	360,113,446	390,304,192

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,976,034,004	4,329,277,731
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	229,241,317	495,164,857
	2.2 Additional investment made after acquisition	393,271,926	864,124,774
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	53,139,080	(100,298,237)
6.	Total gain (loss) on disposals	6,116,404	(8,589,690)
7.	Deduct amounts received on disposals	341,708,434	528,209,032
8.	Deduct amortization of premium and depreciation	31,295,798	61,325,853
9.	Total foreign exchange change in book/adjusted carrying value	(10,056,597)	1,120,140
10.	Deduct current year's other than temporary impairment recognized		15,230,687
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,274,741,902	4,976,034,004
12.	Deduct total nonadmitted amounts	2,592,438	2,935,256
13.	Statement value at end of current period (Line 11 minus Line 12)	5,272,149,464	4,973,098,748

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,168,341,792	37,176,199,839
2.	Cost of bonds and stocks acquired	16,623,171,589	30,020,608,223
3.	Accrual of discount	14,583,484	30,746,561
4.	Unrealized valuation increase (decrease)	1,044,941,308	(401,170,911)
5.	Total gain (loss) on disposals	196,618,646	(210,271,229)
6.	Deduct consideration for bonds and stocks disposed of	16,636,492,986	30,222,354,184
7.	Deduct amortization of premium	62,370,965	132,702,978
8.	Total foreign exchange change in book/adjusted carrying value	6,821,358	(22,240,515)
9.	Deduct current year's other than temporary impairment recognized	37,002,418	81,076,717
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	5,679,524	10,603,704
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	37,324,291,333	36,168,341,792
12.	Deduct total nonadmitted amounts	6,171,188	5,456,991
13.	Statement value at end of current period (Line 11 minus Line 12)	37,318,120,144	36,162,884,801

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	15,289,536,849	13,996,902,686	15,221,467,704	180,355,140	15,289,536,849	14,245,326,970		16,916,626,622
2. NAIC 2 (a)	9,784,005,493	1,037,719,987	1,708,713,791	(214,636,534)	9,784,005,493	8,898,375,155		9,053,983,111
3. NAIC 3 (a)	1,887,281,614	937,140,679	206,122,222	11,607,516	1,887,281,614	2,629,907,587		1,648,533,919
4. NAIC 4 (a)	1,458,387,885	1,274,550,053	542,936,544	235,917,391	1,458,387,885	2,425,918,786		1,095,673,980
5. NAIC 5 (a)	166,814,870	26,526,997	18,406,567	(14,622,463)	166,814,870	160,312,837		172,837,944
6. NAIC 6 (a)	57,011,304		5,127,883	9,840,214	57,011,304	61,723,636		27,137,539
7. Total Bonds	28,643,038,015	17,272,840,401	17,702,774,710	208,461,266	28,643,038,015	28,421,564,972		28,914,793,115
PREFERRED STOCK								
8. NAIC 1		3,384		(266)		3,119		
9. NAIC 2	41,661,616		3,850,786	985,165	41,661,616	38,795,995		40,651,458
10. NAIC 3	61,899,071	1,532,921	5,457,512	(258,939)	61,899,071	57,715,541		58,999,583
11. NAIC 4	6,003,288	1,296,047		(11,150)	6,003,288	7,288,185		3,442,520
12. NAIC 5	11,632,500				11,632,500	11,632,500		11,632,500
13. NAIC 6								
14. Total Preferred Stock	121,196,474	2,832,353	9,308,298	714,811	121,196,474	115,435,340		114,726,062
15. Total Bonds and Preferred Stock	28,764,234,489	17,275,672,754	17,712,083,007	209,176,076	28,764,234,489	28,537,000,312		29,029,519,177

(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 $ 513,677,037 ; NAIC 2 $ 406,486,520 ; NAIC 3 $ 1,851,197 NAIC 4 $ 2,310,656 ; NAIC 5 $ 822,651 ; NAIC 6 $

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	612,139,710	XXX	601,299,868	397,323	26,557

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	705,648,802	367,906,826
2.	Cost of short-term investments acquired	13,489,415,240	23,154,036,547
3.	Accrual of discount	12,731	219,246
4.	Unrealized valuation increase (decrease)	(30,404)	(90,224)
5.	Total gain (loss) on disposals	(83,171)	4,063
6.	Deduct consideration received on disposals	13,582,761,111	22,816,140,186
7.	Deduct amortization of premium	62,377	287,469
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	612,139,710	705,648,802
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	612,139,710	705,648,802

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	64,825,269
2.	Cost Paid/(Consideration Received) on additions	19,249,555
3.	Unrealized Valuation increase/(decrease)	(29,680,219)
4.	Total gain (loss) on termination recognized	(43,951,623)
5.	Considerations received/(paid) on terminations	(11,833,078)
6.	Amortization	356,660
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	942,851
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	23,575,572
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	23,575,572

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				829
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				4
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	3,673,671			
	3.12 Section 1, Column 15, prior year	(10,134,453)	13,808,124		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	7,776,739			
	3.14 Section 1, Column 18, prior year	(1,098,624)	8,875,363	22,683,487	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	11,450,411			
	3.24 Section 1, Column 19, prior year	(11,233,077)	22,683,487	22,683,487	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		9,669,988		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	20,903,065	20,903,065		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(11,233,077)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				11,233,077
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				833
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				833

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
45102*AD4	SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 01/07/2019, attached to Cash Security-TREASURY NOTE	1	16,800,000	16,814,022	18,495,458	01/07/2019	09/20/2019	SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0		1,476,924	912828-5G-1	TREASURY NOTE	1	16,814,022	17,018,534
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 04/03/2019, attached to Cash Security-TREASURY NOTE	1Z	8,400,000	8,407,011	8,731,386	04/03/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0		222,118	912828-5G-1	TREASURY NOTE	1	8,407,011	8,509,267
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 04/05/2019, attached to Cash Security-TREASURY NOTE	1Z	22,476,700	22,394,122	24,492,549	04/05/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		479,364	912828-5C-0	TREASURY NOTE	1	22,394,122	24,013,185
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 04/05/2019, attached to Cash Security-TREASURY NOTE	1Z	21,023,300	21,878,594	23,507,480	04/05/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		448,367	912828-5M-8	TREASURY NOTE	1	21,878,594	23,059,112
PENDING	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security-TREASURY BOND	1Z	111,545	120,370	131,163	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(142)	912810-SE-9	TREASURY BOND	1	120,370	131,305
PENDING	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security-US TREASURY N/B	1Z	14,073,100	14,928,638	15,674,729	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(17,875)	912810-QZ-4	US TREASURY N/B	1	14,928,638	15,692,604
PENDING	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security-TREASURY BOND	1Z	13,977,300	12,968,054	15,311,417	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(17,754)	912810-SD-1	TREASURY BOND	1	12,968,054	15,329,170
PENDING	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security-TREASURY NOTE	1Z	10,132,000	10,071,531	10,404,488	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(12,869)	912828-6G-0	TREASURY NOTE	1	10,071,531	10,417,358
PENDING	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security-TREASURY BOND	1Z	10,000,000	9,278,287	10,954,488	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(12,702)	912810-SD-1	TREASURY BOND	1	9,278,287	10,967,190
PENDING	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security-TREASURY BOND	1Z	13,499,800	14,343,839	15,044,094	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(17,147)	912810-RH-3	TREASURY BOND	1	14,343,839	15,061,241
PENDING	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security-TREASURY BOND	1Z	10,000,000	10,598,082	11,143,938	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(12,702)	912810-RH-3	TREASURY BOND	1	10,598,082	11,156,640
PENDING	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security-TREASURY BOND	1Z	12,480,218	13,461,348	14,675,212	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(15,852)	912810-SE-9	TREASURY BOND	1	13,461,348	14,691,064
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/07/2019, attached to Cash Security-TREASURY BOND	1Z	24,678,000	24,858,577	27,592,283	05/07/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		488,904	912810-SF-6	TREASURY BOND	1	24,858,577	27,103,379

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/07/2019, attached to Cash Security-TREASURY BOND	1Z	322,000	316,829	360,026	05/07/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		6,379	912810-SF-6	TREASURY BOND	1	316,829	353,646
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/07/2019, attached to Cash Security-TREASURY NOTE	1Z	25,000,000	24,626,493	26,112,484	05/07/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		495,284	912828-6L-9	TREASURY NOTE	1	24,626,493	25,617,200
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/08/2019, attached to Cash Security-TREASURY NOTE	1Z	4,840,000	4,847,926	5,172,856	05/08/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		101,063	912828-5P-1	TREASURY NOTE	1	4,847,926	5,071,792
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/08/2019, attached to Cash Security-TREASURY BOND	1Z	20,160,000	21,755,022	24,152,262	05/08/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		420,958	912810-SE-9	TREASURY BOND	1	21,755,022	23,731,304
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/08/2019, attached to Cash Security-TREASURY NOTE	1Z	30,000,000	29,551,791	31,353,689	05/08/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		613,049	912828-6L-9	TREASURY NOTE	1	29,551,791	30,740,640
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/08/2019, attached to Cash Security-TREASURY BOND	1Z	14,494,400	14,238,001	16,215,117	05/08/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		296,192	912810-SF-6	TREASURY BOND	1	14,238,001	15,918,924
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/08/2019, attached to Cash Security-TREASURY BOND	1Z	5,505,600	5,417,180	6,159,203	05/08/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		112,507	912810-SF-6	TREASURY BOND	1	5,417,180	6,046,696
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/09/2019, attached to Cash Security-TREASURY NOTE	1Z	50,000,000	49,252,986	52,475,486	05/09/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		1,241,086	912828-6L-9	TREASURY NOTE	1	49,252,986	51,234,400
PENDING	SWAP 20-Mar-2020 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/22/2019, attached to Cash Security-TREASURY BOND	1Z	22,500,000	24,280,159	27,036,230	05/22/2019	03/20/2020	SWAP 20-Mar-2020 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		550,400	912810-SE-9	TREASURY BOND	1	24,280,159	26,485,830
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/22/2019, attached to Cash Security-TREASURY BOND	1Z	22,500,000	22,506,106	25,201,234	05/22/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		489,912	912810-SF-6	TREASURY BOND	1	22,506,106	24,711,323
PENDING	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0, effective 05/23/2019, attached to Cash Security-TREASURY BOND	1Z	18,000,000	16,791,341	19,742,485	05/23/2019	08/22/2019	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0		58,495	912810-RM-2	TREASURY BOND	1	16,791,341	19,683,990
PENDING	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0, effective 05/23/2019, attached to Cash Security-TREASURY NOTE	1Z	16,011,600	15,903,316	16,705,970	05/23/2019	08/22/2019	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0		52,033	912828-6F-2	TREASURY NOTE	1	15,903,316	16,653,937
PENDING	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0, effective 05/23/2019, attached to Cash Security-TREASURY NOTE	1Z	15,433,000	15,420,757	16,207,177	05/23/2019	08/22/2019	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0		50,153	912828-5K-2	TREASURY NOTE	1	15,420,757	16,157,024
PENDING	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0, effective 05/23/2019, attached to Cash Security-TREASURY BOND	1Z	15,179,700	16,373,048	17,918,083	05/23/2019	08/22/2019	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0		49,330	912810-SE-9	TREASURY BOND	1	16,373,048	17,868,754

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0, effective 05/23/2019, attached to Cash Security-TREASURY NOTE	1Z	10,444,812	10,216,979	11,258,031	05/23/2019	08/22/2019	SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0		33,943	912828-4V-9	TREASURY NOTE	1	10,216,979	11,224,089
PENDING	FUTURE US ULTRA T-BOND SEP 19, effective 05/28/2019, attached to Cash Security-TREASURY NOTE	1Z	511,000	501,254	407,123	05/28/2019	09/19/2019	FUTURE US ULTRA T-BOND SEP 19		(95,813)	912828-R3-6	TREASURY NOTE	1	501,254	502,936
PENDING	FUTURE US ULTRA T-BOND SEP 19, effective 05/28/2019, attached to Cash Security-TREASURY NOTE	1Z	111,000	108,883	88,436	05/28/2019	09/19/2019	FUTURE US ULTRA T-BOND SEP 19		(20,813)	912828-R3-6	TREASURY NOTE	1	108,883	109,248
PENDING	FUTURE US ULTRA T-BOND SEP 19, effective 05/29/2019, attached to Cash Security-TREASURY NOTE	1Z	180,000	176,567	143,409	05/29/2019	09/19/2019	FUTURE US ULTRA T-BOND SEP 19		(33,750)	912828-R3-6	TREASURY NOTE	1	176,567	177,159
PENDING	FUTURE US ULTRA T-BOND SEP 19, effective 05/29/2019, attached to Cash Security-TREASURY NOTE	1Z	64,000	62,779	50,990	05/29/2019	09/19/2019	FUTURE US ULTRA T-BOND SEP 19		(12,000)	912828-R3-6	TREASURY NOTE	1	62,779	62,990
PENDING	FUTURE US ULTRA T-BOND SEP 19, effective 05/29/2019, attached to Cash Security-TREASURY NOTE	1Z	857,000	840,654	682,788	05/29/2019	09/19/2019	FUTURE US ULTRA T-BOND SEP 19		(160,688)	912828-R3-6	TREASURY NOTE	1	840,654	843,476
PENDING	FUTURE US ULTRA T-BOND SEP 19, effective 05/29/2019, attached to Cash Security-TREASURY NOTE	1Z	327,000	327,273	269,941	05/29/2019	09/19/2019	FUTURE US ULTRA T-BOND SEP 19		(61,313)	912828-5G-1	TREASURY NOTE	1	327,273	331,254
PENDING	FUTURE US 5YR NOTE SEP 19, effective 05/29/2019, attached to Cash Security-TREASURY NOTE	1Z	100,000	100,083	101,301	05/29/2019	09/30/2019	FUTURE US 5YR NOTE SEP 19			912828-5G-1	TREASURY NOTE	1	100,083	101,301
PENDING	FUTURE US 5YR NOTE SEP 19, effective 06/13/2019, attached to Cash Security-TREASURY NOTE	1Z	201,000	201,168	203,615	06/13/2019	09/30/2019	FUTURE US 5YR NOTE SEP 19			912828-5G-1	TREASURY NOTE	1	201,168	203,615
PENDING	FUTURE US ULTRA T-BOND SEP 19, effective 06/18/2019, attached to Cash Security-TREASURY NOTE	1Z	100,000	100,083	82,551	06/18/2019	09/19/2019	FUTURE US ULTRA T-BOND SEP 19		(18,750)	912828-5G-1	TREASURY NOTE	1	100,083	101,301
PENDING	SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1Z	25,000,000	25,374,607	25,754,328	06/21/2019	09/20/2019	SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		(62,072)	912828-6S-4	TREASURY NOTE	1	25,374,607	25,816,400
680665B#2	CDS SINGLE SWAP CDS (OLN), effective 06/28/2017, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	3	4,500,000	4,408,238	4,657,320	06/28/2017	06/20/2022	CDS SINGLE SWAP CDS (OLN)	(82,335)	62,393	459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO	1FE	4,490,573	4,594,928
9999999999 - Totals				483,821,999	524,670,818	XXX	XXX	XXX	(82,335)	7,176,614	XXX	XXX	XXX	483,904,334	517,494,204

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	14	677,585,386	6	104,450,611					14	677,585,386
2. Add: Opened or Acquired Transactions	10	172,787,634	36	834,691,739					46	1,007,479,372
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	7,593	XXX	7,598	XXX		XXX		XXX	15,191
4. Less: Closed or Disposed of Transactions	18	745,930,001	14	455,325,383					32	1,201,255,385
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	2,565	XXX		XXX		XXX	2,565
7. Ending Inventory	6	104,450,611	28	483,821,999					28	483,821,999

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	23,575,572	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	3,674,504	
3.	Total (Line 1 plus Line 2)		27,250,076
4.	Part D, Section 1, Column 5	48,802,140	
5.	Part D, Section 1, Column 6	(21,552,064)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	31,237,647	
8.	Part B, Section 1, Column 13	233,705	
9.	Total (Line 7 plus Line 8)		31,471,352
10.	Part D, Section 1, Column 8	54,203,945	
11.	Part D, Section 1, Column 9	(22,732,593)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	8,132,936	
14.	Part B, Section 1, Column 20	23,278,810	
15.	Part D, Section 1, Column 11	31,411,746	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	846,656,542	365,891,189
2.	Cost of cash equivalents acquired	11,637,558,213	17,213,454,079
3.	Accrual of discount	3,800,086	6,394,960
4.	Unrealized valuation increase (decrease)	161,000	(32,508)
5.	Total gain (loss) on disposals	188,968	78,373
6.	Deduct consideration received on disposals	11,336,212,106	16,739,129,552
7.	Deduct amortization of premium	6,392	
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,152,146,312	846,656,542
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,152,146,312	846,656,542

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				720,099
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				858,692
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				667,146
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				225,059
Texas Vacant Land - Parking Lot	Irving	TX	05/01/1989	VARIOUS				17,191
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				(318,795)
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				349,851
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				639,441
Chelan View	Manson	WA	03/14/2019	VARIOUS				(254,480)
Benchmark	Phoenix	AZ	06/26/2019	VARIOUS	16,173,481	9,000,000	7,173,481	
0199999. Acquired by Purchase					16,173,481	9,000,000	7,173,481	2,904,204
0399999 - Totals					16,173,481	9,000,000	7,173,481	2,904,204

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400001	SACRAMENTO	CA		10/12/2017	6.440		673,072	22,053,063
400002	FREMONT	CA		12/19/2017	5.740		175,000	18,803,782
400008	HOUSTON	TX		06/11/2019	4.500	5,750,000		8,340,000
400009	TAMPA	FL		06/07/2019	4.510	18,825,000		25,315,000
0599999. Mortgages in good standing - Commercial mortgages-all other						24,575,000	848,072	74,511,845
0899999. Total Mortgages in good standing						24,575,000	848,072	74,511,845
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						24,575,000	848,072	74,511,845

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123295	WASHINGTON	DC		06/15/2011	05/30/2019	24,993,545		6,455			6,455		25,000,000	25,000,000			
0199999. Mortgages closed by repayment						24,993,545		6,455			6,455		25,000,000	25,000,000			
123359	BURLINGAME	CA		11/04/2011		153,510		106			106		153,616	153,616			
123370	MARLTON	NJ		02/23/2012		90,641							90,641	90,641			
123525	EDINA	MN		04/10/2015		289,697							289,697	289,697			
123575	ATLANTA	GA		06/15/2016		97,260							97,260	97,260			
123580	LAKEWOOD	CO		10/31/2016		154,123							154,123	154,123			
123600	SEATTLE	WA		06/30/2017		427,306							427,306	427,306			
0299999. Mortgages with partial repayments						1,212,537		106			106		1,212,643	1,212,643			
0599999 - Totals						26,206,081		6,561			6,561		26,212,643	26,212,643			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	5s	02/14/2011	2		307,935		939,654	1.750
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									307,935		939,654	XXX
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013	3		176,520		1,453,075	11.350
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3		1,343,189		5,105,278	28.000
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016			1,016,800		3,943,200	0.980
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		735,940		6,075,770	2.110
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		1,434,314		21,251,607	0.740
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		169,705		1,939,980	0.210
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		400,229		5,230,669	0.700
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			1,379,938		11,138,013	2.760
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		182,315		14,607,915	2.600
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3		8,817,701		15,810,350	9.360
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital		12/04/2015	3		1,482,060			15.550
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		616		176,514	0.040
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019	3		3,968,006		46,182,984	1.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			142,889		4,772,448	2.310
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016	3		12,344,309		68,803,495	66.500
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		3,035,231		11,352,290	0.330
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		17,464		2,229	1.540
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015			659,221		12,500,398	1.360
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	COMP Capital Advisors		01/17/2014	3		1,505,316		1,561,404	0.410
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018			5,580,989		18,078,936	5.150
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			248,211		1,914,317	6.440
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017			5,279,358		22,555,012	22.350
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		787,092		3,761,613	5.250
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		2,479,794		3,360,618	7.110
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		1,504,130		5,263,720	7.130
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011			52,586		3,979,610	1.820
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	5		683,847		1,040,672	0.650
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	5		762,490		19,220,739	3.270
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018			3,151,794		25,734,535	4.050
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		3,101,686		26,004,629	0.990
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		139,741		2,464,734	7.040
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		1,178			6.150
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners		12/22/2011	3		218,906		1,903,000	1.110
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018	3		766,281		25,630,888	13.410
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016	3		2,341,556		17,610,185	2.770
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			1,343,271		38,178,846	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			7,000,859			35.670
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		9,917		1,224,806	1.940
000000-00-0	GTCR AP INVESTORS LP	CHICAGO	IL	GTCR		05/10/2019	3	4,250,898			637,500	0.360
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		271,500		4,131,498	1.150
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		1,894,425		42,548,220	1.080
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	2		1,253,476		5,029,568	9.140
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3		979,735		11,186,511	9.950
000000-00-0	IA AVIATION PIPELINES HOLDING LP	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		04/12/2019	3	15,000,000				13.970
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012	3		1,336,600		361,860	13.050
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3		578,572		1,522,402	12.790
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	J.P. MORGAN INVESTMENT MANAGEMENT INC.		10/01/2014			25,000,000			17.870
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		3,234,957		15,269,341	5.200
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		2,769,494		17,447,891	0.340
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010	3		71,084		1,709,461	2.610
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		1,573,372		8,907,433	2.680
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		1,022,471		14,588,467	0.720
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			1,018,288		14,091,045	25.700
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			1,956,252		6,536,705	12.590
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3		2,718,320		14,665,037	0.490
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3	3,903,810			29,846,190	4.740
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		6,212,176		12,233,633	10.430

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3		2,868,105		9,666,017	6.900
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	Main Post Partners		02/10/2016			74,185			49.140
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		19,879		37,043	0.190
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			92,649		165,509	2.920
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners		06/04/2012			170,281		991,847	0.700
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017			99,477		18,951,362	0.620
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018			2,637,214		20,916,843	0.510
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		06/28/2018	3		37,144			21.410
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011			69,202		418,285	0.410
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		3,382,522		10,493,972	0.700
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		3,843			2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		14,112		3,304,274	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		166,472		2,601,648	0.820
000000-00-0	OFI GLOBAL EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014			62,600,000			13.070
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3		3,063,067		27,157,033	2.560
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		14,172			8.420
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011	3		487,552		4,430,959	2.330
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		10/02/2017	2		4,108			6.450
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013	2		227,547		9,114,243	0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		4,736,991		9,996,093	0.550
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3		2,831,074			17.500
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		10,044		677,775	0.120
744646-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		588,287		1,042,478	2.370
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2		1,105,059		7,127,307	0.910
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		1,376,290		17,523,260	0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		32,902		1,817,794	5.710
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor		04/28/2008	3		6,331		1,616,215	1.000
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		532,966		2,512,514	0.350
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		23,429		1,385,258	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		3,072		4,225,978	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		147,642		16,623,375	2.310
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		7,990			0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		3,483			0.070
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS		01/13/2016	3		2,359,472		5,328,887	6.140
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		5,042,178		15,185,068	0.380
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3		515,790		16,415,701	2.660
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		435,196		1,311,501	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		772,624		3,813,074	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3		2,993		1,039,285	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		197,294		6,532,768	2.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		90,041		402,747	0.240
000000-00-0	WHISPS HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL		04/18/2019	3	15,000,000				10.750
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3	122,176			20,127,824	2.870
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		33,086			1.450
1599999. Joint Venture Interests - Common Stock - Unaffiliated								38,276,883	223,041,935		893,501,178	XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			44,356		644,629	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			16,442		2,745,480	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			716,958		8,220,751	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			430,031		6,912,086	0.380
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS		12/27/2018	3		8,449,644		50,247,236	18.180
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			2,861,923		31,698,803	13.460
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018	2		55,980			0.660
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			43,361		709,274	4.660
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017	2		3,602,152		155,504	8.580
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT LLC		10/07/2014			1,250,000		952,580	25.860
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group		09/30/2008			4,429		219,629	2.650
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,522			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			8,250		1,017,880	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007	3		20,025			1.540

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011	3		11,130		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016	3		2,757,345		22,863,971	1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004	3		11,718			4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006	3		46,279			2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated									20,331,545		128,456,891	XXX
000000-00-0	Humboldt East Trade Center LLC	Hazle Township	GA	CB Richard Ellis		07/13/2017	3		482,554		3,724,671	95.000
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP		11/07/2017	3		148,370		1,297,558	90.000
000000-00-0	Chandler Airport Commerce Park, LLC	Chandler	AZ	Ryan Companies US, Inc.		04/05/2019	3	10,982,145			2,500,000	90.000
000000-00-0	The Arroyo Parkway, LLC	Pasadena	CA	The Kutzer Company		04/25/2019	3	56,238,081			1,761,919	90.000
1899999. Joint Venture Interests - Real Estate - Affiliated								67,220,225	630,924		9,284,149	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			74,318		3,448,804	9.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			6,160,000		14,560,000	56.000
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		1,173,243		11,054,048	4.760
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019	2	10,971,710			30,417,924	7.200
2199999. Joint Venture Interests - Other - Unaffiliated								10,971,710	7,407,562		59,480,775	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT		02/29/2016	3		715,000			55.000
2299999. Joint Venture Interests - Other - Affiliated									715,000			XXX
64952G-AQ-1	NEW YORK LIFE INSURANCE COMPANY	NEW YORK	NY	Various	6	04/01/2019	3	8,348,287				
2399999. Surplus Debentures, etc - Unaffiliated								8,348,287				XXX
000000-00-0	PNC LIHTC FUND 71 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019		17,500,000			16,636,922	10.830
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	Louisville	KY	PNC TAX CREDIT CAPITAL		11/30/2007			79,641		497,777	9.460
000000-00-0	RAH CORPORATE PARTNERS FUND 55 LLC	GREAT NECK	NY	REGIONS BANK		04/15/2019		12,897,000			11,118,150	12.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012	3		20		274,825	9.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016	3		(245,269)		6,641,009	4.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017	3		(371,838)		10,107,574	11.670
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets		10/25/2017			(58,592)		6,212,604	8.630
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018			(6,337)		11,467,407	7.480
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			2,046		126,510	11.900
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019		17,500,000			15,594,993	10.170
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								47,897,000	(600,329)		78,677,771	XXX
000000-00-0	PNC LIHTC FUND 71 LLC STATE	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019		247,771			114,389	10.830
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								247,771			114,389	XXX
4499999. Total - Unaffiliated								105,741,652	250,488,648		1,161,170,658	XXX
4599999. Total - Affiliated								67,220,225	1,345,924		9,284,149	XXX
4699999 - Totals								172,961,877	251,834,572		1,170,454,807	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	06/06/2019	1,113,982							1,113,982	1,113,982				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							1,113,982							1,113,982	1,113,982				
000000-00-0	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	06/30/2019	65,147							65,147	65,147				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	03/28/2019													
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	06/12/2019	2,007,320							2,007,320	2,007,320				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	06/28/2019	5,633,079							5,633,079	5,633,079				
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	04/04/2019	3,428,257							3,428,257	3,428,257				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	06/25/2019	2,736,583							2,736,583	2,736,583				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	06/05/2019	1,262,127							1,262,127	1,262,127				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	05/07/2019	1,231,887							1,231,887	1,231,887				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	06/04/2019	38,225							38,225	38,225				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	06/21/2019	2,075,397							2,075,397	2,075,397				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	06/06/2019	421,014							421,014	421,014				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	06/25/2019	1,040,375							1,040,375	1,040,375				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	05/16/2019	112,454							112,454	112,454				
000000-00-0	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT FUND LP	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	01/05/2017	06/30/2019		2,421,052				2,421,052		2,421,052	2,421,052				(2,421,052)
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	06/03/2019	33,281							33,281	30,405	(2,877)		(2,877)	
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/01/2017	05/03/2019	1,035,217							1,035,217	1,035,217				
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	05/23/2019	159,070							159,070	159,070				
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	05/16/2019	2,391,768							2,391,768	2,391,768				
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	05/21/2019	579,523							579,523	579,523				
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	05/30/2019								3,232	3,232				
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	06/28/2019	196,826							196,826	196,826				
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015	04/15/2019	3,010,000							3,010,000	3,010,000				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	04/16/2019	728,958							728,958	728,958				
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners	05/28/2014	04/25/2019	4,132							4,132	4,132				
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	GBR	FORTELUS CAPITAL MANAGEMENT	04/01/2013	03/01/2019	5,362	(5,362)				(5,362)							
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	06/27/2019	147,562							147,562	147,562				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	04/12/2019	94,216							94,216	94,216				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	06/28/2019	1,937,181							1,937,181	1,937,181				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER	05/10/2017	05/02/2019	247,917							247,917	247,917				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/28/2019	59,400							59,400	59,400				
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	01/30/2019		564,638				564,638		564,638	564,638				(564,638)
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	06/14/2019	2,980,405							2,980,405	2,980,405				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	06/21/2019	3,205,963							3,205,963	3,205,963				
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	06/26/2019	2,786,513							2,786,513	2,786,513				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	06/21/2019	10,695,865							10,695,865	10,695,865				
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP	04/01/2013	01/31/2019	819	(819)				(819)							
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	05/06/2019	65,980							65,980	65,980				
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	03/27/2019													
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	04/19/2019	2,597,093							2,597,093	2,597,093				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	06/30/2019		367,082				367,082		367,082	367,082				(367,082)
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	06/12/2019	1,153,262							1,153,262	1,153,262				
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	01/18/2019	05/24/2019								89,234	89,234				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	05/14/2019	14,732							14,732	14,732				
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	05/22/2019	5,021,842							5,021,842	5,021,842				
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	05/06/2019	395,520							395,520	395,520				
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	06/17/2019	11,609,136							11,609,136	11,609,136				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	06/27/2005	01/22/2019													
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	05/03/2019	19,879							19,879	19,879				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	05/15/2019	213,704							213,704	213,704				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	05/09/2019	362,346							362,346	362,346				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	06/26/2019	371,167							371,167	372,618	1,451		1,451	
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	11/20/2018	06/11/2019	365,833							365,833	365,833				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	05/01/2019		(4,418,025)				(4,418,025)		(4,418,025)	(4,418,025)				4,430,019
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	05/02/2019	6,879							6,879	(1,456)	(8,336)		(8,336)	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	04/30/2019	22,109							22,109	22,109				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	06/13/2019	487,552							487,552	487,552				
000000-00-0	PLAINFIELD 2009 LIQUIDATING LIMITED	Greenwich	CT	Plainfield Asset Management, Ltd.	04/01/2013	02/28/2019													
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	06/18/2019	82,695							82,695	82,695				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	06/28/2019	1,139,941							1,139,941	1,139,941				
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	04/18/2019	280,445							280,445	280,445				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	06/20/2019	107,339							107,339	(69,972)	(177,310)		(177,310)	
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	04/12/2019	136,281							136,281	136,281				
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	04/17/2019	10,103,815							10,103,815	10,103,815				
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS	01/13/2016	04/30/2019	37,162							37,162	37,162				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	04/11/2019	16,479							16,479	16,479				
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	02/14/2019	04/08/2019								2,523	2,523				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	05/31/2019	289,453							289,453	289,453				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	06/28/2019	473,731							473,731	473,731				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	06/14/2019	1,950,434							1,950,434	1,950,434				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/17/2004	04/01/2019		(662,796)				(662,796)		(662,796)			662,796	662,796	
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	05/17/2019	554,771							554,771	545,665	(9,106)		(9,106)	
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	06/21/2019	179,738							179,738	179,738				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	04/11/2019	514,818							514,818	514,818				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	06/28/2019	2,892,352							2,892,352	2,892,352				
000000-00-0	INVESTCORP WRENCH AS LP	GRAND CAYMAN	CYM	INVESTCORP	06/30/2017	05/09/2019	8,286,509							8,286,509	8,286,509				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	06/28/2019	2,912,243	(428,628)				(428,628)		2,483,614	2,865,421		381,807	381,807	
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	06/28/2019	2,603,388	(5,115,734)				(5,115,734)		(2,512,345)	2,556,470		5,068,815	5,068,815	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							105,620,472	(7,278,593)				(7,278,593)		98,436,868	104,354,108	(196,178)	6,113,418	5,917,241	1,077,247
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC	Dover	DE	ALLSTATE INSURANCE COMPANY	01/01/2007	06/30/2019	8,000,000							8,000,000	8,000,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							8,000,000							8,000,000	8,000,000				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	06/22/2006	03/29/2019													
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	06/26/2019	144,365							144,365	138,419	(5,946)		(5,946)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	05/28/2019	910							910	(396)	(1,306)		(1,306)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	05/29/2019	225,514							225,514	225,514				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	06/21/2019	1,490,107							1,490,107	1,490,107				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	06/28/2019	4,191,740							4,191,740	4,191,740				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	12/11/2007	06/11/2019	530,114							530,114	530,114				
000000-00-0	BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP	New York	NY	Blackstone Group	06/24/2011	06/19/2019													
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	06/25/2019	299,000							299,000	299,000				
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	06/28/2019	26,923							26,923	26,923				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	04/25/2019	77,383							77,383	77,383				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	05/03/2019	872,823							872,823	872,823				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	06/17/2019	263,609							263,609	263,609				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	04/22/2019	625,000							625,000	625,000				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/28/2019	4,429							4,429	4,429				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	06/06/2019	2,105,262							2,105,262	2,105,262				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	04/10/2019	3,751,158							3,751,158	3,751,158				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							14,608,337							14,608,337	14,601,085	(7,252)		(7,252)	
000000-00-0	AP REAL ESTATE LLC	Dover	DE	ALLSTATE INSURANCE COMPANY	03/26/2012	06/05/2019	55,649,105							55,649,105	55,649,105				
000000-00-0	AP Timber LLC	Dover	DE	ALLSTATE INSURANCE COMPANY	05/22/2012	06/30/2019	10,982,803							10,982,803	10,982,803				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	06/18/2019	648,000							648,000	648,000				
1899999. Joint Venture Interests - Real Estate - Affiliated							67,279,909							67,279,909	67,279,909				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC	02/01/2019	04/30/2019								1,808,762	1,808,762				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	06/24/2019	3,579,743							3,579,743	3,389,225	(190,518)		(190,518)	
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	01/29/2018	06/03/2019	810,828							810,828	810,828				
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	04/18/2019	30,754							30,754	30,754				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	04/12/2019	9,375							9,375	9,375				
000000-00-0	IRVIN ACQUISITION LLC	DETROIT	MI	CYPRIUM PARTNERS	09/28/2016	05/31/2019	722,828	(386,963)				(386,963)		335,865	335,865				3,072,281
000000-00-0	King Mill Distribution Park, LLC	McDonough	GA	SVF Distribution McDonough, LLC	02/09/2015	10/12/2017													
000000-00-0	WESTMINSTER FUND II, LP	Lake Forest	IL	WESTMINSTER ADVISORS	08/03/1998	04/15/2019	226,744	390,821				390,821		617,565	175,537		(442,028)	(442,028)	
2199999. Joint Venture Interests - Other - Unaffiliated							5,380,272	3,858				3,858		7,192,892	6,560,346	(190,518)	(442,028)	(632,547)	3,072,281
64952G-AQ-1	NEW YORK LIFE INSURANCE COMPANY	NEW YORK	NY	Various	04/01/2019	04/26/2019			20			20		8,348,307	8,595,134		246,827	246,827	22,868
2399999. Surplus Debentures, etc - Unaffiliated									20			20		8,348,307	8,595,134		246,827	246,827	22,868
000000-00-0	LEHMAN HOUSING VII a	Dover	DE	LEHMAN HOUSING	11/20/1998	06/26/2019													176,542
000000-00-0	LEHMAN HOUSING VII b	Dover	DE	LEHMAN HOUSING	11/20/1998	06/26/2019													124,506
000000-00-0	NATIONAL EQUITY FUND	Chicago	IL	NATIONAL EQUITY FUND	02/02/1998	06/28/2019													396,905
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			697,953
000000-00-0	CSFB GEORGIA STATE FUND I LLC	New York	NY	Credit Suisse	12/12/2006	06/30/2019													
3999999. All Other Low Income Housing Tax Credit - Unaffiliated																			
4499999. Total - Unaffiliated							126,723,063	(7,274,735)	20			(7,274,715)		129,700,386	135,224,655	(393,948)	5,918,217	5,524,269	4,870,349
4599999. Total - Affiliated							75,279,909							75,279,909	75,279,909				
4699999 - Totals							202,002,971	(7,274,735)	20			(7,274,715)		204,980,295	210,504,564	(393,948)	5,918,217	5,524,269	4,870,349

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/ Market Indicator (a)
912810-RC-4	TREASURY BOND		05/03/2019	HSBC SECURITIES, INC.		4,980,977	4,416,800	35,383	1
912810-RD-2	TREASURY BOND		05/30/2019	GOLDMAN, SACHS & CO.		24,094,141	20,000,000	32,609	1
912810-RE-0	TREASURY BOND		06/27/2019	Various		24,814,206	21,146,500	232,366	1
912810-RG-5	TREASURY BOND		05/30/2019	Various		22,753,516	20,000,000	29,348	1
912810-RH-3	TREASURY BOND		04/01/2019	BARCLAYS		19,529,623	18,616,900	73,928	1
912810-RJ-9	TREASURY BOND		06/26/2019	Various		16,531,061	15,238,800	53,419	1
912810-RK-6	TREASURY BOND		04/02/2019	GOLDMAN, SACHS & CO.		2,796,914	3,000,000	9,738	1
912810-RP-5	TREASURY BOND		06/26/2019	GOLDMAN, SACHS & CO.		19,794,610	18,218,300	63,863	1
912810-SA-7	TREASURY BOND		05/03/2019	Various		29,813,941	29,457,600	192,865	1
912810-SE-9	TREASURY BOND		06/27/2019	GOLDMAN, SACHS & CO.		10,038,725	8,531,400	34,427	1
912810-SF-6	TREASURY BOND		05/10/2019	Various		132,889,770	130,497,400	861,585	1
912810-SH-2	TREASURY BOND		05/15/2019	Various		79,759,094	79,842,000	378	1
912828-5M-8	TREASURY NOTE		06/26/2019	GOLDMAN, SACHS & CO.		24,805,475	22,709,300	82,923	1
912828-6A-3	TREASURY NOTE		05/03/2019	MORGAN STANLEY		1,988,746	1,964,800	13,535	1
912828-6B-1	TREASURY NOTE		05/02/2019	Various		186,350,321	184,518,100	1,015,096	1
912828-6H-8	TREASURY NOTE		04/15/2019	MORGAN STANLEY		8,439,517	8,432,600	17,415	1
912828-6L-9	TREASURY NOTE		04/30/2019	Various		369,931,014	375,470,100	401,408	1
912828-6R-6	TREASURY NOTE		05/16/2019	Various		164,775,189	164,918,400	24,677	1
912828-6S-4	TREASURY NOTE		05/29/2019	Various		179,318,872	178,123,300	210,248	1
912828-6T-2	TREASURY NOTE		06/27/2019	Various		235,546,531	236,941,800	32,604	1
912828-6X-3	TREASURY NOTE		06/19/2019	Various		196,331,223	193,900,000	207,826	1
912828-6Z-8	TREASURY NOTE		06/28/2019	CITIGROUP GLOBAL MARKETS		49,960,938	50,000,000	2,378	1
912828-G3-8	TREASURY NOTE		06/19/2019	GOLDMAN, SACHS & CO.		5,386,728	5,269,200	11,598	1
912828-N3-0	TREASURY NOTE		04/01/2019	GOLDMAN, SACHS & CO.		5,001,051	5,032,900	27,180	1
912828-R3-6	TREASURY NOTE		06/26/2019	Various		69,695,863	71,693,900	88,914	1
912828-WG-1	TREASURY NOTE		05/13/2019	JPMORGAN CHASE & CO.		17,011,200	16,989,300	14,542	1
912828-WJ-5	TREASURY NOTE		04/15/2019	GOLDMAN, SACHS & CO.		1,969,613	1,958,900	20,563	1
912828-XT-2	TREASURY NOTE		06/28/2019	Various		130,359,061	129,090,100	169,195	1
912810-QA-9	US TREASURY N/B		05/30/2019	JPMORGAN CHASE & CO.		33,088,488	28,770,100	242,044	1
912810-QC-5	US TREASURY N/B		04/01/2019	GOLDMAN, SACHS & CO.		19,713,987	15,404,700	88,088	1
912810-QE-1	US TREASURY N/B		06/26/2019	GOLDMAN, SACHS & CO.		9,815,984	7,187,700	121,218	1
912810-QH-4	US TREASURY N/B		05/30/2019	GOLDMAN, SACHS & CO.		6,523,828	5,000,000	9,511	1
912810-QK-7	US TREASURY N/B		05/30/2019	GOLDMAN, SACHS & CO.		6,112,500	5,000,000	56,198	1
912810-QU-5	US TREASURY N/B		05/03/2019	CITIGROUP GLOBAL MARKETS		4,984,671	4,777,700	32,995	1
912810-QW-1	US TREASURY N/B		05/30/2019	GOLDMAN, SACHS & CO.		10,716,016	10,000,000	13,043	1
912810-QY-7	US TREASURY N/B		04/30/2019	GOLDMAN, SACHS & CO.		9,869,459	10,174,700	128,308	1
912810-QZ-4	US TREASURY N/B		05/30/2019	Various		23,497,324	22,073,100	128,398	1
912810-RB-6	US TREASURY N/B		06/04/2019	Various		32,437,804	31,218,200	101,167	1
0599999. Subtotal - Bonds - U.S. Governments						2,191,427,980	2,155,584,600	4,880,982	XXX
23371D-AD-6	DAE FUNDING LLC	C	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		511,150	500,000	656	3FE
1099999. Subtotal - Bonds - All Other Governments						511,150	500,000	656	XXX
006395-AX-5	ADAMS ST UNIV COLO INSTL ENTER		04/24/2019	RBC DOMINION SECURITIES		2,063,035	1,695,000		1FE
006395-AY-3	ADAMS ST UNIV COLO INSTL ENTER		04/24/2019	RBC DOMINION SECURITIES		2,157,716	1,780,000		1FE
006395-BA-4	ADAMS ST UNIV COLO INSTL ENTER		04/24/2019	RBC DOMINION SECURITIES		544,745	500,000		1FE
006395-BD-8	ADAMS ST UNIV COLO INSTL ENTER		04/24/2019	RBC DOMINION SECURITIES		1,342,800	1,250,000		1FE
138824-KH-9	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		814,463	650,000		1FE
138824-KJ-5	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		529,984	425,000		1FE
138824-KK-2	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		621,020	500,000		1FE
138824-KL-0	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		978,083	790,000		1FE
138824-KM-8	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		826,867	670,000		1FE
138824-KQ-9	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		916,778	750,000		1FE
139465-KQ-0	CAPE GIRARDEAU MO SCH DIST NO		05/21/2019	STIFEL CAPITAL MARKETS		274,750	250,000		1FE
139465-KR-8	CAPE GIRARDEAU MO SCH DIST NO		05/21/2019	STIFEL CAPITAL MARKETS		438,424	400,000		1FE
139465-KS-6	CAPE GIRARDEAU MO SCH DIST NO		05/21/2019	STIFEL CAPITAL MARKETS		655,878	600,000		1FE
139465-KT-4	CAPE GIRARDEAU MO SCH DIST NO		05/21/2019	STIFEL CAPITAL MARKETS		817,658	750,000		1FE
139465-KU-1	CAPE GIRARDEAU MO SCH DIST NO		05/21/2019	STIFEL CAPITAL MARKETS		163,422	150,000		1FE
19652P-EY-7	COLORADO MESA UNIV COLO ENTERP		05/24/2019	PIPER JAFFRAY INC.		1,357,802	1,105,000		1FE

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/ Market Indicator (a)
19652P-FA-8	COLORADO MESA UNIV COLO ENTERP		05/24/2019	PIPER JAFFRAY INC.		2,281,744	1,875,000		1FE
19652P-FC-4	COLORADO MESA UNIV COLO ENTERP		05/24/2019	PIPER JAFFRAY INC.		1,796,205	1,500,000		1FE
223883-GL-7	COWLITZ CNTY WASH SCH DIST NO		06/19/2019	D.A. DAVIDSON & CO.		1,199,700	1,075,000		1FE
223883-GM-5	COWLITZ CNTY WASH SCH DIST NO		06/19/2019	D.A. DAVIDSON & CO.		1,168,094	1,050,000		1FE
223883-GN-3	COWLITZ CNTY WASH SCH DIST NO		06/19/2019	D.A. DAVIDSON & CO.		1,871,563	1,685,000		1FE
387514-BX-9	GRANT & DOUGLAS CNTYS WASH SCH		06/05/2019	D.A. DAVIDSON & CO.		1,628,688	1,460,000		1FE
387514-BY-7	GRANT & DOUGLAS CNTYS WASH SCH		06/05/2019	D.A. DAVIDSON & CO.		567,125	510,000		1FE
467486-WX-0	JACKSON CNTY MO REORG SCH DIST		04/16/2019	BAUM, GEORGE K. & COMPANY		873,138	700,000		1FE
467486-WY-8	JACKSON CNTY MO REORG SCH DIST		04/16/2019	BAUM, GEORGE K. & COMPANY		1,239,350	1,000,000		1FE
467486-WZ-5	JACKSON CNTY MO REORG SCH DIST		04/16/2019	BAUM, GEORGE K. & COMPANY		1,233,400	1,000,000		1FE
467486-XA-9	JACKSON CNTY MO REORG SCH DIST		04/16/2019	BAUM, GEORGE K. & COMPANY		1,227,480	1,000,000		1FE
467486-XB-7	JACKSON CNTY MO REORG SCH DIST		04/16/2019	BAUM, GEORGE K. & COMPANY		3,019,570	2,370,000		1FE
467486-XC-5	JACKSON CNTY MO REORG SCH DIST		04/16/2019	BAUM, GEORGE K. & COMPANY		4,069,423	3,250,000		1FE
467736-DZ-4	JACKSON CNTY ORE SCH DIST NO 0		05/30/2019	D.A. DAVIDSON & CO.		2,138,270	1,890,000		1FE
467736-EA-8	JACKSON CNTY ORE SCH DIST NO 0		05/30/2019	D.A. DAVIDSON & CO.		2,508,866	2,225,000		1FE
467736-EB-6	JACKSON CNTY ORE SCH DIST NO 0		05/30/2019	D.A. DAVIDSON & CO.		2,517,334	2,240,000		1FE
467754-HK-6	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		1,178,617	925,000		1FE
467754-HL-4	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		3,379,220	2,665,000		1FE
467754-HM-2	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		758,958	600,000		1FE
467754-HN-0	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		976,361	775,000		1FE
467754-HP-5	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		1,906,535	1,675,000		1FE
467754-HQ-3	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		1,362,480	1,200,000		1FE
467754-HR-1	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		1,295,728	1,145,000		1FE
467754-HS-9	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		1,990,744	1,765,000		1FE
467754-HT-7	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		1,551,368	1,380,000		1FE
467754-HU-4	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		1,462,200	1,305,000		1FE
467754-HV-2	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		351,443	705,000		1FE
467754-HX-8	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		280,033	610,000		1FE
467754-HY-6	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		359,937	815,000		1FE
467754-HZ-3	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		472,392	1,115,000		1FE
467754-JA-6	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		402,136	985,000		1FE
467754-JB-4	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		462,423	1,185,000		1FE
467754-JC-2	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		439,663	1,170,000		1FE
467754-JD-0	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		477,563	1,320,000		1FE
467754-JE-8	JACKSON CNTY ORE SCH DIST NO 0		06/28/2019	D.A. DAVIDSON & CO.		442,290	1,270,000		1FE
516444-SH-0	LANSING MICH SCH DIST		05/14/2019	STIFEL CAPITAL MARKETS		1,524,238	1,250,000		1FE
516444-SJ-6	LANSING MICH SCH DIST		05/14/2019	STIFEL CAPITAL MARKETS		1,417,153	1,165,000		1FE
516444-SK-3	LANSING MICH SCH DIST		05/14/2019	STIFEL CAPITAL MARKETS		1,835,498	1,515,000		1FE
516444-SL-1	LANSING MICH SCH DIST		05/14/2019	STIFEL CAPITAL MARKETS		1,660,533	1,375,000		1FE
516444-SM-9	LANSING MICH SCH DIST		05/14/2019	STIFEL CAPITAL MARKETS		1,264,988	1,050,000		1FE
516444-SN-7	LANSING MICH SCH DIST		05/14/2019	STIFEL CAPITAL MARKETS		1,381,012	1,150,000		1FE
516444-SP-2	LANSING MICH SCH DIST		05/14/2019	STIFEL CAPITAL MARKETS		1,197,990	1,000,000		1FE
534655-FW-0	LINCOLN PK MICH SCH DIST		06/07/2019	STIFEL CAPITAL MARKETS		391,760	355,000		1FE
534655-FX-8	LINCOLN PK MICH SCH DIST		06/07/2019	STIFEL CAPITAL MARKETS		1,512,404	1,375,000		1FE
534655-FY-6	LINCOLN PK MICH SCH DIST		06/07/2019	STIFEL CAPITAL MARKETS		1,507,440	1,375,000		1FE
534655-FZ-3	LINCOLN PK MICH SCH DIST		06/07/2019	STIFEL CAPITAL MARKETS		1,502,504	1,375,000		1FE
534655-GA-7	LINCOLN PK MICH SCH DIST		06/07/2019	STIFEL CAPITAL MARKETS		1,497,581	1,375,000		1FE
534655-GB-5	LINCOLN PK MICH SCH DIST		06/07/2019	STIFEL CAPITAL MARKETS		1,492,686	1,375,000		1FE
625482-HQ-0	MULTNOMAH-CLACKAMAS CNTYS ORE		04/10/2019	PIPER JAFFRAY INC.		596,290	1,000,000		1FE
625482-HR-8	MULTNOMAH-CLACKAMAS CNTYS ORE		04/10/2019	PIPER JAFFRAY INC.		257,283	450,000		1FE
625482-HS-6	MULTNOMAH-CLACKAMAS CNTYS ORE		04/10/2019	PIPER JAFFRAY INC.		273,830	500,000		1FE
625482-HT-4	MULTNOMAH-CLACKAMAS CNTYS ORE		04/10/2019	PIPER JAFFRAY INC.		262,040	500,000		1FE
625482-HU-1	MULTNOMAH-CLACKAMAS CNTYS ORE		04/10/2019	PIPER JAFFRAY INC.		629,825	1,250,000		1FE
625482-HV-9	MULTNOMAH-CLACKAMAS CNTYS ORE		04/10/2019	PIPER JAFFRAY INC.		482,320	1,000,000		1FE
68609T-LM-8	OREGON ST		05/13/2019	PIPER JAFFRAY INC.		1,168,759	1,045,000	9,753	1FE
935341-M4-6	WARREN MICH CONS SCH DIST		04/25/2019	HILLTOP SECURITIES INC		1,547,026	1,300,000		1FE
935341-M6-1	WARREN MICH CONS SCH DIST		04/25/2019	HILLTOP SECURITIES INC		2,006,833	1,700,000		1FE
935341-M7-9	WARREN MICH CONS SCH DIST		04/25/2019	HILLTOP SECURITIES INC		1,675,458	1,425,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
935341-M8-7	WARREN MICH CONS SCH DIST		04/25/2019	HILLTOP SECURITIES INC		2,109,582	1,800,000		1FE
946498-HN-5	WAYNE-WESTLAND CMNTY SCHS MICH		05/08/2019	STIFEL CAPITAL MARKETS		1,006,335	925,000		1FE
946498-HP-0	WAYNE-WESTLAND CMNTY SCHS MICH		05/08/2019	STIFEL CAPITAL MARKETS		1,690,198	1,560,000		1FE
946498-HQ-8	WAYNE-WESTLAND CMNTY SCHS MICH		05/08/2019	STIFEL CAPITAL MARKETS		1,052,893	975,000		1FE
946498-HR-6	WAYNE-WESTLAND CMNTY SCHS MICH		05/08/2019	STIFEL CAPITAL MARKETS		807,255	750,000		1FE
962529-HS-5	WHATCOM CNTY WASH SCH DIST NO		05/22/2019	D.A. DAVIDSON & CO.		4,170,066	3,760,000		1FE
962529-HT-3	WHATCOM CNTY WASH SCH DIST NO		05/22/2019	D.A. DAVIDSON & CO.		3,642,721	3,295,000		1FE
962529-HU-0	WHATCOM CNTY WASH SCH DIST NO		05/22/2019	D.A. DAVIDSON & CO.		2,038,719	1,850,000		1FE
984487-PG-7	YAKIMA CNTY WASH SCH DIST NO 2		05/31/2019	D.A. DAVIDSON & CO.		1,129,170	1,000,000		1FE
984487-PH-5	YAKIMA CNTY WASH SCH DIST NO 2		05/31/2019	D.A. DAVIDSON & CO.		1,736,240	1,545,000		1FE
984487-PK-8	YAKIMA CNTY WASH SCH DIST NO 2		05/31/2019	D.A. DAVIDSON & CO.		1,260,809	1,130,000		1FE
984487-PL-6	YAKIMA CNTY WASH SCH DIST NO 2		05/31/2019	D.A. DAVIDSON & CO.		1,112,220	1,000,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						112,235,119	105,200,000	9,753	XXX
097041-PF-8	BOERNE TEX		05/28/2019	PIPER JAFFRAY INC.		1,387,893	1,300,000	12,856	1FE
128510-JZ-8	CALCASIEU PARISH LA SCH DIST N		06/12/2019	STIFEL CAPITAL MARKETS		446,668	400,000		1FE
128510-KA-1	CALCASIEU PARISH LA SCH DIST N		06/12/2019	STIFEL CAPITAL MARKETS		1,515,669	1,365,000		1FE
128510-KB-9	CALCASIEU PARISH LA SCH DIST N		06/12/2019	STIFEL CAPITAL MARKETS		1,389,034	1,255,000		1FE
128510-KC-7	CALCASIEU PARISH LA SCH DIST N		06/12/2019	STIFEL CAPITAL MARKETS		1,605,214	1,455,000		1FE
128510-KD-5	CALCASIEU PARISH LA SCH DIST N		06/12/2019	STIFEL CAPITAL MARKETS		742,291	675,000		1FE
128510-KE-3	CALCASIEU PARISH LA SCH DIST N		06/12/2019	STIFEL CAPITAL MARKETS		768,544	700,000		1FE
128510-KF-0	CALCASIEU PARISH LA SCH DIST N		06/12/2019	STIFEL CAPITAL MARKETS		656,634	600,000		1FE
146141-BD-7	CARTER CNTY MONT		04/17/2019	D.A. DAVIDSON & CO.		1,073,962	960,000		1FE
146141-BE-5	CARTER CNTY MONT		04/17/2019	D.A. DAVIDSON & CO.		1,108,830	1,000,000		1FE
146141-BF-2	CARTER CNTY MONT		04/17/2019	D.A. DAVIDSON & CO.		858,515	780,000		1FE
157411-SB-6	CHAFFEY CALIF UN HIGH SCH DIST		06/05/2019	RBC DOMINION SECURITIES		583,140	1,000,000		1FE
157411-SC-4	CHAFFEY CALIF UN HIGH SCH DIST		06/05/2019	RBC DOMINION SECURITIES		1,009,031	1,805,000		1FE
157411-SD-2	CHAFFEY CALIF UN HIGH SCH DIST		06/05/2019	RBC DOMINION SECURITIES		805,920	1,500,000		1FE
157411-SE-0	CHAFFEY CALIF UN HIGH SCH DIST		06/05/2019	RBC DOMINION SECURITIES		2,063,960	4,000,000		1FE
157411-SG-5	CHAFFEY CALIF UN HIGH SCH DIST		06/05/2019	RBC DOMINION SECURITIES		2,585,177	5,445,000		1FE
157411-SH-3	CHAFFEY CALIF UN HIGH SCH DIST		06/05/2019	RBC DOMINION SECURITIES		1,367,760	3,000,000		1FE
157411-SJ-9	CHAFFEY CALIF UN HIGH SCH DIST		06/05/2019	RBC DOMINION SECURITIES		1,394,716	3,180,000		1FE
157411-SK-6	CHAFFEY CALIF UN HIGH SCH DIST		06/05/2019	RBC DOMINION SECURITIES		1,602,197	3,725,000		1FE
168520-NX-8	CHICO CALIF UNI SCH DIST		06/07/2019	MORGAN STANLEY		3,081,380	2,785,000		1FE
168520-NY-6	CHICO CALIF UNI SCH DIST		06/07/2019	MORGAN STANLEY		1,379,163	1,250,000		1FE
168520-NZ-3	CHICO CALIF UNI SCH DIST		06/07/2019	MORGAN STANLEY		2,009,249	1,830,000		1FE
186343-U6-4	CLEVELAND OHIO		06/06/2019	KEYCORP		1,739,356	1,515,000		1FE
186343-U7-2	CLEVELAND OHIO		06/06/2019	KEYCORP		3,636,453	3,195,000		1FE
186343-U8-0	CLEVELAND OHIO		06/06/2019	KEYCORP		1,385,818	1,225,000		1FE
37970P-JV-5	GLOUCESTER CNTY N J IMPT AUTH		04/26/2019	CITIGROUP GLOBAL MARKETS		550,805	500,000		1FE
37970P-JW-3	GLOUCESTER CNTY N J IMPT AUTH		04/26/2019	CITIGROUP GLOBAL MARKETS		548,955	500,000		1FE
37970P-JX-1	GLOUCESTER CNTY N J IMPT AUTH		04/26/2019	CITIGROUP GLOBAL MARKETS		509,240	465,000		1FE
386280-RP-8	GRAND RAPIDS MICH PUB SCHS		04/18/2019	STIFEL CAPITAL MARKETS		1,597,631	1,350,000		1FE
386280-RR-4	GRAND RAPIDS MICH PUB SCHS		04/18/2019	STIFEL CAPITAL MARKETS		1,878,336	1,600,000		1FE
386694-ED-1	GRANDVIEW HEIGHTS OHIO CITY SC		06/06/2019	STIFEL CAPITAL MARKETS		739,193	660,000		1FE
386694-EE-9	GRANDVIEW HEIGHTS OHIO CITY SC		06/06/2019	STIFEL CAPITAL MARKETS		975,126	875,000		1FE
386694-EF-6	GRANDVIEW HEIGHTS OHIO CITY SC		06/06/2019	STIFEL CAPITAL MARKETS		975,832	880,000		1FE
386694-EG-4	GRANDVIEW HEIGHTS OHIO CITY SC		06/06/2019	STIFEL CAPITAL MARKETS		6,290,974	5,725,000		1FE
399430-AV-9	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		578,540	550,000		1FE
399430-AW-7	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		649,878	600,000		1FE
399430-AX-5	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		350,312	315,000		1FE
399430-AY-3	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		398,419	350,000		1FE
399430-AZ-0	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		290,885	250,000		1FE
399430-BA-4	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		355,272	300,000		1FE
399430-BB-2	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		361,176	300,000		1FE
399430-BC-0	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		353,324	295,000		1FE
399430-BD-8	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		417,312	350,000		1FE
399430-BE-6	GROUND WTR MGMT SUBDISTRICT CE		04/16/2019	BAUM, GEORGE K. & COMPANY		474,472	400,000		1FE

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529522-FS-8	LEXINGTON OHIO LOC SCH DIST		06/27/2019	PNC CAPITAL MARKETS LLC		1,137,760	1,000,000		1FE
529522-FX-7	LEXINGTON OHIO LOC SCH DIST		06/27/2019	PNC CAPITAL MARKETS LLC		824,301	740,000		1FE
529522-FZ-2	LEXINGTON OHIO LOC SCH DIST		06/27/2019	PNC CAPITAL MARKETS LLC		1,366,787	1,235,000		1FE
529522-GA-6	LEXINGTON OHIO LOC SCH DIST		06/27/2019	PNC CAPITAL MARKETS LLC		1,058,995	960,000		1FE
60534W-Q7-6	MISSISSIPPI DEV BK SPL OBLIG		05/17/2019	CREWS & ASSOC.		748,902	600,000		1FE
707546-SV-0	PENN MANOR SCH DIST PA		06/13/2019	RBC DOMINION SECURITIES		2,630,884	2,395,000		1FE
707546-SW-8	PENN MANOR SCH DIST PA		06/13/2019	RBC DOMINION SECURITIES		2,807,752	2,565,000		1FE
707546-SX-6	PENN MANOR SCH DIST PA		06/13/2019	RBC DOMINION SECURITIES		3,457,868	3,170,000		1FE
707546-SY-4	PENN MANOR SCH DIST PA		06/13/2019	RBC DOMINION SECURITIES		4,521,920	4,160,000		1FE
707546-SZ-1	PENN MANOR SCH DIST PA		06/13/2019	RBC DOMINION SECURITIES		3,883,272	3,585,000		1FE
707546-TK-3	PENN MANOR SCH DIST PA		06/13/2019	RBC DOMINION SECURITIES		1,141,840	1,000,000		1FE
728500-EL-9	PLEASANT OHIO LOC SCH DIST MAR		06/28/2019	STIFEL CAPITAL MARKETS		3,191,087	2,925,000		1FE
728500-EM-7	PLEASANT OHIO LOC SCH DIST MAR		06/28/2019	STIFEL CAPITAL MARKETS		4,150,303	3,830,000		1FE
728500-EY-1	PLEASANT OHIO LOC SCH DIST MAR		06/28/2019	STIFEL CAPITAL MARKETS		959,268	850,000		1FE
728500-FA-2	PLEASANT OHIO LOC SCH DIST MAR		06/28/2019	STIFEL CAPITAL MARKETS		975,818	875,000		1FE
799306-QB-4	SAN RAFAEL CALIF ELEM SCH DIST		05/23/2019	STIFEL CAPITAL MARKETS		1,887,872	1,720,000		1FE
799306-QD-0	SAN RAFAEL CALIF ELEM SCH DIST		05/23/2019	STIFEL CAPITAL MARKETS		2,954,250	2,500,000		1FE
799306-QE-8	SAN RAFAEL CALIF ELEM SCH DIST		05/23/2019	STIFEL CAPITAL MARKETS		2,912,139	2,700,000		1FE
800851-RC-3	SANGER CALIF UNI SCH DIST		05/24/2019	STIFEL CAPITAL MARKETS		381,902	340,000		1FE
800851-RD-1	SANGER CALIF UNI SCH DIST		05/24/2019	STIFEL CAPITAL MARKETS		502,479	450,000		1FE
800851-RE-9	SANGER CALIF UNI SCH DIST		05/24/2019	STIFEL CAPITAL MARKETS		455,502	410,000		1FE
800851-RF-6	SANGER CALIF UNI SCH DIST		05/24/2019	STIFEL CAPITAL MARKETS		585,851	530,000		1FE
800851-RG-4	SANGER CALIF UNI SCH DIST		05/24/2019	STIFEL CAPITAL MARKETS		412,080	375,000		1FE
800851-RJ-8	SANGER CALIF UNI SCH DIST		05/24/2019	STIFEL CAPITAL MARKETS		4,325,880	4,000,000		1FE
819215-TB-0	SHALER PA AREA SCH DIST		05/16/2019	PIPER JAFFRAY INC.		3,940,299	3,300,000		1FE
851035-UE-3	SPRINGFIELD MO SCH DIST NO R 1		05/22/2019	BAUM, GEORGE K. & COMPANY		3,045,654	2,700,000		1FE
851035-UF-0	SPRINGFIELD MO SCH DIST NO R 1		05/22/2019	BAUM, GEORGE K. & COMPANY		13,492,080	12,000,000		1FE
880081-QZ-0	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		738,318	600,000		1FE
880081-RA-4	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		734,628	600,000		1FE
880081-RB-2	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		504,302	450,000		1FE
880081-RC-0	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		719,136	645,000		1FE
880081-RD-8	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		761,501	685,000		1FE
880081-RE-6	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		764,824	690,000		1FE
880081-RF-3	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		790,218	715,000		1FE
880081-RG-1	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		551,790	500,000		1FE
880081-RH-9	TEMPLE TEX INDPT SCH DIST		06/07/2019	JPMORGAN CHASE & CO.		4,196,385	3,850,000		1FE
928346-PQ-2	VISTA CALIF UNI SCH DIST		05/24/2019	STIFEL CAPITAL MARKETS		11,790,229	10,820,000		1FE
928346-PR-0	VISTA CALIF UNI SCH DIST		05/24/2019	STIFEL CAPITAL MARKETS		9,486,385	8,735,000		1FE
984487-PJ-1	YAKIMA CNTY WASH SCH DIST NO 2		05/31/2019	D.A. DAVIDSON & CO.		1,488,696	1,330,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						154,771,407	152,745,000	12,856	XXX
01728A-4X-1	ALLEGHENY CNTY PA HOSP DEV AUT		05/16/2019	RBC DOMINION SECURITIES		4,263,207	3,900,000		1FE
01728A-4Y-9	ALLEGHENY CNTY PA HOSP DEV AUT		05/30/2019	Various		6,720,833	6,135,000	1,045	1FE
01728A-5A-0	ALLEGHENY CNTY PA HOSP DEV AUT		05/30/2019	Various		4,366,923	4,000,000	583	1FE
01728A-5C-6	ALLEGHENY CNTY PA HOSP DEV AUT		05/16/2019	RBC DOMINION SECURITIES		2,443,095	2,250,000		1FE
058508-LA-8	BALL ST UNIV IND UNIV REVS		05/09/2019	PIPER JAFFRAY INC.		1,760,576	1,600,000		1FE
05922K-B7-3	BALTIMORE MD PROJ REV		06/12/2019	PIPER JAFFRAY INC.		5,602,255	5,115,000	8,525	1FE
05922K-D8-9	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		2,487,134	2,210,000		1FE
05922K-D9-7	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		3,543,977	3,165,000		1FE
05922K-E2-1	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		3,869,224	3,470,000		1FE
05922K-E3-9	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		2,009,788	1,810,000		1FE
05922K-E4-7	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		2,082,269	1,880,000		1FE
05922K-E5-4	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		1,094,680	1,000,000		1FE
05922K-G6-0	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		1,643,188	1,465,000		1FE
05922K-G7-8	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		1,629,345	1,460,000		1FE
05922K-G8-6	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		1,761,426	1,585,000		1FE
05922K-G9-4	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		1,820,456	1,645,000		1FE
05922K-H2-8	BALTIMORE MD PROJ REV		05/16/2019	PIPER JAFFRAY INC.		1,887,635	1,710,000		1FE

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088518-LP-8	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		935,443	825,000		1FE
088518-LQ-6	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		832,633	740,000		1FE
088518-LR-4	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		781,599	700,000		1FE
088518-LS-2	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		886,432	800,000		1FE
088518-LT-0	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		833,369	755,000		1FE
088518-LU-7	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,099,580	1,000,000		1FE
088518-LV-5	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,096,220	1,000,000		1FE
088518-LW-3	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,092,870	1,000,000		1FE
088518-LX-1	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		2,180,720	2,000,000		1FE
088518-LY-9	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,378,714	1,280,000		1FE
088518-LZ-6	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,071,380	1,000,000		1FE
088518-MM-4	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		789,446	700,000		1FE
088518-MN-2	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,128,604	1,010,000		1FE
088518-MP-7	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,119,979	1,010,000		1FE
088518-MQ-5	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,197,623	1,085,000		1FE
088518-MR-3	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,095,380	1,000,000		1FE
088518-MS-1	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,115,584	1,020,000		1FE
088518-MT-9	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,635,540	1,500,000		1FE
088518-MU-6	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,456,634	1,340,000		1FE
088518-MV-4	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,082,890	1,000,000		1FE
088518-MW-2	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		2,144,400	2,000,000		1FE
088518-MX-0	BEXAR CNTY MOTOR VEH RENTAL TAX		06/26/2019	HILLTOP SECURITIES INC		1,814,427	1,700,000		1FE
16532V-BL-7	CHESAPEAKE VA HOSP AUTH HOSP F		06/13/2019	PNC CAPITAL MARKETS LLC		1,108,730	1,000,000		1FE
16532V-BM-5	CHESAPEAKE VA HOSP AUTH HOSP F		06/13/2019	PNC CAPITAL MARKETS LLC		1,298,434	1,175,000		1FE
16532V-BN-3	CHESAPEAKE VA HOSP AUTH HOSP F		06/13/2019	PNC CAPITAL MARKETS LLC		1,327,151	1,205,000		1FE
16532V-BQ-6	CHESAPEAKE VA HOSP AUTH HOSP F		06/13/2019	PNC CAPITAL MARKETS LLC		1,094,980	1,000,000		1FE
16532V-BR-4	CHESAPEAKE VA HOSP AUTH HOSP F		06/13/2019	PNC CAPITAL MARKETS LLC		4,322,080	4,000,000		1FE
20775Y-EV-4	CONNECTICUT ST REVOLVING FD GE		06/21/2019	MORGAN STANLEY		2,410,005	2,125,000		1FE
20775Y-EZ-5	CONNECTICUT ST REVOLVING FD GE		06/21/2019	MORGAN STANLEY		9,014,800	8,000,000		1FE
20775Y-FA-9	CONNECTICUT ST REVOLVING FD GE		06/21/2019	MORGAN STANLEY		11,232,300	10,000,000		1FE
340765-HP-4	FLORIDA KEYS AQUEDUCT AUTH WTR		05/22/2019	CITIGROUP GLOBAL MARKETS		3,138,933	2,750,000		1FE
340765-HQ-2	FLORIDA KEYS AQUEDUCT AUTH WTR		05/22/2019	CITIGROUP GLOBAL MARKETS		9,582,288	8,445,000		1FE
34281P-TW-3	FLORIDA ST GOV UTIL AUTH FT MYERS		06/28/2019	RAYMOND JAMES & ASSOCIATES, INC.		3,174,657	2,525,000		1FE
34281P-TX-1	FLORIDA ST GOV UTIL AUTH FT MYERS		06/28/2019	RAYMOND JAMES & ASSOCIATES, INC.		940,628	750,000		1FE
34281P-TZ-6	FLORIDA ST GOV UTIL AUTH FT MYERS		06/28/2019	RAYMOND JAMES & ASSOCIATES, INC.		3,151,027	2,795,000		1FE
34281P-UB-7	FLORIDA ST GOV UTIL AUTH FT MYERS		06/28/2019	RAYMOND JAMES & ASSOCIATES, INC.		3,280,948	2,935,000		1FE
359430-AZ-8	FRUITA COLO SALES & USE TAX RE		06/27/2019	RBC DOMINION SECURITIES		972,981	855,000		1FE
359430-BB-0	FRUITA COLO SALES & USE TAX RE		06/27/2019	RBC DOMINION SECURITIES		780,414	705,000		1FE
359430-BD-6	FRUITA COLO SALES & USE TAX RE		06/27/2019	RBC DOMINION SECURITIES		1,536,733	1,405,000		1FE
39167J-DV-4	GREATER CLEVELAND REGL TRAN AU		04/25/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,215,300	1,000,000		1FE
39167J-DW-2	GREATER CLEVELAND REGL TRAN AU		04/25/2019	HUTCHINSON SHOCKEY ERLEY & CO.		2,517,549	2,080,000		1FE
39167J-DX-0	GREATER CLEVELAND REGL TRAN AU		04/25/2019	HUTCHINSON SHOCKEY ERLEY & CO.		2,515,407	2,085,000		1FE
39167J-DY-8	GREATER CLEVELAND REGL TRAN AU		04/25/2019	HUTCHINSON SHOCKEY ERLEY & CO.		2,717,673	2,260,000		1FE
452252-NQ-8	ILLINOIS ST TOLL HWY AUTH TOLL		06/26/2019	WELLS FARGO		4,328,160	4,000,000		1FE
467430-PJ-7	JACKSON CNTY MO CONS SCH DIST		05/16/2019	BAUM, GEORGE K. & COMPANY		1,233,420	1,000,000		1FE
467430-PK-4	JACKSON CNTY MO CONS SCH DIST		05/16/2019	BAUM, GEORGE K. & COMPANY		3,688,500	3,000,000		1FE
467430-PL-2	JACKSON CNTY MO CONS SCH DIST		05/16/2019	BAUM, GEORGE K. & COMPANY		3,431,652	2,800,000		1FE
467430-PM-0	JACKSON CNTY MO CONS SCH DIST		05/16/2019	BAUM, GEORGE K. & COMPANY		2,751,008	2,250,000		1FE
48504N-AV-1	KANSAS CITY MO INDL DEV AUTH A		06/13/2019	MORGAN STANLEY		1,882,692	1,550,000		1FE
48504N-AW-9	KANSAS CITY MO INDL DEV AUTH A		06/13/2019	MORGAN STANLEY		2,419,720	2,000,000		1FE
48504N-AX-7	KANSAS CITY MO INDL DEV AUTH A		06/13/2019	MORGAN STANLEY		3,618,120	3,000,000		1FE
48504N-AY-5	KANSAS CITY MO INDL DEV AUTH A		06/13/2019	MORGAN STANLEY		4,845,068	4,030,000		1FE
48504N-AZ-2	KANSAS CITY MO INDL DEV AUTH A		06/13/2019	MORGAN STANLEY		5,992,300	5,000,000		1FE
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH A		06/13/2019	MORGAN STANLEY		4,778,760	4,000,000		1FE
48504N-BB-4	KANSAS CITY MO INDL DEV AUTH A		06/13/2019	MORGAN STANLEY		3,575,610	3,000,000		1FE
54811B-TA-9	LOWER COLO RIV AUTH TEX TRANSM		05/15/2019	WELLS FARGO		292,075	250,000	1,701	1FE
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU		04/17/2019	BARCLAYS		5,248,950	5,000,000		1FE
57563R-QM-4	MASSACHUSETTS EDL FING AUTH ED		05/03/2019	RBC DOMINION SECURITIES		556,420	500,000		1FE

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/ Market Indicator (a)
57563R-QN-2	MASSACHUSETTS EDL FING AUTH ED		05/03/2019	RBC DOMINION SECURITIES		926,834	815,000		1FE
57563R-QP-7	MASSACHUSETTS EDL FING AUTH ED		05/03/2019	RBC DOMINION SECURITIES		1,331,447	1,150,000		1FE
57563R-QQ-5	MASSACHUSETTS EDL FING AUTH ED		05/03/2019	RBC DOMINION SECURITIES		1,429,946	1,215,000		1FE
57563R-QR-3	MASSACHUSETTS EDL FING AUTH ED		05/03/2019	RBC DOMINION SECURITIES		1,192,510	1,000,000		1FE
57563R-QT-9	MASSACHUSETTS EDL FING AUTH ED		05/03/2019	RBC DOMINION SECURITIES		1,763,171	1,450,000		1FE
59447T-UU-5	MICHIGAN FIN AUTH REV		06/12/2019	JPMORGAN CHASE & CO.		1,926,046	1,565,000		1FE
59447T-UV-3	MICHIGAN FIN AUTH REV		06/12/2019	JPMORGAN CHASE & CO.		2,453,320	2,000,000		1FE
59447T-UW-1	MICHIGAN FIN AUTH REV		06/12/2019	JPMORGAN CHASE & CO.		6,347,328	5,200,000		1FE
59447T-UX-9	MICHIGAN FIN AUTH REV		06/12/2019	JPMORGAN CHASE & CO.		7,299,840	6,000,000		1FE
59447T-VA-8	MICHIGAN FIN AUTH REV		06/12/2019	JPMORGAN CHASE & CO.		2,126,840	2,000,000		1FE
60416J-BY-5	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		307,123	250,000		1FE
60416J-BZ-2	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		489,760	400,000		1FE
60416J-CA-6	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		831,683	750,000		1FE
60416J-CB-4	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		790,168	715,000		1FE
60416J-CC-2	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		1,206,190	1,000,000		1FE
60416J-CD-0	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		546,460	500,000		1Z
60416J-CE-8	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		1,197,097	1,100,000		1FE
60534W-Q8-4	MISSISSIPPI DEV BK SPL OBLIG		05/17/2019	CREWS & ASSOC.		5,014,446	4,260,000		1FE
605871-BA-9	MISSOULA MONT WTR SYS REV		05/21/2019	BARCLAYS		8,653,667	7,970,000	46,049	1FE
60637A-PQ-9	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		545,990	450,000		1FE
60637A-PR-7	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		514,029	425,000		1FE
60637A-PS-5	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		555,349	510,000		1FE
60637A-PU-0	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		648,612	600,000		1FE
60637A-PV-8	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		2,368,630	2,200,000		1FE
60637A-PW-6	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		5,361,550	5,000,000		1FE
60637A-PX-4	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		8,488,960	8,000,000		1FE
613603-A2-5	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		2,456,880	2,000,000		1FE
613603-A3-3	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		1,280,339	1,050,000		1FE
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		1,823,040	1,500,000		1FE
613603-A5-8	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		2,466,698	2,250,000		1FE
613603-A6-6	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		1,521,954	1,400,000		1FE
613603-A7-4	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		1,079,820	1,000,000		1FE
613603-A8-2	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		1,073,480	1,000,000		1FE
613603-A9-0	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		962,892	900,000		1FE
613603-B2-4	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		1,066,300	1,000,000		1FE
613603-B3-2	MONTGOMERY CNTY PA HIGHER ED &		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		4,734,405	4,500,000		1FE
64972G-UD-4	NEW YORK N Y CITY MUN WTR FIN		06/26/2019	RAYMOND JAMES & ASSOCIATES, INC.		2,243,120	2,000,000		1FE
696653-BL-7	PALM SPRINGS CALIF ARPT PASSEN		06/28/2019	STIFEL CAPITAL MARKETS		878,535	750,000		1FE
696653-BM-5	PALM SPRINGS CALIF ARPT PASSEN		06/28/2019	STIFEL CAPITAL MARKETS		1,284,525	1,100,000		1FE
725304-VD-8	PITTSBURGH PA WTR & SWR AUTH W		06/19/2019	MORGAN STANLEY		2,532,100	2,000,000		1FE
725304-VE-6	PITTSBURGH PA WTR & SWR AUTH W		06/19/2019	MORGAN STANLEY		1,632,644	1,285,000		1FE
725304-VF-3	PITTSBURGH PA WTR & SWR AUTH W		06/19/2019	MORGAN STANLEY		1,673,685	1,500,000		1FE
725304-VG-1	PITTSBURGH PA WTR & SWR AUTH W		06/19/2019	MORGAN STANLEY		611,611	550,000		1FE
762196-SY-0	RHODE IS HEALTH & EDL BLDG COR		06/05/2019	RAYMOND JAMES & ASSOCIATES, INC.		283,346	255,000		1FE
762196-SZ-7	RHODE IS HEALTH & EDL BLDG COR		06/05/2019	RAYMOND JAMES & ASSOCIATES, INC.		775,250	700,000		1FE
762196-TA-1	RHODE IS HEALTH & EDL BLDG COR		06/05/2019	RAYMOND JAMES & ASSOCIATES, INC.		728,548	660,000		1FE
762196-TB-9	RHODE IS HEALTH & EDL BLDG COR		06/05/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,556,825	1,415,000		1FE
76222F-CQ-9	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,164,500	1,000,000		1FE
76222F-CR-7	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		2,598,655	2,245,000		1FE
76222F-CS-5	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		2,618,604	2,270,000		1FE
76222F-CT-3	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		3,043,923	2,650,000		1FE
76222F-CU-0	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		3,222,387	2,815,000		1FE
76222F-CV-8	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		2,943,316	2,580,000		1FE
76222F-CW-6	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		3,558,591	3,130,000		1FE
76222F-CX-4	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		2,860,951	2,525,000		1FE
76222F-CY-2	RHODE IS INFRASTRUCTURE BK SAF		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,806,704	1,600,000		1FE
772249-QX-9	ROCK HILL S C UTIL SYS REV		05/17/2019	WELLS FARGO		627,846	510,000		1FE
772249-QY-7	ROCK HILL S C UTIL SYS REV		05/17/2019	WELLS FARGO		649,907	530,000		1FE

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/ Market Indicator (a)
772249-QZ-4	ROCK HILL S C UTIL SYS REV		05/17/2019	WELLS FARGO		684,544	560,000		1FE
772249-RB-6	ROCK HILL S C UTIL SYS REV		05/17/2019	WELLS FARGO		686,556	625,000		1FE
772249-RC-4	ROCK HILL S C UTIL SYS REV		05/17/2019	WELLS FARGO		925,250	845,000		1FE
778260-FL-8	ROSS CNTY OHIO HOSP REV		06/06/2019	KEYCORP		3,600,360	3,000,000		1FE
778260-FM-6	ROSS CNTY OHIO HOSP REV		06/06/2019	KEYCORP		2,960,425	2,500,000		1FE
79905V-AR-2	SAN MATEO FOSTER CITY CALIF PU		05/15/2019	BANK OF AMERICA/MERRILL LYNCH		1,254,594	1,100,000		1FE
79905V-AS-0	SAN MATEO FOSTER CITY CALIF PU		05/15/2019	BANK OF AMERICA/MERRILL LYNCH		1,378,971	1,100,000		1FE
79905V-AT-8	SAN MATEO FOSTER CITY CALIF PU		05/15/2019	BANK OF AMERICA/MERRILL LYNCH		2,258,020	2,000,000		1FE
79905V-AU-5	SAN MATEO FOSTER CITY CALIF PU		05/15/2019	BANK OF AMERICA/MERRILL LYNCH		1,618,981	1,300,000		1FE
79905V-AV-3	SAN MATEO FOSTER CITY CALIF PU		05/15/2019	BANK OF AMERICA/MERRILL LYNCH		1,122,350	1,000,000		1FE
79905V-AW-1	SAN MATEO FOSTER CITY CALIF PU		05/15/2019	BANK OF AMERICA/MERRILL LYNCH		5,531,800	5,000,000		1FE
78764Y-ET-0	ST CHARLES CNTY MO PUB WTR SUP		06/28/2019	PIPER JAFFRAY INC.		3,708,285	3,500,000		1FE
852660-EE-5	STAMFORD CONN WTR POLLUTION CT		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		196,803	175,000		1FE
852660-EF-2	STAMFORD CONN WTR POLLUTION CT		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		168,138	150,000		1FE
852660-EG-0	STAMFORD CONN WTR POLLUTION CT		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		312,578	280,000		1FE
852660-EH-8	STAMFORD CONN WTR POLLUTION CT		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		222,540	200,000		1FE
852660-EJ-4	STAMFORD CONN WTR POLLUTION CT		06/13/2019	RAYMOND JAMES & ASSOCIATES, INC.		548,685	500,000		1FE
882669-BK-9	TEXAS PUB FIN AUTH LEASE REV		06/06/2019	MORGAN STANLEY		2,249,580	2,000,000		1FE
882669-BL-7	TEXAS PUB FIN AUTH LEASE REV		06/06/2019	MORGAN STANLEY		2,999,103	2,675,000		1FE
882669-BM-5	TEXAS PUB FIN AUTH LEASE REV		06/06/2019	MORGAN STANLEY		4,470,160	4,000,000		1FE
882669-BN-3	TEXAS PUB FIN AUTH LEASE REV		06/06/2019	MORGAN STANLEY		4,455,760	4,000,000		1FE
882669-BP-8	TEXAS PUB FIN AUTH LEASE REV		06/06/2019	MORGAN STANLEY		3,886,225	3,500,000		1FE
902562-DB-0	UAB MEDICINE FIN AUTH ALA REV		05/23/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,226,590	1,000,000		1FE
902562-DD-6	UAB MEDICINE FIN AUTH ALA REV		05/23/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,094,950	1,000,000		1FE
902562-DE-4	UAB MEDICINE FIN AUTH ALA REV		05/23/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,489,543	1,365,000		1FE
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV		05/23/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,483,191	1,350,000		1FE
902562-DH-7	UAB MEDICINE FIN AUTH ALA REV		05/30/2019	RAYMOND JAMES & ASSOCIATES, INC.		2,644,263	2,425,000		1FE
902562-DL-8	UAB MEDICINE FIN AUTH ALA REV		05/23/2019	RAYMOND JAMES & ASSOCIATES, INC.		4,306,320	4,000,000		1FE
902562-DQ-7	UAB MEDICINE FIN AUTH ALA REV		05/23/2019	RAYMOND JAMES & ASSOCIATES, INC.		6,437,700	6,000,000		1FE
914233-U9-0	UNIVERSITY CONN		04/25/2019	PIPER JAFFRAY INC.		1,074,280	1,000,000		1FE
914233-V2-4	UNIVERSITY CONN		04/25/2019	PIPER JAFFRAY INC.		1,070,880	1,000,000		1FE
914703-HA-4	UNIVERSITY NORTH ALA REV		06/12/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,341,901	1,105,000		1FE
914703-HD-8	UNIVERSITY NORTH ALA REV		06/12/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,677,864	1,395,000		1FE
917572-YZ-6	UTAH WTR FIN AGY REV		06/13/2019	BAUM, GEORGE K. & COMPANY		1,220,135	975,000		1FE
917572-ZC-6	UTAH WTR FIN AGY REV		06/13/2019	BAUM, GEORGE K. & COMPANY		1,236,407	1,105,000		1FE
917572-ZD-4	UTAH WTR FIN AGY REV		06/13/2019	BAUM, GEORGE K. & COMPANY		1,449,890	1,300,000		1FE
917572-ZE-2	UTAH WTR FIN AGY REV		06/13/2019	BAUM, GEORGE K. & COMPANY		2,106,653	1,895,000		1FE
928172-3U-7	VIRGINIA ST PUB BLDG AUTH PUB		05/13/2019	MORGAN STANLEY		13,154,299	11,655,000	55,685	1FE
928172-3W-3	VIRGINIA ST PUB BLDG AUTH PUB		05/13/2019	MORGAN STANLEY		11,669,610	10,410,000	49,737	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						413,733,502	365,525,000	163,325	XXX
68245X-AC-3	1011778 BC / NEW RED FIN	A	05/22/2019	Various		7,353,712	7,400,000	76,335	3FE
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		502,250	500,000	8,286	3FE
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	06/10/2019	Various		4,111,645	4,100,000	16,375	4FE
00404A-AJ-8	ACADIA HEALTHCARE CO INC		06/11/2019	Various		10,993,683	10,840,000	112,748	4FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		310,698	300,000	4,496	4FE
02530D-AD-8	ACAR 19-2 D ABS		05/21/2019	JPMORGAN CHASE & CO.		5,249,141	5,250,000		2Z
00688J-AA-5	ADIENT US LLC		04/25/2019	BANK OF AMERICA/MERRILL LYNCH		1,890,000	1,890,000		1Z
00774C-AB-3	AECOM		06/26/2019	OPPENHEIMER & CO., INC.		1,820,000	1,750,000	25,554	3FE
00115A-AK-5	AEP TRANSMISSION COMPANY LLC		06/10/2019	BANK OF AMERICA/MERRILL LYNCH		10,090,521	10,150,000		1FE
00130H-BU-8	AES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		102,093	100,000	1,054	3FE
00130H-BW-4	AES CORP		06/18/2019	Various		20,643,882	19,850,000	258,905	3FE
00130H-BT-1	AES CORPORATION (THE)		05/22/2019	Various		3,556,630	3,500,000	23,089	3FE
05377R-DL-5	AESOP_19-2 ABS		04/16/2019	CITIGROUP GLOBAL MARKETS		4,998,232	5,000,000		1Z
05377R-DM-3	AESOP_19-2 ABS		04/16/2019	CITIGROUP GLOBAL MARKETS		5,998,702	6,000,000		1Z
05377R-DN-1	AESOP_19-2A C ABS		04/23/2019	Various		3,876,917	3,875,000	147	2FE
00138C-AK-4	AIG GLOBAL FUNDING		06/25/2019	JPMORGAN CHASE & CO.		4,998,550	5,000,000		1FE
00900U-AC-8	AIMCO 2019-10A SUB CLO		05/30/2019	CREDIT SUISSE		3,351,959	4,056,500		1

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013817-AJ-0	ALCOA INC		05/22/2019	Various		1,264,666	1,200,000	15,832	3FE
013817-AK-7	ALCOA INC		04/26/2019	STIFEL CAPITAL MARKETS		3,007,500	3,000,000	44,129	3FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		06/17/2019	CITIGROUP GLOBAL MARKETS		3,350,531	3,249,000	18,795	3FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		06/27/2019	Various		5,775,000	5,750,000		4FE
019576-AB-3	ALLIED UNIVERSAL HOLDCO LLC		06/27/2019	CREDIT SUISSE		4,340,204	4,400,000		5FE
019736-AD-9	ALLISON TRANSMISSION INC		04/03/2019	CITIGROUP GLOBAL MARKETS		3,011,250	3,000,000	1,667	3FE
019736-AF-4	ALLISON TRANSMISSION INC		05/22/2019	Various		9,420,134	9,200,000	50,917	3FE
02005N-BA-7	ALLY FINANCIAL INC		04/17/2019	JPMORGAN CHASE & CO.		4,120,000	4,000,000	11,306	3FE
02005N-BF-6	ALLY FINANCIAL INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		107,730	100,000	64	3FE
02005N-BG-4	ALLY FINANCIAL INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		608,454	600,000	2,763	3FE
02005N-BH-2	ALLY FINANCIAL INC		06/12/2019	Various		10,727,305	10,695,000	12,475	3FE
03066K-AH-3	AMCAR 19-2 D ABS		06/04/2019	BARCLAYS		8,498,632	8,500,000		2FE
02364W-BG-9	AMERICA MOVIL SAB DE CV	D	04/15/2019	CITIGROUP GLOBAL MARKETS		15,884,066	15,974,000		1FE
02364W-BH-7	AMERICA MOVIL SAB DE CV	D	04/15/2019	MORGAN STANLEY		5,463,040	5,500,000		1FE
02376R-AC-6	AMERICAN AIRLINES GROUP INC		05/22/2019	Various		17,461,900	17,450,000	417	3FE
023766-AD-0	AMERICAN AIRLINES INC ABS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		27,169	26,587	536	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		46,239	45,436	912	3FE
024747-AD-9	AMERICAN BUILDERS & CONTRACTORS SU		04/17/2019	Various		3,125,000	3,000,000	59,736	4FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		05/22/2019	Various		1,542,175	1,500,000	25,214	4FE
025816-CF-4	AMERICAN EXPRESS COMPANY		05/15/2019	BARCLAYS		4,986,600	5,000,000		1FE
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP		06/25/2019	Various		560,019	600,000	25,175	5FE
03027X-AW-0	AMERICAN TOWER CORPORATION		06/10/2019	JPMORGAN CHASE & CO.		7,967,920	8,000,000		2FE
031652-BK-5	AMKOR TECHNOLOGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		1,968,420	2,000,000	25,396	4FE
032177-AH-0	AMSTED INDUSTRIES INCORPORATED		05/21/2019	Various		5,723,613	5,716,000		3FE
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC	C	05/16/2019	EXCHANGE		8,546,242	8,500,000	90,490	2FE
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	05/10/2019	BNP CAPITAL MARKETS		5,358,250	5,000,000	73,229	2FE
03690A-AC-0	ANTERO MIDSTREAM LLC		04/18/2019	EXCHANGE		(2,500)			3FE
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		203,460	200,000	2,843	3FE
03674X-AC-0	ANTERO RESOURCES CORP		05/22/2019	Various		5,157,011	5,100,000	97,845	3FE
03674X-AF-3	ANTERO RESOURCES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		303,708	300,000	8,109	3FE
03674X-AJ-5	ANTERO RESOURCES CORP		05/22/2019	Various		3,335,666	3,400,000	38,778	3FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		201,370	200,000	687	3FE
03789X-AA-6	APPIHP_14-1 ABS		04/23/2019	CREDIT SUISSE		6,428,278	6,418,750	38,129	2FE
03836W-AB-9	AQUA AMERICA INC		04/24/2019	RBC DOMINION SECURITIES		9,450,000	9,450,000		1Z
03836W-AC-7	AQUA AMERICA INC		04/24/2019	RBC DOMINION SECURITIES		8,399,916	8,400,000		2FE
038522-AN-8	ARAMARK SERVICES INC		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		2,030,000	2,000,000	45,389	3FE
038522-AQ-1	ARAMARK SERVICES INC		05/22/2019	Various		4,529,900	4,500,000	46,181	3FE
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA		05/22/2019	Various		2,189,038	2,100,000	13,043	4FE
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	D	06/17/2019	OPPENHEIMER & CO., INC.		2,025,000	2,000,000	8,736	3FE
040555-CQ-5	ARIZONA PUBLIC SERVICE CO		06/26/2019	MORGAN STANLEY		5,180,300	5,000,000	6,049	1FE
007036-PC-4	ARMT_05-6A RMBS		05/25/2019	SCHEDULED PAY UP			7,782		6FM
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		06/18/2019	Various		5,963,686	5,550,000	98,236	4FE
045054-AF-0	ASHTEAD CAPITAL INC	C	04/02/2019	CITIGROUP GLOBAL MARKETS		2,225,250	2,300,000	13,696	2FE
053332-AW-2	AUTOZONE INC		04/04/2019	BARCLAYS		9,972,700	10,000,000		2FE
053332-AX-0	AUTOZONE INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH		9,971,100	10,000,000		2FE
05401A-AD-3	AVOLON HOLDINGS FUNDING LTD	D	04/08/2019	CITIGROUP GLOBAL MARKETS		2,701,350	2,610,000	14,844	3Z
05401A-AE-1	AVOLON HOLDINGS FUNDING LTD	D	04/11/2019	JPMORGAN CHASE & CO.		16,802,725	16,815,000		2FE
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	D	05/15/2019	Various		16,693,537	16,812,000	14,286	2FE
05401A-AG-6	AVOLON HOLDINGS LTD	D	04/11/2019	JPMORGAN CHASE & CO.		8,071,478	8,110,000		2FE
059522-AC-6	BAFC_07-C RMBS		06/20/2019	SCHEDULED PAY UP		1,694			1FM
05971K-AC-3	BANCO SANTANDER SA	D	06/20/2019	BANK OF AMERICA/MERRILL LYNCH		6,300,000	6,300,000		1FE
05971K-AD-1	BANCO SANTANDER SA	D	06/20/2019	BANK OF AMERICA/MERRILL LYNCH		8,400,000	8,400,000		1FE
06051G-HR-3	BANK OF AMERICA CORP		05/29/2019	MORGAN STANLEY		7,095,550	7,000,000	51,102	1FE
06051G-HT-9	BANK OF AMERICA CORP		04/17/2019	BANK OF AMERICA/MERRILL LYNCH		11,203,000	11,203,000		1FE
06051G-HU-6	BANK OF AMERICA CORP		04/17/2019	BANK OF AMERICA/MERRILL LYNCH		12,203,000	12,203,000		1FE
06367W-MQ-3	BANK OF MONTREAL	A	06/25/2019	BANK MONTREAL / NESBITT BURNS		7,998,880	8,000,000		1FE
06738E-BH-7	BARCLAYS PLC	D	04/30/2019	BARCLAYS		10,000,000	10,000,000		2FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC		05/09/2019	Various		9,037,500	9,000,000		4FE

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071734-AF-4	BAUSCH HEALTH COMPANIES INC		05/22/2019	Various		4,652,001	4,650,000	60	4FE
073685-AD-1	BEACON ROOFING SUPPLY INC.		04/17/2019	JPMORGAN CHASE & CO.		1,920,000	2,000,000	46,313	4FE
08576P-AA-9	BERRY GLOBAL INC		06/04/2019	CITIGROUP GLOBAL MARKETS		2,857,500	3,000,000	41,625	4FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		05/17/2019	WELLS FARGO		16,082,750	16,079,000		3FE
085770-AB-1	BERRY PLASTICS ESCROW CORP		05/22/2019	Various		2,241,059	2,237,000		3FE
095370-AB-8	BLUE CUBE SPINCO INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		666,714	600,000	6,338	3FE
05565E-BH-7	BMW US CAPITAL LLC	C	04/15/2019	BANK OF AMERICA/MERRILL LYNCH		26,484,100	26,500,000		1FE
05565E-BJ-3	BMW US CAPITAL LLC	C	04/15/2019	BANK OF AMERICA/MERRILL LYNCH		16,472,610	16,500,000		1FE
097023-CD-5	BOEING CO		04/30/2019	CITIGROUP GLOBAL MARKETS		18,158,960	18,400,000	125,938	1FE
097023-CH-6	BOEING CO		04/30/2019	CITIGROUP GLOBAL MARKETS		13,362,346	13,400,000		1FE
09739D-AC-4	BOISE CASCADE CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH		1,328,339	1,319,000	18,655	3FE
097751-BR-1	BOMBARDIER INC	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		200,960	200,000	7,208	4FE
103304-BQ-3	BOYD GAMING CORPORATION		04/17/2019	JPMORGAN CHASE & CO.		2,077,500	2,000,000	22,333	4FE
110122-BX-5	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		9,984,200	10,000,000		1FE
110122-BZ-0	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		48,212,208	48,400,000		1FE
110122-CA-4	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		25,131,456	25,200,000		1FE
110122-CB-2	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		24,992,100	25,200,000		1FE
110122-CC-0	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		12,556,908	12,600,000		1FE
110122-CD-8	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		12,493,908	12,600,000		1FE
11135F-AE-1	BROADCOM INC		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		8,835,480	9,000,000	51,000	2FE
12008R-AM-9	BUILDERS FIRSTSOURCE INC		05/22/2019	CREDIT SUISSE		690,000	690,000		1Z
12429T-AD-6	BWAY HOLDING CO		06/10/2019	Various		4,194,054	4,200,000	34,956	4FE
12429T-AE-4	BWAY HOLDING CO		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		196,604	200,000	1,571	5FE
12685J-AA-3	CABLE ONE INC		04/11/2019	GOLDMAN, SACHS & CO.		1,022,500	1,000,000	19,167	4FE
12686C-BA-6	CABLEVISION SYSTEMS CORPORATION		04/11/2019	GOLDMAN, SACHS & CO.		1,047,500	1,000,000		4FE
12803P-AB-4	CAJUN_17-1 ABS		05/20/2019	CREDIT SUISSE		4,906,727	4,700,000	1,697	2FE
131347-CE-4	CALPINE CORP		04/11/2019	GOLDMAN, SACHS & CO.		1,012,500	1,000,000		4FE
131347-CF-1	CALPINE CORP		06/10/2019	MORGAN STANLEY		2,977,500	3,000,000	27,313	4FE
131347-CK-0	CALPINE CORP		06/27/2019	Various		4,003,750	4,000,000	79,625	3FE
141781-BJ-2	CARGILL INC		05/20/2019	JPMORGAN CHASE & CO.		2,955,990	3,000,000		1FE
141781-BK-9	CARGILL INC		05/20/2019	BANK OF AMERICA/MERRILL LYNCH		4,975,050	5,000,000		1FE
14316L-AD-5	CARMX 19-2 A4 ABS		04/09/2019	RBC DOMINION SECURITIES		3,749,733	3,750,000		1FE
19421U-AB-0	CASL 19-A A2 ABS		06/26/2019	BARCLAYS		6,037,788	6,040,000		1FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		06/24/2019	Various		6,290,145	6,250,000		4FE
14913Q-2V-0	CATERPILLAR FINANCIAL SERVICES COR		05/14/2019	MUFG SECURITIES AMERICAS INC		4,240,948	4,250,000		1FE
1248EP-CB-7	CCO HOLDINGS LLC		06/25/2019	DEUTSCHE BANK AG		14,488,000	14,400,000	30,876	3FE
1248EP-BP-7	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		06/10/2019	Jane Street Execution Services, LLC		1,045,000	1,000,000	11,587	3FE
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/22/2019	Various		3,130,807	3,100,000	29,939	3FE
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		100,257	100,000	922	3FE
12508E-AF-8	CDK GLOBAL INC		04/11/2019	GOLDMAN, SACHS & CO.		1,010,000	1,000,000	18,146	3FE
12508E-AJ-0	CDK GLOBAL INC		05/30/2019	Various		9,228,630	9,150,000	1,969	3FE
12513G-BC-2	CDW LLC		04/11/2019	GOLDMAN, SACHS & CO.		1,032,500	1,000,000	6,111	3FE
150190-AC-0	CEDAR FAIR LP		06/18/2019	JPMORGAN CHASE & CO.		3,000,000	3,000,000		1Z
15089Q-AJ-3	CELANESE US HOLDINGS LLC		04/29/2019	BANK OF AMERICA/MERRILL LYNCH		8,391,180	8,400,000		2FE
15135B-AF-8	CENTENE CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		508,025	500,000	7,734	3FE
15135B-AJ-0	CENTENE CORPORATION		05/22/2019	Various		3,460,044	3,400,000	57,475	3FE
15137T-AA-8	CENTENE ESCROW I CORP		06/13/2019	WELLS FARGO		2,095,000	2,000,000	4,778	3FE
156504-AH-5	CENTURY COMMUNITIES INC		06/18/2019	Various		1,392,916	1,400,000	33,716	4FE
156504-AJ-1	CENTURY COMMUNITIES INC		06/20/2019	MORGAN STANLEY		3,038,750	3,000,000	12,938	4FE
156700-AM-8	CENTURY LINK		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		532,500	600,000	8,740	4FE
156700-AR-7	CENTURYLINK INC		05/22/2019	Various		1,408,912	1,350,000	27,036	4FE
12527G-AC-7	CF INDUSTRIES INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		293,886	300,000	4,974	3FE
12527G-AD-5	CF INDUSTRIES INC		04/11/2019	GOLDMAN, SACHS & CO.		1,760,000	2,000,000	36,850	3FE
15723R-AA-2	CFX ESCROW CORP		05/21/2019	Various		8,927,688	8,550,000	133,233	3FE
15723R-AC-8	CFX ESCROW CORP		06/10/2019	KEYCORP		1,067,500	1,000,000	22,490	3FE
159864-AC-1	CHARLES RIVER LABORATORIES INC		05/22/2019	Various		2,414,490	2,300,000	6,707	4FE
161175-BS-2	CHARTER COMMUNICATIONS OPT LLC		06/25/2019	MORGAN STANLEY		10,487,400	10,500,000		2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		05/01/2019	SCHEDULED PAY UP			43		1FM

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16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		112,463	100,000	2,800	3FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		06/03/2019	Various		2,656,920	2,550,000	55,015	3FE
165167-CU-9	CHESAPEAKE ENERGY CORPORATION		06/28/2019	Various		2,603,850	2,820,000	100,653	4FE
171484-AE-8	CHURCHILL DOWNS INCORPORATED		06/11/2019	Various		5,915,000	6,000,000	101,597	4FE
171484-AG-3	CHURCHILL DOWNS INCORPORATED		05/22/2019	Various		4,627,080	4,500,000	21,007	4FE
125581-GV-4	CIT GROUP INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		304,656	300,000	2,578	3FE
125581-GW-2	CIT GROUP INC		06/13/2019	Various		3,340,020	3,100,000	34,927	3FE
125581-GX-0	CIT GROUP INC		05/22/2019	Various		4,673,940	4,200,000	39,983	3FE
125581-GY-8	CIT GROUP INC		05/14/2019	RBC DOMINION SECURITIES		1,790,025	1,740,000	20,663	3FE
172967-MF-5	CITIGROUP INC		04/16/2019	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
184496-AN-7	CLEAN HARBORS INC		06/18/2019	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		3FE
184496-AP-2	CLEAN HARBORS INC		06/18/2019	GOLDMAN, SACHS & CO.		1,500,000	1,500,000		3FE
12621E-AL-7	CNO FINANCIAL GROUP INC		05/30/2019	Various		10,125,584	10,096,000		2FE
201723-AK-9	COMMERCIAL METALS CO		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		201,986	200,000	244	3FE
20338Q-AA-1	COMMSCOPE FINANCE LLC		06/19/2019	Various		1,630,078	1,615,000	39,584	4FE
20338Q-AD-5	COMMSCOPE FINANCE LLC		05/22/2019	Various		3,028,859	2,900,000	35,250	3FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		04/01/2019	SCHEDULED PAY UP			72		1FM
12652A-AA-1	CRC ESCROW ISSUER LLC		05/22/2019	Various		4,736,880	4,822,000	11,638	4FE
225310-AG-6	CREDIT ACCEPTANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		402,032	400,000	6,738	3FE
225310-AK-7	CREDIT ACCEPTANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		104,282	100,000	1,414	3FE
225310-AL-5	CREDIT ACCEPTANCE CORPORATION		05/22/2019	Various		1,251,648	1,200,000	9,827	3FE
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		06/20/2019	Various		4,215,500	4,100,000	49,149	4FE
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		06/10/2019	Various		14,661,960	14,659,000	22,375	4FE
228187-AB-6	CROWN AMERICAS LLC		04/23/2019	Various		6,091,250	6,000,000	61,486	3FE
228189-AB-2	CROWN AMERICAS LLC		04/11/2019	GOLDMAN, SACHS & CO.		1,018,750	1,000,000	11,250	3FE
22819K-AB-6	CROWN AMERICAS LLC		05/22/2019	Various		3,354,803	3,437,000	12,309	3FE
146868-AF-1	CRVNA_19-1 ABS		04/23/2019	CREDIT SUISSE		503,359	500,000	1,455	2FE
14686U-AF-2	CRVNA_19-2 ABS		06/18/2019	CREDIT SUISSE		3,749,003	3,750,000		2FE
126307-AS-6	CSC HOLDINGS LLC		04/04/2019	JPMORGAN CHASE & CO.		5,031,250	5,000,000	50,017	3FE
126307-AT-4	CSC HOLDINGS LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		101,992	100,000	1,926	3FE
126307-AU-1	CSC HOLDINGS LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		204,044	200,000	275	3FE
126307-AX-5	CSC HOLDINGS LLC		04/05/2019	CITIGROUP GLOBAL MARKETS		5,362,500	5,000,000	90,417	4FE
126307-AY-3	CSC HOLDINGS LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		325,953	300,000	4,313	4FE
126307-AZ-0	CSC HOLDINGS LLC		05/22/2019	Various		6,725,655	6,300,000	80,925	3FE
23062P-AE-1	CUMBERLAND FARMS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		212,500	200,000	863	4FE
23110A-AA-4	CUMULUS MEDIA NEW HOLDINGS INC		06/12/2019	BANK OF AMERICA/MERRILL LYNCH		1,424,000	1,424,000		1Z
126650-CZ-1	CVS HEALTH CORP		04/03/2019	Various		10,101,383	10,174,000	14,272	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		05/01/2019	SCHEDULED PAY UP			7		1FM
02152A-AU-3	CWALT_07-16CB RMBS		05/25/2019	SCHEDULED PAY UP			7,361		1FM
02151L-AA-4	CWALT_07-20 RMBS		05/25/2019	SCHEDULED PAY UP			5,117		1FM
12543P-AK-9	CWHL_06-21 RMBS		05/01/2019	SCHEDULED PAY UP			1,448		1FM
12666R-AF-7	CWL_06-9 RMBS		05/01/2019	SCHEDULED PAY UP			905		1FM
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		04/11/2019	GOLDMAN, SACHS & CO.		1,017,500	1,000,000		3FE
237266-AH-4	DARLING INGREDIENTS INC		05/22/2019	Various		2,545,525	2,500,000	7,219	3FE
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		04/09/2019	DEUTSCHE BANK AG		2,000,000	2,000,000	24,486	4FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		05/17/2019	Various		9,447,484	9,731,000	123,772	4FE
240019-BT-5	DAYTON POWER AND LIGHT CO		06/03/2019	JPMORGAN CHASE & CO.		6,259,365	6,300,000		1FE
251510-FB-4	DBALT_05-AR1 RMBS		05/28/2019	SCHEDULED PAY UP			102		1FM
25151E-AA-1	DBALT_06-AB3 RMBS		06/01/2019	SCHEDULED PAY UP			100		1FM
23311V-AH-0	DCP MIDSTREAM OPERATING LP		05/22/2019	Various		6,081,175	6,075,000	997	3FE
25179M-AU-7	DEVON ENERGY CORP		05/03/2019	Various		6,179,040	5,880,000	115,967	2FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		05/22/2019	Various		2,659,450	2,600,000	54,735	3FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		211,244	200,000	6,294	3FE
25278X-AC-3	DIAMONDBACK ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		513,790	500,000	1,517	3FE
25278X-AE-9	DIAMONDBACK ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		205,516	200,000	607	3FE
25278X-AH-2	DIAMONDBACK ENERGY INC		05/22/2019	Various		2,194,857	2,100,000	42,313	3FE
03789X-AD-0	DIN 19-1 A2I ABS		05/28/2019	BARCLAYS		7,500,000	7,500,000		2FE
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		05/16/2019	BARCLAYS		9,433,935	9,450,000		2FE

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25470D-BG-3	DISCOVERY COMMUNICATIONS LLC		05/16/2019	JPMORGAN CHASE & CO.		7,514,035	7,560,000		2FE
25470X-AE-5	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		103,569	100,000	3,244	4FE
25470X-AJ-4	DISH DBS CORP		04/17/2019	Various		2,975,000	3,000,000	46,347	4FE
25470X-AL-9	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		92,400	100,000	958	4FE
25470X-AW-5	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		88,299	100,000	147	4FE
25470X-AY-1	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		90,783	100,000	3,078	4FE
25746U-DA-4	DOMINION ENERGY INC		06/24/2019	CREDIT SUISSE		8,402,016	8,400,000	19,600	2FE
25746U-DB-2	DOMINION ENERGY INC		06/24/2019	CREDIT SUISSE		7,001,750	7,000,000	16,333	2FE
260543-CU-5	DOW CHEMICAL COMPANY (THE)		05/16/2019	CITIGROUP GLOBAL MARKETS		6,262,389	6,300,000		2FE
260543-CW-1	DOW CHEMICAL COMPANY (THE)		05/16/2019	HSBC SECURITIES, INC.		6,297,354	6,300,000		2FE
233293-AP-4	DPL INC		04/08/2019	MORGAN STANLEY		11,322,763	11,340,000		2FE
26209W-AG-8	DRIVE_19-3 ABS		06/11/2019	JPMORGAN CHASE & CO.		5,999,225	6,000,000		2Z
26209W-AF-0	DRIVE_19-3 C ABS		06/11/2019	JPMORGAN CHASE & CO.		4,374,601	4,375,000		1Z
26252T-AG-1	DTAOT_19-2 ABS		05/07/2019	DEUTSCHE BANK AG		3,749,269	3,750,000		2Z
233331-BC-0	DTE ENERGY COMPANY		06/10/2019	CITIGROUP GLOBAL MARKETS		7,971,040	8,000,000		2FE
26441C-BE-4	DUKE ENERGY CORP		06/04/2019	MITSUBISHI UFJ SECURITIES (USA)		9,186,016	9,200,000		2FE
26441C-BF-1	DUKE ENERGY CORP		06/04/2019	MITSUBISHI UFJ SECURITIES (USA)		4,180,764	4,200,000		1Z
26817R-AB-4	DYNEGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		306,954	300,000	8,470	3FE
26817R-AS-7	DYNEGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		319,404	300,000	8,600	3FE
26817R-BA-5	DYNEGY INC		05/28/2019	CITIGROUP GLOBAL MARKETS		4,315,000	4,000,000	108,333	3FE
30167L-AG-4	EART_19-2 ABS		04/16/2019	DEUTSCHE BANK AG		7,499,470	7,500,000		1Z
28228P-AA-9	EG GLOBAL FINANCE PLC	D	05/22/2019	Various		2,874,876	2,872,000	825	4FE
268648-AQ-5	EMC CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		497,915	500,000	6,367	3FE
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER		05/02/2019	CITIGROUP GLOBAL MARKETS		2,102,500	2,000,000	29,333	4FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		05/22/2019	Various		4,077,298	3,839,000	48,736	4FE
29278N-AL-7	ENERGY TRANSFER OPERATING LP		03/27/2019	EXCHANGE		3,248,867	3,153,000	4,467	2FE
29278N-AM-5	ENERGY TRANSFER OPERATING LP		03/27/2019	EXCHANGE		4,270,941	3,900,000	45,825	2FE
29278N-AN-3	ENERGY TRANSFER OPERATING LP		03/27/2019	EXCHANGE		5,402,410	5,000,000	88,611	2FE
29336T-AA-8	ENLINK MIDSTREAM LLC		04/05/2019	Various		9,447,500	9,410,000		3FE
29357K-AF-0	ENOVA INTERNATIONAL INC		05/22/2019	Various		6,465,109	6,800,000	53,290	4FE
29365D-AA-7	ENTERCOM MEDIA CORP		04/23/2019	BANK OF AMERICA/MERRILL LYNCH		1,239,000	1,239,000		1Z
29366W-AA-4	ENTERGY MISSISSIPPI LLC		05/30/2019	BANK OF NEW YORK		6,218,289	6,300,000		1Z
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		05/22/2019	Various		1,450,472	1,400,000	47,200	4FE
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		06/24/2019	JPMORGAN CHASE & CO.		12,594,330	12,600,000		2FE
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		06/24/2019	JPMORGAN CHASE & CO.		12,573,792	12,600,000		2FE
29444U-AQ-9	EQUINIX INC		05/22/2019	Various		2,756,076	2,600,000	42,006	3FE
26907Y-AA-2	ESH HOSPITALITY INC		04/11/2019	GOLDMAN, SACHS & CO.		2,002,500	2,000,000	47,833	3FE
33845W-AG-4	FCAT_19-2 ABS		05/14/2019	DEUTSCHE BANK AG		1,749,877	1,750,000		2FE
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		05/14/2019	JPMORGAN CHASE & CO.		8,385,384	8,400,000		2FE
31740L-AC-7	FINANCIAL & RISK US HOLDINGS INC		04/11/2019	GOLDMAN, SACHS & CO.		1,020,000	1,000,000	44,458	4FE
32008D-AB-2	FIRST DATA CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		514,260	500,000	10,302	4FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	05/29/2019	Various		1,481,250	1,600,000	15,600	4FE
337738-AS-7	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.		19,966,400	20,000,000		2FE
337738-AT-5	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.		16,798,824	16,800,000		2FE
337738-AU-2	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.		16,971,440	17,000,000		2FE
337738-AV-0	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.		45,718,480	46,000,000		2FE
31680Y-AE-7	FITAT_19-1 ABS		04/30/2019	CREDIT SUISSE		6,998,604	7,000,000		1FE
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		365,736	400,000	11,288	5FE
33938X-AA-3	FLEX LTD		05/30/2019	CITIGROUP GLOBAL MARKETS		9,163,844	9,200,000		2FE
338906-AE-0	FLEXI-VAN LEASING INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		364,560	400,000	11,000	5FE
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	05/22/2019	Various		4,591,370	4,500,000	88,050	3FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	06/17/2019	Various		11,891,516	11,600,000	96,435	3FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		04/30/2019	BARCLAYS		18,400,000	18,400,000		2FE
346232-AD-3	FORESTAR GROUP INC		05/22/2019	Various		5,961,468	5,878,000	24,400	4FE
35671D-AU-9	FREEPORT-MCMORAN C & G		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		98,570	100,000	818	3FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		05/22/2019	Various		5,437,640	5,500,000	16,307	3FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		05/22/2019	Various		6,113,063	6,865,000	59,097	3FE
35671D-BJ-3	FREEPORT-MCMORAN INC		06/17/2019	Various		6,956,267	7,447,000	61,892	3FE

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35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE		06/13/2019	WELLS FARGO		16,049,143	16,300,000		2FE
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		04/11/2019	GOLDMAN, SACHS & CO.		937,500	1,000,000	3,306	4FE
364725-BC-4	GANNETT CO INC		04/11/2019	GOLDMAN, SACHS & CO.		1,030,000	1,000,000	22,917	3FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		05/27/2019	DIRECT		1			6S
37185L-AF-9	GENESIS ENERGY LP		05/22/2019	Various		2,056,980	2,100,000	39,984	4FE
37185L-AK-8	GENESIS ENERGY LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		94,873	100,000	156	4FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		97,149	100,000	957	4FE
36168Q-AE-4	GFL ENVIRONMENTAL INC	A	06/12/2019	Various		2,719,750	2,666,000	12,042	5FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		193,636	200,000	6,728	5FE
361841-AF-6	GLP CAPITAL LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		106,025	100,000	343	2FE
361841-AL-3	GLP CAPITAL LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		530,240	500,000	9,496	2FE
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		432,632	400,000	11,053	2FE
380355-AB-3	GOEASY LTD	A	05/22/2019	Various		3,794,981	3,600,000	56,941	3FE
381013-AA-9	GOLDEN ENTERTAINMENT INC		04/08/2019	JPMORGAN CHASE & CO.		1,650,000	1,650,000		1Z
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN		06/11/2019	BANK OF AMERICA/MERRILL LYNCH		5,500,000	5,500,000		3FE
389284-AA-8	GRAY ESCROW INC		06/11/2019	Various		8,247,885	7,670,000	174,537	4FE
40010P-AA-6	GRUBHUB HOLDINGS INC		06/25/2019	Various		7,318,625	7,250,000	5,615	3FE
40049J-BE-6	GRUPO TELEVISA SAB	D	05/21/2019	CITIGROUP GLOBAL MARKETS		9,020,802	9,150,000		2FE
37186X-AA-3	GSFMT 19-AA A ABS		04/18/2019	CREDIT SUISSE		1,315,945	1,300,000	507	1Z
40060Q-AA-3	GTCR (AP) FINANCE INC		05/01/2019	BANK OF AMERICA/MERRILL LYNCH		4,165,000	4,165,000		1Z
402635-AL-0	GULFPORT ENERGY CORPORATION		05/22/2019	Various		630,022	713,000	18,830	4FE
404030-AH-1	H&E EQUIPMENT SERVICES INC		05/22/2019	Various		9,136,047	8,976,000	78,322	4FE
40573L-AW-6	HALFMOON PARENT INC		04/22/2019	CREDIT SUISSE		4,643,537	4,650,000	137,343	2FE
415864-AM-9	HARSCO CORPORATION		06/12/2019	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		3FE
418751-AA-1	HAT HOLDINGS I LLC		06/26/2019	WELLS FARGO		3,750,000	3,750,000		3FE
404119-BX-6	HCA INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		6,268,311	6,300,000		2Z
404119-BY-4	HCA INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		8,323,224	8,400,000		2FE
404119-BZ-1	HCA INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		4,138,176	4,200,000		2FE
404121-AF-2	HCA INC		05/17/2019	BARCLAYS		5,282,626	5,040,000	13,300	2FE
404121-AH-8	HCA INC		06/13/2019	JPMORGAN CHASE & CO.		4,300,000	4,000,000	63,306	3FE
41284W-AD-2	HDMOT 19-A A4 ABS		06/19/2019	BARCLAYS		6,278,176	6,280,000		1Z
421924-BK-6	HEALTHSOUTH CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		101,508	100,000	367	4FE
421924-BT-7	HEALTHSOUTH CORP		04/17/2019	OPPENHEIMER & CO., INC.		2,057,500	2,000,000	11,819	4FE
42704L-AA-2	HERC HOLDINGS INC		06/24/2019	JPMORGAN CHASE & CO.		8,750,000	8,750,000		4FE
42806D-BQ-1	HERTZ 18-1 A ABS		05/15/2019	MUFG SECURITIES AMERICAS INC		1,693,519	1,680,000	3,378	1FE
42806D-BR-9	HERTZ 18-1 B ABS		04/30/2019	CANTOR FITZGERALD		2,499,023	2,500,000	1,750	1FE
42806D-CH-0	HERTZ 19-2 A ABS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		9,747,126	9,750,000		1Z
42806D-CJ-6	HERTZ 19-2 B ABS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		16,247,951	16,250,000		1FE
42806D-BS-7	HERTZ_18-1 ABS		04/17/2019	CREDIT SUISSE		2,433,539	2,450,000	8,067	2FE
42829L-AF-1	HEXION INC		06/25/2019	CREDIT SUISSE		750,000	750,000		4FE
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		05/22/2019	Various		1,522,400	1,500,000	33,073	3FE
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		04/17/2019	Various		9,198,750	9,000,000	208,417	3FE
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		06/04/2019	EXCHANGE		14,198,305	14,000,000	65,771	3FE
432833-AE-1	HILTON DOMESTIC OPERATING COMPANY		06/12/2019	Various		11,009,431	11,000,000		3FE
432830-AB-6	HILTON GRAND VACATIONS BORROWER LL		04/17/2019	WELLS FARGO		5,231,250	5,000,000	119,948	3FE
436440-AK-7	HOLOGIC INC		04/11/2019	GOLDMAN, SACHS & CO.		2,007,500	2,000,000		3FE
436440-AM-3	HOLOGIC INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		196,202	200,000	2,903	3FE
437076-BS-0	HOME DEPOT INC		06/03/2019	MORGAN STANLEY		6,460,146	6,300,000	1,365	1FE
437076-BY-7	HOME DEPOT INC		06/03/2019	MORGAN STANLEY		20,282,904	20,400,000		1FE
404280-CC-1	HSBC	D	05/15/2019	HSBC SECURITIES, INC.		9,450,000	9,450,000		1FE
449253-AB-9	IAA SPINCO INC		05/23/2019	Various		6,957,750	6,914,000		4FE
451102-AX-5	ICAHN ENTERPRISES LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		402,640	400,000	7,533	3FE
451102-BF-3	ICAHN ENTERPRISES LP		05/22/2019	Various		1,219,710	1,200,000	15,765	3FE
451102-BJ-5	ICAHN ENTERPRISES LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		512,400	500,000	9,809	3FE
451102-BQ-9	ICAHN ENTERPRISES LP		04/11/2019	GOLDMAN, SACHS & CO.		1,037,500	1,000,000	21,250	3FE
451102-BR-7	ICAHN ENTERPRISES LP / ICAHN ENTER		06/24/2019	JEFFERIES & COMPANY, INC.		21,550,321	21,430,000	70,990	3FE
44962L-AH-0	IHS MARKIT LTD		04/03/2019	CITIGROUP GLOBAL MARKETS		5,866,521	5,885,000		2FE
44962L-AJ-6	IHS MARKIT LTD		04/03/2019	RBC DOMINION SECURITIES		4,179,701	4,204,000		2FE

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459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019	JPMORGAN CHASE & CO.		3,486,630	3,500,000		1FE
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		05/15/2019	Various		14,592,966	14,580,000	1,848	1FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019	JPMORGAN CHASE & CO.		4,488,705	4,500,000		1FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019	JPMORGAN CHASE & CO.		8,111,614	8,150,000		1FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019	JPMORGAN CHASE & CO.		8,034,352	8,150,000		1FE
46266T-AA-6	IQVIA INC		06/28/2019	Various		24,437,919	24,130,000	42,375	3FE
465740-AA-6	ITRON INC		05/28/2019	Various		9,163,563	9,161,000	145,744	4FE
466112-AP-4	JBS USA FINANCE INC		04/23/2019	BARCLAYS		946,275	930,000	15,936	3FE
466112-AR-0	JBS USA LLC		04/23/2019	Various		3,323,183	3,239,000	67,285	3FE
46590X-AA-4	JBS USA LUX SA		04/23/2019	BARCLAYS		8,927,160	8,828,000	6,714	3FE
24422E-UX-5	JOHN DEERE CAPITAL CORP		06/04/2019	CITIGROUP GLOBAL MARKETS		9,982,900	10,000,000		1FE
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		05/01/2019	SCHEDULED PAY UP			87		1FM
46647P-AL-0	JPMORGAN CHASE & CO		04/16/2019	JPMORGAN CHASE & CO.		8,175,471	8,407,000	147,187	1FE
46647P-BD-7	JPMORGAN CHASE & CO		04/29/2019	JPMORGAN CHASE & CO.		19,200,000	19,200,000		1FE
49271V-AE-0	KEURIG DR PEPPER INC		06/06/2019	EXCHANGE		35,200,000	35,200,000	38,193	2FE
501797-AR-5	L BRANDS INC		06/05/2019	CITIGROUP GLOBAL MARKETS		3,440,010	3,500,000		3Z
50168A-AB-6	LABL ESCROW ISSUER LLC		06/18/2019	BANK OF AMERICA/MERRILL LYNCH		3,750,000	3,750,000		1Z
513075-BE-0	LAMAR MEDIA CORP		04/11/2019	GOLDMAN, SACHS & CO.		2,040,000	2,000,000	45,556	4FE
513075-BH-3	LAMAR MEDIA CORP.		04/17/2019	JPMORGAN CHASE & CO.		2,055,000	2,000,000	28,965	3FE
513075-BL-4	LAMAR MEDIA CORP.		05/22/2019	Various		3,706,280	3,619,000	57,347	3FE
521865-AZ-8	LEAR CORPORATION		04/29/2019	JPMORGAN CHASE & CO.		7,079,040	7,200,000		2FE
526057-BV-5	LENNAR CORP		05/14/2019	BANK OF AMERICA/MERRILL LYNCH		1,761,750	1,740,000	38,111	3FE
526057-BZ-6	LENNAR CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		406,964	400,000	1,200	3FE
526057-CD-4	LENNAR CORPORATION		06/10/2019	STIFEL CAPITAL MARKETS		2,070,000	2,000,000	3,431	3FE
526057-CV-4	LENNAR CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		101,372	100,000	2,208	3FE
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		06/12/2019	Various		3,130,905	3,100,000	50,680	4FE
527298-BF-9	LEVEL 3 FINANCING INC		04/11/2019	GOLDMAN, SACHS & CO.		2,030,000	2,000,000	12,528	3FE
527298-BH-5	LEVEL 3 FINANCING INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		203,210	200,000	2,478	3FE
527298-BM-4	LEVEL 3 FINANCING INC		05/21/2019	Various		4,047,500	4,000,000	11,083	3FE
52603J-AA-8	LFT 18-2A A ABS		05/31/2019	BARCLAYS		30,788	30,000	49	1FE
501955-AA-6	LG CHEM LTD	D	04/08/2019	CITIGROUP GLOBAL MARKETS		24,963,750	25,000,000		1FE
538034-AK-5	LIVE NATION ENTERTAINMENT INC		04/11/2019	GOLDMAN, SACHS & CO.		2,045,000	2,000,000	44,417	4FE
548661-DR-5	LOWES COMPANIES INC		04/03/2019	GOLDMAN, SACHS & CO.		11,983,080	12,000,000		2FE
548661-DS-3	LOWES COMPANIES INC		04/03/2019	GOLDMAN, SACHS & CO.		10,464,652	10,509,000		2FE
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		04/11/2019	GOLDMAN, SACHS & CO.		1,001,250	1,000,000		4FE
56585A-BA-9	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		4,826,973	4,612,000	99,799	2FE
570535-AT-1	MARKEL CORPORATION		05/15/2019	CITIGROUP GLOBAL MARKETS		3,136,424	3,150,000		2Z
575385-AA-7	MASONITE INTERNATIONAL CORP		04/17/2019	JPMORGAN CHASE & CO.		2,055,000	2,000,000	11,563	3FE
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		06/18/2019	Various		8,139,545	7,900,000	78,440	3FE
57629W-CK-4	MASSMUTUAL GLOBAL FUNDING II		06/26/2019	JPMORGAN CHASE & CO.		4,998,700	5,000,000		1FE
57636Q-AL-8	MASTERCARD INC		05/28/2019	CITIGROUP GLOBAL MARKETS		1,997,100	2,000,000		1FE
57636Q-AM-6	MASTERCARD INC		05/28/2019	U.S. BANCORP		17,775,436	17,800,000		1FE
579780-AP-2	MCCORMICK & COMPANY INCORPORATED		05/03/2019	JEFFERIES & COMPANY, INC.		8,941,204	9,200,000	88,013	2FE
59982W-AA-5	MCSLT 19-1 A ABS		05/08/2019	SEAPORT GROUP		2,472,812	2,443,038	5,890	1Z
55282G-AA-5	ME 19-1 A1 ABS		06/12/2019	BARCLAYS		4,000,000	4,000,000		2Z
58502B-AC-0	MEDNAX INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		611,880	600,000	13,438	3FE
59001K-AD-2	MERITOR INC		05/22/2019	Various		824,237	800,000	9,497	3FE
55300R-AA-9	MGM CHINA HOLDINGS LTD	D	05/08/2019	DEUTSCHE BANK AG		1,964,000	1,964,000		1Z
55300R-AB-7	MGM CHINA HOLDINGS LTD	D	05/08/2019	BANK OF AMERICA/MERRILL LYNCH		1,964,000	1,964,000		1Z
55303X-AG-0	MGM GROWTH PROP OPERATING PARTNERS		05/21/2019	Various		7,377,500	7,000,000	112,125	3FE
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		04/11/2019	GOLDMAN, SACHS & CO.		1,990,000	2,000,000	11,000	3FE
594087-AU-2	MICHAELS STORES INC		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		6,100,000	6,100,000		4FE
595017-AN-4	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		22,000,000	22,000,000	14,381	2FE
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		23,250,000	23,250,000	16,790	2FE
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		04/11/2019	GOLDMAN, SACHS & CO.		1,050,000	1,000,000	11,458	4FE
603051-AA-1	MINERAL RESOURCES LTD	D	05/22/2019	Various		7,848,680	7,838,000	3,498	3FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2019	SCHEDULED PAY UP			62		1FM
60855R-AH-3	MOLINA HEALTHCARE INC		04/15/2019	Various		4,058,121	4,022,000	66,246	4FE

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60871R-AG-5	MOLSON COORS BREWING CO		06/04/2019	MORGAN STANLEY		14,523,000	15,000,000	176,250	2FE
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC		04/26/2019	BANK OF AMERICA/MERRILL LYNCH		4,339,000	4,339,000		4FE
620076-BN-8	MOTOROLA SOLUTIONS INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH		18,392,640	18,400,000		2FE
55336V-AT-7	MPLX LP		05/30/2019	BARCLAYS		6,645,908	6,287,400	103,742	2FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		04/25/2019	BANK OF AMERICA/MERRILL LYNCH		5,025,000	5,000,000	9,722	3FE
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT		04/11/2019	GOLDMAN, SACHS & CO.		2,065,000	2,000,000	21,583	3FE
55354G-AF-7	MSCI INC		04/11/2019	GOLDMAN, SACHS & CO.		2,120,000	2,000,000	44,792	3FE
626717-AJ-1	MURPHY OIL CORPORATION		05/07/2019	CANTOR FITZGERALD		2,245,410	2,196,000	29,463	3FE
626738-AD-0	MURPHY OIL USA INC		06/13/2019	Various		6,228,750	6,000,000	96,094	3FE
62957H-AF-2	NABORS INDUSTRIES INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		178,520	200,000	3,610	3FE
63938C-AB-4	NAVIENT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		101,636	100,000	473	3FE
63938C-AC-2	NAVIENT CORP		04/11/2019	GOLDMAN, SACHS & CO.		2,600,000	2,500,000	8,160	3FE
63938C-AJ-7	NAVIENT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		204,416	200,000	5,963	3FE
78442F-ET-1	NAVIENT CORP		05/21/2019	Various		4,605,000	4,500,000	28,243	3FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		05/01/2019	SCHEDULED PAY UP			830		4Z
64110L-AG-1	NETFLIX INC		04/17/2019	JPMORGAN CHASE & CO.		2,157,500	2,000,000	16,292	3FE
64110L-AN-6	NETFLIX INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		2,083,480	2,100,000	41,672	3FE
64110L-AQ-9	NETFLIX INC		04/11/2019	GOLDMAN, SACHS & CO.		1,060,000	1,000,000	24,479	3FE
64110L-AT-3	NETFLIX INC		05/21/2019	Various		6,172,339	6,000,000	109,667	3FE
64110L-AU-0	NETFLIX INC		05/22/2019	Various		11,371,335	11,280,000	9,033	3FE
651639-AS-5	NEWMONT GOLDCORP CORP		04/29/2019	EXCHANGE		15,131	16,000	66	2FE
65343H-AA-9	NEXSTAR ESCROW INC		06/19/2019	BANK OF AMERICA/MERRILL LYNCH		3,750,000	3,750,000		4FE
65548P-AF-3	NORBORD INC	A	06/19/2019	BANK OF AMERICA/MERRILL LYNCH		9,130,000	9,130,000		3FE
655844-BZ-0	NORFOLK SOUTHERN CORPORATION		04/29/2019	GOLDMAN, SACHS & CO.		6,714,435	6,500,000	66,553	2FE
655844-CB-2	NORFOLK SOUTHERN CORPORATION		04/29/2019	CITIGROUP GLOBAL MARKETS		6,563,781	6,300,000	86,573	2FE
655844-CC-0	NORFOLK SOUTHERN CORPORATION		04/29/2019	CITIGROUP GLOBAL MARKETS		9,380,448	9,450,000		2FE
665501-AL-6	NORTHERN NATURAL GAS COMPANY		06/12/2019	BARCLAYS		6,536,754	6,300,000	114,380	1FE
665859-AU-8	NORTHERN TRUST CORPORATION		04/30/2019	WELLS FARGO		17,483,550	17,500,000		1FE
670001-AA-4	NOVELIS CORP		04/17/2019	JPMORGAN CHASE & CO.		2,090,000	2,000,000	23,264	4FE
629377-BY-7	NRG ENERGY INC		04/11/2019	GOLDMAN, SACHS & CO.		1,035,000	1,000,000	28,472	3FE
629377-CA-8	NRG ENERGY INC		05/22/2019	Various		5,237,376	4,800,000	159,138	3FE
629377-CC-4	NRG ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		482,535	450,000	10,683	3FE
629377-CE-0	NRG ENERGY INC		06/10/2019	Various		3,589,500	3,350,000	60,447	3FE
629377-CH-3	NRG ENERGY INC		06/11/2019	Various		23,649,925	23,468,000	9,552	3FE
629377-CK-6	NRG ENERGY INC		05/20/2019	CREDIT SUISSE		8,397,564	8,400,000		2FE
629377-CL-4	NRG ENERGY INC		05/20/2019	CREDIT SUISSE		4,993,450	5,000,000		2FE
67021C-AN-7	NSTAR ELECTRIC CO		05/14/2019	BANK OF AMERICA/MERRILL LYNCH		3,492,300	3,500,000		1FE
67054L-AC-1	NUMERICABLE GROUP SA	D	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		307,761	300,000	5,156	4FE
67059T-AF-2	NUSTAR LOGISTICS LP		05/16/2019	RBC DOMINION SECURITIES		3,200,000	3,200,000		3Z
677050-AN-6	OGLETHORPE POWER CORPORATION		05/14/2019	EXCHANGE		4,965,374	5,000,000	30,160	2FE
680665-AJ-5	OLIN CORP		05/14/2019	Various		2,740,000	2,740,000	22,798	3FE
680665-AK-2	OLIN CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		880,623	900,000	14,125	3FE
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LL		05/20/2019	BARCLAYS		5,200,100	5,000,000	4,111	1FE
68233J-BL-7	ONCOR ELECTRIC DELIVERY COMPANY LL		05/20/2019	BARCLAYS		12,996,880	13,000,000		1FE
68233J-BN-3	ONCOR ELECTRIC DELIVERY COMPANY LL		05/20/2019	BARCLAYS		7,454,700	7,500,000		1FE
683715-AB-2	OPEN TEXT CORP	A	05/01/2019	Various		9,475,000	9,000,000	217,375	3FE
67103H-AH-0	OREILLY AUTOMOTIVE INC		05/14/2019	Various		17,697,328	17,635,000		2FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		06/12/2019	DEUTSCHE BANK AG		2,400,000	2,400,000		4FE
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		102,188	100,000	542	4FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		06/10/2019	Various		11,948,750	11,500,000	83,767	3FE
69888X-AA-7	PAR PHARMACEUTICAL INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		405,580	400,000	4,667	4FE
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	D	04/09/2019	CITIGROUP GLOBAL MARKETS		3,606,150	3,480,000	28,420	2FE
701094-AM-6	PARKER HANNIFIN CORPORATION		06/05/2019	BARCLAYS		5,877,295	5,880,000		1Z
701094-AN-4	PARKER HANNIFIN CORPORATION		06/05/2019	BARCLAYS		7,536,337	7,560,000		1Z
701094-AP-9	PARKER HANNIFIN CORPORATION		06/05/2019	BARCLAYS		6,205,752	6,300,000		1Z
70137T-AP-0	PARKLAND FUEL CORP	A	06/26/2019	Various		15,345,704	15,300,000		3FE
701885-AD-7	PARSLEY ENERGY LLC		05/22/2019	Various		744,105	730,000	10,486	4FE
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		743,743	730,000	708	4FE

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69318F-AG-3	PBF HOLDING COMPANY LLC		04/10/2019	Various		6,185,000	6,000,000	134,125	4FE
708696-BZ-1	PENNSYLVANIA ELECTRIC COMPANY		05/28/2019	BARCLAYS		4,990,450	5,000,000		2FE
709599-BF-0	PENSKE TRUCK LEASING CO LP		04/24/2019	BANK OF AMERICA/MERRILL LYNCH		14,964,600	15,000,000		2FE
718172-CH-0	PHILIP MORRIS INTERNATIONAL INC ABS		05/14/2019	Various		40,726,117	40,943,000	13,468	1FE
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC ABS		05/14/2019	Various		13,642,350	13,800,000	6,750	1FE
72147K-AC-2	PILGRIMS PRIDE CORP		05/22/2019	Various		7,959,202	7,754,000	33,357	3FE
72147K-AE-8	PILGRIMS PRIDE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		308,625	300,000	2,644	3FE
737446-AP-9	POST HOLDINGS INC		06/26/2019	Various		12,995,625	12,945,000		4FE
74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING		04/08/2019	DEUTSCHE BANK AG		11,000,000	11,000,000		1FE
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN		06/03/2019	BARCLAYS		10,095,253	10,100,000		2FE
745867-AX-9	PULTE GROUP INC		05/22/2019	Various		1,223,900	1,200,000	16,083	3FE
745867-AW-1	PULTEGROUP INC		06/10/2019	Various		2,535,248	2,400,000	27,225	3FE
74733V-AD-2	QEP RESOURCES INC		05/22/2019	Various		950,322	1,025,000	6,645	3FE
74736K-AE-1	QORVO INC		04/11/2019	GOLDMAN, SACHS & CO.		1,045,000	1,000,000	13,750	3FE
74736K-AF-8	QORVO INC		06/26/2019	EXCHANGE		4,058,541	4,000,000	98,389	3FE
747525-AV-5	QUALCOMM INCORPORATED		04/17/2019	Various		8,230,806	8,203,000	147,019	1FE
912920-AC-9	QWEST CORPORATION		04/11/2019	GOLDMAN, SACHS & CO.		1,003,750	1,000,000	5,729	3FE
912920-AK-1	QWEST CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		218,084	200,000	2,779	3FE
750236-AW-1	RADIAN GROUP INC		06/13/2019	RBC DOMINION SECURITIES		2,270,000	2,270,000		3Z
75281A-AS-8	RANGE RESOURCES CORP		05/22/2019	Various		2,403,130	2,600,000	41,356	3FE
75281A-BA-6	RANGE RESOURCES CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		96,558	100,000	958	3FE
75606D-AG-6	REALOGY GROUP LLC		05/22/2019	Various		11,161,970	11,000,000	96,745	4FE
76119L-AA-9	RESIDEO FUNDING INC		05/21/2019	Various		4,925,313	4,750,000	88,302	4FE
761735-AD-1	REYNOLDS GROUP HOLDINGS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		69,723	69,307	1,310	4FE
761735-AT-6	REYNOLDS GROUP ISSUER INC		06/13/2019	Various		4,077,500	4,000,000	77,729	4FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		388,728	387,643	2,415	4FE
775109-BN-0	ROGERS COMMUNICATIONS INC	A	04/23/2019	JPMORGAN CHASE & CO.		6,279,021	6,300,000		2FE
797440-BX-1	SAN DIEGO GAS & ELECTRIC CO		05/28/2019	MIZUHO SECURITIES USA INC.		7,991,600	8,000,000		1FE
80282K-AW-6	SANTANDER HOLDINGS USA INC		06/04/2019	RBC DOMINION SECURITIES		7,993,120	8,000,000		2FE
81211K-AW-0	SEALED AIR CORPORATION		04/17/2019	JPMORGAN CHASE & CO.		2,087,500	2,000,000	40,146	3FE
817565-CB-8	SERVICE CORP INTERNATIONAL		04/11/2019	GOLDMAN, SACHS & CO.		1,032,500	1,000,000	22,396	3FE
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		04/23/2019	Various		5,790,625	5,750,000	93,464	3FE
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		05/07/2019	WELLS FARGO		5,230,000	5,230,000		3FE
827048-AR-0	SILGAN HOLDINGS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		100,743	100,000	1,726	3FE
82967N-AL-2	SIRIUS XM RADIO INC		04/11/2019	GOLDMAN, SACHS & CO.		1,017,500	1,000,000	19,271	3FE
82967N-AW-8	SIRIUS XM RADIO INC		05/21/2019	Various		5,130,000	5,000,000	84,208	3FE
82967N-BC-1	SIRIUS XM RADIO INC		06/11/2019	Various		10,396,250	10,350,000	1,681	3FE
82967N-BE-7	SIRIUS XM RADIO INC		06/18/2019	JPMORGAN CHASE & CO.		7,500,000	7,500,000		3FE
78442F-EQ-7	SLM CORPORATION		05/22/2019	Various		5,078,005	5,000,000	73,410	3FE
78443C-BV-5	SLMA_05-A ABS		05/29/2019	GOLDMAN, SACHS & CO.		976,563	1,000,000	6,247	1FE
78443C-CB-8	SLMA_05-B ABS		06/03/2019	GOLDMAN, SACHS & CO.		569,243	579,573	3,688	1FE
78454L-AN-0	SM ENERGY CO		06/11/2019	Various		4,960,617	5,160,000	53,529	3FE
86745L-AA-0	SNVA 19-AA A ABS		06/19/2019	CREDIT SUISSE		4,998,592	5,000,000		1Z
833636-AH-6	SOCIEDAD QUIMICA Y MINERA DE CHILE	D	05/02/2019	BANK OF AMERICA/MERRILL LYNCH		1,666,733	1,667,000		2FE
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		04/11/2019	GOLDMAN, SACHS & CO.		1,038,750	1,000,000	3,014	3FE
7846EL-AC-1	SPCM SA	D	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		195,514	200,000	1,869	3FE
85172F-AK-5	SPRINGLEAF FINANCE CORP		05/22/2019	Various		1,160,671	1,100,000	25,674	3FE
85172F-AM-1	SPRINGLEAF FINANCE CORP		04/15/2019	CANTOR FITZGERALD		2,411,500	2,275,000	13,903	3FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		06/11/2019	Various		5,295,000	5,000,000	52,646	3FE
85172F-AP-4	SPRINGLEAF FINANCE CORP		06/26/2019	GOLDMAN, SACHS & CO.		9,362,500	8,750,000	193,533	3FE
85172F-AQ-2	SPRINGLEAF FINANCE CORP		06/11/2019	Various		6,613,600	6,499,000	19,525	3FE
852060-AD-4	SPRINT CAPITAL CORP		05/22/2019	Various		1,194,000	1,200,000	28,990	4FE
852060-AT-9	SPRINT CAPITAL CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		113,497	100,000	1,677	4FE
85207U-AH-8	SPRINT CORP		05/22/2019	Various		1,138,480	1,100,000	26,897	4FE
85207U-AJ-4	SPRINT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		104,875	100,000	2,097	4FE
85207U-AK-1	SPRINT CORP		05/22/2019	Various		1,350,126	1,300,000	14,593	4FE
78469X-AE-7	SPX FLOW INC		06/06/2019	Various		6,988,826	6,762,000	107,387	4FE
80285J-AN-6	SRT 19-A C ABS		04/10/2019	JPMORGAN CHASE & CO.		3,999,870	4,000,000		1FE

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80285J-AQ-9	SRT 19-A D ABS		04/10/2019	JPMORGAN CHASE & CO.		4,999,046	5,000,000		2FE
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC		05/22/2019	Various		2,365,325	2,300,000	7,761	4FE
853254-BN-9	STANDARD CHARTERED PLC	D	05/16/2019	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000		1FE
853254-BP-4	STANDARD CHARTERED PLC	D	05/16/2019	BANK OF AMERICA/MERRILL LYNCH		8,400,000	8,400,000		1FE
853496-AB-3	STANDARD INDUSTRIES INC		05/22/2019	Various		3,264,122	3,200,000	47,942	3FE
855030-AN-2	STAPLES INC		05/22/2019	Various		22,370,082	22,380,000	4,750	4FE
855030-AP-7	STAPLES INC		05/22/2019	Various		11,343,735	11,350,000	7,943	4FE
85571B-AG-0	STARWOOD PROPERTY TRUST INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		102,230	100,000	2,208	3FE
85571B-AL-9	STARWOOD PROPERTY TRUST INC		05/22/2019	Various		8,526,050	8,500,000	53,108	3FE
85571B-AP-0	STARWOOD PROPERTY TRUST INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		398,888	400,000	4,551	3FE
858119-AZ-3	STEEL DYNAMICS INC		04/11/2019	GOLDMAN, SACHS & CO.		1,022,500	1,000,000		3FE
858912-AF-5	STERICYCLE INC		06/27/2019	BANK OF AMERICA/MERRILL LYNCH		16,507,500	16,300,000	11,198	3FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		04/02/2019	BANK OF AMERICA/MERRILL LYNCH		5,310,758	5,433,000	28,636	4FE
86614R-AM-9	SUMMIT MATERIALS LLC/SUMMIT MATERI		06/12/2019	Various		7,267,555	7,086,000	58,222	4FE
86765L-AN-7	SUNOCO LP		04/30/2019	RBC DOMINION SECURITIES		1,795,043	1,747,000	13,400	3FE
86765L-AP-2	SUNOCO LP		04/17/2019	JPMORGAN CHASE & CO.		2,090,000	2,000,000	12,667	3FE
87422V-AA-6	TALEN ENERGY SUPPLY LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		174,750	200,000	6,247	4FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC		05/08/2019	CREDIT SUISSE		1,490,000	1,490,000		1Z
87422V-AG-3	TALEN ENERGY SUPPLY LLC		06/21/2019	JPMORGAN CHASE & CO.		3,800,000	3,800,000		3FE
87612B-AP-7	TARGA RESOURCES PARTNERS LP		05/22/2019	Various		1,204,158	1,200,000	17,921	3FE
87612B-BB-7	TARGA RESOURCES PARTNERS LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		204,104	200,000	3,217	3FE
87612B-BE-1	TARGA RESOURCES PARTNERS LP		04/17/2019	JPMORGAN CHASE & CO.		2,045,000	2,000,000	24,188	3FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		392,892	400,000	7,167	3FE
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		05/22/2019	Various		1,564,236	1,520,000	1,704	3FE
87612B-BM-3	TARGA RESOURCES PARTNERS LP		05/21/2019	Various		18,497,500	17,000,000	300,972	3FE
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		06/03/2019	CITIGROUP GLOBAL MARKETS		7,218,625	7,222,000	277	3FE
87927V-AR-9	TELECOM ITALIA CAPITAL	D	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		205,730	200,000	5,040	3FE
87971M-BK-8	TELUS CORPORATION	A	05/22/2019	RBC DOMINION SECURITIES		3,466,680	3,500,000		2FE
88032W-AN-6	TENCENT HOLDINGS LTD	D	04/03/2019	DEUTSCHE BANK AG		4,202,613	4,204,000		1FE
88033G-CS-7	TENET HEALTHCARE CORPORATION		05/22/2019	Various		2,406,352	2,400,000	39,518	3FE
36162J-AA-4	THE GEO GROUP INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		187,084	200,000	1,273	4FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2019	SCHEDULED PAY UP		72,304	72,304		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2019	SCHEDULED PAY UP		74,292	74,292		5
87264A-AN-5	T-MOBILE USA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		208,146	200,000	2,940	3FE
87264A-AU-9	T-MOBILE USA INC		06/10/2019	Various		9,236,782	9,200,000	96,325	3FE
87264A-AV-7	T-MOBILE USA INC		05/22/2019	Various		2,403,556	2,400,000	25,492	3FE
88947E-AS-9	TOLL BROTHERS FINANCE CORP.		04/17/2019	JPMORGAN CHASE & CO.		4,020,000	4,000,000	20,042	3FE
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		05/28/2019	Various		8,324,620	8,750,000	78,391	3FE
89055F-AA-1	TOPBUILD CORP		05/22/2019	Various		17,826,766	17,710,000	269,434	4FE
892331-AF-6	TOYOTA MOTOR CORPORATION	D	06/25/2019	JPMORGAN CHASE & CO.		8,000,000	8,000,000		1FE
893647-AW-7	TRANSDIGM INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		202,742	200,000	4,300	4FE
893647-AX-5	TRANSDIGM INC		05/22/2019	Various		4,143,518	4,050,000	72,981	4FE
893647-BB-2	TRANSDIGM INC		05/22/2019	Various		1,344,727	1,339,000	29,803	4FE
893647-BE-6	TRANSDIGM INC		05/22/2019	Various		5,510,376	5,300,000	55,608	4FE
89385A-AA-3	TRANSOCEAN SENTRY LIMITED		05/15/2019	WELLS FARGO		637,795	641,000		4Z
897787-AA-5	TRUCK HERO INC		05/22/2019	Various		3,713,315	3,710,000	992	4FE
87305Q-CH-2	TTX COMPANY		06/06/2019	WELLS FARGO		4,168,000	4,000,000	59,200	1FE
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		05/22/2019	Various		17,777,739	17,880,000	4,604	3FE
91127K-AC-6	UNITED OVERSEAS BANK LTD	D	04/08/2019	HSBC SECURITIES, INC.		7,121,489	7,146,000		1FE
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		04/17/2019	JPMORGAN CHASE & CO.		2,095,000	2,000,000	12,076	3FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		05/22/2019	Various		2,102,345	2,150,000	36,745	3FE
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		160,242	150,000	5,525	3FE
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		05/22/2019	Various		18,718,376	18,720,000	9,888	3FE
91337D-AB-0	UNITYMEDIA KABELBW GMBH	D	04/11/2019	GOLDMAN, SACHS & CO.		1,041,250	1,000,000	15,313	4FE
91529Y-AN-6	UNUM GROUP		06/10/2019	HSBC SECURITIES, INC.		3,138,440	3,150,000		1Z
90290M-AB-7	US FOODS INC		05/22/2019	Various		8,207,838	7,992,000	186,964	4FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		315,390	300,000	4,025	3FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		509,165	500,000	1,757	3FE

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92343V-DS-0	VERIZON COMMUNICATIONS INC		05/28/2019	MORGAN STANLEY		8,520,876	7,560,000	47,363	2FE
92552V-AL-4	VIASAT INC		05/22/2019	Various		2,566,130	2,500,000	13,516	3FE
92660F-AG-9	VIDEOTRON LTD	A	04/11/2019	GOLDMAN, SACHS & CO.		1,055,000	1,000,000	17,917	3FE
92676X-AD-9	VIKING CRUISES LTD		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		98,355	100,000	1,126	4FE
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	D	06/25/2019	Various		12,291,000	12,200,000	38,928	3FE
92840J-AA-7	VISTAJET MALTA FINANCE PLC	D	05/14/2019	CREDIT SUISSE		1,257,809	1,282,000		1Z
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		05/22/2019	Various		24,533,292	23,603,000	175,878	3FE
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC		06/04/2019	CITIGROUP GLOBAL MARKETS		19,961,400	20,000,000		2FE
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC		06/04/2019	CITIGROUP GLOBAL MARKETS		13,371,056	13,400,000		2FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		06/06/2019	GOLDMAN, SACHS & CO.		9,500,000	9,500,000		3FE
92856J-AB-6	VIZIENT INC		05/22/2019	Various		2,834,625	2,820,000	938	4FE
92857W-BS-8	VODAFONE GROUP PLC	D	06/12/2019	BANK OF AMERICA/MERRILL LYNCH		14,049,893	14,300,000		2FE
92857W-BT-6	VODAFONE GROUP PLC	D	06/12/2019	BANK OF AMERICA/MERRILL LYNCH		7,044,681	7,150,000		2FE
91831A-AB-7	VRX ESCROW CORP		04/10/2019	CITIGROUP GLOBAL MARKETS		5,056,250	5,000,000	119,948	4FE
91831A-AC-5	VRX ESCROW CORP		05/22/2019	Various		2,208,492	2,200,000	1,327	4FE
929566-AJ-6	WABASH NATIONAL CORPORATION		04/11/2019	GOLDMAN, SACHS & CO.		1,880,000	2,000,000	4,278	4FE
931142-EM-1	WALMART INC		04/16/2019	MIZUHO SECURITIES USA INC.		13,981,520	14,000,000		1FE
93362Y-AE-2	WAMU_06-AR5 RMBS		06/25/2019	SCHEDULED PAY UP			4,914		1FM
93627C-AA-9	WARRIOR MET COAL LLC		06/27/2019	Various		4,870,223	4,659,000	48,742	4FE
941053-AJ-9	WASTE CONNECTIONS INC		04/09/2019	BANK OF AMERICA/MERRILL LYNCH		5,984,280	6,000,000		2FE
94106L-BG-3	WASTE MANAGEMENT INC		05/14/2019	MIZUHO SECURITIES USA INC.		20,958,840	21,000,000		2FE
94106L-BH-1	WASTE MANAGEMENT INC		05/14/2019	GOLDMAN, SACHS & CO.		12,596,598	12,600,000		2FE
94106L-BJ-7	WASTE MANAGEMENT INC		05/14/2019	JPMORGAN CHASE & CO.		4,195,632	4,200,000		2FE
94106L-BK-4	WASTE MANAGEMENT INC		05/14/2019	JPMORGAN CHASE & CO.		8,389,248	8,400,000		2FE
94946T-AC-0	WELLCARE HEALTH PLANS INC		05/22/2019	Various		7,014,107	6,800,000	37,756	3FE
94946T-AD-8	WELLCARE HEALTH PLANS INC		05/22/2019	Various		3,161,940	3,000,000	29,786	3FE
95000U-2F-9	WELLS FARGO & COMPANY		06/10/2019	WELLS FARGO		15,400,000	15,400,000		1FE
958254-AL-8	WESTERN GAS PARTNERS LP		06/13/2019	CITIGROUP GLOBAL MARKETS		640,983	700,000	13,047	2FE
94985L-AG-0	WFMBS 2007-13 A7 RMBS		05/01/2019	SCHEDULED PAY UP			132		1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		05/01/2019	SCHEDULED PAY UP			85		1FM
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL IN		05/09/2019	DEUTSCHE BANK AG		977,438	975,000	16,572	1Z
92933B-AM-6	WMG ACQUISITION CORP		05/22/2019	Various		5,182,855	5,100,000	107,561	3FE
92933B-AP-9	WMG ACQUISITION CORP		04/17/2019	JPMORGAN CHASE & CO.		4,110,000	4,000,000	4,278	4FE
98212B-AH-6	WPX ENERGY INC		05/22/2019	Various		6,589,036	6,400,000	148,094	4FE
984121-CQ-4	XEROX CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		248,095	250,000	1,977	3FE
48250N-AB-1	YUM! BRANDS INC		04/17/2019	JPMORGAN CHASE & CO.		4,140,000	4,000,000	82,250	4FE
989194-AP-0	ZAYO GROUP LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		103,684	100,000	2,060	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,144,991,115	3,127,531,574	13,284,155	XXX
060505-FP-4	BANK OF AMERICA CORP		06/17/2019	BANK OF AMERICA/MERRILL LYNCH		6,300,000	6,300,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						6,300,000	6,300,000		XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		06/21/2019	Various	0.000	174,330,725			4
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		05/14/2019	Various	0.000	100,016,074			2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		06/26/2019	Various	0.000	591,025,241			4
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		05/29/2019	BANK OF AMERICA/MERRILL LYNCH	0.000	202,939,000			4
8199999. Subtotal - Bonds - SVO Identified Funds						1,068,311,040			XXX
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		05/09/2019	RBC DOMINION SECURITIES		930,563	1,051,483		5FE
00488P-AK-1	ACRISURE LLC 2018 1 ADDITIONAL TL		05/30/2019	JPMORGAN CHASE & CO.		999,823	1,000,000		4FE
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		06/13/2019	DIRECT		6,257,813	6,257,813		5GI
01642P-AW-6	ALIXPARTNERS 2017 REFI TL		06/04/2019	DEUTSCHE BANK SECURITIES		(5,572)			4FE
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		06/26/2019	JPMORGAN CHASE & CO.		1,004,720	1,005,000		4FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		06/13/2019	RBC DOMINION SECURITIES		1,503,030	1,520,000		4FE
BAS0TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	04/11/2019	Various		5,230,331	5,300,000		4FE
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		04/18/2019	BARCLAYS		487,309	500,000		4FE
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC TLB3		05/09/2019	MORGAN STANLEY		(791)			2FE
G0757G-AB-8	BIFM CA BUYER INC TL B	A	06/19/2019	CITIGROUP GLOBAL MARKETS		332,567	333,400		4Z
71913B-AB-8	BRIGHTSPRING HEALTH SERVICES TL		05/28/2019	MORGAN STANLEY		50,000	50,000		4FE
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL		04/12/2019	MORGAN STANLEY		1,495,471	1,496,250		4FE

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13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		04/10/2019	MORGAN STANLEY		495,000	500,000		3FE
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		04/03/2019	BANK MONTREAL / NESBITT BURNS		2,666,667	2,666,667		4Z
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		05/14/2019	Various		995,760	1,000,000		4FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		06/24/2019	Various		2,380,639	3,409,743		5FE
20337E-AQ-4	COMMSCOPE INC TLB		05/02/2019	JPMORGAN CHASE & CO.		4,605,874	4,600,000		3FE
BA5OXM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		06/28/2019	Various		2,910,518	2,964,277		5Z
25471Y-AF-9	DISCOVERORG LLC INTL TL		04/18/2019	MORGAN STANLEY		1,979,598	2,000,000		4FE
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		04/10/2019	Various		(24,250)			5GI
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		06/10/2019	MORGAN STANLEY DEAN WITTER		(4,921)			3FE
BA5OXA-P4-3	ELLIE MAE INC TL		04/26/2019	JEFFERIES & COMPANY, INC.		3,432,750	3,450,000		4FE
29267Y-AM-4	ENERGIZER HOLDINGS INC TL B		06/12/2019	JPMORGAN CHASE & CO.		(1,496)			3FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		04/25/2019	MORGAN STANLEY		1,992,913	2,000,000		4FE
33905P-AB-7	FLEETWASH INC DDTL		05/31/2019	BANK MONTREAL / NESBITT BURNS		775,123	775,123		4
34721H-AB-5	FORT DEARBORN HLDGS INC TL		05/06/2019	DEUTSCHE BANK AG		1,508,302	1,525,000		4FE
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		05/02/2019	CITIGROUP GLOBAL MARKETS		1,994,085	2,000,000		4FE
37249U-AN-6	GENTIVA HEALTH SERVICES INC TL		04/12/2019	JPMORGAN CHASE & CO.		2,504,904	2,493,734		4FE
37953U-AJ-1	GLOBALLOGIC INC TLB		05/02/2019	JPMORGAN CHASE & CO.		1,310,767	1,311,676		4FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		05/06/2019	Various		695,770	870,000		5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		04/10/2019	RBC DOMINION SECURITIES		1,944,708	2,000,000		4FE
41151P-AM-7	HARBOR FREIGHT TL		06/20/2019	CREDIT SUISSE		977,480	1,000,000		3FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO		06/17/2019	MORGAN STANLEY		500,931	500,000		4FE
BA5OQU-4X-6	INFOBASE HOLDINGS INC REVOLVER		05/30/2019	DIRECT		398,074	400,750		4Z
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		05/21/2019	BARCLAYS		1,450,125	1,450,000		3FE
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL		04/04/2019	JEFFERIES & COMPANY, INC.		1,895			4FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		04/01/2019	Various		13,171	15,066		4FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		04/18/2019	RBC DOMINION SECURITIES		1,994,314	1,994,987		4FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		06/07/2019	BANK OF AMERICA/MERRILL LYNCH		1,497,882	1,500,000		3FE
60877J-AB-8	MOMENTIVE PERFORMANCE MATERIALS TL		05/22/2019	BNP CAPITAL MARKETS		995,000	1,000,000		1Z
64029B-AD-0	NELLSON (LES ALIMENTS) TLA2		06/05/2019	Antares Holdings LP		(5,441)			4FE
62974@-AA-8	NSM SUB HLDGS TL (BABSON)		05/08/2019	BABSON CAPITAL MANAGEMENT LLC		(29,800)			3PL
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		05/14/2019	JPMORGAN CHASE & CO.		4,950,000	5,000,000		4FE
70455D-AG-9	PCI GAMING AUTHORITY TERM LOAN		06/14/2019	CREDIT SUISSE		2,985,000	3,000,000		3FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		06/28/2019	CIT CAPITAL MARKET		1,030,147	1,031,551		5
72108P-AM-6	PIKE CORP TLB		06/18/2019	RBC DOMINION SECURITIES		2,005,394	2,000,000		4FE
03765V-AH-3	PRIME SEC SVCS 2016-2 REFI TL B-1		04/08/2019	Various		(10,454)			3FE
74274D-AE-5	PRISO ACQUISITION CORPORATION TLB		04/17/2019	DEUTSCHE BANK AG		965,514	1,000,000		4FE
74733G-AL-7	QUAD/GRAPHICS INC TLB		06/07/2019	JPMORGAN CHASE & CO.		1,512,206	1,500,000		3FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		06/21/2019	Various		2,408,162	2,415,850		4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		05/14/2019	UNION BANK OF SWITZERLAND		242,036	310,777		5FE
77313D-AN-1	ROCKET SOFTWARE INC TL		05/06/2019	CREDIT SUISSE		2,010,256	2,000,000		4FE
74966F-AJ-2	RP CROWN PARENT ITL		05/29/2019	JPMORGAN CHASE & CO.		1,997,500	2,000,000		4FE
78572G-AN-8	SABRE INDUSTRIES INC TLB		04/18/2019	GOLDMAN SACHS		495,000	500,000		4FE
80465J-AB-4	SAVAGE ENTERPRISES LLC TLB		04/25/2019	GOLDMAN, SACHS & CO.		1,505,625	1,500,000		4FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		04/12/2019	UNION BANK OF SWITZERLAND		2,454,943	2,500,000		4FE
81773H-AC-1	SERVPRO INDUSTRIES INC TL B		04/29/2019	JEFFERIES & COMPANY, INC.		997,500	1,000,000		4FE
BA5OUW-YF-3	SMILE BRANDS INC DDTL		04/10/2019	BANK MONTREAL / NESBITT BURNS		269,733	269,733		4Z
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		05/02/2019	UNION BANK OF SWITZERLAND		495,000	500,000		4FE
855031-AQ-3	STAPLES INC TL		05/01/2019	UNION BANK OF SWITZERLAND		5,148,000	5,200,000		4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	05/06/2019	CITIGROUP GLOBAL MARKETS		2,010,466	2,000,000		4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		06/13/2019	Various		2,423,799	3,025,469		5FE
87583F-AF-5	TANK HOLDINGS CORP TL		04/05/2019	MORGAN STANLEY		497,500	500,000		4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		06/07/2019	Jefferies & Company, Inc.		2,001,023	2,000,000		4FE
88023H-AC-4	TEMPO ACQUISITION ITL		04/08/2019	Various		197,833	199,492		4FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		05/16/2019	INTRA-CO. XFER (BOOKTO, ALL LEVELS)		(27,801)			5
88166@-AB-9	TEXTECH INDUSTRIES INC REV		04/30/2019	Bank of Ireland		(7,549)			4
88166@-AA-1	TEXTECH INDUSTRIES INC TL		04/30/2019	Various		5,927,688	6,000,000		4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		06/06/2019	Various		1,000,936	1,000,000		4FE
26928B-AK-5	THE EW SCRIPPS COMPANY TLB		05/06/2019	WELLS FARGO		330,340	332,000		1Z

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

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BA50SL-74-5	THE ORIGINAL CAKERIE LLC REVOLVER		06/28/2019	EXCHANGE		611,116	616,732		4Z
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		06/26/2019	Various		4,283,391	4,337,789		4FE
90320E-AC-7	UOS LLC INITIAL TERM LOANS		06/04/2019	MORGAN STANLEY		404,470	400,000		4FE
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		05/10/2019	BANK OF AMERICA/MERRILL LYNCH		2,515,811	2,500,000		4FE
96208U-AP-6	WEX INC TERM B3		05/17/2019	EXCHANGE		2,874,192	2,917,500		3FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		06/05/2019	MORGAN STANLEY		1,996,135	2,000,000		4FE
8299999. Subtotal - Bonds - Bank Loans						116,742,517	119,497,864		XXX
8399997. Total - Bonds - Part 3						7,209,023,829	6,032,884,038	18,351,727	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,209,023,829	6,032,884,038	18,351,727	XXX
23311P-AA-8	DCP MIDSTREAM PARTNERS		05/22/2019	Various	1,300,000.000	1,296,047	100.00	34,355	P4FE
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	05/10/2019	Various	9,307.000	629,279	0.10		P3Z
SBJ02V-94-9	ROLLS-ROYCE HOLDINGS PLC	B	04/25/2019	DISTRIBUTION	2,659,376.000	3,384	1.00		RP1FEL
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	5,523.000	903,643	1.00		P3Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,832,353	XXX	34,355	XXX
8999997. Total - Preferred Stocks - Part 3						2,832,353	XXX	34,355	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,832,353	XXX	34,355	XXX
88579Y-10-1	3M COMPANY		05/07/2019	CITIGROUP GLOBAL MARKETS	7,663.000	1,372,597			L
S71088-99-1	ABB LTD-REG OMN STK	B	05/21/2019	Various	121,860.000	2,323,836			U
002824-10-0	ABBOTT LABS		06/04/2019	Various	26,887.000	2,041,677			L
00287Y-10-9	ABBVIE INC		06/04/2019	Various	22,132.000	1,750,597			L
003654-10-0	ABIOMED INC		05/20/2019	Various	6,710.000	1,719,759			L
N0162C-10-2	ABN AMRO GROUP NV	B	05/21/2019	GOLDMAN, SACHS & CO.	102,652.000	2,197,270			U
G1151C-10-1	ACCENTURE PLC		06/04/2019	Various	7,165.000	1,279,231			L
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	05/21/2019	GOLDMAN, SACHS & CO.	10,572.000	444,488			U
00507V-10-9	ACTIVISION BLIZZARD INC		05/09/2019	Various	41,964.000	1,969,982			L
00724F-10-1	ADOBE INC		06/04/2019	Various	13,243.000	3,656,407			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		05/20/2019	Various	6,686.000	1,060,757			L
007903-10-7	ADVANCED MICRO DEVICES INC		05/20/2019	Various	20,656.000	552,963			L
N3501V-10-4	ADYEN NV	B	05/21/2019	Various	617.000	462,064			U
S59273-75-5	AEGON	B	05/21/2019	GOLDMAN, SACHS & CO.	357,681.000	1,687,857			U
S64800-48-5	AEON LTD	B	05/08/2019	Various	58,000.000	1,063,167			U
N00985-10-6	AERCAP HOLDINGS NV	D	05/20/2019	GOLDMAN, SACHS & CO.	176.000	8,710			L
00130H-10-5	AES CORP		06/04/2019	Various	202.000	3,373			L
001055-10-2	AFLAC INC.		04/04/2019	CITIGROUP GLOBAL MARKETS	37.000	1,805			L
00846U-10-1	AGILENT TECHNOLOGIES INC		06/04/2019	Various	8,967.000	688,734			L
Q01630-19-5	AGL ENERGY LTD	B	05/21/2019	Various	53,672.000	822,881			U
S20098-23-2	AGNICO EAGLE MINES LTD COM	B	05/07/2019	Various	25,806.000	1,080,740			U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	43,800.000	434,998			U
S60107-02-6	AISIN SEIKI LTD	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	18,700.000	644,298			U
J00882-12-6	AJINOMOTO	B	05/08/2019	Various	45,100.000	706,736			U
N10803-30-8	AKZO NOBEL NV	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	5,789.000	486,387			U
012653-10-1	ALBEMARLE CORP		05/20/2019	GOLDMAN, SACHS & CO.	15,704.000	1,064,448			L
H01301-12-8	ALCON INC	B	05/08/2019	Various	27,162.600	1,135,898			U
015351-10-9	ALEXION PHARMACEUTICAL INC		05/09/2019	Various	8,984.000	1,204,103			L
016255-10-1	ALIGN TECHNOLOGY INC		05/20/2019	Various	2,465.000	799,501			L
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	05/21/2019	Various	9,887.000	606,282			U
G0177J-10-8	ALLERGAN PLC		06/04/2019	Various	11,812.000	1,675,470			L
D03080-11-2	ALLIANZ SE-REG COM STK	B	05/21/2019	GOLDMAN, SACHS & CO.	2,577.000	583,399			U
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	1,266.000	91,329			L
02079K-30-5	ALPHABET INC CLASS A		06/04/2019	Various	3,915.000	4,541,923			L
02079K-10-7	ALPHABET INC CLASS C		06/04/2019	Various	2,186.000	2,554,857			L
02156B-10-3	ALTERYX INC CLASS A		05/22/2019	STOCK DIVIDEND LPS	32,598.000	2,613,418			L
02209S-10-3	ALTRIA GROUP INC.		05/20/2019	Various	37,652.000	1,981,065			L
023135-10-6	AMAZON COM INC		06/04/2019	Various	8,025.000	15,156,710			L

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S60666-08-8	AMCOR LTD ORD	B	05/21/2019	Various	90,065.000	1,028,304			U
023586-10-0	AMERCO		04/04/2019	CITIGROUP GLOBAL MARKETS	5.000	1,860			L
023608-10-2	AMEREN CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	7.000	501			L
025537-10-1	AMERICAN ELEC PWR INC		04/04/2019	CITIGROUP GLOBAL MARKETS	7.000	578			L
025816-10-9	AMERICAN EXPRESS CO		04/04/2019	CITIGROUP GLOBAL MARKETS	9.000	991			L
026874-78-4	AMERICAN INTL GROUP INC		05/20/2019	Various	39,114.000	1,972,992			L
03027X-10-0	AMERICAN TOWER CORP		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	1,639.000	315,540			L
03076C-10-6	AMERIPRISE FINL INC		05/20/2019	GOLDMAN, SACHS & CO.	11,794.000	1,720,406			L
03073E-10-5	AMERISOURCEBERGEN CORP		05/20/2019	Various	14,390.000	1,117,028			L
031100-10-0	AMETEK INC		06/04/2019	Various	527.000	45,843			L
031162-10-0	AMGEN INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	22.000	3,883			L
032095-10-1	AMPHENOL CORP.		05/20/2019	GOLDMAN, SACHS & CO.	5,000.000	448,550			L
032511-10-7	ANADARKO PETE CORP		05/20/2019	Various	30,575.000	2,310,507			L
032654-10-5	ANALOG DEVICES INC		06/04/2019	Various	3,195.000	318,429			L
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	05/10/2019	Various	24,672.000	2,079,333			U
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		05/20/2019	GOLDMAN, SACHS & CO.	204,568.000	1,894,124			L
03662Q-10-5	ANSYS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	230.000	41,943			L
03674X-10-6	ANTERO RESOURCES CORP		04/25/2019	STOCK DIVIDEND LPS	25,939.000	226,007			L
036752-10-3	ANTHEM INC		05/20/2019	Various	9,432.000	2,500,772			L
S60655-86-7	ANZ NATIONAL BANK	B	05/08/2019	Various	123,269.000	2,311,964			U
G0408V-10-2	AON PLC		05/02/2019	Various	341.000	58,840			L
K0514G-10-1	AP MOLLER MAERSK B	B	05/21/2019	GOLDMAN, SACHS & CO.	1,145.000	1,301,464			U
S62473-06-1	APA GROUP UNITS	B	05/21/2019	Various	48,609.000	336,502			U
037833-10-0	APPLE INC.		06/04/2019	Various	23,376.000	4,705,836			L
038222-10-5	APPLIED MATERIALS INC		05/20/2019	Various	64,908.000	2,675,750			L
G6095L-10-9	APTIV PLC		05/09/2019	Various	5,908.000	464,247			L
03852U-10-6	ARAMARK		04/04/2019	CITIGROUP GLOBAL MARKETS	52.000	1,552			L
L0302D-21-0	ARCELORMITTAL SA	B	05/21/2019	GOLDMAN, SACHS & CO.	112,190.000	1,826,596			U
G0450A-10-5	ARCH CAPITAL GROUP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,214.000	41,106			L
039483-10-2	ARCHER DANIELS MIDLAND CO		06/04/2019	Various	13,310.000	567,013			L
040413-10-6	ARISTA NETWORKS INC		05/20/2019	GOLDMAN, SACHS & CO.	4,905.000	1,201,480			L
S62539-83-8	ARISTOCRAT LEISURE LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	68,371.000	1,267,048			U
042735-10-0	ARROW ELECTRONICS INC		06/04/2019	Various	22,492.000	1,503,272			L
363576-10-9	ARTHUR J GALLAGHER & CO		04/04/2019	CITIGROUP GLOBAL MARKETS	18.000	1,416			L
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	05/10/2019	Various	37,300.000	1,607,731			U
J0242P-11-0	ASAHI KASEI CORP	B	05/21/2019	Various	119,600.000	1,241,263			U
N07059-20-2	ASML HOLDING N.V.	B	05/21/2019	GOLDMAN, SACHS & CO.	4,458.000	865,861			U
N0709G-10-3	ASR NEDERLAND NV	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	7,285.000	302,604			U
W0817X-20-4	ASSA ABLOY B ORD	B	05/21/2019	Various	34,091.000	691,182			U
J96216-12-2	ASTELLAS PHARMA INC	B	04/12/2019	GOLDMAN, SACHS & CO.	66,500.000	936,536			U
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	04/12/2019	GOLDMAN, SACHS & CO.	23,384.000	1,832,276			U
00206R-10-2	AT&T INC		06/04/2019	Various	149,701.000	4,625,562			L
049560-10-5	ATMOS ENERGY CORP.		06/04/2019	CITIGROUP GLOBAL MARKETS	5.000	504			L
SBKX3X-G2-6	AUCKLAND INTERNATIONAL AIRPORT LTD	B	05/10/2019	Various	90,460.000	493,212			U
SBTGWJ-Y9-8	AURORA CANNABIS INC	B	05/21/2019	Various	27,183.000	231,672			U
052769-10-6	AUTODESK INCORPORATED		05/20/2019	Various	6,290.000	1,075,050			L
052800-10-9	AUTOLIV INV		05/21/2019	GOLDMAN, SACHS & CO.	28,768.000	1,931,127			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/04/2019	Various	5,885.000	948,050			L
053332-10-2	AUTOZONE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	47.000	48,801			L
053484-10-1	AVALONBAY CMNTYS INC		06/04/2019	Various	11,456.000	2,264,910			L
G0683Q-10-9	AVIVA ORD GBP0.25	B	05/21/2019	GOLDMAN, SACHS & CO.	562,480.000	3,006,233			U
F06106-10-2	AXA	B	05/21/2019	GOLDMAN, SACHS & CO.	127,377.000	3,199,714			U
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	05/21/2019	GOLDMAN, SACHS & CO.	107,889.000	635,450			U
E15819-19-1	BANCO DE SABADELL S.A.	B	04/12/2019	GOLDMAN, SACHS & CO.	720,082.000	803,631			U
060505-10-4	BANK AMER CORP COM		06/04/2019	Various	34,032.000	1,006,746			L
064058-10-0	BANK NEW YORK MELLON CORP		06/04/2019	Various	7,390.000	358,174			L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	05/21/2019	GOLDMAN, SACHS & CO.	75,529.000	4,028,100			U
SBD1RP-61-8	BANK OF IRELAND GROUP PLC	B	05/10/2019	Various	157,259.000	972,050			L

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S20760-09-6	BANK OF MONTREAL	B	05/07/2019	CITIGROUP GLOBAL MARKETS	13,860.000	1,085,778			U
G08036-12-4	BARCLAYS ORD GBP0.25	B	05/08/2019	Various	930,498.000	1,976,053			U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	05/09/2019	Various	103,314.000	1,325,712			U
S50865-77-3	BASF SE	B	05/10/2019	Various	50,930.000	3,768,095			U
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		05/21/2019	Various	18,535.000	472,665			U
071813-10-9	BAXTER INTL INC		05/20/2019	Various	6,557.000	494,285			L
S50692-11-0	BAYER AG ORD NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	18,071.000	1,251,214			U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	05/21/2019	GOLDMAN, SACHS & CO.	70,035.000	5,082,065			U
054937-10-7	BB+T CORP		06/04/2019	Various	7,927.000	392,338			L
075887-10-9	BECTON DICKINSON		05/20/2019	GOLDMAN, SACHS & CO.	4,252.000	975,239			L
084423-10-2	BERKLEY W R CORP COM		04/04/2019	CITIGROUP GLOBAL MARKETS	7.000	398			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/04/2019	CITIGROUP GLOBAL MARKETS	34.000	6,859			L
086516-10-1	BEST BUY CO INC		06/04/2019	Various	16,402.000	1,199,987			L
09062X-10-3	BIOGEN INC		05/20/2019	Various	2,975.000	684,141			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		05/20/2019	GOLDMAN, SACHS & CO.	24,808.000	2,151,504			L
09247X-10-1	BLACKROCK INC		05/09/2019	Various	6,196.000	2,873,985			L
09609G-10-0	BLUEBIRD BIO INC		05/09/2019	Various	5,368.000	731,509			L
S73096-81-0	BNP PARIBAS S.A.	B	05/10/2019	Various	67,381.000	3,500,997			U
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	05/21/2019	GOLDMAN, SACHS & CO.	438,500.000	1,730,797			U
097023-10-5	BOEING CO		06/04/2019	Various	7,735.000	2,747,797			L
09857L-10-8	BOOKING HOLDINGS INC		05/20/2019	GOLDMAN, SACHS & CO.	283.000	495,881			L
099724-10-6	BORG WARNER INC.		05/21/2019	GOLDMAN, SACHS & CO.	72,459.000	2,612,532			L
101121-10-1	BOSTON PPTYS INC		05/20/2019	Various	15,868.000	2,090,665			L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		05/20/2019	GOLDMAN, SACHS & CO.	17,069.000	636,503			L
S07980-59-2	BP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	185,364.000	1,331,145			U
Q6634U-10-6	BRAMBLES	B	05/21/2019	Various	78,528.000	680,391			U
110122-10-8	BRISTOL MYERS SQUIBB CO		05/20/2019	Various	118,160.000	5,472,631			L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	05/08/2019	CITIGROUP GLOBAL MARKETS	21,424.000	805,080			U
G15540-11-8	BRITISH LAND COMPANY PLC	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	221,793.000	1,646,015			U
11135F-10-1	BROADCOM INC		05/20/2019	Various	5,674.000	1,573,353			L
115637-20-9	BROWN FORM AN CORP CLASS B		05/20/2019	GOLDMAN, SACHS & CO.	10,036.000	519,764			L
G16968-11-0	BUNZL	B	05/21/2019	GOLDMAN, SACHS & CO.	48,932.000	1,316,571			U
122017-10-6	BURLINGTON STORES INC		04/04/2019	CITIGROUP GLOBAL MARKETS	30.000	4,694			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		05/20/2019	Various	23,560.000	1,926,806			L
127097-10-3	CABOT OIL + GAS CORP COM		05/20/2019	Various	14,630.000	376,493			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/04/2019	Various	685.000	47,349			L
127686-10-3	CAESARS ENTERTAINMENT CORP		05/09/2019	Various	100,881.000	921,552			L
E2427M-12-3	CAIXABANK SA	B	05/21/2019	Various	561,856.000	1,773,291			U
133131-10-2	CAMDEN PROP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	300			L
S21705-25-6	CANADIAN IMP BANK COM NPV	B	05/09/2019	Various	21,843.000	1,806,264			U
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	05/21/2019	Various	3,799.000	851,686			U
136681-20-2	CANADIAN TIRE LTD CLASS A	B	05/21/2019	GOLDMAN, SACHS & CO.	21,940.000	2,293,267			U
S61723-23-5	CANON	B	05/21/2019	Various	144,700.000	4,090,365			U
F13587-12-0	CAP GEMINI	B	05/21/2019	Various	9,217.000	1,077,358			U
14040H-10-5	CAPITAL ONE FINL CORP		05/09/2019	Various	24,257.000	2,214,863			L
G1890L-10-7	CAPRI HOLDINGS LTD	D	05/20/2019	GOLDMAN, SACHS & CO.	3,493.000	139,580			L
14149Y-10-8	CARDINAL HEALTH INC		05/09/2019	Various	4,825.000	239,708			L
143658-30-0	CARNIVAL CORP		06/04/2019	Various	9,406.000	492,729			L
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	05/21/2019	GOLDMAN, SACHS & CO.	26,760.000	1,361,506			U
149123-10-1	CATERPILLAR INC		05/20/2019	GOLDMAN, SACHS & CO.	10,975.000	1,343,669			L
12504L-10-9	CBRE GROUP INC		06/04/2019	Various	40,394.000	1,890,772			L
124857-20-2	CBS CORP C LASS B		04/12/2019	GOLDMAN, SACHS & CO.	18,420.000	950,104			L
12508E-10-1	CDK GLOBAL INC		05/20/2019	GOLDMAN, SACHS & CO.	24,959.000	1,267,326			L
S21715-73-5	CDN NAT RES COM NPV	B	05/21/2019	Various	35,914.000	983,741			U
12514G-10-8	CDW CORP/DE		06/04/2019	CITIGROUP GLOBAL MARKETS	11.000	1,127			L
150870-10-3	CELANESE CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	397.000	40,006			L
151020-10-4	CELGENE CORP.		05/20/2019	Various	14,655.000	1,396,115			L
15135B-10-1	CENTENE CORP		05/20/2019	Various	30,657.000	1,701,381			L

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15189T-10-7	CENTERPOINT ENERGY INC		06/04/2019	CITIGROUP GLOBAL MARKETS	85.000	2,469			L
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	05/21/2019	GOLDMAN, SACHS & CO.	1,047,750.000	1,260,755			U
156700-10-6	CENTURYLINK INC		05/20/2019	GOLDMAN, SACHS & CO.	121,792.000	1,233,753			L
156782-10-4	CERNER CORP		05/20/2019	Various	17,611.000	1,199,133			L
808513-10-5	CHARLES SCHWAB		05/20/2019	GOLDMAN, SACHS & CO.	31,051.000	1,352,271			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		05/20/2019	Various	1,052.000	395,613			L
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	05/20/2019	Various	19,233.000	2,250,341			L
166764-10-0	CHEVRON CORP		05/20/2019	Various	41,931.000	4,988,889			L
169656-10-5	CHIPOTLE MEXICAN GRILL		05/20/2019	Various	1,108.000	782,788			L
H1467J-10-4	CHUBB LTD		05/20/2019	Various	5,444.000	787,505			L
S61956-09-0	CHUBU ELECTRIC POWER INC	B	05/08/2019	Various	75,900.000	1,127,329			U
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	05/21/2019	Various	16,900.000	1,098,041			U
172062-10-1	CINCINNATI FINL CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	436.000	41,834			L
125581-80-1	CIT GROUP INC		06/04/2019	CITIGROUP GLOBAL MARKETS	313.000	15,536			L
172967-42-4	CITIGROUP INC		06/04/2019	Various	63,267.000	4,304,448			L
177376-10-0	CITRIX SYS INC		05/20/2019	Various	20,200.000	1,920,542			L
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	15,000.000	116,333			U
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	76,500.000	792,641			U
189054-10-9	CLOROX CO		05/02/2019	Various	305.000	45,975			L
Y1660Q-10-4	CLP HOLDINGS LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	68,000.000	764,135			U
12572Q-10-5	CME GROUP INC.		05/20/2019	Various	2,489.000	458,589			L
191216-10-0	COCA COLA CO.		06/04/2019	Various	105,685.000	5,081,030			L
H1512E-10-0	COCA COLA HBC AG	B	05/08/2019	CITIGROUP GLOBAL MARKETS	15,326.000	548,288			U
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/04/2019	Various	118.000	7,254			L
Q26203-40-8	COLES GROUP LTD	B	05/10/2019	Various	43,014.000	382,385			U
194162-10-3	COLGATE PALMOLIVE CO		05/20/2019	Various	18,081.000	1,281,904			L
20030N-10-1	COMCAST CORP NEW CL A		06/04/2019	Various	51,581.000	2,208,722			L
200340-10-7	COMERICA INC		05/20/2019	Various	31,051.000	2,290,518			L
BRSJ39-U3-7	COMMERZBANK AG	B	05/21/2019	GOLDMAN, SACHS & CO.	103,274.000	867,849			U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	05/10/2019	Various	48,985.000	2,538,740			U
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	05/21/2019	Various	61,250.000	4,356,322			U
205887-10-2	CONAGRA BRANDS INC		05/20/2019	Various	35,239.000	1,026,217			L
20605P-10-1	CONCHO RESOURCES INC		05/20/2019	Various	9,562.000	1,036,202			L
20825C-10-4	CONOCOPHILLIPS		06/04/2019	Various	19,889.000	1,230,632			L
209115-10-4	CONSOLIDATED EDISON INC		05/20/2019	Various	3,635.000	315,250			L
21037X-10-0	CONSTELLATION SOFTWARE INC	B	05/21/2019	Various	1,657.000	1,420,838			U
216648-40-2	COOPER COMPANIES INC		05/02/2019	Various	144.000	41,865			L
219350-10-5	CORNING IN C COM		06/04/2019	Various	163.000	5,126			L
22052L-10-4	CORTEVA INC		06/05/2019	Various	1,531.000	45,191			L
22160K-10-5	COSTCO WHS L CORP NEW COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	381.000	92,465			L
222070-20-3	COTY INC CLASS A		04/12/2019	GOLDMAN, SACHS & CO.	25,151.000	281,691			L
BA50XP-E9-1	COUNTRY FRESH HOLDINGS LLC		04/29/2019	EXCHNG_TDR	4,608.320	3,932,863			U
SBYTBW-Y9-8	COVESTRO AG	B	05/21/2019	GOLDMAN, SACHS & CO.	40,071.000	1,951,218			U
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	06/20/2019	Various	43,679.000	568,759			U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	05/10/2019	Various	144,869.000	1,804,060			U
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	05/08/2019	CITIGROUP GLOBAL MARKETS	2,688.000	88,358			U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		05/20/2019	Various	3,863.000	476,674			L
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	4,761.000	674,863			U
126408-10-3	CSX CORP		05/20/2019	GOLDMAN, SACHS & CO.	7,223.000	563,827			L
229899-10-9	CULLEN FROST BANKERS, INC.		05/21/2019	GOLDMAN, SACHS & CO.	28,339.000	2,817,632			L
231021-10-6	CUMMINS IN C COM		06/04/2019	Various	2,278.000	376,621			L
126650-10-0	CVS HEALTH CORPORATION		05/20/2019	GOLDMAN, SACHS & CO.	90,593.000	4,801,429			L
J11257-10-2	DAIICHI SANKYO LTD	B	05/21/2019	Various	4,800.000	241,599			U
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V	B	04/01/2019	EXCHANGE	14,787.000	104,174			U
D1668R-12-3	DAIMLERCHRYSLER	B	05/21/2019	GOLDMAN, SACHS & CO.	12,066.000	713,799			U
J11508-12-4	DAIWA HOUSE INDS JPY50	B	06/27/2019	BANK OF AMERICA/MERRILL LYNCH	100.000	2,881			U
J11718-11-1	DAIWA SECURITIES	B	05/08/2019	Various	245,900.000	1,131,952			U
235851-10-2	DANAHER CO RP COM		06/04/2019	Various	7,817.000	1,022,021			L

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K22272-11-4	DANSKE BANK	B	04/12/2019	GOLDMAN, SACHS & CO.	39,858.000	764,178			U
S61752-03-6	DBS GROUP HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	89,200.000	1,677,492			U
244199-10-5	DEERE & CO.		05/09/2019	Various	10,845.000	1,706,890			L
247361-70-2	DELTA AIR LINES, INC.		05/09/2019	Various	5,013.000	285,328			L
J12075-10-7	DENSO CORP	B	05/10/2019	Various	19,700.000	832,761			U
24906P-10-9	DENTSPLY SIRONA INC		05/09/2019	Various	17,744.000	973,363			L
J1207N-10-8	DENTSU INC	B	05/08/2019	Various	24,200.000	990,056			U
S46178-59-6	DEUTSCHE POST AG COM STK	B	05/10/2019	Various	56,385.000	1,863,960			U
D2046U-17-6	DEUTSCHE WOHNEN	B	05/10/2019	Various	30,016.000	1,393,025			U
254709-10-8	DISCOVER FINL SVCS		05/20/2019	GOLDMAN, SACHS & CO.	2,903.000	225,911			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		06/04/2019	Various	50,323.000	1,302,005			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	1,229.000	35,174			L
25470M-10-9	DISH NETWORK CORP		05/20/2019	GOLDMAN, SACHS & CO.	28,397.000	943,897			L
254687-10-6	DISNEY WALT CO		06/04/2019	CITIGROUP GLOBAL MARKETS	220.000	25,827			L
R1812S-10-5	DNB ASA	B	05/21/2019	GOLDMAN, SACHS & CO.	43,318.000	765,063			U
256677-10-5	DOLLAR GENERAL CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	17.000	2,043			L
256746-10-8	DOLLAR TREE INC		05/09/2019	Various	6,947.000	732,851			L
25746U-10-9	DOMINION ENERGY INC		05/07/2019	CITIGROUP GLOBAL MARKETS	16,577.000	1,243,938			L
260003-10-8	DOVER CORP COM		05/20/2019	GOLDMAN, SACHS & CO.	1,913.000	180,492			L
260557-10-3	DOW INC		04/12/2019	Various	35,246.310	1,875,106			L
26078J-10-0	DOWDUPONT INC		05/07/2019	Various	65,535.000	2,111,861			L
233331-10-7	DTE ENERGY CO		04/04/2019	CITIGROUP GLOBAL MARKETS	9.000	1,105			L
26441C-20-4	DUKE ENERGY HLDG CORP		05/07/2019	CITIGROUP GLOBAL MARKETS	17,694.000	1,579,366			L
264411-50-5	DUKE RLTY CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	1,292.000	39,341			L
26614N-10-2	DUPONT DE NEMOURS INC		06/06/2019	Various	1,531.000	108,227			L
23355L-10-6	DXC TECHNOLOGY COMPANY		05/20/2019	Various	12,493.000	699,158			L
269246-40-1	E TRADE FINANCIAL CORP		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	3,514.000	175,981			L
D24914-13-3	E.ON AG OMN STK	B	05/21/2019	GOLDMAN, SACHS & CO.	58,963.000	612,554			U
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	05/21/2019	GOLDMAN, SACHS & CO.	1,104.000	147,289			U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	05/21/2019	GOLDMAN, SACHS & CO.	7,000.000	659,373			U
27579R-10-4	EAST WEST BANCORP INC		05/21/2019	GOLDMAN, SACHS & CO.	53,931.000	2,575,703			L
277432-10-0	EASTMAN CH EM CO COM		04/04/2019	CITIGROUP GLOBAL MARKETS	17.000	1,389			L
G29183-10-3	EATON CORP PLC		05/20/2019	Various	9,681.000	759,220			L
278642-10-3	EBAY INC		05/20/2019	GOLDMAN, SACHS & CO.	7,226.000	264,183			L
278865-10-0	ECOLAB INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	553			L
281020-10-7	EDISON INTL		04/12/2019	GOLDMAN, SACHS & CO.	10,784.000	723,930			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		05/20/2019	Various	2,444.000	425,476			L
S63072-00-3	EISAI LTD	B	05/21/2019	Various	4,700.000	272,275			U
28414H-10-3	ELANCO ANIMAL HEALTH INC		05/20/2019	Various	32,286.000	1,022,614			L
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	05/21/2019	Various	51,685.000	717,377			U
285512-10-9	ELECTRONIC ARTS INC		05/20/2019	Various	15,609.000	1,448,371			L
532457-10-8	ELI LILLY & CO		06/04/2019	CITIGROUP GLOBAL MARKETS	8.000	940			L
291011-10-4	EMERSON ELEC CO		06/04/2019	Various	22,576.000	1,441,313			L
S24661-49-8	ENBRIDGE INC	B	05/21/2019	Various	55,828.000	2,054,823			U
S71450-56-3	ENI SPA	B	05/21/2019	Various	173,034.000	2,811,902			U
29364G-10-3	ENTERGY CORP		05/09/2019	Various	12,773.000	1,218,613			L
26875P-10-1	EOG RESOUR CES INC COM		05/09/2019	Various	6,071.000	559,863			L
29414B-10-4	EPAM SYSTEMS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	228.000	38,345			L
26884L-10-9	EQT CORPORATION		05/20/2019	Various	18,898.000	394,612			L
294429-10-5	EQUIFAX IN C COM		05/20/2019	GOLDMAN, SACHS & CO.	3,221.000	390,643			L
R8413J-10-3	EQUINOR ASA	B	05/21/2019	GOLDMAN, SACHS & CO.	56,656.000	1,193,459			U
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		06/04/2019	CITIGROUP GLOBAL MARKETS	323.000	38,737			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/04/2019	CITIGROUP GLOBAL MARKETS	12.000	906			L
W26049-11-9	ERICSSON NAMN-AKTIER B	B	05/21/2019	Various	87,137.000	821,998			U
29530P-10-2	ERIE IDEMNITY CO CL A		06/04/2019	CITIGROUP GLOBAL MARKETS	162.000	35,541			L
S52898-37-6	ERSTE GROUP BANK	B	05/10/2019	Various	33,176.000	1,267,679			U
297178-10-5	ESSEX PROPERTY		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	566			L
F31668-10-0	ESSILORLUXOTTICA SA	B	05/21/2019	GOLDMAN, SACHS & CO.	20,848.000	2,480,495			U

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29786A-10-6	ETSY INC		05/09/2019	Various	6,678.000	440,097			L
S06886-66-7	EUROMONEY INSTL INVESTOR PLC	B	04/01/2019	EXCHANGE	5,500.000	90,214			U
30063P-10-5	EXACT SCIENCES CORP		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	75.000	7,668			L
30161Q-10-4	EXELIXIS INC		05/20/2019	GOLDMAN, SACHS & CO.	34,889.000	684,542			L
30161N-10-1	EXELON CORP COM		06/04/2019	Various	6,996.000	342,314			L
SBYSLC-X9-4	EXOR NV	B	05/21/2019	GOLDMAN, SACHS & CO.	9,294.000	595,477			U
30212P-30-3	EXPEDIA IN C DEL COM		05/20/2019	Various	12,722.000	1,483,339			L
302130-10-9	EXPEDITORS INTL WA INC COM		06/04/2019	Various	13,018.000	980,224			L
30231G-10-2	EXXON MOBIL CORP		05/09/2019	Various	72,962.000	5,633,532			L
315616-10-2	F5 NETWORKS INC		05/20/2019	Various	11,468.000	1,600,376			L
30303M-10-2	FACEBOOK INC		06/04/2019	Various	18,215.000	3,446,917			L
303075-10-5	FACTSET RESEARCH SYSTEMS		06/04/2019	CITIGROUP GLOBAL MARKETS	137.000	39,042			L
S63312-76-3	FAMILYMART UNY HOLDINGS LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	3,500.000	89,026			U
J13440-10-2	FANUC LTD JPY50	B	06/20/2019	Various	6,800.000	1,199,636			U
J1346E-10-0	FAST RETAILING CO	B	05/21/2019	Various	3,500.000	1,953,479			U
311900-10-4	FASTENAL CO		06/04/2019	CITIGROUP GLOBAL MARKETS	1,374.000	43,666			L
G3421J-10-6	FERGUSON LTD		05/21/2019	Various	38,274.000	2,287,399			U
N3167Y-10-3	FERRARI NV	B	05/21/2019	Various	7,547.000	1,047,301			U
316773-10-0	FIFTH THIRD BANCORP		05/20/2019	Various	112,634.000	3,082,326			L
32008D-10-6	FIRST DATA CORP CLASS A		05/20/2019	Various	36,195.000	922,304			L
335934-10-5	FIRST QUANTUM MINERALS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	109,302.000	908,253			U
33616C-10-0	FIRST REPUBLIC BANK		05/20/2019	GOLDMAN, SACHS & CO.	23,631.000	2,366,881			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	35,073.000	364,759			L
302445-10-1	FLIR SYSTEMS INC		04/04/2019	CITIGROUP GLOBAL MARKETS	754.000	36,154			L
344849-10-4	FOOT LOCKER INC		05/20/2019	Various	3,771.000	209,005			L
345370-86-0	FORD MTR C O DEL COM PAR U		06/04/2019	Various	152,376.000	1,573,106			L
S60862-53-9	FORTESCUE METALS GROUP LTD	B	05/21/2019	Various	64,107.000	342,759			U
34959E-10-9	FORTINET INC		06/04/2019	Various	13,962.000	1,131,005			L
35137L-10-5	FOX CORP CLASS A		05/09/2019	Various	29,044.000	1,089,239			L
F6866T-10-0	FRANCE TELECOM	B	06/05/2019	Various	125,332.000	1,950,904			U
354613-10-1	FRANKLIN RES INC		06/04/2019	Various	21,036.000	702,245			L
35671D-85-7	FREEPORT MCMORAN INC		05/09/2019	Various	80,656.000	917,816			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	05/10/2019	Various	15,717.000	1,296,288			U
D27348-12-3	FRESENIUS SE & CO KGAA	B	05/08/2019	Various	16,293.000	920,571			U
J14208-10-2	FUJI FILM HLDGS CO NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	11,800.000	569,356			U
S63569-45-3	FUJITSU LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	6,000.000	411,603			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	05/10/2019	Various	111,000.000	779,558			U
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	06/27/2019	Various	47,273.000	757,394			U
SB0C2C-03-8	GDF SUEZ CMN STK	B	05/21/2019	Various	64,477.000	946,198			U
369550-10-8	GENERAL DYNAMICS CORP		05/09/2019	Various	6,451.000	1,104,228			L
369604-10-3	GENERAL EL EC CO COM		05/20/2019	GOLDMAN, SACHS & CO.	185,686.000	1,834,578			L
370334-10-4	GENERAL MLS INC		06/04/2019	Various	25,842.000	1,325,165			L
37045V-10-0	GENERAL MOTORS CO		06/04/2019	Various	20,699.000	793,843			L
S45957-39-6	GENMAB	B	05/21/2019	Various	6,370.000	1,072,194			U
372460-10-5	GENUINE PARTS CO		06/04/2019	Various	410.000	41,818			L
375558-10-3	GILEAD SCIENCES INC		05/09/2019	Various	47,953.000	3,176,983			L
S09252-88-3	GLAXOSMITHKLINE PLC	B	05/21/2019	Various	200,860.000	3,962,812			U
S26763-02-9	GOLDCORP INC	B	04/12/2019	GOLDMAN, SACHS & CO.	43,658.000	506,783			U
38141G-10-4	GOLDMAN SA CHS GROUP INC		05/09/2019	Various	10,018.000	2,028,324			L
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	05/21/2019	Various	50,723.000	471,478			U
384802-10-4	GRAINGER W W INC		05/20/2019	GOLDMAN, SACHS & CO.	5,172.000	1,399,935			L
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	B	05/21/2019	GOLDMAN, SACHS & CO.	8,692.000	816,590			U
SB1Y9T-B3-1	GROUPE DANONE	B	05/21/2019	GOLDMAN, SACHS & CO.	4,587.000	362,886			U
400110-10-2	GRUBHUB INC		05/20/2019	GOLDMAN, SACHS & CO.	11,963.000	755,226			L
406216-10-1	HALLIBURTON CO		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	62,326.000	1,619,853			L
413875-10-5	HARRIS CORP.		05/09/2019	Various	7,346.000	1,302,823			L
418056-10-7	HASBRO INC COM		05/09/2019	Various	10,062.000	1,016,380			L
40412C-10-1	HCA Healthcare Inc		05/20/2019	Various	1,508.000	189,658			L

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40414L-10-9	HCP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,363.000	41,626			L
40416M-10-5	HD SUPPLY HOLDINGS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	885.000	39,246			L
S77925-59-2	HEINEKEN NV	B	05/21/2019	GOLDMAN, SACHS & CO.	3,809.000	410,420			U
423452-10-1	HELMERICH & PAYNE, INC.		05/07/2019	CITIGROUP GLOBAL MARKETS	3,851.000	220,008			L
S64205-38-8	HENDERSON LAND DEVELOPMENT LTD	B	05/30/2019	STOCK DIV.	10,800.000	57,796			U
426281-10-1	HENRY JACK & ASSOCIATES		06/04/2019	CITIGROUP GLOBAL MARKETS	16.000	2,123			L
F48051-10-0	HERMES INTERNATIONAL	B	05/21/2019	Various	531.000	360,816			U
42824C-10-9	HEWLETT PACKARD ENTERPRISE		06/04/2019	Various	19,734.000	291,125			L
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		05/20/2019	Various	4,315.000	393,889			L
436106-10-8	HOLLYFRONTIER CORP		06/04/2019	Various	25,682.000	1,113,366			L
436440-10-1	HOLOGIC, INC.		06/04/2019	Various	27,003.000	1,231,417			L
437076-10-2	HOME DEPOT INC		05/09/2019	Various	10,873.000	2,117,199			L
J22302-11-1	HONDA MOTOR CO., LTD.	B	05/08/2019	Various	55,600.000	1,538,288			U
438516-10-6	HONEYWELL INTERNATIONAL INC		06/04/2019	Various	10,977.000	1,859,355			L
Y33370-10-0	HONG KONG AND CHINA GAS	B	05/30/2019	Various	859,100.000	2,031,750			U
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	05/21/2019	GOLDMAN, SACHS & CO.	31,600.000	984,235			U
440452-10-0	HORMEL FOODS CORP		05/02/2019	Various	101.000	4,109			L
44107P-10-4	HOST HOTELS & RESORTS INC		06/04/2019	Various	2,225.000	43,414			L
40434L-10-5	HP INC		06/04/2019	Various	37,001.000	701,585			L
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	05/21/2019	GOLDMAN, SACHS & CO.	154,040.000	1,286,438			U
444859-10-2	HUMANA INC COM		05/20/2019	Various	6,299.000	1,555,558			L
445658-10-7	HUNT TRANSPORT SVC		05/20/2019	Various	19,926.000	1,943,001			L
446150-10-4	HUNTINGTON BANCSHARES INC		05/20/2019	GOLDMAN, SACHS & CO.	57,911.000	771,346			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	419			L
44919P-50-8	IAC/INTERACTIVE CORP		05/20/2019	Various	4,257.000	964,855			L
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	B	04/12/2019	GOLDMAN, SACHS & CO.	16,900.000	538,168			U
45167R-10-4	IDEX CORP		05/02/2019	Various	258.000	40,332			L
45168D-10-4	IDEXX LABS CORP		05/09/2019	Various	5,344.000	1,313,010			L
G47567-10-5	IHS MARKIT LTD		04/04/2019	CITIGROUP GLOBAL MARKETS	4.000	220			L
452308-10-9	ILLINOIS TOOL WKS INC		05/20/2019	GOLDMAN, SACHS & CO.	2,097.000	313,334			L
452327-10-9	ILLUMINA INC		05/20/2019	GOLDMAN, SACHS & CO.	2,950.000	886,741			L
45337C-10-2	INCYTE CORPORATION		05/09/2019	Various	12,518.000	1,039,534			L
SBP9DL-90-1	INDITEX SA	B	05/10/2019	Various	39,753.000	1,134,472			U
D35415-10-4	INFINEON TECHNOLOGIES AG	B	05/21/2019	GOLDMAN, SACHS & CO.	19,313.000	374,819			U
G4770L-10-6	INFORMA PLC	B	05/10/2019	Various	128,596.000	1,280,558			U
457187-10-2	INGREDION INC		06/04/2019	Various	17,028.000	1,395,755			L
J2467E-10-1	INPEX CORP	B	05/21/2019	Various	92,000.000	834,849			U
Q49361-10-0	INSURANCE AUSTRALIA GRP.	B	05/21/2019	Various	103,136.000	570,661			U
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	05/07/2019	CITIGROUP GLOBAL MARKETS	14,416.000	1,157,353			U
458140-10-0	INTEL CORP		06/04/2019	Various	23,203.000	1,132,650			L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		04/04/2019	CITIGROUP GLOBAL MARKETS	10.000	773			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		05/09/2019	Various	19,234.000	2,642,739			L
460146-10-3	INTERNATIONAL PAPER CO		06/04/2019	Various	17,233.000	788,875			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		04/04/2019	CITIGROUP GLOBAL MARKETS	151.000	3,207			L
T55067-10-1	INTESA SANPAOLO EURO.52	B	05/21/2019	GOLDMAN, SACHS & CO.	224,504.000	497,500			U
461202-10-3	INTUIT INC.		06/04/2019	Various	11,835.000	2,885,919			L
46120E-60-2	INTUITIVE SURGICAL INC		06/04/2019	Various	1,373.000	662,213			L
462222-10-0	IONIS PHARMACEUTICALS INC		06/04/2019	Various	8,936.000	602,675			L
44980X-10-9	IPG PHOTONICS CORP		05/20/2019	GOLDMAN, SACHS & CO.	1,397.000	181,722			L
46266C-10-5	IQVIA HOLDINGS INC		06/04/2019	Various	10,600.000	1,416,768			L
46284V-10-1	IRON MOUNTAIN INC		05/20/2019	GOLDMAN, SACHS & CO.	44,151.000	1,396,341			L
S64671-04-3	ISUZU MOTORS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	121,700.000	1,391,231			U
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	46,480.000	596,977			U
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	120,600.000	1,338,471			U
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	05/21/2019	GOLDMAN, SACHS & CO.	135,700.000	3,167,132			U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		05/20/2019	Various	8,526.000	1,176,901			L
S65437-92-3	JFE HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	98,100.000	1,424,978			U
478160-10-4	JOHNSON & JOHNSON		06/04/2019	Various	36,623.000	5,089,595			L

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G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,394.000	54,338			L
48020Q-10-7	JONES LANG LASALLE INC.		05/20/2019	Various	8,300.000	1,090,038			L
46625H-10-0	JP MORGAN CHASE & CO		05/09/2019	Various	20,663.000	2,332,773			L
48203R-10-4	JUNIPER NETWORKS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	93.000	2,438			L
SB627L-W9-9	JXTG HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	118,100.000	567,723			U
S64834-89-8	KANSAI ELECTRIC POWER INC	B	04/12/2019	GOLDMAN, SACHS & CO.	38,100.000	547,508			U
J30642-16-9	KAO CORP	B	05/21/2019	Various	4,500.000	354,079			U
B5337G-16-2	KBC GROUP NV	B	05/21/2019	GOLDMAN, SACHS & CO.	21,304.000	1,452,541			U
S62489-90-1	KDDI CORP JPY5000	B	05/21/2019	GOLDMAN, SACHS & CO.	117,200.000	2,900,261			U
487836-10-8	KELLOGG CO.		05/20/2019	Various	25,615.000	1,445,711			L
Y4722Z-12-0	KEPPEL CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	149,900.000	684,332			U
493267-10-8	KEYCORP NEW COM		05/20/2019	GOLDMAN, SACHS & CO.	162,725.000	2,743,932			L
494368-10-3	KIMBERLY-CLARK CORP		05/09/2019	Various	21,153.000	2,669,757			L
49446R-10-9	KIMCO REALTY CORP		06/04/2019	Various	2,095.000	37,686			L
49456B-10-1	KINDER MORGAN INC DEL		05/09/2019	Various	114,641.000	2,247,212			L
482480-10-0	KLA TENCOR CORP		05/20/2019	GOLDMAN, SACHS & CO.	4,602.000	486,017			L
S75825-56-2	KLEPIERRE REIT SA	B	05/21/2019	GOLDMAN, SACHS & CO.	19,028.000	651,099			U
500255-10-4	KOHLS CORP		06/04/2019	Various	16,337.000	1,018,646			L
50050N-10-3	KONTOOR BRANDS INC		05/23/2019	DISTRIBUTION	5,681.710	134,665			L
500754-10-6	KRAFT HEINZ ORD		05/20/2019	GOLDMAN, SACHS & CO.	51,028.000	1,622,180			L
501044-10-1	KROGER CO		05/09/2019	Various	50,003.000	1,283,192			L
501797-10-4	L BRANDS INC		05/09/2019	Various	26,079.000	652,069			L
502413-10-7	L3 TECHNOLOGIES INC		04/04/2019	CITIGROUP GLOBAL MARKETS	5.000	1,050			L
50540R-40-9	LABORATORY CORP AMER HLDGS		05/20/2019	Various	8,356.000	1,362,048			L
512807-10-8	LAM RESEARCH CORP.		05/09/2019	Various	6,740.000	1,343,658			L
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	B	05/10/2019	Various	113,295.000	1,342,247			U
517834-10-7	LAS VEGAS SANDS CORP		05/20/2019	GOLDMAN, SACHS & CO.	5,793.000	343,061			L
521865-20-4	LEAR CORP		06/04/2019	Various	14,594.000	1,915,579			L
524660-10-7	LEGGETT & PLATT INC		05/02/2019	Various	894.000	38,183			L
F56196-18-5	LEGRAND	B	05/21/2019	GOLDMAN, SACHS & CO.	5,356.000	366,950			U
525327-10-2	LEIDOS HOLDINGS INC		04/04/2019	CITIGROUP GLOBAL MARKETS	18.000	1,152			L
526057-10-4	LENNAR COR P CL A		06/04/2019	CITIGROUP GLOBAL MARKETS	2.000	103			L
526107-10-7	LENNOX INTERNATIONAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	798			L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	05/02/2019	BANK OF AMERICA/MERRILL LYNCH	540.000	14,153			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	06/04/2019	Various	49,330.000	1,264,077			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/04/2019	CITIGROUP GLOBAL MARKETS	55.000	2,076			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/04/2019	Various	48,937.000	1,882,929			L
531172-10-4	LIBERTY PROPERTY TRUST		06/04/2019	CITIGROUP GLOBAL MARKETS	1,519.000	73,549			L
G5494J-10-3	LINDE PLC	D	06/04/2019	Various	95,904.000	17,068,235			L
SB0PB4-M7-2	LINK REIT	B	05/08/2019	CITIGROUP GLOBAL MARKETS	49,500.000	593,370			U
538034-10-9	LIVE NATION ENTERTAINMENT INC		06/04/2019	CITIGROUP GLOBAL MARKETS	16.000	999			L
501889-20-8	LKQ CORP		05/20/2019	GOLDMAN, SACHS & CO.	56,956.000	1,530,261			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	05/08/2019	CITIGROUP GLOBAL MARKETS	3,050,840.000	2,453,965			U
539830-10-9	LOCKHEED MARTIN CORP		05/20/2019	Various	2,825.000	960,940			L
540424-10-8	LOEWS CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	6.000	291			L
548661-10-7	LOWES COS INC USD0.50		06/04/2019	CITIGROUP GLOBAL MARKETS	832.000	80,563			L
F58485-11-5	LVMH MOET HENNESSY EUR0.30	B	05/21/2019	GOLDMAN, SACHS & CO.	1,068.000	394,677			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		05/20/2019	Various	51,328.000	4,097,301			L
55261F-10-4	M & T BANK CORP		05/20/2019	Various	8,010.000	1,326,186			L
SB02K2-M3-6	M3 INC	B	05/21/2019	GOLDMAN, SACHS & CO.	32,200.000	626,213			U
55616P-10-4	MACYS INC		04/04/2019	CITIGROUP GLOBAL MARKETS	10.000	260			L
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	05/09/2019	Various	11,702.000	601,349			U
S24925-19-0	MANULIFE FINANCIAL CORP	B	05/09/2019	Various	102,720.000	1,844,020			U
565849-10-6	MARATHON OIL CORP		06/04/2019	Various	2,859.000	43,813			L
56585A-10-2	MARATHON PETROLEUM CORP		06/04/2019	Various	140.000	7,321			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		05/20/2019	GOLDMAN, SACHS & CO.	4,277.000	546,857			L
571748-10-2	MARSH + MCLENNAN COS INC		05/02/2019	Various	7.000	655			L
J39788-13-8	MARUBENI	B	05/21/2019	GOLDMAN, SACHS & CO.	367,700.000	2,307,414			U

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G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		05/20/2019	GOLDMAN, SACHS & CO.	52,050.000	1,131,567			L
57636Q-10-4	MASTERCARD INC CLASS A		05/20/2019	Various	12,836.000	3,253,658			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		05/20/2019	GOLDMAN, SACHS & CO.	30,064.000	1,582,268			L
579780-20-6	MCCORMICK & CO.		05/09/2019	Various	7,873.000	1,207,161			L
580135-10-1	MCDONALDS CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	30.000	5,921			L
58155Q-10-3	MCKESSON CORP		05/20/2019	GOLDMAN, SACHS & CO.	14,374.000	1,816,874			L
G5960L-10-3	MEDTRONIC PLC		05/09/2019	Various	17,794.000	1,582,706			L
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	900.000	70,927			U
585464-10-0	MELCO RESORTS ENTERTAINMENT ADR LT	D	05/09/2019	BANK OF AMERICA/MERRILL LYNCH	2,510.000	56,350			L
58933Y-10-5	MERCK & CO. INC.		06/04/2019	CITIGROUP GLOBAL MARKETS	69.000	5,627			L
D5357W-10-3	MERCK KGAA ORD NPV	B	05/08/2019	CITIGROUP GLOBAL MARKETS	4,530.000	485,194			U
59156R-10-8	METLIFE INC COM		05/20/2019	Various	51,519.000	2,439,814			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/04/2019	CITIGROUP GLOBAL MARKETS	56.000	41,546			L
552953-10-1	MGM RESORTS INTERNATIONAL		05/20/2019	GOLDMAN, SACHS & CO.	84,797.000	2,149,451			L
F61824-14-4	MICHELIN (CGDE) CMN STK	B	05/21/2019	GOLDMAN, SACHS & CO.	107.000	12,679			U
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	05/10/2019	Various	24,094.640	548,509			U
595017-10-4	MICROCHIP TECHNOLOGY INC		05/09/2019	Various	12,687.000	1,178,945			L
595112-10-3	MICRON TEC HNOLOGY INC COM		06/04/2019	Various	28,388.000	1,135,829			L
594918-10-4	MICROSOFT CORP		06/04/2019	Various	31,654.000	3,994,901			L
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	06/06/2019	BANK OF AMERICA/MERRILL LYNCH	21,700.000	293,848			U
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	05/08/2019	Various	820,100.000	4,054,408			U
S65973-02-6	MITSUI & CO NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	88,800.000	1,350,789			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	05/21/2019	Various	116,700.000	2,743,455			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	05/10/2019	Various	2,378,700.000	3,666,855			U
608190-10-4	MOHAWK INDUSTRIES INC		05/20/2019	Various	6,526.000	873,499			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		04/04/2019	CITIGROUP GLOBAL MARKETS	25.000	1,519			L
609207-10-5	MONDELEZ INTERNATIONAL INC		06/04/2019	Various	37,564.000	1,930,968			L
61174X-10-9	MONSTER BEVERAGE CORP		05/09/2019	Various	5,656.000	349,688			L
615369-10-5	MOODYS CORP		06/04/2019	Various	1,395.000	258,334			L
617446-44-8	MORGAN STANLEY		05/20/2019	GOLDMAN, SACHS & CO.	36,268.000	1,591,077			L
61945C-10-3	MOSAIC COMPANY		06/04/2019	Various	49,276.000	1,108,846			L
J46840-10-4	MURATA MANUFACTURING CO LTD	B	05/21/2019	Various	13,900.000	595,552			U
N59465-10-9	MYLAN NV		05/09/2019	Various	53,801.000	1,173,054			L
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	05/10/2019	Various	7,300.000	342,461			U
631103-10-8	NASDAQ OMX GROUP		04/04/2019	CITIGROUP GLOBAL MARKETS	17.000	1,516			L
637417-10-6	NATIONAL RETAIL PROPERTIES		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	53			L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	05/08/2019	CITIGROUP GLOBAL MARKETS	142,612.000	2,572,656			U
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	05/09/2019	BANK OF AMERICA/MERRILL LYNCH	22,260.000	1,047,966			U
640268-10-8	NEKTAR THERAPEUTICS		04/12/2019	GOLDMAN, SACHS & CO.	1,856.000	65,238			L
64110D-10-4	NETAPP INC		05/20/2019	GOLDMAN, SACHS & CO.	24,738.000	1,685,400			L
64110L-10-6	NETFLIX INC		06/04/2019	CITIGROUP GLOBAL MARKETS	3,994.000	1,479,566			L
64125C-10-9	NEUROCRINE BIOSCIENCES INC		05/20/2019	GOLDMAN, SACHS & CO.	10,475.000	802,466			L
S66337-67-6	NEW WORLD DEVELOPMENT LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	548,000.000	857,524			U
649445-10-3	NEW YORK COMMUNITY BANCORP INC		05/20/2019	GOLDMAN, SACHS & CO.	2,483.000	25,550			L
S66371-01-4	NEWCREST MINING LTD	B	05/10/2019	Various	79,013.000	1,401,001			U
651229-10-6	NEWELL RUBBERMAID INC		05/09/2019	Various	46,527.000	721,574			L
651639-10-6	NEWMONT GOLDCORP CORP		04/23/2019	MERGER	29,062.770	940,762			L
65249B-10-9	NEWS CORP CLASS A		06/04/2019	Various	362.000	4,421			L
65339F-10-1	NEXTERA ENERGY INC		05/20/2019	Various	4,735.000	909,565			L
G6518L-10-8	NIELSEN HOLDINGS PLC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	3,701.000	89,823			L
654106-10-3	NIKE INC CL B		05/20/2019	Various	23,934.000	1,980,370			L
J52088-10-1	NIPPON BUILDING FUND INC.	B	05/08/2019	CITIGROUP GLOBAL MARKETS	133.000	869,358			U
S66425-69-5	NIPPON STEEL CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	169,200.000	2,830,326			U
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	05/21/2019	GOLDMAN, SACHS & CO.	5,500.000	249,176			U
J57160-12-9	NISSAN MOTOR CO CMN STK	B	05/08/2019	Various	165,900.000	1,335,874			U
J58472-11-9	NITTO DENKO CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	34,900.000	1,564,137			U
J59009-15-9	NOMURA HOLDINGS INC	B	05/08/2019	Various	385,900.000	1,448,256			U
SBYZF9-J9-8	NORDEA BANK	B	05/21/2019	GOLDMAN, SACHS & CO.	495,106.000	3,677,312			U

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655844-10-8	NORFOLK SOUTHERN CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	338.000	67,982			L
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	B	05/21/2019	Various	162,361.000	621,061			U
665859-10-4	NORTHERN TRUST CORP		05/20/2019	GOLDMAN, SACHS & CO.	9,360.000	875,160			L
666807-10-2	NORTHROP GRUMMAN CORP		05/20/2019	GOLDMAN, SACHS & CO.	358.000	112,620			L
G66721-10-4	NORWEGIAN CRUISE LINE		06/04/2019	Various	26,634.000	1,489,209			L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	05/21/2019	Various	35,487.000	2,902,483			U
SBHC8X-90-3	NOVO-NORDISK B ORD	B	05/10/2019	Various	37,948.000	1,825,127			U
629377-50-8	NRG ENERGY INC		06/04/2019	Various	31,170.000	1,121,265			L
S61292-77-7	NTT DOCOMO, INC	B	05/21/2019	Various	23,400.000	516,747			U
670346-10-5	NUCOR CORP.		06/04/2019	Various	98.000	5,272			L
67059N-10-8	NUTANIX INC CLASS A		05/20/2019	Various	14,192.000	531,477			L
SBDRJL-N0-2	NUTRIEN LTD	B	05/09/2019	Various	34,591.000	1,767,492			L
67066G-10-4	NVIDIA CORP		06/04/2019	Various	8,105.000	1,397,405			L
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	05/09/2019	Various	10,740.000	1,093,722			L
G6718L-10-6	OCADO GROUP PLC	B	05/10/2019	Various	12,224.000	216,988			U
SB0F9V-20-4	OCBC BANK	B	05/21/2019	GOLDMAN, SACHS & CO.	99,100.000	801,757			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/04/2019	Various	170.000	9,538			L
670837-10-3	OGE ENERGY CORP		05/02/2019	Various	43.000	1,793			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	255.000	38,263			L
681919-10-6	OMNICOM GROUP		05/20/2019	Various	12,601.000	997,878			L
682189-10-5	ON SEMICONDUCTOR CORP		05/20/2019	GOLDMAN, SACHS & CO.	62,783.000	1,150,527			L
S66601-07-1	ONO PHARMACEUTICAL CO	B	05/10/2019	Various	52,700.000	955,137			U
68389X-10-5	ORACLE CORP COM		06/04/2019	Various	22,732.000	1,219,081			L
67103H-10-7	OREILLY AUTOMOTIVE INC		05/20/2019	GOLDMAN, SACHS & CO.	538.000	190,447			L
S66488-91-7	ORIENTAL LAND LTD	B	05/21/2019	Various	3,000.000	361,085			U
Q71610-10-1	ORIGIN ENERGY LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	71,979.000	392,614			U
J61933-12-3	ORIX CORP COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	236,300.000	3,333,254			U
K3192G-10-4	ORSTED	B	05/10/2019	Various	13,363.000	1,037,077			U
J62320-11-4	OSAKA GAS CO	B	05/08/2019	Various	76,700.000	1,419,114			U
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	05/21/2019	Various	63,600.000	2,258,867			U
693718-10-8	PACCAR INC		06/04/2019	Various	23,733.000	1,639,625			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/04/2019	Various	401.000	39,616			L
BRSTDQ-W8-3	PADDY POWER BETFAIR PLC	B	05/10/2019	Various	3,587.000	283,625			L
697435-10-5	PALO ALTO NETWORKS INC		05/09/2019	Various	4,297.000	1,023,015			L
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	05/21/2019	Various	6,400.000	402,297			U
J41121-10-4	PANASONIC CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	537,100.000	4,441,184			U
701094-10-4	PARKER HAN NIFIN CORP COM		06/04/2019	CITIGROUP GLOBAL MARKETS	278.000	44,814			L
70450Y-10-3	PAYPAL HOLDINGS INC		06/04/2019	Various	4,468.000	497,728			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2,129.000	37,066			L
713448-10-8	PEPSICO INC.		06/04/2019	Various	20,389.000	2,591,319			L
714046-10-9	PERKINELMER INC		06/04/2019	CITIGROUP GLOBAL MARKETS	437.000	38,495			L
G97822-10-3	PERRIGO PLC		05/20/2019	Various	31,584.000	1,570,219			L
S06825-38-4	PERSIMMON PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	52,347.000	1,364,704			U
717081-10-3	PFIZER INC		05/20/2019	Various	94,297.000	3,878,657			L
718172-10-9	PHILIP MORRIS INTL.		05/20/2019	Various	84,754.000	7,232,658			L
718546-10-4	PHILLIPS 66		06/04/2019	Various	13,229.000	1,142,612			L
723484-10-1	PINNACLE WEST CAPITAL CORP		05/02/2019	Various	421.000	39,430			L
723787-10-7	PIONEER NA T RES CO COM		05/20/2019	Various	12,222.000	1,841,937			L
72651A-20-7	PLAINS GP HOLDINGS CLASS A		06/04/2019	Various	103.000	2,418			L
693475-10-5	PNC FINL SVCS GROUP INC		05/20/2019	Various	23,184.000	3,048,164			L
731068-10-2	POLARIS INDUSTRIES INC		05/07/2019	Various	7,224.000	686,362			L
69351T-10-6	PPL CORP		05/07/2019	CITIGROUP GLOBAL MARKETS	39,131.000	1,211,496			L
742718-10-9	PROCTER & GAMBLE CO		06/04/2019	Various	32,701.000	3,448,163			L
743315-10-3	PROGRESSIVE CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	9.000	653			L
G72899-10-0	PRUDENTIAL CORP	B	05/08/2019	CITIGROUP GLOBAL MARKETS	69,193.000	1,501,934			U
744320-10-2	PRUDENTIAL FINL INC		05/09/2019	Various	9,788.000	987,104			L
74460D-10-9	PUBLIC STORAGE		05/09/2019	Various	7,496.000	1,668,084			L
F7607Z-16-5	PUBLICIS GROUPE	B	05/21/2019	GOLDMAN, SACHS & CO.	22,589.000	1,268,736			U

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S50647-22-1	PUMA	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	230.000	142,957			U
693656-10-0	PVH CORP		05/20/2019	GOLDMAN, SACHS & CO.	14,023.000	1,486,412			L
Q78063-11-4	QBE INS GROUP NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	15,380.000	134,360			U
74736K-10-1	QORVO INC		06/04/2019	CITIGROUP GLOBAL MARKETS	71.000	4,557			L
747525-10-3	QUALCOMM INC		05/09/2019	Various	67,328.000	4,618,745			L
74834L-10-0	QUEST DIAGNOSTICS INC		05/09/2019	Various	7,801.000	764,836			L
74915M-10-0	QURATE RETAIL INC QVC GROUP		05/09/2019	Various	57,261.000	968,017			L
S62295-97-7	RAKUTEN INC	B	05/10/2019	Various	47,600.000	485,790			U
751212-10-1	RALPH LAUREN CORP		06/04/2019	Various	314.000	40,749			L
755111-50-7	RAYTHEON COMPANY		05/09/2019	Various	4,492.000	805,369			L
756109-10-4	REALTY INCOME CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	652.000	45,901			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	05/21/2019	Various	9,796.000	773,927			U
758849-10-3	REGENCY CENTERS CORPORATION		06/04/2019	CITIGROUP GLOBAL MARKETS	939.000	63,056			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/04/2019	Various	1,141.000	379,746			L
7591EP-10-0	REGIONS FINANCIAL CORP		05/20/2019	GOLDMAN, SACHS & CO.	26,428.000	382,413			L
759351-60-4	REINSURANCE GROUP AMERICA INC		04/04/2019	CITIGROUP GLOBAL MARKETS	6.000	870			L
G74570-12-1	RELX PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	13,973.000	323,102			U
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		04/04/2019	CITIGROUP GLOBAL MARKETS	9.000	1,290			L
760759-10-0	REPUBLIC S VCS INC COM		04/04/2019	CITIGROUP GLOBAL MARKETS	5.000	398			L
761152-10-7	RESMED INC.		05/09/2019	Various	10,406.000	1,168,572			L
J6448E-10-6	RESONA HOLDINGS	B	05/21/2019	GOLDMAN, SACHS & CO.	438,000.000	1,840,262			U
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	05/21/2019	Various	18,427.000	1,238,093			U
G75754-10-4	RIO TINTO CMN STK	B	05/21/2019	Various	26,493.000	1,529,797			U
770323-10-3	ROBERT HALF INTL INC		06/04/2019	Various	20,459.000	1,143,108			L
773903-10-9	ROCKWELL AUTOMATION INC		06/04/2019	Various	2,033.000	329,179			L
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	05/07/2019	CITIGROUP GLOBAL MARKETS	28,717.000	1,477,963			U
775711-10-4	ROLLINS, INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	964.000	36,169			L
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	05/10/2019	Various	86,134.000	1,029,699			U
776696-10-6	ROPER TECHNOLOGIES INC		06/04/2019	Various	157.000	56,140			L
778296-10-3	ROSS STORES, INC.		06/04/2019	Various	9.000	868			L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	362,183.000	1,098,269			U
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	05/09/2019	Various	37,775.000	2,973,703			U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		05/09/2019	Various	11,624.000	1,479,616			L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	05/21/2019	Various	115,163.000	3,651,912			U
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	05/21/2019	Various	103,335.000	3,295,607			U
780287-10-8	ROYAL GOLD INC		05/21/2019	GOLDMAN, SACHS & CO.	20,484.000	1,723,884			L
D6629K-10-9	RWE AG (NEU) CMN STK	B	05/10/2019	Various	10,174.000	251,970			U
78409V-10-4	S&P GLOBAL INC		06/04/2019	Various	9,899.000	2,099,323			L
78573M-10-4	SABRE CORPORATION		04/04/2019	CITIGROUP GLOBAL MARKETS	104.000	2,264			L
G7771K-14-2	SAGE GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	134,037.000	1,290,257			U
78667J-10-8	SAGE THERAPEUTICS INC		05/20/2019	Various	2,955.000	492,961			L
79466L-30-2	SALESFORCE.COM INC		05/09/2019	Various	25,571.000	4,009,496			L
G7800X-10-7	SANDS CHINA LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	199,600.000	1,057,455			U
S56717-35-8	SANOFI S.A.	B	05/08/2019	CITIGROUP GLOBAL MARKETS	25,850.000	2,203,903			U
J68467-10-9	SANTEN PHARMACEUTICAL CO	B	05/08/2019	Various	40,400.000	626,556			L
803607-10-0	SAREPTA THERAPEUTICS INC		05/20/2019	Various	5,827.000	681,128			L
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		05/09/2019	Various	4,708.000	966,526			L
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	05/21/2019	Various	701,112.000	1,827,345			U
806407-10-2	SCHEIN HENRY INC		05/09/2019	Various	8,782.000	594,343			L
G7945M-10-7	SEAGATE TECHNOLOGY		05/20/2019	GOLDMAN, SACHS & CO.	33,574.000	1,501,614			L
81211K-10-0	SEALED AIR CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	182.000	7,973			L
812578-10-2	SEATTLE GENETICS INC		05/20/2019	GOLDMAN, SACHS & CO.	14,395.000	927,070			L
S67938-21-7	SEKISUI CHEMICAL LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	24,000.000	377,157			U
J70746-13-6	SEKISUI HOUSE	B	05/08/2019	Various	107,900.000	1,740,048			U
816851-10-9	SEMPRA ENERGY		05/20/2019	Various	2,832.000	371,343			L
81762P-10-2	SERVICENOW INC		05/20/2019	Various	6,878.000	1,828,661			L
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	69,700.000	2,389,453			U
H7485A-10-8	SGS	B	05/21/2019	GOLDMAN, SACHS & CO.	245.000	619,213			U

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82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	05/21/2019	GOLDMAN, SACHS & CO.	18,548.000	374,015			U
J72262-10-8	SHIMANO	B	05/21/2019	Various	11,700.000	1,693,869			U
S68046-82-0	SHIONOGI & CO	B	05/21/2019	GOLDMAN, SACHS & CO.	36,200.000	2,137,477			U
J74358-14-4	SHISEIDO CO. LTD.	B	05/21/2019	Various	4,100.000	313,713			U
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	05/21/2019	Various	2,671.000	694,394			U
D69671-21-8	SIEMANS AG	B	05/21/2019	Various	39,035.000	4,681,188			U
82669G-10-4	SIGNATURE BK NEW YORK NY		05/21/2019	GOLDMAN, SACHS & CO.	10,560.000	1,241,856			L
828806-10-9	SIMON PPTY GROUP INC		06/04/2019	CITIGROUP GLOBAL MARKETS	26.000	4,215			L
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	05/21/2019	GOLDMAN, SACHS & CO.	462,200.000	1,062,133			U
82968B-10-3	SIRIUS XM HOLDINGS INC		05/20/2019	GOLDMAN, SACHS & CO.	308,401.000	1,721,833			L
W25381-14-1	SKAND ENSKILDA A	B	05/21/2019	GOLDMAN, SACHS & CO.	114,702.000	1,061,545			U
83088M-10-2	SKYWORKS SOLUTIONS INC		05/20/2019	GOLDMAN, SACHS & CO.	22,453.000	1,527,029			L
J75734-10-3	SMC CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	100.000	33,018			U
831865-20-9	SMITH (A.O.)		06/04/2019	Various	835.000	42,647			L
832696-40-5	SMUCKER J M CO COM NEW		05/09/2019	Various	6,509.000	815,673			L
SB1RR8-28-1	SMURFIT KAPPA GROUP PLC	B	05/10/2019	Various	33,244.000	992,388			L
833034-10-1	SNAP ON IN C COM		06/04/2019	CITIGROUP GLOBAL MARKETS	9.000	1,442			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	04/12/2019	GOLDMAN, SACHS & CO.	46,806.000	1,477,403			U
F84941-12-3	SODEXO	B	05/21/2019	GOLDMAN, SACHS & CO.	2,290.000	260,761			U
SBF5M0-K5-2	SOFTBANK CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	69,100.000	784,100			U
J75963-10-8	SOFTBANK GROUP CORP	B	05/21/2019	Various	4,700.000	457,978			U
B82095-11-6	SOLVAY SA COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	23,383.000	2,266,841			U
842587-10-7	SOUTHERN CO		05/07/2019	CITIGROUP GLOBAL MARKETS	48,204.000	2,548,063			L
844741-10-8	SOUTHWEST AIRLINES CO		04/04/2019	CITIGROUP GLOBAL MARKETS	703.000	37,386			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		06/04/2019	Various	452.000	39,340			L
848637-10-4	SPLUNK INC		05/20/2019	Various	11,658.000	1,538,098			L
85207U-10-5	SPRINT CORPORATION		05/02/2019	Various	917.000	5,151			L
852234-10-3	SQUARE INC CLASS A		05/20/2019	Various	9,254.000	603,694			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		05/20/2019	GOLDMAN, SACHS & CO.	22,758.000	1,313,039			L
G8842P-10-2	SSE PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	49,717.000	654,157			U
854502-10-1	STANLEY BLACK & DECKER INC		05/20/2019	GOLDMAN, SACHS & CO.	1,471.000	198,762			L
855244-10-9	STARBUCKS CORP		05/20/2019	Various	17,816.000	1,382,254			L
85571B-10-5	STARWOOD PROPERTY TRUST INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	68,873.000	1,540,171			L
857477-10-3	STATE STREET CORPORATION		05/09/2019	Various	30,231.000	1,962,541			L
858119-10-0	STEEL DYNAMICS INC		06/04/2019	Various	32,315.000	1,044,533			L
G8473T-10-0	STERIS		06/04/2019	CITIGROUP GLOBAL MARKETS	289.000	39,281			L
Q8773B-10-5	STOCKLAND	B	05/21/2019	Various	249,457.000	692,105			U
863667-10-1	STRYKER CORP		05/09/2019	Various	2,640.000	496,135			L
J14406-13-6	SUBARU CORP	B	05/10/2019	Various	43,000.000	1,013,023			U
S68588-49-0	SUMITOMO METAL MINING LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	39,600.000	1,020,106			U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	05/08/2019	Various	77,700.000	2,755,454			U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	118,900.000	4,193,627			U
866674-10-4	SUN COMMUNITIES		06/04/2019	CITIGROUP GLOBAL MARKETS	310.000	39,103			L
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	05/21/2019	Various	75,500.000	1,296,742			U
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	33,971.000	1,364,604			U
SB3NB1-P2-8	SUNCOR ENERGY INC	B	05/21/2019	Various	67,699.000	2,177,304			U
867914-10-3	SUNTRUST B KS INC COM		05/20/2019	GOLDMAN, SACHS & CO.	6,546.000	408,209			L
78486Q-10-1	SVB FINANCIAL GROUP		05/20/2019	GOLDMAN, SACHS & CO.	6,281.000	1,461,954			L
W94232-10-0	SWEDBANK AB	B	05/21/2019	GOLDMAN, SACHS & CO.	82,035.000	1,221,489			U
H8431B-10-9	SWISS RE LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	17,019.000	1,595,307			U
Q8808P-10-3	SYDNEY AIRPORT	B	05/21/2019	GOLDMAN, SACHS & CO.	117,906.000	613,084			U
871503-10-8	SYMANTEC CORP.		05/09/2019	Various	40,367.000	901,585			L
871607-10-7	SYNOPSYS INC		06/04/2019	Various	370.000	44,643			L
87161C-50-1	SYNOVUS FINANCIAL CORP		05/21/2019	GOLDMAN, SACHS & CO.	54,831.000	1,896,069			L
S67442-94-7	T&D HOLDINGS INC	B	05/10/2019	Various	70,700.000	754,476			U
74144T-10-8	T. ROWE PRICE GROUP		06/04/2019	CITIGROUP GLOBAL MARKETS	7.000	720			L
S68732-62-7	TABCORP HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	561,682.000	1,793,965			U
S68701-00-2	TAISEI CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	39,800.000	1,589,805			U

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/ Market Indicator (a)
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	6,400.000	246,459			U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		05/09/2019	Various	8,237.000	825,662			L
876030-10-7	TAPESTRY INC		04/04/2019	CITIGROUP GLOBAL MARKETS	48.000	1,654			L
87612G-10-1	TARGA RES CORP		05/09/2019	Various	16,927.000	669,296			L
87612E-10-6	TARGET CORP		05/09/2019	Various	16,196.000	1,215,521			L
SBJMY6-G0-1	TC ENERGY CORP	B	05/21/2019	Various	73,801.000	3,169,442			U
87236Y-10-8	TD AMERITRADE HOLDING CORP		05/20/2019	Various	25,887.000	1,367,467			L
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	54,258.000	1,115,217			U
S76343-94-6	TELECOM ITALIA EURO.55	B	04/12/2019	GOLDMAN, SACHS & CO.	1,084,801.000	629,302			U
879369-10-6	TELEFLEX, INC.		05/09/2019	Various	4,618.000	1,365,553			L
879382-10-9	TELEFONICA DE ESPANA	B	05/21/2019	GOLDMAN, SACHS & CO.	439,377.000	3,527,979			U
Q8975N-10-5	TELSTRA CORP NPV	B	05/21/2019	Various	275,535.000	658,477			U
SB01BN-57-2	TERNA	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	403,735.000	2,508,973			U
S68850-74-2	TERUMO CORP	B	05/08/2019	CITIGROUP GLOBAL MARKETS	12,100.000	364,989			U
G87621-10-1	TESCO	B	05/10/2019	Various	189,328.000	603,630			U
882508-10-4	TEXAS INST RS INC COM		05/20/2019	Various	12,705.000	1,330,709			L
883203-10-1	TEXTRON IN C COM		06/04/2019	Various	38,083.000	1,850,990			L
F9156M-10-8	THALES S.A.	B	05/08/2019	CITIGROUP GLOBAL MARKETS	7,242.000	834,314			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/04/2019	CITIGROUP GLOBAL MARKETS	8.000	2,144			L
886547-10-8	TIFFANY + CO NEW COM		05/20/2019	GOLDMAN, SACHS & CO.	10,588.000	1,009,989			L
872540-10-9	TJX COMPANIES INC		06/04/2019	Various	10,261.000	543,462			L
872590-10-4	T-MOBILE US INC		05/09/2019	Various	11,678.000	865,810			L
S68952-66-2	TOHOKU ELECTRIC POWER INC	B	04/12/2019	GOLDMAN, SACHS & CO.	85,400.000	1,065,781			U
J86298-10-6	TOKIO MARINE HOLDINGS	B	05/21/2019	GOLDMAN, SACHS & CO.	3,100.000	155,233			U
J87000-10-5	TOKYO GAS CO LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	38,300.000	955,205			U
S68965-48-2	TOKYU CORP	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	110,100.000	1,755,105			U
S28972-22-2	TORONTO-DOMINION COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	57,770.000	3,190,104			U
SB15C5-57-0	TOTAL SA EUR 2.5	B	05/21/2019	Various	139,196.000	7,509,720			U
892356-10-6	TRACTOR SUPPLY CO		05/20/2019	Various	3,825.000	390,088			L
88339J-10-5	TRADE DESK INC CLASS A		05/07/2019	CITIGROUP GLOBAL MARKETS	1,586.000	345,193			L
S26651-84-4	TRANSCANANDA CORP	B	05/07/2019	CITIGROUP GLOBAL MARKETS	15,336.000	714,811			U
893641-10-0	TRANSDIGM GROUP INC		05/20/2019	GOLDMAN, SACHS & CO.	3,346.000	1,501,250			L
89417E-10-9	TRAVELERS COS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	234.000	33,392			L
90138F-10-2	TWILIO INC CLASS A		05/09/2019	Various	4,165.000	543,201			L
90184L-10-2	TWITTER INC		05/09/2019	Various	16,309.000	630,353			L
902681-10-5	U G I CORP.		06/04/2019	CITIGROUP GLOBAL MARKETS	56.000	2,940			L
H42097-10-7	UBS GROUP AG	B	05/10/2019	Various	179,592.000	2,179,352			U
B93562-12-0	UCB	B	05/10/2019	Various	20,153.000	1,562,376			U
902653-10-4	UDR INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	16.000	708			L
90384S-30-3	ULTA BEAUTY INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	165.000	57,428			L
B95505-18-4	UMICORE SA	B	05/10/2019	Various	24,766.000	885,501			U
S69114-85-8	UNICHARM CORP	B	05/08/2019	CITIGROUP GLOBAL MARKETS	5,400.000	177,807			U
SBYMXP-S7-5	UNICREDIT	B	05/08/2019	Various	77,926.000	1,055,136			U
SB12T3-J1-2	UNILEVER NV CVA NLG0.16	B	05/21/2019	GOLDMAN, SACHS & CO.	4,224.000	255,012			U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	05/21/2019	GOLDMAN, SACHS & CO.	1,964.000	119,763			U
907818-10-8	UNION PACIFIC CORP		05/20/2019	Various	1,522.000	265,962			L
SBZ6CZ-43-5	UNIPER SE	B	05/21/2019	GOLDMAN, SACHS & CO.	8,813.000	258,495			U
910047-10-9	UNITED AIRLINES HOLDINGS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	452.000	38,134			L
V96194-12-7	UNITED OVERSEAS BANK	B	05/21/2019	GOLDMAN, SACHS & CO.	49,500.000	895,684			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		05/09/2019	Various	21,042.000	2,145,040			L
913017-10-9	UNITED TECHNOLOGIES CORP		06/04/2019	Various	26,695.000	3,617,242			L
91307C-10-2	UNITED THERAPEUTICS CORP		05/02/2019	Various	81.000	8,718			L
SB39J2-M4-8	UNITED UTILITIES GROUP	B	05/21/2019	GOLDMAN, SACHS & CO.	113,768.000	1,128,545			U
91324P-10-2	UNITEDHEALTH GROUP INC		06/04/2019	Various	10,890.000	2,620,725			L
91347P-10-5	UNIVERSAL DISPLAY CORP		05/09/2019	Various	2,512.000	428,571			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		05/02/2019	Various	41.000	5,263			L
902973-30-4	US BANCORP		05/09/2019	Various	38,410.000	2,013,334			L
91879Q-10-9	VAIL RESORTS INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	2,172.000	490,785			L

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

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SBDC5S-T8-2	VALEO SA	B	05/10/2019	Various	20,121.000	671,802			U
91913Y-10-0	VALERO ENERGY CORP		06/04/2019	Various	11,873.000	976,019			L
92276F-10-0	VENTAS INC		05/07/2019	Various	25,343.000	1,545,584			L
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	45,369.000	1,054,605			U
92339V-10-0	VEREIT INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	83			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		06/04/2019	CITIGROUP GLOBAL MARKETS	531.000	74,067			L
92343V-10-4	VERIZON COMMUNICATIONS		05/20/2019	Various	121,347.000	6,973,872			L
92532F-10-0	VERTEX PHARMACEUTICALS		05/20/2019	GOLDMAN, SACHS & CO.	3,863.000	640,215			L
92553P-20-1	VIACOM INC NEW CL B		05/20/2019	GOLDMAN, SACHS & CO.	45,634.000	1,305,132			L
F5879X-10-8	VINCI	B	05/21/2019	GOLDMAN, SACHS & CO.	3,034.000	301,829			U
92826C-83-9	VISA INC		06/04/2019	Various	5,848.000	955,929			L
F97982-10-6	VIVENDI EUR5.50	B	05/10/2019	Various	31,418.000	876,509			U
SBH4HK-S3-2	VODAFONE GROUP PLC	B	05/10/2019	Various	511,958.000	933,296			U
SBBJPF-Y1-4	VONOVIA SE	B	05/10/2019	Various	37,910.000	1,998,339			U
92936U-10-9	W. P. CAREY REIT INC		04/04/2019	CITIGROUP GLOBAL MARKETS	516.000	40,336			L
929740-10-8	WABTEC		05/09/2019	Various	10,979.000	797,119			L
931427-10-8	WALGREENS BOOTS ALLIANCE		05/09/2019	Various	8,853.000	470,571			L
931142-10-3	WALMART INC		06/04/2019	Various	1,985.000	201,555			L
94106B-10-1	WASTE CONNECTIONS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	1.000	91			L
94106L-10-9	WASTE MGMT INC DEL		04/04/2019	CITIGROUP GLOBAL MARKETS	5.000	510			L
941848-10-3	WATERS CORPORATION		06/04/2019	Various	4,651.000	1,013,775			L
94419L-10-1	WAYFAIR INC CLASS A		05/20/2019	Various	3,989.000	588,536			L
92939U-10-6	WEC ENERGY GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	584.000	45,324			L
94946T-10-6	WELLCARE HEALTH PLANS		05/09/2019	Various	3,469.000	897,286			L
949746-10-1	WELLS FARGO CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,979.000	95,586			L
95040Q-10-4	WELLTOWER INC		05/07/2019	Various	24,847.000	1,872,952			L
S69488-36-9	WESFARMERS	B	05/21/2019	GOLDMAN, SACHS & CO.	46,843.000	1,183,573			U
958102-10-5	WESTERN DIGITAL CORP.		05/09/2019	Various	16,011.000	753,512			L
Q97417-10-1	WESTPAC BANKING CORP	B	05/08/2019	Various	145,665.000	2,712,140			U
96145D-10-5	WESTROCK		05/09/2019	Various	44,949.000	1,713,377			L
962166-10-4	WEYERHAEUSER CO		05/20/2019	GOLDMAN, SACHS & CO.	42,065.000	986,845			L
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	05/08/2019	Various	8,778.000	1,477,751			U
G96007-10-2	WH GROUP LTD	B	05/10/2019	Various	643,500.000	660,319			U
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	05/21/2019	GOLDMAN, SACHS & CO.	65,000.000	481,206			U
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	14,833.000	343,250			U
963320-10-6	WHIRLPOOL CORP COM		06/04/2019	CITIGROUP GLOBAL MARKETS	309.000	41,326			L
G9606P-19-7	WHITBREAD	B	05/10/2019	Various	18,623.000	1,098,882			L
G96629-10-3	WILLIS TOWERS WATSON PLC		05/20/2019	GOLDMAN, SACHS & CO.	10,185.000	1,796,328			L
S75089-27-6	WIRECARD AG	B	05/21/2019	GOLDMAN, SACHS & CO.	6,559.000	1,062,330			U
S69812-39-4	WOOLWORTHS GROUP LTD	B	05/21/2019	Various	70,624.000	1,646,862			U
98138H-10-1	WORKDAY INC.		05/20/2019	Various	7,375.000	1,469,332			L
98155B-10-9	WORLDPAY INC CLASS A		05/09/2019	Various	17,113.000	2,011,598			L
G9788D-10-3	WPP PLC	B	05/21/2019	Various	60,489.000	725,584			U
983134-10-7	WYNN RESOR TS LTD COM		05/07/2019	Various	6,303.000	869,578			L
984121-60-8	XEROX CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,123.000	37,003			L
983919-10-1	XILINX INC COM		06/04/2019	Various	11,659.000	1,371,968			L
983793-10-0	XPO LOGISTICS INC		05/09/2019	Various	9,301.000	582,372			L
J95402-10-3	YAHOO JAPAN CORP	B	05/10/2019	Various	303,900.000	855,323			U
S69852-64-8	YAMAHA MOTOR LTD	B	05/08/2019	Various	24,900.000	489,724			U
J96612-11-4	YAMATO HOLDINGS CO LTD	B	05/21/2019	Various	56,300.000	1,184,188			U
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		05/07/2019	CITIGROUP GLOBAL MARKETS	1,590.000	196,190			L
989701-10-7	ZIONS BANCORPORATION NA		05/20/2019	Various	53,473.000	2,401,398			L
98978V-10-3	ZOETIS INC		05/20/2019	GOLDMAN, SACHS & CO.	2,857.000	292,043			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						904,518,521	XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	06/03/2019	STOCK DIV.	16,308.800	331,196			U
BAS03B-3G-1	INVESTEC GSF EM HARD CURRENCY DEBT FUND	D	05/16/2019	EXCHANGE	178,846.750	5,800,000			U
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	06/03/2019	STOCK DIV.	81,406.440	1,310,724			U

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/ Market Indicator (a)
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	06/06/2019	Various	629,217.000	37,984,321			U
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	06/06/2019	Various	2,614,635.000	129,208,496			L
464287-20-0	ISHARES CORE S&P 500 ETF		05/29/2019	Various	405,456.000	116,244,936			L
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		06/06/2019	Various	670,700.000	43,032,852			L
464286-50-9	ISHARES MSCI CANADA ETF	C	06/06/2019	Various	135,999.000	3,789,585			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	05/21/2019	Various	551,274.000	31,753,777			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		05/29/2019	Various	480,173.000	75,973,151			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		05/29/2019	BANK OF AMERICA/MERRILL LYNCH	188,493.000	28,735,914			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/04/2019	Various	726,635.000	209,328,305			L
9299999. Subtotal - Common Stocks - Mutual Funds						683,493,257	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,588,011,778	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,588,011,778	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,590,844,131	XXX	34,355	XXX
9999999 - Totals						8,799,867,960	XXX	18,386,082	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 299

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
36297F-06-2	GOVT NATL MTG ASSOC I #710677		06/01/2019	SCHEDULED REDEMPTION		9,273	9,273	9,863	9,729		(456)		(456)		9,273				174	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		06/01/2019	SCHEDULED REDEMPTION		1,416	1,416	1,515	1,424		(9)		(9)		1,416				10	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2019	SCHEDULED REDEMPTION		28,010	28,010	30,056	30,111		(2,101)		(2,101)		28,010				659	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2019	SCHEDULED REDEMPTION		2,905	2,905	3,089	3,063		(158)		(158)		2,905				55	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2019	SCHEDULED REDEMPTION		11,959	11,959	12,716	12,572		(612)		(612)		11,959				226	01/20/2026	1
912810-SD-1	TREASURY BOND		04/17/2019	BARCLAYS		9,954,816	9,942,000	9,216,345	9,218,696		4,204		4,204		9,222,900		731,916	731,916	66,424	08/15/2048	1
912810-SE-9	TREASURY BOND		05/22/2019	Various		89,279,739	81,174,900	87,587,549			(23,227)		(23,227)		87,564,322		1,715,417	1,715,417	1,138,258	11/15/2048	1
912810-SF-6	TREASURY BOND		06/18/2019	Various		454,317,651	437,820,100	434,442,474			18,972		18,972		434,461,446		19,856,205	19,856,205	3,243,366	02/15/2049	1
912810-SH-2	TREASURY BOND		06/20/2019	Various		58,449,609	55,000,000	54,884,570			208		208		54,884,778		3,564,831	3,564,831	135,547	05/15/2049	1
912828-4T-4	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		2,319,496	2,300,000	2,297,844	2,298,183		281		281		2,298,464		21,032	21,032	26,373	06/15/2021	1
912828-5C-0	TREASURY NOTE		05/22/2019	Various		39,090,875	37,523,300	37,372,327	37,375,580		7,243		7,243		37,382,823		1,708,053	1,708,053	698,753	09/30/2025	1
912828-5K-2	TREASURY NOTE		05/22/2019	BARCLAYS		14,990,353	14,567,000	14,553,912	14,554,207		971		971		14,555,177		435,176	435,176	235,576	10/31/2023	1
912828-5M-8	TREASURY NOTE		05/22/2019	MORGAN STANLEY		22,634,313	21,340,700	22,240,177			(21,616)		(21,616)		22,218,562		415,751	415,751	340,032	11/15/2028	1
912828-5P-1	TREASURY NOTE		05/23/2019	Various		29,023,971	28,218,800	28,260,687	28,260,060		(2,682)		(2,682)		28,257,379		766,592	766,592	347,836	11/30/2023	1
912828-6B-1	TREASURY NOTE		06/18/2019	Various		333,004,539	328,147,500	331,885,667			(20,805)		(20,805)		331,864,862		1,139,677	1,139,677	1,821,625	02/15/2029	1
912828-6F-2	TREASURY NOTE		05/23/2019	Various		58,397,945	58,159,200	58,754,461			(3,923)		(3,923)		58,750,538		(352,594)	(352,594)	229,618	02/28/2026	1
912828-6G-0	TREASURY NOTE		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		9,957,043	9,868,000	9,805,169			2,679		2,679		9,807,848		149,196	149,196	53,496	02/29/2024	1
912828-6L-9	TREASURY NOTE		05/10/2019	Various		267,375,745	269,970,100	266,050,604			18,162		18,162		266,068,766		1,306,979	1,306,979	494,605	03/31/2026	1
912828-6R-6	TREASURY NOTE		05/20/2019	JPMORGAN CHASE & CO.		165,701,617	164,918,400	164,775,189			1,360		1,360		164,776,549		925,068	925,068	165,894	04/30/2024	1
912828-6S-4	TREASURY NOTE		06/18/2019	Various		95,406,738	94,123,300	94,045,747			283		283		94,046,030		1,360,708	1,360,708	167,934	04/30/2026	1
912828-6T-2	TREASURY NOTE		05/14/2019	CITIGROUP GLOBAL MARKETS		224,182,617	225,000,000	223,230,469							223,230,469		952,148	952,148		05/15/2029	1
912828-6Z-8	TREASURY NOTE		06/28/2019	CITIGROUP GLOBAL MARKETS		49,968,750	50,000,000	49,960,938							49,960,938		7,813	7,813	2,378	06/30/2024	1
912828-R3-6	TREASURY NOTE		06/18/2019	Various		25,176,966	26,080,100	24,953,358			6,323		6,323		24,959,681		217,284	217,284	20,241	05/15/2026	1
912828-WJ-5	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		1,986,600	1,958,900	1,969,613			(202)		(202)		1,969,411		17,189	17,189	25,551	05/15/2024	1
912828-Y2-0	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		6,052,500	6,000,000	5,990,859	5,991,960		1,207		1,207		5,993,167		59,333	59,333	134,441	07/15/2021	1
912810-QC-5	US TREASURY N/B		05/22/2019	GOLDMAN, SACHS & CO.		4,971,186	3,851,300	4,931,469			(5,632)		(5,632)		4,925,837		45,349	45,349	46,439	08/15/2039	1
912810-RB-6	US TREASURY N/B		04/18/2019	HSBC SECURITIES, INC.		14,886,625	15,028,100	15,289,076			(419)		(419)		15,288,656		(402,032)	(402,032)	183,804	05/15/2043	1
74046B-AB-2	PREMIER AIRCRAFT LEASING		04/10/2019	SCHEDULED REDEMPTION		65,253	65,253	65,253	65,253						65,253				1,157	04/10/2022	1Z
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2019	SCHEDULED REDEMPTION		109,937	109,937	109,937	109,937						109,937				1,503	08/01/2023	1Z
0599999. Subtotal - Bonds - U.S. Governments						1,977,358,448	1,941,220,454	1,942,730,934	97,930,775		(19,947)		(19,947)		1,942,717,357		34,641,090	34,641,090	9,581,973	XXX	XXX
038699-TP-9	ARAPAHOE CNTY COLO SCH DIST NO		05/06/2019	UMB BANK		115,473	100,000	114,353			(818)		(818)		113,535		1,938	1,938	1,444	12/01/2023	1FE
038699-TQ-7	ARAPAHOE CNTY COLO SCH DIST NO		06/20/2019	UMB BANK		119,464	100,000	116,850			(1,137)		(1,137)		115,713		3,751	3,751	2,083	12/01/2024	1FE
038699-UB-8	ARAPAHOE CNTY COLO SCH DIST NO		04/04/2019	UMB BANK		254,912	200,000	247,178			(860)		(860)		246,318		8,594	8,594	2,261	12/01/2035	1FE
082672-BH-8	BENTON & KLICKITAT CNTYS WASH		05/15/2019	OPPENHEIMER & CO., INC.		2,601,208	2,110,000	2,646,974	2,567,845		(20,224)		(20,224)		2,547,621		53,587	53,587	48,647	12/01/2026	1FE
13063C-UD-0	CALIFORNIA ST		06/18/2019	UMB BANK		2,221,396	1,995,000	2,375,786	2,199,480		(20,490)		(20,490)		2,178,990		42,406	42,406	78,533	08/01/2022	1FE
13063D-FH-6	CALIFORNIA ST		05/21/2019	RBC DOMINION SECURITIES		2,381,142	2,070,000	2,381,432	2,338,976		(21,326)		(21,326)		2,317,650		63,492	63,492	66,700	10/01/2023	1FE
13063D-KR-8	CALIFORNIA ST		04/24/2019	UMB BANK		111,255	100,000	104,031			(39)		(39)		103,992		7,263	7,263	467	04/01/2049	1FE
13063D-LW-6	CALIFORNIA ST		04/24/2019	UMB BANK		123,622	100,000	117,616			(176)		(176)		117,440		6,182	6,182	583	04/01/2038	1FE
13063D-LX-4	CALIFORNIA ST		05/21/2019	UMB BANK		646,475	560,000	620,939			(2,172)		(2,172)		618,767		27,708	27,708	5,367	04/01/2038	1FE
13063C-4N-7	CALIFORNIA ST FOR PREVIOUS ISS		05/14/2019	Various		2,739,171	2,220,000	2,813,672	2,691,625		(21,436)		(21,436)		2,670,189		68,982	68,982	87,319	08/01/2026	1FE
13063C-5U-0	CALIFORNIA ST FOR PREVIOUS ISS		05/20/2019	UMB BANK		1,512,113	1,250,000	1,479,725	1,434,484		(10,130)		(10,130)		1,424,354		87,758	87,758	50,486	08/01/2025	1FE
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR		04/01/2019	MATURED		155,000	155,000	142,259	154,616		384		384		155,000				4,263	04/01/2019	1FE
138789-NF-5	CANYON CNTY IDAHO SCH DIST NO		05/09/2019	MORGAN STANLEY		910,276	845,000	971,192	930,929		(11,488)		(11,488)		919,441		(9,165)	(9,165)	27,932	09/15/2021	1FE
161681-SG-7	CHASKA MINN INDPT SCH DIST NO		04/09/2019	UMB BANK		102,797	100,000	106,358	103,592		(916)		(916)		102,676		121	121	3,472	02/01/2020	1FE
179162-GH-9	CLACKAMAS CNTY ORE SCH DIST NO		05/06/2019	UMB BANK		47,958	100,000	42,506	42,560		631		631		43,191		4,767	4,767		06/15/2039	1FE
179162-GK-2	CLACKAMAS CNTY ORE SCH DIST NO		05/31/2019	UMB BANK		220,900	500,000	192,085	192,335		3,504		3,504		195,839		25,061	25,061		06/15/2041	1FE
179162-GL-0	CLACKAMAS CNTY ORE SCH DIST NO		04/30/2019	UMB BANK		41,250	100,000	36,648	36,696		530		530		37,226		4,024	4,024		06/15/2042	1FE
179162-GM-8	CLACKAMAS CNTY ORE SCH DIST NO		04/02/2019	UMB BANK		52,118	100,000	46,883	46,942		499		499		47,441		4,677	4,677		06/15/2037	1FE
179270-GB-3	CLACKAMAS CNTY ORE SCH DIST NO		05/09/2019	MORGAN STANLEY		759,558	710,000	813,930	774,363		(9,490)		(9,490)		764,872		(5,314)	(5,314)	14,594	06/15/2021	1FE
182252-US-3	CLARKSTON MICH CMNTY SCHS		04/30/2019	UMB BANK		118,366	100,000	120,420	114,493		(712)		(712)		113,782		4,584	4,584	2,514	05/01/2025	1FE
182810-CK-5	CLATSOP CNTY ORE SCH DIST NO 0		04/09/2019	UMB BANK		107,692	100,000	107,096			(365)		(365)		106,731		961	961	711	06/15/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
182810-CM-1	CLATSOP CNTY ORE SCH DIST NO 0		05/08/2019	UMB BANK		403,740	360,000	397,156			(1,704)		(1,704)		395,452		8,288	8,288	3,720	06/15/2024	1FE
196580-DJ-3	COLORADO SCH MINES INSTL ENTER		06/13/2019	UMB BANK		132,785	125,000	135,723	132,998		(1,238)		(1,238)		131,761		1,024	1,024	2,722	12/01/2021	1FE
20772G-KL-1	CONNECTICUT ST G O 2005 SER B		06/01/2019	MATURED		16,235,000	16,235,000	19,595,807	16,426,851		(191,851)		(191,851)		16,235,000				426,169	06/01/2019	1FE
216876-KK-7	COOPERSVILLE AREA MICH PUB SCH		05/31/2019	Various		3,303,039	3,010,000	3,546,695	3,292,554		(33,389)		(33,389)		3,259,165		43,874	43,874	85,908	05/01/2022	1FE
246381-NC-7	DELAWARE ST		05/17/2019	Various		17,794,140	15,000,000	17,688,300			(91,430)		(91,430)		17,596,870		197,270	197,270	159,083	02/01/2025	1FE
249174-VC-4	DENVER COLO CITY & CNTY SCH DI		06/20/2019	UMB BANK		238,348	200,000	242,250	232,470		(2,492)		(2,492)		229,978		8,370	8,370	5,639	12/01/2024	1FE
249174-WD-1	DENVER COLO CITY & CNTY SCH DI		06/03/2019	UMB BANK		121,345	100,000	122,893	119,992		(1,370)		(1,370)		118,622		2,723	2,723	2,811	12/01/2024	1FE
25476F-XB-9	DISTRICT COLUMBIA		05/17/2019	BANK OF AMERICA/MERRILL LYNCH		1,721,179	1,460,000	1,707,309			(10,409)		(10,409)		1,696,900		24,279	24,279	18,250	10/15/2024	1FE
25476F-XC-7	DISTRICT COLUMBIA		05/07/2019	WELLS FARGO		10,826,820	9,000,000	10,722,510			(52,690)		(52,690)		10,669,820		157,000	157,000	97,500	10/15/2025	1FE
283461-E7-2	EL PASO CNTY COLO SCH DIST NO		06/07/2019	UMB BANK		622,563	585,000	647,308	623,270		(5,631)		(5,631)		617,639		4,924	4,924	11,440	12/15/2021	1FE
34153P-UD-8	FLORIDA ST GO BRD OF ED 2010 SER A		06/01/2019	MATURED		4,700,000	4,700,000	5,778,180	4,764,668		(64,668)		(64,668)		4,700,000				117,500	06/01/2019	1FE
349545-2N-2	FORT ZUMWALT MO SCH DIST		05/28/2019	UMB BANK		197,677	175,000	188,178	187,324		(555)		(555)		186,769		10,908	10,908	5,231	03/01/2033	1FE
355514-MZ-0	FRASER MICH PUB SCH DIST		05/15/2019	UMB BANK		273,658	250,000	291,483	278,772		(3,190)		(3,190)		275,582		(1,925)	(1,925)	6,806	05/01/2022	1FE
373384-3W-4	GEORGIA ST		06/06/2019	UMB BANK		219,444	200,000	224,278	219,045		(2,665)		(2,665)		216,381		3,063	3,063	8,583	02/01/2022	1FE
373384-5V-4	GEORGIA ST		06/28/2019	UMB BANK		2,841,366	2,735,000	2,903,421	2,870,178		(39,930)		(39,930)		2,830,249		11,117	11,117	106,966	07/01/2020	1FE
373385-CU-5	GEORGIA ST		06/13/2019	UMB BANK		1,347,394	1,170,000	1,255,539	1,252,080		(3,004)		(3,004)		1,249,076		98,318	98,318	40,761	07/01/2035	1FE
387460-PC-6	GRANITE SCH DIST UTAH SALT LAK		05/15/2019	TD SECURITIES		4,391,479	3,580,000	4,395,524	4,303,159		(34,237)		(34,237)		4,268,922		122,557	122,557	82,539	06/01/2026	1FE
391554-CB-6	GREATER ALBANY SCH DIST NO 8J		05/14/2019	BARCLAYS		1,668,308	1,395,000	1,714,985	1,660,272		(14,563)		(14,563)		1,645,709		22,599	22,599	29,256	06/15/2025	1FE
391554-CC-4	GREATER ALBANY SCH DIST NO 8J		06/03/2019	UMB BANK		246,011	200,000	248,082	240,901		(2,028)		(2,028)		238,874		7,137	7,137	4,417	06/15/2026	1FE
418542-PT-7	HASTINGS MINN INDPT SCH DIST N		04/15/2019	UMB BANK		68,243	100,000	61,192	62,862		661		661		63,523		4,720	4,720		02/01/2032	1FE
418542-PU-4	HASTINGS MINN INDPT SCH DIST N		04/17/2019	UMB BANK		78,676	120,000	70,356	72,303		807		807		73,110		5,566	5,566		02/01/2033	1FE
418542-PV-2	HASTINGS MINN INDPT SCH DIST N		04/17/2019	UMB BANK		137,693	220,000	123,270	126,738		1,414		1,414		128,152		9,541	9,541		02/01/2034	1FE
419792-HQ-2	HAWAII ST		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		21,949,993	19,410,000	23,311,418	22,165,812		(248,426)		(248,426)		21,917,386		32,607	32,607	625,433	04/01/2023	1FE
419792-QT-6	HAWAII ST		05/08/2019	CABRERA CAPITAL MARKETS, INC		3,012,250	2,665,000	3,162,849	3,033,238		(29,421)		(29,421)		3,003,817		8,433	8,433	69,956	05/01/2023	1FE
419792-RC-2	HAWAII ST		05/01/2019	UMB BANK		607,750	500,000	610,735	592,463		(3,940)		(3,940)		588,523		19,227	19,227	12,639	05/01/2026	1FE
419792-SA-5	HAWAII ST		05/08/2019	JPMORGAN CHASE & CO.		2,754,459	2,550,000	2,937,447	2,797,473		(31,708)		(31,708)		2,765,766		(11,307)	(11,307)	77,563	10/01/2021	1FE
419792-XH-4	HAWAII ST		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		1,569,184	1,325,000	1,550,171			(9,299)		(9,299)		1,540,872		28,313	28,313	16,931	01/01/2025	1FE
444240-ST-3	HUDSONVILLE MICH PUB SCHS		05/15/2019	UMB BANK		164,195	150,000	167,510	164,234		(1,564)		(1,564)		162,670		1,525	1,525	4,083	05/01/2022	1FE
452152-P6-2	ILLINOIS ST		05/08/2019	Various		6,293,210	5,825,000	6,318,086	6,211,143		(33,466)		(33,466)		6,177,678		115,532	115,532	150,962	11/01/2022	2FE
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIS		06/27/2019	UMB BANK		113,730	100,000	105,657	105,364		(293)		(293)		105,071		8,659	8,659	4,033	02/01/2034	1FE
465468-DT-0	ITASCA CNTY MINN INDPT SCH DIS		06/11/2019	UMB BANK		56,932	50,000	52,675	52,537		(124)		(124)		52,412		4,519	4,519	1,917	02/01/2035	1FE
495224-3L-9	KING CNTY WASH SCH DIST NO 411		05/14/2019	STIFEL CAPITAL MARKETS		1,092,648	885,000	1,112,064	1,081,380		(8,631)		(8,631)		1,072,749		19,898	19,898	20,281	12/01/2026	1FE
495260-D8-1	KING CNTY WASH SCH DIST NO 414		05/22/2019	UMB BANK		313,396	280,000	343,336	320,124		(3,980)		(3,980)		316,144		(2,749)	(2,749)	6,728	12/01/2022	1FE
495260-G5-4	KING CNTY WASH SCH DIST NO 414		06/14/2019	UMB BANK		272,515	250,000	280,288	272,479		(3,496)		(3,496)		268,983		3,532	3,532	6,840	12/01/2021	1FE
517138-XZ-1	LARIMER CNTY COLO SCH DIST NO		06/19/2019	UMB BANK		475,119	410,000	429,660	429,200		(667)		(667)		428,532		46,586	46,586	11,398	12/15/2035	1FE
517210-XK-1	LARIMER WELD & BOULDER CNTYS C		06/19/2019	UMB BANK		246,568	200,000	232,844			(903)		(903)		231,941		14,627	14,627	3,153	12/15/2038	1FE
569187-ED-5	MARION CNTY ORE SCH DIST NO 15		05/16/2019	UMB BANK		185,419	170,000	185,977	183,517		(1,122)		(1,122)		182,394		3,025	3,025	2,928	06/15/2023	1FE
569187-EE-3	MARION CNTY ORE SCH DIST NO 15		05/16/2019	UMB BANK		272,588	235,000	272,981	268,128		(2,215)		(2,215)		265,913		6,676	6,676	5,059	06/15/2024	1FE
574193-PA-0	MARYLAND ST		05/29/2019	UMB BANK		233,537	210,000	238,102	232,753		(2,570)		(2,570)		230,183		3,354	3,354	8,750	08/01/2022	1FE
574193-PJ-1	MARYLAND ST		05/28/2019	UMB BANK		171,644	150,000	172,917	169,401		(1,680)		(1,680)		167,721		3,923	3,923	6,229	08/01/2023	1FE
574193-PM-4	MARYLAND ST		04/04/2019	SAMUEL A. RAMIREZ & COMPANY, INC.		5,834,544	4,800,000	6,046,848	5,872,720		(35,660)		(35,660)		5,837,059		(2,515)	(2,515)	164,667	08/01/2026	1FE
574193-QJ-0	MARYLAND ST		05/31/2019	UMB BANK		457,653	425,000	463,781	458,946		(5,154)		(5,154)		453,792		3,860	3,860	16,524	08/01/2021	1FE
575141-KR-6	MASON CNTY WASH SCH DIST NO 30		05/09/2019	BANK OF NEW YORK		975,465	900,000	1,044,747	996,358		(11,920)		(11,920)		984,437		(8,972)	(8,972)	20,250	12/01/2021	1FE
575141-KU-9	MASON CNTY WASH SCH DIST NO 30		06/28/2019	UMB BANK		592,615	500,000	615,765	593,423		(7,587)		(7,587)		585,836		6,779	6,779	14,653	12/01/2024	1FE
57582P-AD-2	MASSACHUSETTS ST		06/04/2019	UMB BANK		336,896	290,000	336,429	329,569		(3,488)		(3,488)		326,081		10,815	10,815	11,630	09/01/2023	1FE
57582R-UE-4	MASSACHUSETTS ST		05/15/2019	UMB BANK		561,920	450,000	531,441	529,158		(2,463)		(2,463)		526,695		35,225	35,225	15,014	09/01/2032	1FE
57582R-WD-4	MASSACHUSETTS ST		05/06/2019	UMB BANK		242,813	210,000	239,900			(1,779)		(1,779)		238,121		4,691	4,691	3,238	01/01/2024	1FE
60412A-LU-5	MINNESOTA ST FOR PREVIOUS ISSU		05/17/2019	JPMORGAN CHASE & CO.		4,814,796	4,200,000	5,026,098	4,863,086		(52,483)		(52,483)		4,810,603		4,193	4,193	134,167	10/01/2023	1FE
605581-KY-2	MISSISSIPPI ST		05/14/2019	UMB BANK		120,564	100,000	112,292	112,088		(511)		(511)		111,577		8,987	8,987	2,625	11/01/2032	1FE
605581-KZ-9	MISSISSIPPI ST		06/25/2019	UMB BANK		120,877	100,000	111,845	111,649		(643)		(643)		111,006		9,871	9,871	3,194	11/01/2033	1FE
605581-LA-3	MISSISSIPPI ST		05/09/2019	UMB BANK		298,633	250,000	278,498	278,026		(1,153)		(1,153)		276,873		21,759	21,759	6,458	11/01/2034	1FE
605581-LB-1	MISSISSIPPI ST		05/09/2019	UMB BANK		742,934	625,000	693,475	692,346		(2,693)		(2,693)		689,653		53,281	53,281	15,851	11/01/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
653335-AJ-8	NEZ PERCE CNTY IDAHO INDPT SCH		05/09/2019	BANK OF NEW YORK		953,817	860,000	1,019,109	973,733		(11,007)		(11,007)		962,727		(8,909)	(8,909)	28,428	09/15/2022	1FE
653335-AL-3	NEZ PERCE CNTY IDAHO INDPT SCH		04/09/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,133,697	970,000	1,193,731	1,148,545		(8,313)		(8,313)		1,140,232		(6,535)	(6,535)	27,753	09/15/2024	1FE
653335-AZ-2	NEZ PERCE CNTY IDAHO INDPT SCH		04/26/2019	UMB BANK		117,825	100,000	123,065	118,407		(1,021)		(1,021)		117,386		439	439	3,125	09/15/2024	1FE
653335-BA-6	NEZ PERCE CNTY IDAHO INDPT SCH		04/04/2019	BOSC, INC.		2,658,071	2,230,000	2,777,755	2,681,912		(17,125)		(17,125)		2,664,787		(6,716)	(6,716)	62,874	09/15/2025	1FE
653335-BB-4	NEZ PERCE CNTY IDAHO INDPT SCH		05/14/2019	HUTCHINSON SHOCKEY ERLEY & CO.		2,627,385	2,140,000	2,691,221	2,606,529		(21,133)		(21,133)		2,585,396		41,989	41,989	71,631	09/15/2026	1FE
662152-CC-9	NORTH ST PAUL MAPLEWOOD MINN		05/08/2019	BANK OF NEW YORK		2,710,811	2,420,000	2,913,680	2,750,111		(28,167)		(28,167)		2,721,945		(11,133)	(11,133)	93,775	02/01/2023	1FE
670029-UV-7	NOVI MICH CMNTY SCH DIST		06/03/2019	UMB BANK		329,337	300,000	342,411	327,757		(3,439)		(3,439)		324,318		5,019	5,019	8,889	05/01/2022	1FE
677522-RA-4	OHIO ST		05/07/2019	JPMORGAN CHASE & CO.		5,211,083	4,235,000	5,304,803	5,169,024		(39,345)		(39,345)		5,129,679		81,404	81,404	110,581	11/01/2026	1FE
68609T-KC-1	OREGON ST		05/14/2019	JANNEY MONTGOMERY SCOTT LLC		2,343,160	1,960,000	2,321,718			(12,833)		(12,833)		2,308,885		34,275	34,275	23,139	06/01/2025	1FE
68609T-KX-5	OREGON ST		05/07/2019	SAMUEL A. RAMIREZ & COMPANY, INC.		4,582,630	3,945,000	4,570,361			(24,896)		(24,896)		4,545,465		37,165	37,165	42,738	05/01/2024	1FE
68609T-KY-3	OREGON ST		05/07/2019	JPMORGAN CHASE & CO.		7,559,358	6,350,000	7,507,224			(38,188)		(38,188)		7,469,036		90,322	90,322	68,792	05/01/2025	1FE
70914P-TE-2	PA ST-FIRST SER-REF		06/24/2019	UMB BANK		1,107,060	1,000,000	1,111,700	1,090,636		(12,162)		(12,162)		1,078,474		28,586	28,586	49,306	07/01/2022	1FE
70914P-B4-3	PENNSYLVANIA ST		05/07/2019	JPMORGAN CHASE & CO.		10,577,124	9,090,000	11,339,502	10,692,694		(95,304)		(95,304)		10,597,389		(20,265)	(20,265)	295,425	09/15/2024	1FE
70914P-WV-0	PENNSYLVANIA ST		06/27/2019	UMB BANK		2,193,430	2,000,000	2,440,640	2,205,678		(30,924)		(30,924)		2,174,754		18,676	18,676	78,750	03/15/2022	1FE
70914P-YA-4	PENNSYLVANIA ST		04/26/2019	UMB BANK		191,590	165,000	185,820	184,050		(863)		(863)		183,186		8,404	8,404	5,844	08/15/2031	1FE
70914P-YB-2	PENNSYLVANIA ST		05/29/2019	UMB BANK		731,917	630,000	707,736	701,135		(3,494)		(3,494)		697,641		34,276	34,276	23,193	08/15/2032	1FE
70914P-YR-7	PENNSYLVANIA ST		05/13/2019	UMB BANK		1,181,290	1,000,000	1,141,480	1,130,160		(6,696)		(6,696)		1,123,464		57,826	57,826	37,500	08/15/2025	1FE
76222R-RM-6	RHODE ISLAND ST & PROVIDENCE P		05/31/2019	UMB BANK		156,194	150,000	179,583	158,401		(2,238)		(2,238)		156,163		30	30	6,313	08/01/2020	1FE
76222R-VP-4	RHODE ISLAND ST & PROVIDENCE P		06/20/2019	UMB BANK		471,117	400,000	482,224	464,694		(4,679)		(4,679)		460,015		11,102	11,102	16,819	08/01/2024	1FE
76222R-VQ-2	RHODE ISLAND ST & PROVIDENCE P		05/06/2019	UMB BANK		456,424	375,000	459,600	445,940		(2,841)		(2,841)		443,099		13,324	13,324	13,993	08/01/2026	1FE
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P		06/11/2019	UMB BANK		463,860	400,000	429,556	427,754		(1,174)		(1,174)		426,580		37,280	37,280	11,200	04/01/2032	1FE
773352-NC-9	ROCKFORD MINN INDPT SCH DIST N		04/10/2019	UMB BANK		102,828	100,000	115,403	104,044		(1,043)		(1,043)		103,001		(173)	(173)	3,486	02/01/2020	1FE
803820-KR-9	SARTELL MINN INDPT SCH DIST NO		05/09/2019	PIPER JAFFRAY INC.		2,060,064	1,840,000	2,241,764	2,101,980		(22,933)		(22,933)		2,079,047		(18,983)	(18,983)	72,067	02/01/2023	1FE
803820-KS-7	SARTELL MINN INDPT SCH DIST NO		05/17/2019	BANK OF NEW YORK		4,241,789	3,680,000	4,599,006	4,315,965		(47,033)		(47,033)		4,268,932		(27,143)	(27,143)	148,222	02/01/2024	1FE
833153-UT-4	SNOHOMISH CNTY WASH SCH DIST N		05/13/2019	UMB BANK		270,241	230,000	290,725	273,688		(2,627)		(2,627)		271,062		(821)	(821)	5,239	12/01/2024	1FE
833221-WE-0	SNOHOMISH CNTY WASH SCH DIST N		05/08/2019	BARCLAYS		3,090,938	2,625,000	3,305,741	3,098,668		(27,296)		(27,296)		3,071,372		19,565	19,565	57,969	12/01/2024	1FE
833245-GC-1	SNOHOMISH CNTY WASH SCH DIST N		06/06/2019	UMB BANK		184,666	170,000	200,663	183,974		(2,061)		(2,061)		181,913		2,753	2,753	4,463	12/01/2021	1FE
848780-SU-7	SPOKANE CNTY WASH SCH DIST NO		04/24/2019	UMB BANK		112,922	100,000	107,127	106,722		(210)		(210)		106,512		6,410	6,410	1,611	12/01/2031	1FE
851035-TQ-8	SPRINGFIELD MO SCH DIST NO R-1		04/26/2019	UMB BANK		924,953	750,000	932,093	913,683		(6,102)		(6,102)		907,581		17,372	17,372	24,896	03/01/2027	1FE
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1		05/06/2019	UMB BANK		202,979	175,000	200,998	198,683		(821)		(821)		197,862		5,117	5,117	4,803	03/01/2029	1FE
792775-QG-6	ST MICHAEL MINN INDPT SCH DIST		04/04/2019	STIFEL CAPITAL MARKETS		4,189,981	3,495,000	4,458,676	4,245,934		(26,914)		(26,914)		4,219,020		(29,039)	(29,039)	119,898	02/01/2026	1FE
882724-FM-4	TEXAS ST		04/16/2019	UMB BANK		1,448,235	1,340,000	1,462,918	1,446,331		(11,152)		(11,152)		1,435,179		13,056	13,056	46,256	08/01/2022	1FE
882724-FN-2	TEXAS ST		06/05/2019	UMB BANK		161,777	150,000	163,622	161,784		(1,938)		(1,938)		159,846		1,931	1,931	6,354	08/01/2023	1FE
882724-HX-8	TEXAS ST		06/27/2019	UMB BANK		1,708,344	1,580,000	1,711,345	1,701,782		(17,092)		(17,092)		1,684,690		23,654	23,654	48,811	10/01/2021	1FE
882724-HZ-3	TEXAS ST		06/03/2019	UMB BANK		546,052	475,000	535,643	533,069		(4,797)		(4,797)		528,272		17,779	17,779	15,069	10/01/2023	1FE
882724-JA-6	TEXAS ST		05/01/2019	UMB BANK		117,771	100,000	114,565	114,058		(776)		(776)		113,281		4,490	4,490	2,806	10/01/2024	1FE
914733-DQ-0	UNIVERSITY NORTHN COLO GREELEY		04/25/2019	UMB BANK		280,285	250,000	261,410	260,967		(325)		(325)		260,641		19,644	19,644	4,111	06/01/2036	1FE
917542-TY-8	UTAH ST		05/31/2019	UMB BANK		117,773	100,000	117,188	114,988		(1,099)		(1,099)		113,889		3,884	3,884	4,625	07/01/2024	1FE
917542-VT-6	UTAH ST		05/14/2019	SAMUEL A. RAMIREZ & COMPANY, INC.		3,000,775	2,500,000	2,963,625			(19,153)		(19,153)		2,944,472		56,303	56,303	35,069	07/01/2025	1FE
932423-TE-6	WALLED LAKE MICH CONS SCH DIST		05/22/2019	UMB BANK		106,632	100,000	119,157	107,447		(1,246)		(1,246)		106,200		432	432	2,819	05/01/2021	1FE
938395-RX-0	WASHINGTON & CLACKAMAS CNTYS O		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		6,241,285	5,340,000	6,291,107	6,075,133		(50,141)		(50,141)		6,024,992		216,294	216,294	117,183	06/15/2024	1FE
938429-J2-4	WASHINGTON CNTY ORE SCH DIST N		06/24/2019	UMB BANK		363,187	350,000	416,903	367,206		(4,821)		(4,821)		362,385		802	802	7,972	06/15/2020	1FE
93974D-W6-1	WASHINGTON ST		05/15/2019	CITIGROUP GLOBAL MARKETS		30,533,328	24,840,000	30,642,624	29,980,992		(237,990)		(237,990)		29,743,002		790,326	790,326	986,700	08/01/2026	1FE
962506-RS-2	WHATCOM CNTY WASH SCH DIST NO		05/15/2019	WELLS FARGO		6,392,964	5,170,000	6,466,946	6,296,033		(49,759)		(49,759)		6,246,274		146,689	146,689	119,197	12/01/2026	1FE
966493-MY-1	WHITMAN CNTY WASH SCH DIST NO		05/09/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,165,029	1,045,000	1,281,640	1,190,453		(13,294)		(13,294)		1,177,159		(12,130)	(12,130)	23,513	12/01/2022	1FE
966493-NB-0	WHITMAN CNTY WASH SCH DIST NO		04/04/2019	UMB BANK		1,204,344	1,010,000	1,298,648	1,225,144		(7,917)		(7,917)		1,217,227		(12,883)	(12,883)	17,815	12/01/2025	1FE
97705M-ER-2	WISCONSIN ST FOR ISSUES DTD PR		05/01/2019	MATURED		9,615,000	9,615,000	10,491,803	9,727,953		(112,953)		(112,953)		9,615,000				240,375	05/01/2019	1
97705M-EU-5	WISCONSIN ST FOR ISSUES DTD PR		05/01/2019	MATURED		11,535,000	11,535,000	12,586,890	11,670,509		(135,509)		(135,509)		11,535,000				288,375	05/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
982781-HN-9	WYANDOTTE MICH CITY SCH DIST		05/15/2019	UMB BANK		656,998	600,000	711,882	655,723		(5,981)		(5,981)		649,742		7,256	7,256	16,083	05/01/2022	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						276,129,210	242,735,000	287,977,236	223,862,060		(2,358,258)		(2,358,258)		272,832,983		3,296,227	3,296,227	6,561,682	XXX	XXX
005482-2V-5	ADAMS & ARAPAHOE CNTYS COLO JT		05/20/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,339,913	1,165,000	1,383,065	1,324,936		(12,155)		(12,155)		1,312,782		27,131	27,131	27,669	12/01/2023	1FE
005518-VU-6	ADAMS & WELD CNTYS COLO SCH DI		04/09/2019	HUTCHINSON SHOCKEY ERLEY & CO.		917,568	800,000	982,520	928,928		(7,025)		(7,025)		921,903		(4,335)	(4,335)	14,444	12/01/2023	1FE
01753P-DT-5	ALLEN CNTY KANS PUB BLDG COMMN		05/20/2019	UMB BANK		113,280	100,000	114,575	112,235		(923)		(923)		111,311		1,969	1,969	2,375	12/01/2023	1FE
01753P-DW-8	ALLEN CNTY KANS PUB BLDG COMMN		05/31/2019	BOSC, INC.		1,358,498	1,105,000	1,323,757	1,301,409		(9,580)		(9,580)		1,291,830		66,668	66,668	28,085	12/01/2026	1FE
03588E-3L-5	ANNE ARUNDEL CNTY MD		04/01/2019	MATURED		1,375,000	1,375,000	1,622,913	1,387,010		(12,010)		(12,010)		1,375,000				34,375	04/01/2019	1FE
05914F-P3-8	BALTIMORE CNTY MD		05/08/2019	JPMORGAN CHASE & CO.		3,321,149	3,130,000	3,422,937	3,345,976		(35,173)		(35,173)		3,310,803		10,346	10,346	108,246	03/01/2021	1FE
05914F-P4-6	BALTIMORE CNTY MD		06/21/2019	UMB BANK		405,632	370,000	413,682	405,200		(4,468)		(4,468)		400,732		4,900	4,900	13,796	03/01/2022	1FE
083763-RZ-7	BERGEN CNTY N J		05/01/2019	Various		1,464,575	1,260,000	1,435,858	1,417,514		(6,188)		(6,188)		1,411,325		53,250	53,250	25,318	11/01/2026	1FE
117497-CJ-4	BRYAN CNTY GA SCH DIST		06/11/2019	UMB BANK		237,033	205,000	219,182	218,090		(696)		(696)		217,393		19,640	19,640	7,107	08/01/2032	1FE
117497-CK-1	BRYAN CNTY GA SCH DIST		06/13/2019	UMB BANK		126,539	110,000	117,194	116,641		(361)		(361)		116,280		10,259	10,259	3,862	08/01/2033	1FE
117497-CM-7	BRYAN CNTY GA SCH DIST		05/02/2019	UMB BANK		183,155	165,000	174,428	173,706		(355)		(355)		173,352		9,803	9,803	5,042	08/01/2035	1FE
120000-DA-9	BUFORD GA		05/08/2019	BARCLAYS		2,498,213	2,170,000	2,569,931	2,500,597		(22,749)		(22,749)		2,477,848		20,364	20,364	93,129	01/01/2024	1FE
144753-AQ-3	CARROLL CNTY GA		06/01/2019	MATURED		2,000,000	2,000,000	2,251,520	2,020,091		(20,091)		(20,091)		2,000,000				40,000	06/01/2019	1FE
144783-DA-2	CARROLL CNTY GA SCH DIST		06/03/2019	UMB BANK		319,356	300,000	357,225	325,927		(4,881)		(4,881)		321,046		(1,690)	(1,690)	10,167	04/01/2021	1FE
148464-AG-5	CASTLE OAKS MET DIST COLO		04/17/2019	UMB BANK		191,047	180,000	188,008	187,545		(772)		(772)		186,773		4,274	4,274	2,820	12/01/2021	1FE
148464-AJ-9	CASTLE OAKS MET DIST COLO		05/17/2019	UMB BANK		165,963	145,000	160,357	159,834		(1,101)		(1,101)		158,733		7,230	7,230	3,424	12/01/2023	1FE
148464-AM-2	CASTLE OAKS MET DIST COLO		04/23/2019	UMB BANK		152,539	125,000	142,090	141,743		(595)		(595)		141,148		11,391	11,391	2,500	12/01/2026	1FE
148464-AV-2	CASTLE OAKS MET DIST COLO		05/17/2019	UMB BANK		457,068	370,000	411,544	410,908		(1,341)		(1,341)		409,567		47,501	47,501	8,736	12/01/2034	1FE
164231-MZ-2	CHEROKEE CNTY GA SCH SYS		05/09/2019	Various		1,219,174	1,100,000	1,335,444	1,239,969		(13,442)		(13,442)		1,226,527		(7,353)	(7,353)	42,250	08/01/2022	1FE
164231-NA-6	CHEROKEE CNTY GA SCH SYS		04/09/2019	HUTCHINSON SHOCKEY ERLEY & CO.		2,845,950	2,500,000	3,095,275	2,889,726		(22,899)		(22,899)		2,866,827		(20,877)	(20,877)	86,806	08/01/2023	1FE
178890-LS-6	CLACKAMAS CNTY ORE		04/10/2019	UMB BANK		107,448	100,000	110,289	107,681		(876)		(876)		106,805		643	643	1,819	06/01/2021	1FE
178890-LU-1	CLACKAMAS CNTY ORE		05/21/2019	RBC DOMINION SECURITIES		3,123,505	2,750,000	3,154,030	3,092,065		(29,302)		(29,302)		3,062,763		60,742	60,742	65,694	06/01/2023	1FE
190684-PK-0	COATESVILLE PA AREA SCH DIST		05/15/2019	UMB BANK		224,662	205,000	232,749	224,003		(1,933)		(1,933)		222,070		2,591	2,591	8,143	08/01/2022	1FE
220113-BX-1	CORPUS CHRISTI TEX		05/02/2019	UMB BANK		211,273	180,000	203,692	202,188		(967)		(967)		201,221		10,052	10,052	8,050	03/01/2034	1FE
221687-BS-4	COTTAGE GROVE ORE		06/18/2019	UMB BANK		114,566	100,000	116,482	113,682		(1,322)		(1,322)		112,360		2,206	2,206	4,014	09/01/2023	1FE
221687-BT-2	COTTAGE GROVE ORE		06/24/2019	Various		535,847	455,000	539,257	527,241		(5,873)		(5,873)		521,368		14,478	14,478	18,628	09/01/2024	1FE
224856-FD-1	CRAWFORD CNTY KANS UNI SCH DIS		05/15/2019	UMB BANK		303,188	250,000	297,378	290,133		(1,793)		(1,793)		288,340		14,847	14,847	8,889	09/01/2026	1FE
232769-DD-8	CYPRESS-FAIRBANKS TEX INDPT SC		04/08/2019	UMB BANK		109,882	100,000	108,724	108,338		(712)		(712)		107,626		2,256	2,256	2,125	02/15/2022	1FE
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMA		04/02/2019	UMB BANK		234,966	200,000	243,352	232,903		(1,305)		(1,305)		231,598		3,368	3,368	6,361	02/15/2025	1FE
245176-HR-6	DEL MAR TEX COLLEGE DIST		04/22/2019	UMB BANK		273,910	250,000	260,803	260,335		(376)		(376)		259,960		13,950	13,950	7,083	08/15/2034	1FE
249002-FS-0	DENTON TEX INDPT SCH DIST		05/22/2019	UMB BANK		244,700	200,000	231,952	231,007		(1,264)		(1,264)		229,743		14,957	14,957	6,972	08/15/2033	1FE
249174-VB-6	DENVER COLO CITY & CNTY SCH DI		05/17/2019	WELLS FARGO		5,929,556	5,150,000	6,170,730	5,895,909		(56,479)		(56,479)		5,839,429		90,126	90,126	121,597	12/01/2023	1FE
250324-AH-3	DESCHUTES CNTY ORE RURAL FIRE		04/26/2019	D.A. DAVIDSON & CO.		141,844	125,000	134,564	134,461		(381)		(381)		134,081		7,763	7,763	2,097	06/01/2026	1FE
250324-AL-4	DESCHUTES CNTY ORE RURAL FIRE		05/09/2019	UMB BANK		174,549	150,000	159,411	159,340		(295)		(295)		159,045		15,504	15,504	2,733	06/01/2029	1FE
250433-TQ-2	DESERT SANDS CALIF UNI SCH DIS		05/21/2019	UMB BANK		849,698	750,000	787,208			(921)		(921)		786,287		63,411	63,411	7,167	08/01/2038	1FE
259363-TX-7	DOUGLAS CNTY NEB SCH DIST NO 0		06/04/2019	UMB BANK		241,302	230,000	239,568	239,358		(1,629)		(1,629)		237,729		3,574	3,574	4,472	06/01/2021	1FE
259363-TY-5	DOUGLAS CNTY NEB SCH DIST NO 0		05/16/2019	UMB BANK		181,630	170,000	179,241	179,099		(992)		(992)		178,107		3,523	3,523	3,003	06/01/2022	1FE
260358-PF-7	DOVER PA AREA SCH DIST		06/26/2019	UMB BANK		119,191	100,000	111,728			(323)		(323)		111,405		7,786	7,786	1,250	04/01/2040	1FE
261097-XV-6	DOWNINGTOWN PA AREA SCH DIST		06/26/2019	UMB BANK		103,087	100,000	102,959	102,894		(889)		(889)		102,006		1,081	1,081	2,111	08/01/2020	1FE
261097-XY-0	DOWNINGTOWN PA AREA SCH DIST		04/12/2019	UMB BANK		720,110	645,000	705,598	705,019		(4,710)		(4,710)		700,309		19,801	19,801	10,571	08/01/2022	1FE
274299-Z3-3	EAST PENN PA SCH DIST		06/25/2019	UMB BANK		440,840	400,000	430,712	427,433		(2,785)		(2,785)		424,648		16,192	16,192	17,156	08/01/2023	1FE
278698-AK-1	EBERT MET DIST COLO		06/14/2019	UMB BANK		223,815	200,000	218,856	218,542		(2,071)		(2,071)		216,471		7,344	7,344	5,264	12/01/2022	1FE
278698-AL-9	EBERT MET DIST COLO		05/29/2019	UMB BANK		114,605	100,000	111,105	110,959		(875)		(875)		110,085		4,520	4,520	2,431	12/01/2023	1FE
278698-AW-5	EBERT MET DIST COLO		05/17/2019	UMB BANK		566,919	495,000	506,053	505,989		(359)		(359)		505,630		61,288	61,288	9,075	12/01/2033	1FE
318045-NS-6	FINNEY CNTY KANS UNI SCH DIST		05/17/2019	UMB BANK		813,197	780,000	894,520	825,154		(10,441)		(10,441)		814,713		(1,516)	(1,516)	28,167	09/01/2020	1FE
349460-6Q-3	FORT WORTH TEX INDPT SCH DIST		05/03/2019	SAMCO		722,250	600,000	700,626	693,861		(3,621)		(3,621)		690,240		32,010	32,010	30,417	02/15/2033	1FE
355137-CP-3	FRANKLIN TWP IND MULTI-SCH BLD		06/24/2019	UMB BANK		149,380	135,000	155,231	150,199		(2,054)		(2,054)		148,145		1,235	1,235	6,394	07/15/2022	1FE
358232-4J-2	FRESNO CALIF UNI SCH DIST		06/04/2019	UMB BANK		461,392	715,000	408,537	418,107		5,825		5,825		423,932		37,459	37,459		08/01/2032	1FE
358232-4L-7	FRESNO CALIF UNI SCH DIST		06/20/2019	UMB BANK		59,388	100,000	51,232	52,489		1,054		1,054		53,543		5,845	5,845		08/01/2034	1FE
358232-4M-5	FRESNO CALIF UNI SCH DIST		06/20/2019	UMB BANK		196,460	350,000	170,030	174,273		3,155		3,155		177,428		19,032	19,032		08/01/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
358232-4N-3	FRESNO CALIF UNI SCH DIST		04/29/2019	UMB BANK		131,053	250,000	115,830	118,741		1,677		1,677		120,418		10,635	10,635		08/01/2036	1FE
358232-4P-8	FRESNO CALIF UNI SCH DIST		06/17/2019	UMB BANK		342,082	670,000	295,879	303,367		6,098		6,098		309,465		32,617	32,617		08/01/2037	1FE
399430-AY-3	GROUND WTR MGMT SUBDISTRICT CE		05/31/2019	UMB BANK		269,479	235,000	267,510			(640)		(640)		266,869		2,610	2,610	1,110	12/01/2023	1FE
399430-AZ-0	GROUND WTR MGMT SUBDISTRICT CE		05/29/2019	UMB BANK		293,980	250,000	290,885			(596)		(596)		290,289		3,691	3,691	1,042	12/01/2024	1FE
406792-4P-3	HAMDEN CONN		06/04/2019	UMB BANK		330,516	300,000	356,169	334,632		(4,008)		(4,008)		330,624		(108)	(108)	12,125	08/15/2022	1FE
415342-RH-9	HARRISON N J		05/24/2019	UMB BANK		592,855	560,000	598,276	594,209		(6,375)		(6,375)		587,834		5,021	5,021	18,900	03/01/2021	1FE
415342-RJ-5	HARRISON N J		06/05/2019	UMB BANK		125,849	115,000	125,462	124,684		(1,286)		(1,286)		123,398		2,451	2,451	4,009	03/01/2022	1FE
416489-UK-6	HARTFORD CNTY CONN MET DIST		06/06/2019	SEIBERT, BRANFORD INC.		1,350,973	1,300,000	1,381,380	1,364,269		(18,281)		(18,281)		1,345,988		4,985	4,985	55,972	07/15/2020	1FE
416489-UL-4	HARTFORD CNTY CONN MET DIST		05/23/2019	UMB BANK		644,068	600,000	653,202	645,881		(6,210)		(6,210)		639,670		4,398	4,398	23,097	07/15/2021	1FE
421020-A8-1	HAYS CNTY TEX		05/16/2019	UMB BANK		1,181,950	1,000,000	1,225,840	1,186,612		(11,189)		(11,189)		1,175,423		6,527	6,527	38,194	02/15/2025	1FE
421020-H5-0	HAYS CNTY TEX		04/09/2019	PIPER JAFFRAY INC.		1,030,320	900,000	1,087,497	1,049,420		(7,794)		(7,794)		1,041,626		(11,306)	(11,306)	29,500	02/15/2024	1FE
421020-H7-6	HAYS CNTY TEX		05/14/2019	BARCLAYS		1,543,616	1,280,000	1,584,333	1,538,411		(12,740)		(12,740)		1,525,671		17,945	17,945	48,178	02/15/2026	1FE
426362-MG-1	HENRY CNTY GA SCH DIST		05/17/2019	BARCLAYS		6,617,046	5,800,000	7,238,690	6,732,122		(76,881)		(76,881)		6,655,240		(38,194)	(38,194)	233,611	08/01/2023	1FE
433747-DG-4	HOBART IND BLDG CORP FIRST MTG		05/15/2019	MORGAN STANLEY		3,570,439	2,930,000	3,720,338	3,537,713		(28,340)		(28,340)		3,509,373		61,066	61,066	122,897	07/15/2026	1FE
442331-T6-1	HOUSTON TEX		05/20/2019	Various		3,112,118	2,850,000	3,191,544	3,109,175		(29,660)		(29,660)		3,079,515		32,603	32,603	100,604	03/01/2022	1FE
442331-T7-9	HOUSTON TEX		05/21/2019	UMB BANK		561,670	500,000	570,475	556,908		(5,176)		(5,176)		551,732		9,938	9,938	18,194	03/01/2023	1FE
452641-JB-0	IMPERIAL CALIF CMNTY COLLEGE D		04/17/2019	UMB BANK		128,702	200,000	117,934	119,611		1,396		1,396		121,007		7,695	7,695		08/01/2032	1FE
452641-JC-8	IMPERIAL CALIF CMNTY COLLEGE D		06/21/2019	UMB BANK		341,312	550,000	307,725	312,214		4,413		4,413		316,628		24,684	24,684		08/01/2033	1FE
45875C-AC-4	INTERLOCKEN CONS MET DIST COLO		05/02/2019	UMB BANK		217,187	200,000	215,158	214,442		(1,573)		(1,573)		212,869		4,318	4,318	4,111	12/01/2021	1FE
45875C-AF-7	INTERLOCKEN CONS MET DIST COLO		04/23/2019	UMB BANK		323,252	275,000	308,371	307,612		(1,613)		(1,613)		305,999		17,252	17,252	5,500	12/01/2024	1FE
472628-RK-4	JEFFERSON CNTY ALA		05/22/2019	UMB BANK		205,817	200,000	210,594	207,264		(2,265)		(2,265)		205,000		818	818	6,431	04/01/2020	1FE
478718-P4-5	JOHNSON CNTY KANS UNI SCH DIST		05/09/2019	Various		1,408,967	1,270,000	1,535,443	1,435,754		(15,391)		(15,391)		1,420,363		(11,396)	(11,396)	43,269	09/01/2022	1FE
478718-P5-2	JOHNSON CNTY KANS UNI SCH DIST		04/09/2019	SEIBERT, BRANFORD INC.		1,825,696	1,600,000	1,971,216	1,853,028		(14,575)		(14,575)		1,838,452		(12,756)	(12,756)	48,889	09/01/2023	1FE
480102-CV-2	JONES CNTY GA SCH DIST		06/03/2019	UMB BANK		105,422	100,000	107,211	105,476		(890)		(890)		104,586		836	836	3,378	08/01/2021	1FE
489645-RG-8	KENNETT PA CONS SCH DIST		06/27/2019	UMB BANK		599,149	525,000	572,303	568,863		(2,605)		(2,605)		566,258		32,891	32,891	14,406	10/01/2025	1FE
489645-RQ-6	KENNETT PA CONS SCH DIST		06/28/2019	UMB BANK		929,866	845,000	911,840	904,936		(4,806)		(4,806)		900,130		29,735	29,735	22,020	10/01/2023	1FE
517624-NW-8	LAS LOMITAS CALIF ELEM SCH DIS		05/01/2019	UMB BANK		121,035	105,000	112,069	111,919		(213)		(213)		111,706		9,329	9,329	2,438	07/01/2035	1FE
544646-4J-8	LOS ANGELES CALIF UNI SCH DIST		05/08/2019	JEFFERIES & COMPANY, INC.		1,493,606	1,280,000	1,600,077	1,498,685		(13,642)		(13,642)		1,485,043		8,564	8,564	54,933	07/01/2024	1FE
544646-5H-1	LOS ANGELES CALIF UNI SCH DIST		04/09/2019	RBC DOMINION SECURITIES		1,270,080	1,120,000	1,339,016	1,283,646		(9,779)		(9,779)		1,273,868		(3,788)	(3,788)	43,556	07/01/2023	1FE
544646-5L-2	LOS ANGELES CALIF UNI SCH DIST		05/07/2019	BANK OF AMERICA/MERRILL LYNCH		6,255,674	5,370,000	6,510,373	6,265,945		(55,360)		(55,360)		6,210,585		45,089	45,089	229,717	07/01/2024	1FE
550697-VX-1	LUZERNE CNTY PA		05/29/2019	UMB BANK		542,255	465,000	539,409	528,117		(4,115)		(4,115)		524,002		18,253	18,253	10,721	12/15/2024	1FE
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DI		06/28/2019	UMB BANK		114,969	100,000	114,097	111,873		(864)		(864)		111,010		3,959	3,959	2,011	07/01/2025	1FE
566865-JJ-1	MARICOPA CNTY ARIZ SCH DIST NO		06/24/2019	UMB BANK		114,156	100,000	119,082	114,517		(1,518)		(1,518)		113,000		1,156	1,156	4,931	07/01/2023	1FE
566897-VV-3	MARICOPA CNTY ARIZ SCH DIST NO		05/08/2019	CITIGROUP GLOBAL MARKETS		2,539,028	2,370,000	2,699,098	2,566,073		(27,655)		(27,655)		2,538,418		610	610	101,713	07/01/2021	1FE
567137-G5-7	MARICOPA CNTY ARIZ SCH DIST NO		05/08/2019	BB&T CAPITAL MARKETS		1,456,988	1,250,000	1,537,675	1,461,410		(13,178)		(13,178)		1,448,232		8,755	8,755	53,646	07/01/2024	1FE
567137-H3-1	MARICOPA CNTY ARIZ SCH DIST NO		05/08/2019	BB&T CAPITAL MARKETS		2,115,546	1,815,000	2,232,704	2,121,968		(19,135)		(19,135)		2,102,833		12,713	12,713	77,894	07/01/2024	1FE
567426-PT-2	MARICOPA CNTY ARIZ SCH DIST NO		06/24/2019	LOOP CAPITAL MARKETS		536,610	500,000	566,490	539,830		(7,612)		(7,612)		532,218		4,392	4,392	24,653	07/01/2021	1FE
567426-PV-7	MARICOPA CNTY ARIZ SCH DIST NO		05/29/2019	UMB BANK		1,353,266	1,195,000	1,391,972	1,339,774		(12,836)		(12,836)		1,326,938		26,328	26,328	54,771	07/01/2023	1FE
567505-PB-2	MARICOPA CNTY ARIZ UN HIGH SCH		05/09/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,243,597	1,135,000	1,287,658	1,249,694		(9,039)		(9,039)		1,240,654		2,943	2,943	39,347	07/01/2023	1FE
567288-UF-0	MARICOPA CNTY ARIZ UNI SCH DIS		05/15/2019	JEFFERIES & COMPANY, INC.		898,185	750,000	915,353	894,058		(7,918)		(7,918)		886,140		12,045	12,045	32,917	07/01/2025	1FE
567288-UG-8	MARICOPA CNTY ARIZ UNI SCH DIS		05/21/2019	HUTCHINSON SHOCKEY ERLEY & CO.		3,171,856	2,590,000	3,214,915	3,144,726		(26,592)		(26,592)		3,118,134		53,722	53,722	114,572	07/01/2026	1FE
567438-TL-0	MARICOPA CNTY ARIZ UNI SCH DIS		06/27/2019	LOOP CAPITAL MARKETS		1,037,260	1,000,000	1,116,760	1,053,860		(17,832)		(17,832)		1,036,028		1,232	1,232	25,000	07/01/2020	1FE
574344-QS-9	MARYSVILLE CALIF JT UNI SCH DI		05/16/2019	UMB BANK		71,135	130,000	60,446	60,787		1,019		1,019		61,806		9,328	9,328		08/01/2036	1FE
574344-QT-7	MARYSVILLE CALIF JT UNI SCH DI		05/07/2019	UMB BANK		179,629	350,000	155,285	156,164		2,356		2,356		158,520		21,109	21,109		08/01/2037	1FE
590252-PX-4	MERRILLVILLE IND MULTI SCH BLD		05/09/2019	MESIROW FINANCIAL, INC.		1,698,022	1,520,000	1,847,104	1,729,637		(18,539)		(18,539)		1,711,098		(13,076)	(13,076)	62,911	01/15/2023	1FE
590252-QA-3	MERRILLVILLE IND MULTI SCH BLD		05/09/2019	MESIROW FINANCIAL, INC.		1,143,989	985,000	1,228,768	1,158,970		(11,043)		(11,043)		1,147,927		(3,938)	(3,938)	40,768	07/15/2024	1FE
605900-BX-6	MISSOULA CNTY MONT ELEM SCH DI		05/09/2019	JPMORGAN CHASE & CO.		1,291,992	1,230,000	1,359,765	1,316,138		(12,489)		(12,489)		1,303,649		(11,657)	(11,657)	42,640	07/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
605900-BY-4	MISSOULA CNTY MONT ELEM SCH DI		05/09/2019	RAYMOND JAMES & ASSOCIATES, INC.		953,697	865,000	1,015,475	975,739		(11,386)		(11,386)		964,354		(10,657)	(10,657)	37,483	07/01/2022	1FE
605900-CB-3	MISSOULA CNTY MONT ELEM SCH DI		06/13/2019	UMB BANK		120,913	100,000	123,663	119,952		(1,343)		(1,343)		118,609		2,304	2,304	4,806	07/01/2025	1FE
605900-CC-1	MISSOULA CNTY MONT ELEM SCH DI		05/14/2019	JANNEY MONTGOMERY SCOTT LLC		1,319,317	1,080,000	1,349,946	1,312,989		(10,894)		(10,894)		1,302,095		17,223	17,223	47,250	07/01/2026	1FE
60580T-ED-6	MISSOULA CNTY MONT HIGH DIST N		06/25/2019	UMB BANK		332,817	300,000	352,188	338,407		(5,006)		(5,006)		333,401		(584)	(584)	14,472	07/01/2022	1FE
607284-TN-6	MOBILE CNTY ALA BRD SCH COMMRS		05/09/2019	FIFTH THIRD SECURITIES, INC.		1,107,250	1,000,000	1,216,100	1,131,756		(11,226)		(11,226)		1,120,531		(13,281)	(13,281)	35,000	03/01/2023	1FE
608117-DV-6	MOHAVE CNTY ARIZ UN HIGH SCH D		05/17/2019	UMB BANK		118,822	100,000	118,706	115,105		(839)		(839)		114,266		4,556	4,556	4,444	07/01/2025	1FE
612582-DG-8	MONTEREY PENINSULA CALIF UNI S		04/11/2019	UMB BANK		139,789	125,000	130,014			(92)		(92)		129,921		9,867	9,867	1,042	08/01/2039	1FE
64966M-ZP-7	NEW YORK N Y		05/13/2019	Various		2,687,348	2,200,000	2,582,250	2,558,849		(12,260)		(12,260)		2,546,589		140,759	140,759	67,278	04/01/2034	1FE
64966M-ZQ-5	NEW YORK N Y		05/30/2019	UMB BANK		1,546,508	1,250,000	1,461,313	1,448,407		(7,698)		(7,698)		1,440,709		105,799	105,799	41,319	04/01/2035	1FE
64990C-J4-4	NEW YORK ST DORM AUTH REVS NON		06/17/2019	Various		2,623,539	2,215,000	2,648,786	2,580,720		(27,090)		(27,090)		2,553,630		69,908	69,908	77,371	10/01/2024	1FE
64990C-J7-7	NEW YORK ST DORM AUTH REVS NON		05/29/2019	MESIROW FINANCIAL, INC.		1,819,575	1,500,000	1,813,680	1,771,353		(15,659)		(15,659)		1,755,694		63,881	63,881	50,000	10/01/2025	1FE
64990C-N7-2	NEW YORK ST DORM AUTH REVS NON		04/12/2019	JEFFERIES & COMPANY, INC.		2,464,833	2,100,000	2,521,764	2,455,450		(17,102)		(17,102)		2,438,348		26,485	26,485	56,875	10/01/2024	1FE
64990G-BD-3	NEW YORK ST DORM AUTH REVS NON		05/07/2019	UMB BANK		1,308,741	1,100,000	1,271,325	1,260,898		(6,005)		(6,005)		1,254,893		53,848	53,848	48,917	10/01/2032	1FE
64990G-DY-5	NEW YORK ST DORM AUTH REVS NON		05/07/2019	UMB BANK		963,184	800,000	920,504	914,028		(4,685)		(4,685)		909,343		53,841	53,841	34,111	10/01/2032	1FE
652560-BR-3	NEWTON CNTY GA		06/18/2019	UMB BANK		111,218	100,000	110,021	109,413		(1,191)		(1,191)		108,222		2,996	2,996	3,556	08/01/2022	1FE
652560-BS-1	NEWTON CNTY GA		05/30/2019	UMB BANK		313,525	275,000	308,050	306,483		(2,763)		(2,763)		303,720		9,805	9,805	9,128	08/01/2023	1FE
656491-PL-5	NORRISTOWN PA AREA SCH DIST		04/11/2019	UMB BANK		118,023	100,000	113,853	113,238		(445)		(445)		112,793		5,230	5,230	3,458	09/01/2031	1FE
656491-PN-1	NORRISTOWN PA AREA SCH DIST		05/01/2019	UMB BANK		211,838	180,000	203,834	202,779		(897)		(897)		201,883		9,956	9,956	6,675	09/01/2033	1FE
662523-G6-0	NORTH SLOPE BORO ALASKA		04/04/2019	UMB BANK		1,076,750	1,000,000	1,068,460	1,067,159		(7,087)		(7,087)		1,060,072		16,678	16,678	15,972	06/30/2022	1FE
662523-G8-6	NORTH SLOPE BORO ALASKA		05/14/2019	UMB BANK		107,178	100,000	106,769	106,640		(975)		(975)		105,665		1,513	1,513	2,125	06/30/2024	1FE
662523-H4-4	NORTH SLOPE BORO ALASKA		06/18/2019	UMB BANK		129,012	120,000	128,154	127,999		(1,470)		(1,470)		126,529		2,483	2,483	3,117	06/30/2023	1FE
678841-KW-6	OKLAHOMA CNTY OKLA INDPT SCH D		05/08/2019	Various		3,537,751	3,210,000	3,745,332	3,584,690		(37,201)		(37,201)		3,547,489		(9,738)	(9,738)	137,346	07/01/2022	1FE
678841-KX-4	OKLAHOMA CNTY OKLA INDPT SCH D		05/17/2019	RBC DOMINION SECURITIES		4,075,548	3,590,000	4,264,956	4,097,773		(42,394)		(42,394)		4,055,380		20,168	20,168	159,556	07/01/2023	1FE
680616-J7-5	OLENTANGY LOC SCH DIST OHIO		04/18/2019	UMB BANK		565,800	500,000	534,170	532,001		(972)		(972)		531,028		34,772	34,772	7,889	12/01/2033	1FE
712838-SD-4	PEORIA ARIZ		04/25/2019	UMB BANK		361,833	310,000	381,086	357,298		(2,553)		(2,553)		354,744		7,089	7,089	12,033	07/15/2024	1FE
717146-VL-5	PHARR-SAN JUAN-ALAMO TEX INDPT		06/10/2019	UMB BANK		197,118	180,000	218,135	200,352		(2,905)		(2,905)		197,448		(330)	(330)	7,775	02/01/2022	1FE
721832-KT-9	PIMA CNTY ARIZ UNI SCH DIST NO		06/18/2019	UMB BANK		697,795	650,000	738,257	702,776		(9,746)		(9,746)		693,030		4,765	4,765	31,507	07/01/2021	1FE
722086-FL-4	PINAL CNTY ARIZ SCH DIST NO 00		06/20/2019	UMB BANK		285,104	275,000	304,950	289,138		(4,495)		(4,495)		284,643		461	461	13,483	07/01/2020	1FE
725726-MU-4	PITTSTON PA AREA SCH DIST		04/11/2019	UMB BANK		109,591	100,000	106,434	106,175		(373)		(373)		105,802		3,789	3,789	1,967	07/15/2023	1FE
725726-MW-0	PITTSTON PA AREA SCH DIST		05/29/2019	BOSC, INC.		306,911	275,000	293,887	293,270		(1,283)		(1,283)		291,987		14,924	14,924	6,814	07/15/2024	1FE
731486-BV-7	POLK GA SCH DIST		04/04/2019	UMB BANK		349,607	290,000	342,502	337,501		(1,637)		(1,637)		335,864		13,743	13,743	8,740	03/01/2026	1FE
736688-KY-7	PORTLAND ORE CMNTY COLLEGE DIS		05/07/2019	UMB BANK		119,711	100,000	115,613	114,345		(618)		(618)		113,727		5,984	5,984	2,000	06/15/2033	1FE
73723R-YF-4	PORTSMOUTH VA		05/24/2019	UMB BANK		285,835	250,000	292,768	285,182		(3,075)		(3,075)		282,108		3,727	3,727	10,903	07/15/2023	1FE
73723R-YG-2	PORTSMOUTH VA		05/09/2019	JEFFERIES & COMPANY, INC.		1,139,531	975,000	1,166,071	1,137,647		(10,280)		(10,280)		1,127,367		12,164	12,164	40,354	07/15/2024	1FE
758449-RA-2	REEDY CREEK IMPT DIST FLA		06/10/2019	M&T SECURITIES, INC.		3,411,236	3,090,000	3,596,667	3,466,424		(48,289)		(48,289)		3,418,136		(6,899)	(6,899)	81,971	06/01/2022	1FE
766651-QM-8	RILEY CNTY KANS UNI SCH DIST N		04/04/2019	PIPER JAFFRAY INC.		3,786,965	3,185,000	4,071,322	3,822,537		(24,307)		(24,307)		3,798,229		(11,264)	(11,264)	95,992	09/01/2025	1FE
801155-XP-2	SANTA ANA CALIF UNI SCH DIST		06/03/2019	UMB BANK		378,978	300,000	363,879	360,437		(2,391)		(2,391)		358,046		20,932	20,932	12,667	08/01/2031	1FE
801155-XR-8	SANTA ANA CALIF UNI SCH DIST		05/23/2019	UMB BANK		460,282	400,000	433,468	431,703		(989)		(989)		430,714		29,568	29,568	12,178	08/01/2033	1FE
80381L-AJ-3	SARPY CNTY NEB SCH DIST NO 001		05/14/2019	BARCLAYS		1,203,580	1,000,000	1,236,760	1,198,190		(10,024)		(10,024)		1,188,166		15,414	15,414	20,972	12/15/2025	1FE
810454-AD-0	SCOTTSDALE ARIZ		05/09/2019	JEFFERIES & COMPANY, INC.		3,243,503	2,775,000	3,361,913	3,234,839		(29,286)		(29,286)		3,205,552		37,951	37,951	120,250	07/01/2024	1FE
815626-NM-4	SEDGWICK CNTY KANS UNI SCH DIS		05/31/2019	Various		4,280,215	3,885,000	4,314,448	4,242,681		(29,944)		(29,944)		4,212,737		67,477	67,477	103,339	10/01/2023	1FE
815670-MG-6	SEDGWICK CNTY KANS UNI SCH DIS		04/24/2019	UMB BANK		555,644	515,000	607,427	559,535		(5,232)		(5,232)		554,303		1,340	1,340	16,809	09/01/2021	1FE
819071-RA-1	SHAKER HEIGHTS OHIO CITY SCH D		04/18/2019	UMB BANK		875,636	770,000	829,536	825,677		(1,693)		(1,693)		823,984		51,653	51,653	10,951	12/15/2031	1FE
819071-RB-9	SHAKER HEIGHTS OHIO CITY SCH D		06/17/2019	UMB BANK		231,392	200,000	214,424	213,492		(614)		(614)		212,878		18,514	18,514	4,089	12/15/2032	1FE
838736-WU-6	SOUTH LYON MICH CMNTY SCHS		06/21/2019	UMB BANK		442,103	415,000	468,074	439,428		(4,148)		(4,148)		435,281		6,822	6,822	11,874	05/01/2021	1FE
791621-VJ-1	ST LOUIS MO		05/20/2019	UMB BANK		575,280	500,000	557,475	556,170		(4,036)		(4,036)		552,134		23,146	23,146	12,986	02/15/2024	1FE
879709-6C-2	TEMPE ARIZ		05/29/2019	UMB BANK		314,773	250,000	296,200	294,000		(1,692)		(1,692)		292,308		22,464	22,464	12,083	07/01/2032	1FE
895139-HM-8	TRENTON N J		06/26/2019	UMB BANK		641,324	600,000	645,402	635,727		(4,409)		(4,409)		631,319		10,005	10,005	21,911	07/15/2022	1FE
896417-PF-3	TRINITY AREA SCH DIST PA		05/31/2019	UMB BANK		234,002	200,000	231,840	227,621		(1,812)		(1,812)		225,810		8,192	8,192	8,861	01/15/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
905734-NT-2	UNION CITY N J		04/26/2019	UMB BANK		109,821	100,000	114,925	111,289		(940)		(940)		110,349		(528)	(528)	2,486	11/01/2022	2FE
93638R-GA-7	WARSAW IND MULTI-SCH BLDG CORP		06/24/2019	UMB BANK		284,958	270,000	298,301	288,620		(4,192)		(4,192)		284,428		530	530	12,496	01/15/2021	1FE
93638R-GB-5	WARSAW IND MULTI-SCH BLDG CORP		05/23/2019	UMB BANK		481,856	450,000	503,667	487,913		(5,998)		(5,998)		481,915		(59)	(59)	19,563	07/15/2021	1FE
979844-BS-5	WOODMEN RD MET DIST COLO		05/31/2019	UMB BANK		249,095	230,000	245,162	244,203		(1,478)		(1,478)		242,725		6,369	6,369	4,677	12/01/2022	1FE
986082-NS-0	YONKERS N Y		05/07/2019	Various		2,127,246	2,035,000	2,367,682	2,134,539		(20,078)		(20,078)		2,114,461		12,785	12,785	68,567	09/01/2020	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						150,310,966	133,910,000	155,194,921	147,754,324		(1,271,803)		(1,271,803)		148,069,865		2,241,101	2,241,101	4,485,895	XXX	XXX
013493-HT-1	ALBUQUERQUE BERNALILLO CNTY WT		06/03/2019	UMB BANK		962,977	870,000	953,398	949,768		(9,424)		(9,424)		940,344		22,633	22,633	25,979	07/01/2022	1FE
02765U-LS-1	AMERICAN MUN PWR OHIO INC REV		05/15/2019	UMB BANK		543,965	500,000	593,165	555,117		(6,546)		(6,546)		548,571		(4,606)	(4,606)	18,889	02/15/2022	1FE
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV		05/15/2019	SAMUEL A. RAMIREZ & COMPANY, INC.		1,118,970	1,000,000	1,209,460	1,138,096		(12,303)		(12,303)		1,125,793		(6,823)	(6,823)	37,778	02/15/2023	1FE
04084R-AK-7	ARKANSAS DEV FIN AUTH HEALTH C		05/29/2019	UMB BANK		108,122	100,000	116,295	107,925		(1,101)		(1,101)		106,824		1,298	1,298	2,500	12/01/2021	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		06/01/2019	CALLED @ 100.000		5,000	5,000	5,000	5,000						5,000				229	07/01/2022	1FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		06/01/2019	CALLED @ 100.000		140,000	140,000	140,000	140,000						140,000				7,058	07/01/2023	1FE
047870-PZ-7	ATLANTA GA WTR & WASTE WTR REV		05/13/2019	UMB BANK		115,181	100,000	114,753	113,604		(1,000)		(1,000)		112,604		2,577	2,577	2,694	11/01/2023	1FE
047870-QK-9	ATLANTA GA WTR & WASTE WTR REV		04/23/2019	UMB BANK		121,252	100,000	118,017	117,278		(548)		(548)		116,730		4,522	4,522	2,417	11/01/2033	1FE
05922K-YB-9	BALTIMORE MD PROJ REV		06/24/2019	UMB BANK		107,293	100,000	113,641	107,890		(1,507)		(1,507)		106,382		911	911	4,931	07/01/2021	1FE
05922K-YZ-6	BALTIMORE MD PROJ REV		05/16/2019	UMB BANK		297,848	270,000	311,218	297,246		(2,917)		(2,917)		294,330		3,518	3,518	11,963	07/01/2022	1FE
071808-JG-5	BAXTER CNTY ARK HOSP REV		05/14/2019	UMB BANK		281,680	250,000	296,220	283,105		(2,051)		(2,051)		281,054		626	626	8,854	09/01/2024	2FE
072245-GJ-6	BAY CNTY FLA WTR SYS REV		04/09/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,021,230	900,000	1,102,698	1,039,685		(8,036)		(8,036)		1,031,649		(10,419)	(10,419)	27,500	09/01/2023	1FE
072245-GL-1	BAY CNTY FLA WTR SYS REV		04/04/2019	CABRERA CAPITAL MARKETS, INC		1,126,985	950,000	1,198,587	1,140,151		(7,250)		(7,250)		1,132,901		(5,916)	(5,916)	28,632	09/01/2025	1FE
083422-CM-5	BENTONVILLE ARK SALES & USE TA		04/05/2019	UMB BANK		108,319	100,000	109,575	106,771		(462)		(462)		106,309		2,010	2,010	1,756	11/01/2022	1FE
114760-FM-8	BROOMFIELD COLO SALES & USE TA		06/25/2019	UMB BANK		475,428	400,000	485,348	471,526		(5,627)		(5,627)		465,899		9,529	9,529	11,444	12/01/2024	1FE
130179-NT-7	CALIFORNIA EDL FACS AUTH REV		05/15/2019	UMB BANK		114,114	100,000	113,708	112,878		(940)		(940)		111,938		2,176	2,176	2,306	12/01/2023	2FE
13032U-RE-0	CALIFORNIA HEALTH FACS FING AU		06/19/2019	Various		669,584	535,000	623,286	617,340		(3,519)		(3,519)		613,820		55,764	55,764	14,967	11/15/2031	1FE
13032U-RF-7	CALIFORNIA HEALTH FACS FING AU		06/26/2019	UMB BANK		1,138,202	915,000	1,063,505	1,053,517		(5,905)		(5,905)		1,047,611		90,591	90,591	25,572	11/15/2032	1FE
13032U-RG-5	CALIFORNIA HEALTH FACS FING AU		06/25/2019	UMB BANK		1,794,514	1,455,000	1,684,570	1,669,165		(8,749)		(8,749)		1,660,417		134,097	134,097	39,418	11/15/2033	1FE
13032U-RH-3	CALIFORNIA HEALTH FACS FING AU		05/01/2019	UMB BANK		243,274	200,000	230,478	228,439		(946)		(946)		227,492		15,782	15,782	4,667	11/15/2034	1FE
13081K-AA-8	CALIFORNIA STATEWIDE CMNTYS DE		06/13/2019	UMB BANK		357,593	350,000	359,384	358,898		(3,403)		(3,403)		355,495		2,098	2,098	7,706	01/01/2020	2FE
13081K-AE-0	CALIFORNIA STATEWIDE CMNTYS DE		05/20/2019	UMB BANK		171,732	150,000	165,008	164,855		(1,091)		(1,091)		163,764		7,968	7,968	3,354	01/01/2024	2FE
13081K-AM-2	CALIFORNIA STATEWIDE CMNTYS DE		04/30/2019	UMB BANK		248,226	205,000	226,673	226,561		(688)		(688)		225,873		22,354	22,354	4,015	01/01/2031	2FE
13081K-AN-0	CALIFORNIA STATEWIDE CMNTYS DE		05/06/2019	UMB BANK		481,366	400,000	440,016	439,810		(1,194)		(1,194)		438,617		42,749	42,749	7,444	01/01/2032	2FE
13081K-AP-5	CALIFORNIA STATEWIDE CMNTYS DE		04/24/2019	UMB BANK		477,860	400,000	438,404	438,207		(1,083)		(1,083)		437,124		40,736	40,736	7,111	01/01/2033	2FE
13081K-AR-1	CALIFORNIA STATEWIDE CMNTYS DE		04/24/2019	UMB BANK		243,151	205,000	222,548	222,459		(524)		(524)		221,935		21,216	21,216	3,844	01/01/2035	2FE
139372-PZ-3	CAPE CORAL FLA WTR & SWR REV		06/06/2019	UMB BANK		1,406,985	1,300,000	1,448,161	1,413,876		(16,275)		(16,275)		1,397,601		9,384	9,384	42,319	10/01/2042	1FE
14045A-AU-9	CAPITAL REGION WTR PA WTR REV		04/11/2019	UMB BANK		122,440	100,000	115,718	114,870		(389)		(389)		114,481		7,959	7,959	3,750	07/15/2030	1FE
146501-QN-4	CARTERSVILLE GA WTR & SWR REV		05/01/2019	UMB BANK		123,728	100,000	118,380	117,555		(554)		(554)		117,001		6,727	6,727	2,111	06/01/2032	1FE
14849Q-DV-7	CASTLE ROCK COLO WTR & SWR ENT		05/23/2019	UMB BANK		114,625	100,000	126,646	118,089		(1,462)		(1,462)		116,628		(2,003)	(2,003)	2,458	12/01/2023	1FE
15141G-AQ-5	CENTENNIAL WTR & SANTN DIST CO		04/29/2019	UMB BANK		507,890	450,000	475,133			(568)		(568)		474,565		33,325	33,325	4,717	12/01/2038	1FE
161036-NX-2	CHARLOTTE N C ARPT REV		04/30/2019	UMB BANK		279,223	250,000	267,288	266,115		(561)		(561)		265,554		13,669	13,669	8,361	07/01/2033	1FE
161036-NZ-7	CHARLOTTE N C ARPT REV		05/28/2019	UMB BANK		224,232	200,000	212,346	211,512		(492)		(492)		211,020		13,212	13,212	7,311	07/01/2035	1FE
161045-NV-7	CHARLOTTE N C WTR & SWR SYS RE		06/17/2019	UMB BANK		126,765	100,000	120,651	119,434		(845)		(845)		118,589		8,176	8,176	4,833	07/01/2033	1FE
161045-NW-5	CHARLOTTE N C WTR & SWR SYS RE		05/09/2019	UMB BANK		1,619,676	1,300,000	1,562,041	1,546,640		(8,323)		(8,323)		1,538,317		81,359	81,359	56,097	07/01/2034	1FE
167593-QP-0	CHICAGO ILL O HARE INTL ARPT R		05/22/2019	UMB BANK		1,814,619	1,595,000	1,753,639	1,739,636		(8,341)		(8,341)		1,731,295		83,324	83,324	70,133	01/01/2033	1FE
18085P-QX-5	CLARK CNTY NEV ARPT REV		06/18/2019	UMB BANK		106,935	100,000	112,449	107,558		(1,393)		(1,393)		106,165		770	770	4,847	07/01/2021	1FE
18085P-RC-0	CLARK CNTY NEV ARPT REV		06/10/2019	RAYMOND JAMES & ASSOCIATES, INC.		14,958,020	14,000,000	15,868,720	15,179,858		(207,817)		(207,817)		14,972,041		(14,021)	(14,021)	663,056	07/01/2021	1FE
181000-PP-9	CLARK CNTY NEV HWY IMPT REV		04/09/2019	STERN BROTHERS		1,018,638	900,000	1,078,641	1,034,455		(8,046)		(8,046)		1,026,409		(7,771)	(7,771)	35,000	07/01/2023	1FE
181006-GM-3	CLARK CNTY NEV PASSENGER FAC C		06/20/2019	UMB BANK		362,859	350,000	404,338	366,980		(5,394)		(5,394)		361,587		1,272	1,272	17,160	07/01/2020	1FE
183628-BA-3	CLAY JACKSON & PLATTE CNTYS MO		05/01/2019	UMB BANK		211,079	180,000	203,260	201,696		(922)		(922)		200,774		10,304	10,304	6,050	03/01/2033	1FE
18452G-AC-3	CLEAN WTR SVCS ORE REV		05/09/2019	HUTCHINSON SHOCKEY ERLEY & CO.		889,664	800,000	972,480	909,873		(10,518)		(10,518)		899,355		(9,691)	(9,691)	24,667	10/01/2022	1FE
186387-UH-7	CLEVELAND OHIO INCOME TAX REV		06/03/2019	UMB BANK		295,592	265,000	297,319	293,981		(3,200)		(3,200)		290,781		4,810	4,810	8,981	10/01/2022	1FE
186427-EJ-5	CLEVELAND OHIO WTR REV		06/03/2019	UMB BANK		787,577	700,000	828,926	799,159		(10,356)		(10,356)		788,803		(1,226)	(1,226)	32,472	01/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
186427-EM-8	CLEVELAND OHIO WTR REV		04/04/2019	MESIROW FINANCIAL, INC.		1,442,436	1,200,000	1,486,728	1,446,219		(8,918)		(8,918)		1,437,301		5,135	5,135	46,167	01/01/2026	1FE
186427-ER-7	CLEVELAND OHIO WTR REV		05/17/2019	MORGAN STANLEY		7,082,761	6,320,000	7,427,454	7,175,592		(81,023)		(81,023)		7,094,569		(11,808)	(11,808)	280,889	01/01/2023	1FE
19648F-CV-4	COLORADO HEALTH FACS AUTH REV		06/04/2019	UMB BANK		115,328	100,000	115,987	113,130		(982)		(982)		112,148		3,180	3,180	2,569	06/01/2024	2FE
19648F-DR-2	COLORADO HEALTH FACS AUTH REV		06/18/2019	UMB BANK		304,297	275,000	315,568	305,876		(3,652)		(3,652)		302,225		2,072	2,072	10,722	09/01/2022	1FE
196558-SC-5	COLORADO RIVER TEX MUN WTR DIS		05/09/2019	UMB BANK		386,992	355,000	402,556	390,656		(3,918)		(3,918)		386,738		254	254	14,842	01/01/2022	1FE
196558-SE-1	COLORADO RIVER TEX MUN WTR DIS		04/25/2019	UMB BANK		115,071	100,000	118,029	115,080		(949)		(949)		114,132		939	939	4,139	01/01/2024	1FE
196558-SG-6	COLORADO RIVER TEX MUN WTR DIS		05/01/2019	UMB BANK		1,201,530	1,000,000	1,219,120	1,192,890		(8,738)		(8,738)		1,184,152		17,378	17,378	41,944	01/01/2026	1FE
196558-SH-4	COLORADO RIVER TEX MUN WTR DIS		05/15/2019	JEFFERIES & COMPANY, INC.		1,850,625	1,500,000	1,854,825	1,817,565		(13,845)		(13,845)		1,803,720		46,905	46,905	65,833	01/01/2027	1FE
196580-DM-6	COLORADO SCH MINES INSTL ENTER		05/17/2019	UMB BANK		146,806	125,000	148,753	145,445		(1,269)		(1,269)		144,176		2,630	2,630	2,951	12/01/2024	1FE
196632-A9-4	COLORADO SPRINGS COLO UTILS		05/17/2019	UMB BANK		287,597	250,000	302,060	291,726		(3,222)		(3,222)		288,504		(907)	(907)	6,458	11/15/2023	1FE
196632-ZP-1	COLORADO SPRINGS COLO UTILS		05/14/2019	BARCLAYS		1,173,934	950,000	1,194,027	1,162,811		(9,417)		(9,417)		1,153,394		20,540	20,540	23,882	11/15/2026	1FE
196632-H8-9	COLORADO SPRINGS COLO UTILS RE		05/21/2019	JEFFERIES & COMPANY, INC.		6,208,860	5,250,000	6,099,345	6,039,877		(49,819)		(49,819)		5,990,057		218,803	218,803	137,083	11/15/2024	1FE
196680-HW-8	COLORADO ST BLDG EXCELLENT SCH		05/09/2019	BB&T CAPITAL MARKETS		1,045,478	930,000	1,080,539	1,051,198		(10,213)		(10,213)		1,040,985		4,493	4,493	30,742	03/15/2023	1FE
196680-HZ-1	COLORADO ST BLDG EXCELLENT SCH		04/26/2019	UMB BANK		441,059	365,000	444,362	434,889		(2,978)		(2,978)		431,910		9,148	9,148	11,406	03/15/2026	1FE
196680-KA-2	COLORADO ST BLDG EXCELLENT SCH		06/03/2019	UMB BANK		119,481	100,000	115,999	115,342		(988)		(988)		114,353		5,128	5,128	3,569	03/15/2025	1FE
196696-PS-1	COLORADO ST BRD CMNTY COLLEGES		06/03/2019	UMB BANK		240,122	225,000	237,839	236,060		(766)		(766)		235,294		4,829	4,829	4,013	11/01/2024	1FE
196696-PU-6	COLORADO ST BRD CMNTY COLLEGES		04/26/2019	UMB BANK		213,918	175,000	213,071	209,103		(1,318)		(1,318)		207,785		6,133	6,133	4,351	11/01/2026	1FE
196711-RJ-6	COLORADO ST CTFS PARTN		05/20/2019	UMB BANK		572,430	500,000	508,380	508,202		(268)		(268)		507,934		64,496	64,496	8,722	12/15/2035	1FE
198502-AG-1	COLUMBIA S C STORMWATER SYS RE		04/11/2019	UMB BANK		320,552	265,000	310,956	310,759		(1,724)		(1,724)		309,035		11,517	11,517	4,269	02/01/2026	1FE
198502-AM-8	COLUMBIA S C STORMWATER SYS RE		04/23/2019	UMB BANK		631,967	515,000	609,683	609,378		(2,920)		(2,920)		606,458		25,509	25,509	9,013	02/01/2031	1FE
198502-AQ-9	COLUMBIA S C STORMWATER SYS RE		04/16/2019	UMB BANK		129,642	115,000	121,661	121,640		(188)		(188)		121,452		8,190	8,190	1,521	02/01/2034	1FE
19923P-BD-9	COLUMBUS IND MULTI-HIGH SCH BL		06/03/2019	UMB BANK		227,078	215,000	235,107	228,576		(2,662)		(2,662)		225,914		1,164	1,164	9,316	01/15/2021	1FE
19923P-BE-7	COLUMBUS IND MULTI-HIGH SCH BL		05/23/2019	UMB BANK		482,346	450,000	498,281	484,877		(5,503)		(5,503)		479,374		2,972	2,972	19,563	07/15/2021	1FE
207758-VK-6	CONNECTICUT ST SPL TAX OBLIG R		05/08/2019	JPMORGAN CHASE & CO.		5,548,368	4,900,000	5,973,541	5,636,655		(54,606)		(54,606)		5,582,050		(33,682)	(33,682)	169,458	09/01/2023	1FE
246045-NN-4	DELAWARE CNTY PA REGL WTR QUAL		04/26/2019	UMB BANK		244,958	200,000	248,476	243,611		(1,585)		(1,585)		242,026		2,932	2,932	4,972	05/01/2027	1FE
24917D-BP-7	DENVER COLO CITY & CNTY DEDICA		04/08/2019	UMB BANK		412,711	650,000	374,023	379,051		4,164		4,164		383,215		29,496	29,496		08/01/2032	1FE
24917D-BQ-5	DENVER COLO CITY & CNTY DEDICA		04/18/2019	UMB BANK		1,050,468	1,730,000	952,538	965,438		11,117		11,117		976,555		73,913	73,913		08/01/2033	1FE
24917D-BR-3	DENVER COLO CITY & CNTY DEDICA		05/29/2019	UMB BANK		1,133,600	1,900,000	997,310	1,010,982		17,209		17,209		1,028,191		105,409	105,409		08/01/2034	1FE
24917D-BT-9	DENVER COLO CITY & CNTY DEDICA		06/18/2019	UMB BANK		138,208	250,000	119,120	120,789		2,370		2,370		123,159		15,049	15,049		08/01/2036	1FE
254845-PJ-3	DISTRICT COLUMBIA WTR & SWR AU		06/05/2019	UMB BANK		279,418	250,000	280,890	276,386		(2,947)		(2,947)		273,440		5,978	5,978	8,542	10/01/2022	1FE
254845-PK-0	DISTRICT COLUMBIA WTR & SWR AU		06/14/2019	UMB BANK		317,127	275,000	314,735	310,071		(3,270)		(3,270)		306,801		10,326	10,326	9,816	10/01/2023	1FE
263804-AW-6	DUBOIS PA HOSP AUTH HOSP REV		06/26/2019	UMB BANK		122,333	105,000	118,730	117,516		(1,038)		(1,038)		116,478		5,855	5,855	5,002	07/15/2024	1FE
283822-PH-1	EL PASO TEX WTR & SWR REV		05/14/2019	HUTCHINSON SHOCKEY ERLEY & CO.		2,169,954	1,800,000	2,217,186	2,161,485		(17,680)		(17,680)		2,143,805		26,149	26,149	63,750	03/01/2026	1FE
29270C-W8-4	ENERGY NORTHWEST WASH ELEC REV		06/24/2019	UMB BANK		1,073,960	1,000,000	1,100,040	1,077,359		(14,771)		(14,771)		1,062,588		11,372	11,372	49,306	07/01/2021	1FE
29270C-X4-2	ENERGY NORTHWEST WASH ELEC REV		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		4,552,760	4,000,000	4,563,520	4,486,411		(40,835)		(40,835)		4,445,576		107,184	107,184	178,889	07/01/2023	1FE
29270C-X5-9	ENERGY NORTHWEST WASH ELEC REV		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		9,334,020	8,500,000	9,277,240	9,170,887		(56,322)		(56,322)		9,114,565		219,455	219,455	304,111	07/01/2023	1FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2019	SCHEDULED REDEMPTION		77	77	79	79		(2)		(2)		77				2	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2019	SCHEDULED REDEMPTION		556	556	570	567		(11)		(11)		556				16	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2019	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2019	SCHEDULED REDEMPTION		12	12	12	12						12					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2019	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2019	SCHEDULED REDEMPTION		1,037	1,037	1,074	1,091		(54)		(54)		1,037				29	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2019	SCHEDULED REDEMPTION		500	500	518	529		(29)		(29)		500				15	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2019	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2019	SCHEDULED REDEMPTION		435	435	451	449		(13)		(13)		435				12	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2019	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	09/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2019	SCHEDULED REDEMPTION		14	14	14	14						14					12/01/2034	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2019	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2019	SCHEDULED REDEMPTION		9	9	9	10						9					09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2019	SCHEDULED REDEMPTION		26	26	26	26						26				1	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2019	SCHEDULED REDEMPTION		887	887	906	896		(9)		(9)		887				30	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2019	SCHEDULED REDEMPTION		870	870	834	855		14		14		870				27	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2019	SCHEDULED REDEMPTION		1,416	1,416	1,446	1,430		(14)		(14)		1,416				47	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2019	SCHEDULED REDEMPTION		339	339	346	342		(3)		(3)		339				11	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2019	SCHEDULED REDEMPTION		287	287	294	293		(6)		(6)		287				8	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2019	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2019	SCHEDULED REDEMPTION		598	598	613	625		(26)		(26)		598				20	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2019	SCHEDULED REDEMPTION		13	13	13	13						13					10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2019	SCHEDULED REDEMPTION		352	352	361	363		(11)		(11)		352				10	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2019	SCHEDULED REDEMPTION		309	309	317	317		(8)		(8)		309				9	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2019	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2019	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2019	SCHEDULED REDEMPTION		77	77	79	82		(5)		(5)		77				3	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2019	SCHEDULED REDEMPTION		31	31	32	34		(3)		(3)		31				1	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2019	SCHEDULED REDEMPTION		121	121	124	127		(6)		(6)		121				4	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2019	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2019	SCHEDULED REDEMPTION		79	79	82	82		(3)		(3)		79				3	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2019	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2019	SCHEDULED REDEMPTION		348	348	356	355		(7)		(7)		348				10	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2019	SCHEDULED REDEMPTION		94	94	97	96		(2)		(2)		94				3	12/01/2028	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2019	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2019	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				1	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2019	SCHEDULED REDEMPTION		46	46	47	48		(1)		(1)		46				1	04/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2019	SCHEDULED REDEMPTION		130	130	126	126		4		4		130				4	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2019	SCHEDULED REDEMPTION		66	66	65	65		1		1		66				2	06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2019	SCHEDULED REDEMPTION		414	414	411	407		7		7		414				13	08/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2019	SCHEDULED REDEMPTION		33	33	33	35		(2)		(2)		33				1	01/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2019	SCHEDULED REDEMPTION		61	61	59	57		3		3		61				2	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2019	SCHEDULED REDEMPTION		107	107	109	113		(7)		(7)		107				4	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2019	SCHEDULED REDEMPTION		397	397	406	407		(10)		(10)		397				11	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2019	SCHEDULED REDEMPTION		11	11	10	10		1		1		11					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2019	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2019	SCHEDULED REDEMPTION		31	31	31	31						31				1	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2019	SCHEDULED REDEMPTION		991	991	1,015	1,031		(40)		(40)		991				33	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2019	SCHEDULED REDEMPTION		718	718	714	710		8		8		718				23	03/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2019	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2019	SCHEDULED REDEMPTION		166	166	172	177		(11)		(11)		166				5	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2019	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2019	SCHEDULED REDEMPTION		41	41	43	46		(5)		(5)		41				1	03/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2019	SCHEDULED REDEMPTION		30	30	31	31		(2)		(2)		30				1	05/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2019	SCHEDULED REDEMPTION		2,007	2,007	2,079	2,166		(158)		(158)		2,007				70	06/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2019	SCHEDULED REDEMPTION		419	419	434	435		(16)		(16)		419				13	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2019	SCHEDULED REDEMPTION		11	11	11	11						11					08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2019	SCHEDULED REDEMPTION		13	13	13	13						13					09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2019	SCHEDULED REDEMPTION		261	261	260	259		2		2		261				8	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2019	SCHEDULED REDEMPTION		11	11	11	11						11					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2019	SCHEDULED REDEMPTION		179	179	185	185		(6)		(6)		179				6	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2019	SCHEDULED REDEMPTION		172	172	175	176		(4)		(4)		172				4	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2019	SCHEDULED REDEMPTION		1,641	1,641	1,676	1,656		(16)		(16)		1,641				52	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2019	SCHEDULED REDEMPTION		695	695	708	699		(4)		(4)		695				23	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2019	SCHEDULED REDEMPTION		435	435	443	438		(3)		(3)		435				14	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2019	SCHEDULED REDEMPTION		241	241	249	249		(8)		(8)		241				7	01/01/2028	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2019	SCHEDULED REDEMPTION		139,953	139,953	144,884	144,490		(4,538)		(4,538)		139,953				1,985	04/01/2032	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2019	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2019	SCHEDULED REDEMPTION		169	169	171	171		(2)		(2)		169				6	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2019	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2019	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2019	SCHEDULED REDEMPTION		621	621	642	682		(61)		(61)		621				21	04/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2019	SCHEDULED REDEMPTION		224	224	232	248		(24)		(24)		224				7	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2019	SCHEDULED REDEMPTION		144	144	149	150		(6)		(6)		144				4	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2019	SCHEDULED REDEMPTION		117	117	119	120		(3)		(3)		117				3	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2019	SCHEDULED REDEMPTION		82	82	85	86		(4)		(4)		82				3	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2019	SCHEDULED REDEMPTION		21	21	21	21						21				1	10/01/2036	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2019	SCHEDULED REDEMPTION		7,179	7,179	7,529	7,362		(182)		(182)		7,179				186	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2019	SCHEDULED REDEMPTION		8,062	8,062	8,406	8,283		(221)		(221)		8,062				208	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2019	SCHEDULED REDEMPTION		5,409	5,409	5,635	5,545		(136)		(136)		5,409				140	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2019	SCHEDULED REDEMPTION		7,672	7,672	7,974	7,865		(193)		(193)		7,672				181	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2019	SCHEDULED REDEMPTION		6,193	6,193	6,460	6,359		(166)		(166)		6,193				162	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2019	SCHEDULED REDEMPTION		53,627	53,627	55,741	55,254		(1,627)		(1,627)		53,627				1,274	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2019	SCHEDULED REDEMPTION		9,080	9,080	9,408	9,372		(292)		(292)		9,080				218	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2019	SCHEDULED REDEMPTION		4,250	4,250	4,410	4,393		(143)		(143)		4,250				102	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2019	SCHEDULED REDEMPTION		13,682	13,682	14,189	14,061		(379)		(379)		13,682				322	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2019	SCHEDULED REDEMPTION		14,079	14,079	14,575	14,517		(438)		(438)		14,079				335	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2019	SCHEDULED REDEMPTION		3,297	3,297	3,419	3,425		(128)		(128)		3,297				77	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2019	SCHEDULED REDEMPTION		9,968	9,968	10,354	10,336		(368)		(368)		9,968				235	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2019	SCHEDULED REDEMPTION		9,686	9,686	10,067	10,059		(373)		(373)		9,686				226	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2019	SCHEDULED REDEMPTION		6,592	6,592	6,835	6,744		(153)		(153)		6,592				155	12/01/2022	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2019	SCHEDULED REDEMPTION		14,693	14,693	15,272	15,261		(567)		(567)		14,693				350	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2019	SCHEDULED REDEMPTION		5,872	5,872	6,121	6,000		(128)		(128)		5,872				154	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2019	SCHEDULED REDEMPTION		14,665	14,665	15,389	15,010		(345)		(345)		14,665				391	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2019	SCHEDULED REDEMPTION		39,525	39,525	41,477	40,349		(824)		(824)		39,525				998	12/01/2022	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		06/01/2019	SCHEDULED REDEMPTION		13,895	13,895	14,442	14,209		(314)		(314)		13,895				314	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2019	SCHEDULED REDEMPTION		14,127	14,127	14,625	14,642		(515)		(515)		14,127				309	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2019	SCHEDULED REDEMPTION		23,057	23,057	24,196	23,693		(636)		(636)		23,057				599	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2019	SCHEDULED REDEMPTION		7,608	7,608	7,984	8,047		(439)		(439)		7,608				201	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2019	SCHEDULED REDEMPTION		995	995	1,030	1,046		(51)		(51)		995				24	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2019	SCHEDULED REDEMPTION		3,197	3,197	3,311	3,332		(135)		(135)		3,197				76	11/01/2023	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		05/01/2019	SCHEDULED REDEMPTION		39,897	39,897	41,298	40,805		(908)		(908)		39,897				816	01/01/2024	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2019	SCHEDULED REDEMPTION		12,482	12,482	13,098	12,821		(339)		(339)		12,482				325	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2019	SCHEDULED REDEMPTION		185,206	185,206	193,656	191,171		(5,965)		(5,965)		185,206				2,722	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2019	SCHEDULED REDEMPTION		137,966	137,966	144,104	142,426		(4,460)		(4,460)		137,966				1,963	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2019	SCHEDULED REDEMPTION		168,103	168,103	175,628	173,439		(5,336)		(5,336)		168,103				2,395	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2019	SCHEDULED REDEMPTION		263	263	257	258		5		5		263				7	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2019	SCHEDULED REDEMPTION		3,009	3,009	2,939	2,953		56		56		3,009				87	08/01/2028	1
313615-H4-1	FED NATL MTG ASSOC #050651		04/01/2019	SCHEDULED REDEMPTION		702	702	730	720		(18)		(18)		702				21	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2019	SCHEDULED REDEMPTION		51	51	52	51						51				2	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2019	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2019	SCHEDULED REDEMPTION		18	18	18	18						18				1	12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2019	SCHEDULED REDEMPTION		27	27	28	27						27				1	09/01/2022	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2019	SCHEDULED REDEMPTION		369	369	379	376		(7)		(7)		369				14	12/01/2024	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		05/01/2019	SCHEDULED REDEMPTION		24	24	25	24						24					06/01/2019	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2019	SCHEDULED REDEMPTION		190	190	197	207		(17)		(17)		190				7	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2019	SCHEDULED REDEMPTION		736	736	765	816		(79)		(79)		736				27	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2019	SCHEDULED REDEMPTION		1,392	1,392	1,446	1,538		(146)		(146)		1,392				46	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2019	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2019	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2019	SCHEDULED REDEMPTION		218	218	225	236		(18)		(18)		218				8	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2019	SCHEDULED REDEMPTION		23	23	25	27		(3)		(3)		23				1	09/01/2031	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2019	SCHEDULED REDEMPTION		808	808	833	822		(15)		(15)		808				23	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2019	SCHEDULED REDEMPTION		297	297	306	303		(6)		(6)		297				8	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2019	SCHEDULED REDEMPTION		38	38	40	39		(1)		(1)		38				1	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2019	SCHEDULED REDEMPTION		379	379	391	387		(8)		(8)		379				11	08/01/2022	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2019	SCHEDULED REDEMPTION		135	135	124	126		9		9		135				3	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2019	SCHEDULED REDEMPTION		2,462	2,462	2,550	2,529		(67)		(67)		2,462				58	10/01/2023	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2019	SCHEDULED REDEMPTION		1,449	1,449	1,524	1,462		(13)		(13)		1,449				62	10/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2019	SCHEDULED REDEMPTION		41	41	44	44		(2)		(2)		41				2	09/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2019	SCHEDULED REDEMPTION		187	187	192	190		(4)		(4)		187				7	10/01/2025	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2019	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				2	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2019	SCHEDULED REDEMPTION		20	20	20	22		(2)		(2)		20				1	10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2019	SCHEDULED REDEMPTION		384	384	397	392		(8)		(8)		384				15	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2019	SCHEDULED REDEMPTION		27	27	28	28						27				1	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2019	SCHEDULED REDEMPTION		217	217	224	221		(4)		(4)		217				6	01/01/2023	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2019	SCHEDULED REDEMPTION		1,124	1,124	1,153	1,143		(18)		(18)		1,124				40	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2019	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				2	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2019	SCHEDULED REDEMPTION		1,161	1,161	1,206	1,235		(73)		(73)		1,161				46	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2019	SCHEDULED REDEMPTION		44	44	43	43		1		1		44				2	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2019	SCHEDULED REDEMPTION		247	247	257	262		(15)		(15)		247				9	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2019	SCHEDULED REDEMPTION		70	70	73	75		(5)		(5)		70				3	09/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2019	SCHEDULED REDEMPTION		83	83	87	90		(6)		(6)		83				3	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2019	SCHEDULED REDEMPTION		33	33	33	33						33				1	09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2019	SCHEDULED REDEMPTION		9	9	9	9						9					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2019	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2019	SCHEDULED REDEMPTION		54	54	55	59		(5)		(5)		54				2	11/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		05/01/2019	SCHEDULED REDEMPTION		470	470	488	504		(35)		(35)		470				16	01/01/2030	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2019	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2019	SCHEDULED REDEMPTION		3	3	4	4						3					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2019	SCHEDULED REDEMPTION		77	77	80	84		(7)		(7)		77				3	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2019	SCHEDULED REDEMPTION		84	84	87	93		(9)		(9)		84				3	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2019	SCHEDULED REDEMPTION		200	200	207	219		(20)		(20)		200				6	01/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2019	SCHEDULED REDEMPTION		201	201	209	220		(18)		(18)		201				8	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2019	SCHEDULED REDEMPTION		85	85	88	91		(6)		(6)		85				3	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2019	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2019	SCHEDULED REDEMPTION		63	63	66	68		(5)		(5)		63				2	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2019	SCHEDULED REDEMPTION		91	91	95	101		(10)		(10)		91				3	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2019	SCHEDULED REDEMPTION		50	50	52	54		(4)		(4)		50				2	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2019	SCHEDULED REDEMPTION		39	39	41	43		(4)		(4)		39				2	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2019	SCHEDULED REDEMPTION		1,120	1,120	1,163	1,262		(142)		(142)		1,120				42	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2019	SCHEDULED REDEMPTION		62	62	64	67		(5)		(5)		62				2	01/01/2031	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2019	SCHEDULED REDEMPTION		3	3	3	4						3					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2019	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2019	SCHEDULED REDEMPTION		14	14	14	16		(2)		(2)		14				1	04/01/2031	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2019	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2019	SCHEDULED REDEMPTION		95	95	101	107		(12)		(12)		95				4	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2019	SCHEDULED REDEMPTION		30	30	31	34		(4)		(4)		30				1	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2019	SCHEDULED REDEMPTION		51	51	53	57		(6)		(6)		51				2	05/01/2030	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2019	SCHEDULED REDEMPTION		68	68	71	77		(9)		(9)		68				3	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2019	SCHEDULED REDEMPTION		65	65	67	74		(9)		(9)		65				2	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2019	SCHEDULED REDEMPTION		43	43	44	48		(5)		(5)		43				2	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2019	SCHEDULED REDEMPTION		47	47	48	53		(6)		(6)		47				2	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2019	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	05/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2019	SCHEDULED REDEMPTION		30	30	31	34		(4)		(4)		30				1	05/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2019	SCHEDULED REDEMPTION		24	24	25	27		(3)		(3)		24				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2019	SCHEDULED REDEMPTION		85	85	88	93		(8)		(8)		85				3	08/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2019	SCHEDULED REDEMPTION		30	30	32	36		(5)		(5)		30				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2019	SCHEDULED REDEMPTION		45	45	47	50		(4)		(4)		45				2	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2019	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2019	SCHEDULED REDEMPTION		329	329	338	357		(29)		(29)		329				11	08/01/2031	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2019	SCHEDULED REDEMPTION		27	27	28	29		(3)		(3)		27				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2019	SCHEDULED REDEMPTION		4	4	4	5						4					08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2019	SCHEDULED REDEMPTION		151	151	156	166		(15)		(15)		151				5	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2019	SCHEDULED REDEMPTION		355	355	359	361		(6)		(6)		355				14	10/01/2023	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2019	SCHEDULED REDEMPTION		18	18	18	19		(2)		(2)		18				1	08/01/2030	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2019	SCHEDULED REDEMPTION		37	37	38	40		(3)		(3)		37				1	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2019	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19				1	02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2019	SCHEDULED REDEMPTION		21	21	22	24		(3)		(3)		21				1	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2019	SCHEDULED REDEMPTION		46	46	48	52		(7)		(7)		46				2	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2019	SCHEDULED REDEMPTION		83	83	87	95		(11)		(11)		83				4	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2019	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2019	SCHEDULED REDEMPTION		247	247	256	269		(23)		(23)		247				9	03/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2019	SCHEDULED REDEMPTION		16	16	16	18		(2)		(2)		16				1	02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2019	SCHEDULED REDEMPTION		117	117	121	128		(11)		(11)		117				4	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2019	SCHEDULED REDEMPTION		608	608	632	643		(34)		(34)		608				23	12/01/2030	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2019	SCHEDULED REDEMPTION		385	385	400	405		(20)		(20)		385				15	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2019	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					01/01/2031	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2019	SCHEDULED REDEMPTION		204	204	210	208		(4)		(4)		204				6	04/01/2021	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2019	SCHEDULED REDEMPTION		657	657	682	725		(68)		(68)		657				25	05/01/2031	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2019	SCHEDULED REDEMPTION		11	11	12	13		(1)		(1)		11				1	02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2019	SCHEDULED REDEMPTION		342	342	360	384		(41)		(41)		342				13	03/01/2031	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2019	SCHEDULED REDEMPTION		191	191	202	223		(32)		(32)		191				7	06/01/2031	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2019	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	08/01/2031	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2019	SCHEDULED REDEMPTION		56	56	58	61		(5)		(5)		56				2	08/01/2031	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2019	SCHEDULED REDEMPTION		80	80	85	91		(11)		(11)		80				3	07/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2019	SCHEDULED REDEMPTION		1,515	1,515	1,515	1,515						1,515				43	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2019	SCHEDULED REDEMPTION		70	70	72	76		(6)		(6)		70				3	02/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2019	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					03/01/2032	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2019	SCHEDULED REDEMPTION		1,306	1,306	1,306	1,306						1,306				37	12/01/2031	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2019	SCHEDULED REDEMPTION		254	254	264	272		(18)		(18)		254				9	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2019	SCHEDULED REDEMPTION		939	939	975	1,004		(65)		(65)		939				33	03/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2019	SCHEDULED REDEMPTION		35	35	37	38		(3)		(3)		35				1	04/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2019	SCHEDULED REDEMPTION		341	341	360	362		(21)		(21)		341				12	07/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2019	SCHEDULED REDEMPTION		1,351	1,351	1,374	1,377		(26)		(26)		1,351				25	11/01/2032	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2019	SCHEDULED REDEMPTION		1,929	1,929	2,008	2,082		(152)		(152)		1,929				59	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2019	SCHEDULED REDEMPTION		34,227	34,227	34,227	34,227						34,227				839	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2019	SCHEDULED REDEMPTION		5,825	5,825	5,825	5,825						5,825				138	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2019	SCHEDULED REDEMPTION		2,855	2,855	2,855	2,855						2,855				68	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2019	SCHEDULED REDEMPTION		10,224	10,224	10,224	10,224						10,224				243	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2019	SCHEDULED REDEMPTION		6,201	6,201	6,201	6,201						6,201				146	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2019	SCHEDULED REDEMPTION		51,035	51,035	51,035	51,035						51,035				1,070	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2019	SCHEDULED REDEMPTION		117	117	114	114		3		3		117				3	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2019	SCHEDULED REDEMPTION		13,667	13,667	13,667	13,667						13,667				312	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2019	SCHEDULED REDEMPTION		274	274	282	276		(3)		(3)		274				8	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2019	SCHEDULED REDEMPTION		39,154	39,154	40,916	40,285		(1,131)		(1,131)		39,154				914	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2019	SCHEDULED REDEMPTION		3,509	3,509	3,509	3,509						3,509				83	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2019	SCHEDULED REDEMPTION		3,071	3,071	3,071	3,071						3,071				73	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2019	SCHEDULED REDEMPTION		2,175	2,175	2,175	2,175						2,175				51	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2019	SCHEDULED REDEMPTION		3,092	3,092	3,092	3,092						3,092				73	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2019	SCHEDULED REDEMPTION		344	344	334	333		11		11		344				8	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2019	SCHEDULED REDEMPTION		3,728	3,728	3,868	3,776		(48)		(48)		3,728				88	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2019	SCHEDULED REDEMPTION		80,960	80,960	80,960	80,960						80,960				1,857	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2019	SCHEDULED REDEMPTION		27,013	27,013	28,134	27,745		(732)		(732)		27,013				669	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2019	SCHEDULED REDEMPTION		30,221	30,221	31,586	30,977		(756)		(756)		30,221				707	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2019	SCHEDULED REDEMPTION		20,848	20,848	21,586	21,403		(554)		(554)		20,848				496	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2019	SCHEDULED REDEMPTION		29,018	29,018	30,093	29,787		(769)		(769)		29,018				674	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2019	SCHEDULED REDEMPTION		5,730	5,730	5,967	5,878		(148)		(148)		5,730				151	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2019	SCHEDULED REDEMPTION		27,294	27,294	28,315	27,969		(675)		(675)		27,294				670	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		06/01/2019	SCHEDULED REDEMPTION		55,313	55,313	60,127	57,758		(2,445)		(2,445)		55,313				1,306	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2019	SCHEDULED REDEMPTION		20,943	20,943	21,828	21,632		(689)		(689)		20,943				562	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2019	SCHEDULED REDEMPTION		13,819	13,819	14,308	14,199		(379)		(379)		13,819				340	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2019	SCHEDULED REDEMPTION		272	272	277	281		(9)		(9)		272				6	04/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2019	SCHEDULED REDEMPTION		3,554	3,554	3,683	3,629		(76)		(76)		3,554				84	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2019	SCHEDULED REDEMPTION		15,879	15,879	16,538	16,297		(418)		(418)		15,879				408	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2019	SCHEDULED REDEMPTION		11,049	11,049	11,516	11,442		(394)		(394)		11,049				288	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2019	SCHEDULED REDEMPTION		123,797	123,797	129,523	128,056		(4,259)		(4,259)		123,797				1,758	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2019	SCHEDULED REDEMPTION		193,788	193,788	202,698	199,447		(5,659)		(5,659)		193,788				2,790	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2019	SCHEDULED REDEMPTION		171,850	171,850	179,751	177,540		(5,690)		(5,690)		171,850				2,343	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2019	SCHEDULED REDEMPTION		54,623	54,623	57,610	57,196		(2,573)		(2,573)		54,623				910	06/01/2032	1
34281P-ST-1	FLORIDA ST GOVERNMENTAL UTIL A		05/09/2019	UMB BANK		287,076	245,000	281,620			(906)		(906)		280,714		6,362	6,362	1,769	10/01/2024	1FE
342816-H5-7	FLORIDA ST MUN PWR AGY REV		05/09/2019	RAYMOND JAMES & ASSOCIATES, INC.		2,495,520	2,250,000	2,721,240	2,528,191		(26,471)		(26,471)		2,501,719		(6,199)	(6,199)	69,375	10/01/2022	1FE
353204-AP-5	FRANKLIN CNTY OHIO SALES TAX R		04/22/2019	UMB BANK		606,283	535,000	577,522	575,418		(1,169)		(1,169)		574,249		32,035	32,035	8,501	06/01/2032	1FE
353204-AQ-3	FRANKLIN CNTY OHIO SALES TAX R		05/10/2019	UMB BANK		696,516	615,000	658,407	656,269		(1,214)		(1,214)		655,056		41,460	41,460	9,937	06/01/2033	1FE
362848-TW-3	GAINESVILLE FLA UTILS SYS REV		05/09/2019	UNION BANK OF SWITZERLAND		1,757,370	1,500,000	1,811,190	1,761,934		(15,909)		(15,909)		1,746,026		11,344	11,344	46,250	10/01/2024	1FE
362848-TX-1	GAINESVILLE FLA UTILS SYS REV		05/14/2019	JANNEY MONTGOMERY SCOTT LLC		3,007,425	2,500,000	3,059,800	2,983,479		(25,239)		(25,239)		2,958,240		49,185	49,185	78,125	10/01/2025	1FE
362848-TY-9	GAINESVILLE FLA UTILS SYS REV		05/15/2019	SAMUEL A. RAMIREZ & COMPANY, INC.		2,958,024	2,400,000	2,968,848	2,901,059		(22,608)		(22,608)		2,878,452		79,572	79,572	75,333	10/01/2026	1FE
366133-LE-4	GARLAND TEX ELEC UTIL SYS REV		06/03/2019	UMB BANK		345,970	340,000	350,900	347,438		(2,708)		(2,708)		344,730		1,241	1,241	13,336	03/01/2020	1FE
375290-DH-3	GILBERT ARIZ PUB FACS MUN PPTY		06/18/2019	UMB BANK		103,839	100,000	108,173	104,882		(1,515)		(1,515)		103,367		472	472	4,847	07/01/2020	1FE
378352-PH-5	GLENDALE ARIZ WTR & SWR REV		05/08/2019	CABRERA CAPITAL MARKETS, INC		5,248,880	4,900,000	5,947,963	5,325,544		(60,116)		(60,116)		5,265,428		(16,548)	(16,548)	210,292	07/01/2021	1FE
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		04/09/2019	UMB BANK		193,550	175,000	214,625	194,541		(1,512)		(1,512)		193,029		521	521	6,806	07/01/2022	1FE
382512-DX-6	GOODYEAR ARIZ PUB IMPT CORP MU		06/25/2019	UMB BANK		440,532	425,000	483,999	449,327		(7,836)		(7,836)		441,491		(959)	(959)	20,951	07/01/2020	1FE
382512-EL-1	GOODYEAR ARIZ PUB IMPT CORP MU		05/09/2019	JEFFERIES & COMPANY, INC.		1,312,570	1,190,000	1,426,822	1,337,989		(15,192)		(15,192)		1,322,797		(10,227)	(10,227)	51,567	07/01/2022	1FE
386545-KR-7	GRAND VALLEY MICH ST UNIV REV		05/01/2019	UMB BANK		314,942	275,000	332,954	313,584		(2,518)		(2,518)		311,066		3,876	3,876	5,764	12/01/2023	1FE
392274-V4-5	GREATER ORLANDO AVIATION AUTH		05/09/2019	BB&T CAPITAL MARKETS		1,928,344	1,700,000	2,022,694	1,958,281		(19,218)		(19,218)		1,939,064		(10,720)	(10,720)	52,417	10/01/2023	1FE
396649-EP-6	GREENEVILLE TENN HEALTH & EDL		04/30/2019	UMB BANK		828,371	750,000	815,985	809,082		(4,070)		(4,070)		805,012		23,359	23,359	31,125	07/01/2031	1FE
396649-EQ-4	GREENEVILLE TENN HEALTH & EDL		04/01/2019	UMB BANK		745,004	675,000	732,740	726,706		(2,756)		(2,756)		723,951		21,054	21,054	25,500	07/01/2032	1FE
396649-ER-2	GREENEVILLE TENN HEALTH & EDL		04/24/2019	UMB BANK		1,211,026	1,100,000	1,191,410	1,181,869		(4,557)		(4,557)		1,177,313		33,713	33,713	42,194	07/01/2033	1FE
396649-ES-0	GREENEVILLE TENN HEALTH & EDL		05/20/2019	UMB BANK		2,083,567	1,900,000	2,053,273	2,037,294		(8,669)		(8,669)		2,028,625		54,942	54,942	76,324	07/01/2034	1FE
397337-CJ-3	GREENWOOD S C MET DIST SWR SYS		05/20/2019	D.A. DAVIDSON & CO.		608,798	535,000	658,344	616,017		(6,440)		(6,440)		609,577		(779)	(779)	17,165	10/01/2023	1FE
397337-CK-0	GREENWOOD S C MET DIST SWR SYS		05/16/2019	BOSC, INC.		233,830	200,000	249,620	234,806		(2,226)		(2,226)		232,580		1,250	1,250	6,361	10/01/2024	1FE
407272-N6-6	HAMILTON CNTY OHIO HOSP FACS R		05/15/2019	MATURED		1,775,000	1,775,000	2,056,693	1,795,487		(20,487)		(20,487)		1,775,000				44,375	05/15/2019	1FE
407287-LY-5	HAMILTON CNTY OHIO SALES TAX		05/17/2019	JEFFERIES & COMPANY, INC.		2,294,940	2,000,000	2,474,980	2,328,484		(25,091)		(25,091)		2,303,393		(8,453)	(8,453)	47,222	12/01/2023	1FE
407287-LZ-2	HAMILTON CNTY OHIO SALES TAX		05/07/2019	JEFFERIES & COMPANY, INC.		3,753,824	3,200,000	4,027,648	3,805,847		(34,783)		(34,783)		3,771,065		(17,241)	(17,241)	70,222	12/01/2024	1FE
41415W-BZ-4	HARRIS CNTY TEX HOSP DIST REV		06/25/2019	UMB BANK		109,092	100,000	117,375	110,409		(1,597)		(1,597)		108,812		280	280	4,333	02/15/2022	1FE
41422E-FL-2	HARRIS CNTY TEX MET TRAN AUTH		05/09/2019	UMB BANK		351,260	315,000	385,554	357,302		(3,757)		(3,757)		353,545		(2,285)	(2,285)	8,122	11/01/2022	1FE
41422E-FM-0	HARRIS CNTY TEX MET TRAN AUTH		04/18/2019	UMB BANK		114,522	100,000	124,452	116,055		(997)		(997)		115,058		(536)	(536)	2,389	11/01/2023	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2019	CALLED @ 100.000		250,000	250,000	246,670	248,974		96		96		249,069		931	931	7,875	06/01/2025	1
413890-CV-4	HARRIS CNTY-HOUSTON SPORTS AUT		05/29/2019	UMB BANK		1,025,552	950,000	1,123,945	1,025,556		(9,351)		(9,351)		1,016,205		9,347	9,347	23,424	11/15/2021	1FE
43232V-UG-4	HILLSBOROUGH CNTY FLA SCH BRD		06/10/2019	JPMORGAN CHASE & CO.		4,034,382	3,650,000	4,200,238	4,069,434		(52,314)		(52,314)		4,017,121		17,261	17,261	172,868	07/01/2022	1FE
43232V-UH-2	HILLSBOROUGH CNTY FLA SCH BRD		05/17/2019	WELLS FARGO		6,516,565	5,740,000	6,729,748	6,538,502		(66,599)		(66,599)		6,471,903		44,662	44,662	255,111	07/01/2023	1FE
438701-TM-6	HONOLULU HAWAII CITY & CNTY WA		05/31/2019	Various		2,157,162	2,010,000	2,175,282	2,143,800		(15,690)		(15,690)		2,128,110		29,051	29,051	74,214	07/01/2023	1FE
442349-AZ-9	HOUSTON TEX ARPT SYS REV FOR		05/15/2019	UMB BANK		110,470	100,000	112,245	110,091		(1,057)		(1,057)		109,034		1,436	1,436	4,389	07/01/2022	1FE
44244C-GF-8	HOUSTON TEX UTIL SYS REV FOR I		04/09/2019	Various		1,831,468	1,600,000	2,010,352	1,865,414		(14,565)		(14,565)		1,850,849		(19,381)	(19,381)	32,347	11/15/2023	1FE
451443-D8-5	IDAHO ST BLDG AUTH BLDG REV		04/12/2019	UMB BANK		206,842	200,000	206,376	205,921		(1,021)		(1,021)		204,900		1,942	1,942	3,378	09/01/2020	1FE
45204E-KU-1	ILLINOIS FIN AUTH REV		04/11/2019	UMB BANK		276,550	250,000	297,673	280,686		(2,220)		(2,220)		278,467		(1,917)	(1,917)	5,208	11/15/2022	1FE
45204E-KV-9	ILLINOIS FIN AUTH REV		06/03/2019	UMB BANK		741,988	650,000	785,207	744,308		(7,939)		(7,939)		736,369		5,619	5,619	18,056	11/15/2023	1FE
45204E-KW-7	ILLINOIS FIN AUTH REV		05/09/2019	Various		1,286,916	1,110,000	1,357,774	1,292,940		(8,966)		(8,966)		1,283,974		2,941	2,941	23,997	11/15/2024	1FE
45204E-KX-5	ILLINOIS FIN AUTH REV		05/08/2019	GMS GROUP		973,389	820,000	1,015,849	970,841		(7,331)		(7,331)		963,510		9,879	9,879	19,931	11/15/2025	1FE
45204E-PD-4	ILLINOIS FIN AUTH REV		05/16/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,484,795	1,300,000	1,544,036	1,476,053		(12,604)		(12,604)		1,463,449		21,346	21,346	49,653	02/15/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
45204E-PE-2	ILLINOIS FIN AUTH REV		05/16/2019	RAYMOND JAMES & ASSOCIATES, INC.		884,435	760,000	909,180	873,262		(6,675)		(6,675)		866,588		17,847	17,847	29,028	02/15/2025	1FE
45204E-PF-9	ILLINOIS FIN AUTH REV		05/16/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,599,514	1,345,000	1,615,305	1,558,331		(10,611)		(10,611)		1,547,720		51,795	51,795	51,372	02/15/2026	1FE
45204E-QW-1	ILLINOIS FIN AUTH REV		06/18/2019	UMB BANK		162,525	150,000	166,251	160,234		(1,550)		(1,550)		158,684		3,841	3,841	7,271	01/01/2022	1FE
45204E-QY-7	ILLINOIS FIN AUTH REV		06/25/2019	UMB BANK		286,420	250,000	281,033	273,172		(2,117)		(2,117)		271,055		15,365	15,365	12,361	01/01/2024	1FE
452143-ER-7	ILLINOIS SPORTS FACS AUTH		06/15/2019	MATURED		1,200,000	1,200,000	1,348,128	1,208,040	6,659	(14,699)		(8,040)		1,200,000				30,000	06/15/2019	3FE
452272-D6-1	ILLINOIS ST UNIV REVS FORMERLY		06/26/2019	UMB BANK		331,685	290,000	321,213	317,233		(2,336)		(2,336)		314,897		16,787	16,787	10,649	04/01/2024	1FE
45450N-AK-5	INDIAN TRACE DEV DIST FL SA WTR 05		05/01/2019	MATURED		2,965,000	2,965,000	3,137,937	2,965,000						2,965,000				74,125	05/01/2019	2FE
45471A-PG-1	INDIANA FIN AUTH HOSP REV		05/17/2019	UMB BANK		451,376	385,000	477,277	448,905		(3,493)		(3,493)		445,412		5,964	5,964	8,190	12/01/2024	1FE
454898-UF-2	INDIANA MUN PWR AGY PWR SUPPLY		05/09/2019	UMB BANK		270,473	235,000	291,689	272,143		(2,622)		(2,622)		269,521		953	953	10,183	01/01/2024	1FE
455057-7L-7	INDIANA ST FIN AUTH REV		06/04/2019	UMB BANK		439,813	415,000	453,500	445,426		(4,112)		(4,112)		441,314		(1,501)	(1,501)	17,580	02/01/2030	1FE
45505K-BE-9	INDIANA ST FIN AUTH WTR UTIL R		05/15/2019	UMB BANK		1,219,670	1,000,000	1,267,720	1,207,177		(9,341)		(9,341)		1,197,837		21,833	21,833	31,389	10/01/2026	1FE
455412-AP-1	INDIANAPOLIS IND WTR SYS REV		04/30/2019	UMB BANK		239,678	200,000	229,832	227,474		(1,064)		(1,064)		226,411		13,267	13,267	5,861	10/01/2031	1FE
462590-LR-9	IOWA STUDENT LN LIQUIDITY CORP		05/09/2019	UMB BANK		104,756	100,000	105,518	104,285		(803)		(803)		103,483		1,273	1,273	2,250	12/01/2020	1FE
472628-QN-9	JEFFERSON CNTY ALA		05/08/2019	CITIGROUP GLOBAL MARKETS		3,003,756	2,800,000	3,173,464	3,047,921		(32,210)		(32,210)		3,015,711		(11,955)	(11,955)	91,389	09/15/2021	1FE
472628-QU-3	JEFFERSON CNTY ALA		05/20/2019	UMB BANK		121,633	100,000	120,186	117,344		(804)		(804)		116,540		5,093	5,093	3,431	09/15/2026	1FE
483233-NJ-7	KALAMAZOO MICH HOSP FIN AUTH H		04/09/2019	UMB BANK		106,767	100,000	115,594	108,247		(951)		(951)		107,296		(529)	(529)	2,028	05/15/2021	1FE
483233-NL-2	KALAMAZOO MICH HOSP FIN AUTH H		05/15/2019	UMB BANK		369,718	330,000	396,828	375,396		(3,668)		(3,668)		371,729		(2,011)	(2,011)	8,147	05/15/2023	1FE
48526C-BA-4	KANSAS MUN ENERGY AGY PWR PROJ		05/20/2019	UMB BANK		863,985	750,000	847,260	835,840		(6,001)		(6,001)		829,839		34,146	34,146	24,063	04/01/2024	1FE
506485-FQ-9	LAFAYETTE LA PUB IMPT SALES TA		05/01/2019	MATURED		330,000	330,000	369,999	334,255		(4,255)		(4,255)		330,000				8,250	05/01/2019	1FE
506498-YX-6	LAFAYETTE LA UTILS REV		06/24/2019	UMB BANK		154,385	125,000	155,433	151,658		(1,534)		(1,534)		150,124		4,261	4,261	4,080	11/01/2026	1FE
51166F-DW-6	LAKELAND FLA ENERGY SYS REV		05/07/2019	M&T SECURITIES, INC.		3,117,977	2,605,000	3,298,477	3,103,336		(24,633)		(24,633)		3,078,703		39,274	39,274	78,874	10/01/2025	1FE
516391-BV-0	LANSING MICH BRD WTR & LT UTIL		05/31/2019	UMB BANK		214,428	200,000	226,912	215,627		(2,609)		(2,609)		213,017		1,411	1,411	9,250	07/01/2021	1FE
529050-EJ-1	LEXINGTON CNTY S C HEALTH SVCS		06/21/2019	UMB BANK		137,555	120,000	138,655	135,558		(1,484)		(1,484)		134,074		3,481	3,481	3,900	11/01/2023	1FE
529616-DF-8	LEXINGTON S C WTRWKS & SWR SYS		04/08/2019	UMB BANK		116,860	100,000	118,053	115,326		(739)		(739)		114,587		2,273	2,273	1,792	06/01/2024	1FE
541372-BW-7	LOGANVILLE GA WTR & SWR REV		06/11/2019	UMB BANK		366,084	315,000	333,793	332,975		(739)		(739)		332,237		33,847	33,847	6,720	06/01/2034	1FE
541372-BX-5	LOGANVILLE GA WTR & SWR REV		04/02/2019	UMB BANK		152,661	135,000	142,586	142,256		(171)		(171)		142,086		10,575	10,575	1,845	06/01/2035	1FE
542691-AB-6	LONG IS PWR AUTH N Y ELEC SYS		05/08/2019	UMB BANK		249,401	225,000	256,082	249,416		(2,312)		(2,312)		247,104		2,297	2,297	7,781	09/01/2022	1FE
542691-AD-2	LONG IS PWR AUTH N Y ELEC SYS		04/04/2019	UMB BANK		724,296	620,000	728,202	712,348		(4,136)		(4,136)		708,213		16,084	16,084	18,686	09/01/2024	1FE
542691-AG-5	LONG IS PWR AUTH N Y ELEC SYS		04/02/2019	JEFFERIES & COMPANY, INC.		494,480	400,000	483,836	475,758		(2,024)		(2,024)		473,734		20,746	20,746	11,833	09/01/2027	1FE
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		05/01/2019	MATURED		2,275,000	2,275,000	2,660,863	2,293,495		(18,495)		(18,495)		2,275,000				56,875	05/01/2019	1FE
544445-BJ-7	LOS ANGELES CALIF DEPT ARPTS R		04/11/2019	UMB BANK		155,808	150,000	165,102	156,350		(1,323)		(1,323)		155,026		782	782	3,125	05/15/2020	1FE
544445-BM-0	LOS ANGELES CALIF DEPT ARPTS R		05/16/2019	UMB BANK		283,378	250,000	288,385	277,149		(2,284)		(2,284)		274,865		8,513	8,513	6,424	05/15/2023	1FE
544445-FU-8	LOS ANGELES CALIF DEPT ARPTS R		06/04/2019	UMB BANK		188,853	150,000	174,377	173,464		(1,001)		(1,001)		172,462		16,391	16,391	4,188	05/15/2032	1FE
544495-4K-7	LOS ANGELES CALIF DEPT WTR & P		05/17/2019	Various		1,768,075	1,405,000	1,679,087	1,661,625		(9,632)		(9,632)		1,651,992		116,083	116,083	61,786	07/01/2031	1FE
544495-4L-5	LOS ANGELES CALIF DEPT WTR & P		05/20/2019	JEFFERIES & COMPANY, INC.		439,135	350,000	416,304	412,091		(2,399)		(2,399)		409,693		29,442	29,442	15,604	07/01/2032	1FE
544495-4M-3	LOS ANGELES CALIF DEPT WTR & P		05/02/2019	UMB BANK		247,618	200,000	236,954	234,612		(1,183)		(1,183)		233,429		14,189	14,189	8,472	07/01/2033	1FE
544495-4N-1	LOS ANGELES CALIF DEPT WTR & P		05/29/2019	UMB BANK		187,331	150,000	177,017	175,308		(1,036)		(1,036)		174,272		13,058	13,058	6,875	07/01/2034	1FE
544495-4P-6	LOS ANGELES CALIF DEPT WTR & P		05/30/2019	UMB BANK		432,954	350,000	411,740	407,843		(2,115)		(2,115)		405,728		27,226	27,226	15,278	07/01/2035	1FE
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		05/08/2019	Various		96,372	95,000	111,631		111,513			111,513		107,772		(11,400)	(11,400)		09/01/2039	5Z
546398-2S-6	LOUISIANA PUB FACS AUTH REV		04/16/2019	UMB BANK		109,618	100,000	113,481	107,063		(596)		(596)		106,467		3,151	3,151	2,125	05/15/2022	1FE
546399-BU-9	LOUISIANA PUB FACS AUTH REV		06/18/2019	UMB BANK		250,270	235,000	265,207	253,237		(3,553)		(3,553)		249,684		586	586	7,017	05/15/2021	1FE
546475-NK-6	LOUISIANA ST GAS & FUELS TAX REV REF - 2		05/01/2019	MATURED		1,500,000	1,500,000	1,837,950	1,517,066		(17,066)		(17,066)		1,500,000				37,500	05/01/2019	1FE
546589-E6-5	LOUISVILLE & JEFFERSON CNTY KY		05/07/2019	CABRERA CAPITAL MARKETS, INC		5,381,093	4,645,000	5,638,891	5,446,960		(50,900)		(50,900)		5,396,060		(14,967)	(14,967)	112,254	05/15/2024	1FE
546589-E8-1	LOUISVILLE & JEFFERSON CNTY KY		05/07/2019	Various		7,286,469	6,020,000	7,459,984	7,252,055		(55,145)		(55,145)		7,196,910		89,558	89,558	145,171	05/15/2026	1FE
54811G-ZN-3	LOWER COLO RIV AUTH TEX REV		04/09/2019	UMB BANK		275,068	250,000	296,893	273,138		(1,843)		(1,843)		271,294		3,773	3,773	5,069	05/15/2022	1FE
54811B-RF-0	LOWER COLO RIV AUTH TEX TRANSM		05/13/2019	UMB BANK		106,811	100,000	108,616	107,083		(1,089)		(1,089)		105,994		817	817	2,500	05/15/2021	1FE
54811B-SZ-5	LOWER COLO RIV AUTH TEX TRANSM		04/02/2019	UMB BANK		1,458,613	1,250,000	1,422,375			(310)		(310)		1,422,065		36,548	36,548	1,042	05/15/2040	1FE
557352-FG-1	MADISON CNTY NEB HOSP AUTH NO		04/30/2019	UMB BANK		114,318	100,000	110,065	109,257		(432)		(432)		108,826		5,492	5,492	4,181	07/01/2027	2FE
566746-CZ-4	MARICOPA CNTY ARIZ CTFS PARTN		05/31/2019	MORGAN STANLEY		7,883,904	7,350,000	8,099,406	7,922,340		(95,562)		(95,562)		7,826,779		57,125	57,125	339,938	07/01/2021	1FE
566746-DC-4	MARICOPA CNTY ARIZ CTFS PARTN		06/25/2019	UMB BANK		763,904	650,000	752,726	740,530		(7,066)		(7,066)		733,464		30,439	30,439	31,028	07/01/2024	1FE
56678P-AL-1	MARICOPA CNTY ARIZ INDL DEV AU		04/24/2019	UMB BANK		119,949	100,000	112,201	112,201		(336)		(336)		111,866		8,084	8,084	1,569	09/01/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AU		05/09/2019	UMB BANK		110,745	100,000	104,979			(5)		(5)		104,974		5,771	5,771	44	01/01/2046	1FE
574218-U2-7	MARYLAND ST HEALTH & HIGHER ED		06/06/2019	RBC DOMINION SECURITIES		1,050,770	1,000,000	1,082,750	1,047,777		(8,271)		(8,271)		1,039,506		11,264	11,264	37,667	07/01/2021	1FE
574218-UN-1	MARYLAND ST HEALTH & HIGHER ED		06/26/2019	UMB BANK		215,032	200,000	242,438	217,607		(3,247)		(3,247)		214,359		673	673	8,694	08/15/2021	1FE
57584X-JQ-5	MASSACHUSETTS ST DEV FIN AGY R		05/09/2019	UMB BANK		560,623	500,000	594,525	559,211		(3,950)		(3,950)		555,260		5,363	5,363	20,347	07/01/2023	2FE
57584X-JR-3	MASSACHUSETTS ST DEV FIN AGY R		06/18/2019	UMB BANK		299,552	260,000	311,438	294,777		(2,477)		(2,477)		292,300		7,252	7,252	11,908	07/01/2024	2FE
57584X-WB-3	MASSACHUSETTS ST DEV FIN AGY R		05/09/2019	MORGAN STANLEY		881,759	790,000	943,860	894,409		(8,186)		(8,186)		886,223		(4,464)	(4,464)	34,233	07/01/2023	2FE
57584X-WC-1	MASSACHUSETTS ST DEV FIN AGY R		05/09/2019	MORGAN STANLEY		371,153	325,000	392,792	374,075		(3,105)		(3,105)		370,970		183	183	14,083	07/01/2024	2FE
592030-J4-3	METROPOLITAN GOVT NASHVILLE &		06/10/2019	BARCLAYS		1,980,890	1,795,000	2,109,538	2,012,771		(28,328)		(28,328)		1,984,443		(3,553)	(3,553)	51,606	05/15/2022	1FE
592030-J5-0	METROPOLITAN GOVT NASHVILLE &		04/09/2019	WELLS FARGO		4,524,960	4,000,000	4,797,640	4,595,760		(36,720)		(36,720)		4,559,040		(34,080)	(34,080)	81,111	05/15/2023	1FE
592030-J6-8	METROPOLITAN GOVT NASHVILLE &		05/17/2019	BARCLAYS		9,570,393	8,215,000	10,025,422	9,637,921		(98,839)		(98,839)		9,539,082		31,311	31,311	212,221	05/15/2024	1FE
592030-J7-6	METROPOLITAN GOVT NASHVILLE &		04/04/2019	BOSC, INC.		1,936,473	1,630,000	2,016,066	1,944,828		(12,603)		(12,603)		1,932,226		4,247	4,247	32,374	05/15/2025	1FE
592030-J8-4	METROPOLITAN GOVT NASHVILLE &		05/07/2019	WELLS FARGO		3,649,980	3,000,000	3,745,710	3,625,415		(28,125)		(28,125)		3,597,290		52,690	52,690	72,500	05/15/2026	1FE
59259N-6W-8	METROPOLITAN TRANSN AUTH N Y D		05/02/2019	JEFFERIES & COMPANY, INC.		2,883,625	2,500,000	3,006,925	2,885,416		(26,413)		(26,413)		2,859,004		24,621	24,621	59,375	11/15/2023	1FE
59259N-7G-2	METROPOLITAN TRANSN AUTH N Y D		05/07/2019	UMB BANK		112,448	90,000	108,381	107,136		(607)		(607)		106,528		5,919	5,919	2,284	11/15/2033	1FE
59261A-FJ-1	METROPOLITAN TRANSN AUTH N Y R		04/09/2019	HUTCHINSON SHOCKEY ERLEY & CO.		2,241,250	1,975,000	2,455,853	2,298,568		(17,818)		(17,818)		2,280,750		(39,500)	(39,500)	40,049	11/15/2023	1FE
59324P-DK-2	MIAMI BEACH FLA STORMWATER REV		06/05/2019	UMB BANK		277,845	250,000	284,743	277,411		(3,143)		(3,143)		274,268		3,577	3,577	9,583	09/01/2022	1FE
593328-EW-3	MIAMI CNTY OHIO HOSP FACS REV		06/20/2019	UMB BANK		148,520	130,000	146,286			(1,056)		(1,056)		145,231		3,289	3,289	1,932	08/01/2023	1FE
593328-FH-5	MIAMI CNTY OHIO HOSP FACS REV		04/09/2019	UMB BANK		245,356	205,000	232,076			(233)		(233)		231,843		13,513	13,513	968	08/01/2034	1FE
593328-FJ-1	MIAMI CNTY OHIO HOSP FACS REV		05/23/2019	UMB BANK		242,154	200,000	225,042			(511)		(511)		224,531		17,623	17,623	2,250	08/01/2035	1FE
59333P-G4-4	MIAMI-DADE CNTY FLA AVIATION R		06/17/2019	UMB BANK		950,595	910,000	1,040,567	947,267		(9,184)		(9,184)		938,084		12,511	12,511	31,325	10/01/2020	1FE
59447P-6A-4	MICHIGAN FIN AUTH REV		05/08/2019	FIFTH THIRD SECURITIES, INC.		3,745,770	3,500,000	4,203,990	3,788,827		(39,334)		(39,334)		3,749,493		(3,723)	(3,723)	135,625	08/01/2021	1FE
59447T-MA-8	MICHIGAN FIN AUTH REV		05/20/2019	Various		4,482,661	3,760,000	4,654,504	4,449,012		(36,549)		(36,549)		4,412,463		70,198	70,198	97,539	11/15/2025	1FE
59465H-UP-9	MICHIGAN ST HOSP FIN AUTH REV		04/11/2019	GMS GROUP		1,349,128	1,100,000	1,342,528	1,320,505		(6,414)		(6,414)		1,314,091		35,037	35,037	20,472	12/01/2028	1FE
594712-UG-4	MICHIGAN ST UNIV REVS		06/26/2019	UMB BANK		158,973	150,000	159,279			(1,628)		(1,628)		157,651		1,322	1,322	2,646	02/15/2021	1FE
594712-UH-2	MICHIGAN ST UNIV REVS		05/10/2019	UMB BANK		109,472	100,000	108,979			(678)		(678)		108,301		1,171	1,171	1,153	02/15/2022	1FE
60374V-DY-6	MINNEAPOLIS MINN HEALTH CARE S		05/23/2019	UMB BANK		245,056	200,000	226,052	225,564		(894)		(894)		224,670		20,386	20,386	5,361	11/15/2033	1FE
60416J-CC-2	MINNESOTA ST HIGHER ED FACS AU		06/27/2019	UMB BANK		123,782	100,000	120,619			(149)		(149)		120,470		3,312	3,312	431	10/01/2040	1FE
60416J-CD-0	MINNESOTA ST HIGHER ED FACS AU		05/30/2019	UMB BANK		560,655	500,000	546,460			(32)		(32)		546,428		14,227	14,227	167	10/01/2041	1Z
605638-AX-3	MISSISSIPPI ST GAMING TAX REV		06/03/2019	UMB BANK		104,743	100,000	105,210			(1,039)		(1,039)		104,171		572	572	1,736	10/15/2020	1FE
605638-BB-0	MISSISSIPPI ST GAMING TAX REV		05/30/2019	UMB BANK		874,883	750,000	858,098			(6,034)		(6,034)		852,063		22,819	22,819	12,813	10/15/2024	1FE
605699-PY-7	MISSISSIPPI ST UNIV EDL BLDG C		06/07/2019	UMB BANK		102,956	100,000	108,448	104,217		(1,175)		(1,175)		103,041		(85)	(85)	3,444	08/01/2020	1FE
605699-QC-4	MISSISSIPPI ST UNIV EDL BLDG C		06/17/2019	UMB BANK		233,990	200,000	239,624	231,200		(2,476)		(2,476)		228,724		5,266	5,266	8,833	08/01/2024	1FE
606092-FU-3	MISSOURI JT MUN ELEC UTIL COMM		06/20/2019	UMB BANK		837,154	795,000	940,223	843,458		(10,112)		(10,112)		833,347		3,807	3,807	36,699	01/01/2021	1FE
60637A-KM-3	MISSOURI ST HEALTH & EDL FACS		04/09/2019	FIFTH THIRD SECURITIES, INC.		1,732,903	1,525,000	1,889,689	1,767,078		(13,300)		(13,300)		1,753,779		(20,876)	(20,876)	30,924	11/15/2023	1FE
60636W-RV-9	MISSOURI ST HWYS & TRANS COMMN		05/29/2019	UMB BANK		113,619	110,000	131,424	115,002		(1,552)		(1,552)		113,450		169	169	3,208	05/01/2020	1FE
61075T-PJ-1	MONROE CNTY N Y INDL DEV CORP		05/20/2019	JEFFERIES & COMPANY, INC.		1,028,772	900,000	1,047,267	1,008,214		(9,015)		(9,015)		999,199		29,573	29,573	40,125	07/01/2023	1FE
61075T-QD-3	MONROE CNTY N Y INDL DEV CORP		05/03/2019	MESIROW FINANCIAL, INC.		2,603,425	2,500,000	2,775,550	2,629,291		(29,943)		(29,943)		2,599,348		4,077	4,077	106,250	07/01/2020	1FE
61075T-QG-6	MONROE CNTY N Y INDL DEV CORP		05/20/2019	JEFFERIES & COMPANY, INC.		1,143,080	1,000,000	1,163,630	1,120,238		(10,017)		(10,017)		1,110,221		32,859	32,859	44,583	07/01/2023	1FE
611530-AJ-5	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		06/17/2019	UMB BANK		173,936	170,000	202,769	175,226		(2,159)		(2,159)		173,067		868	868	7,178	02/15/2020	1FE
613603-YD-5	MONTGOMERY CNTY PA HIGHER ED &		06/06/2019	UMB BANK		188,575	175,000	190,341	187,383		(2,001)		(2,001)		185,382		3,193	3,193	6,781	09/01/2021	1FE
63968A-U6-0	NEBRASKA PUB PWR DIST REV		06/19/2019	B. C. ZIEGLER AND COMPANY		1,797,829	1,765,000	1,935,199	1,828,768		(30,011)		(30,011)		1,798,757		(928)	(928)	85,799	01/01/2020	1FE
64461X-FE-0	NEW HAMPSHIRE HEALTH & ED FACS		04/12/2019	UMB BANK		300,143	250,000	291,920	288,075		(1,324)		(1,324)		286,751		13,392	13,392	8,854	08/01/2026	1FE
645790-BJ-4	NEW JERSEY HEALTH CARE FACS FI		04/05/2019	UMB BANK		190,913	180,000	209,009	195,215		(1,631)		(1,631)		193,584		(2,670)	(2,670)	6,950	07/01/2021	2FE
645790-BK-1	NEW JERSEY HEALTH CARE FACS FI		04/29/2019	UMB BANK		351,627	325,000	383,110	360,471		(3,290)		(3,290)		357,181		(5,554)	(5,554)	13,542	07/01/2022	2FE
645790-BM-7	NEW JERSEY HEALTH CARE FACS FI		05/02/2019	JEFFERIES & COMPANY, INC.		1,127,130	1,000,000	1,210,520	1,151,004		(9,048)		(9,048)		1,141,957		(14,827)	(14,827)	42,361	07/01/2024	2FE
645790-BN-5	NEW JERSEY HEALTH CARE FACS FI		05/02/2019	Various		1,148,364	1,000,000	1,223,180	1,168,046		(8,370)		(8,370)		1,159,676		(11,312)	(11,312)	42,306	07/01/2025	2FE
645790-BP-0	NEW JERSEY HEALTH CARE FACS FI		04/10/2019	GMS GROUP		923,096	800,000	987,048	946,191		(5,036)		(5,036)		941,154		(18,058)	(18,058)	31,222	07/01/2026	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
645790-EN-2	NEW JERSEY HEALTH CARE FACS FI		05/07/2019	Various		4,959,132	4,175,000	5,219,794	4,968,457		(40,202)		(40,202)		4,928,255		30,877	30,877	177,139	07/01/2025	1FE
646139-3H-6	NEW JERSEY ST TPK AUTH TPK REV		05/21/2019	JEFFERIES & COMPANY, INC.		2,271,134	2,050,000	2,316,705	2,266,076		(23,675)		(23,675)		2,242,401		28,733	28,733	91,681	01/01/2038	1FE
64711N-T9-6	NEW MEXICO FIN AUTH REV		06/01/2019	MATURED		1,625,000	1,625,000	1,752,075	1,652,153		(27,153)		(27,153)		1,625,000				40,625	06/01/2019	1FE
64711N-U7-8	NEW MEXICO FIN AUTH REV		05/14/2019	JANNEY MONTGOMERY SCOTT LLC		1,505,599	1,260,000	1,550,543	1,497,409		(13,104)		(13,104)		1,484,305		21,294	21,294	28,875	06/01/2025	1FE
64972G-RM-8	NEW YORK N Y CITY MUN WTR FIN		05/08/2019	BANK OF AMERICA/MERRILL LYNCH		8,379,852	7,800,000	8,521,890	8,400,744		(86,091)		(86,091)		8,314,654		65,198	65,198	157,083	06/15/2021	1FE
64972G-SB-1	NEW YORK N Y CITY MUN WTR FIN		04/17/2019	JEFFERIES & COMPANY, INC.		3,070,095	2,625,000	3,030,353	3,006,659		(20,422)		(20,422)		2,986,238		83,857	83,857	46,302	06/15/2024	1FE
64971W-T7-5	NEW YORK N Y CITY TRANSITIONAL		05/13/2019	Various		1,135,441	1,015,000	1,183,378	1,131,969		(10,824)		(10,824)		1,121,145		14,296	14,296	27,071	11/01/2022	1FE
64990C-8F-1	NEW YORK ST DORM AUTH REVS NON		05/10/2019	Various		659,181	525,000	628,735	623,157		(3,236)		(3,236)		619,921		39,260	39,260	25,656	07/01/2031	1FE
64990C-8G-9	NEW YORK ST DORM AUTH REVS NON		05/07/2019	Various		1,247,495	1,000,000	1,192,710	1,182,374		(5,921)		(5,921)		1,176,453		71,042	71,042	48,639	07/01/2032	1FE
64990C-8H-7	NEW YORK ST DORM AUTH REVS NON		04/25/2019	JEFFERIES & COMPANY, INC.		1,236,940	1,000,000	1,187,860	1,177,809		(5,385)		(5,385)		1,172,424		64,516	64,516	47,500	07/01/2033	1FE
64990C-A3-5	NEW YORK ST DORM AUTH REVS NON		05/09/2019	BANK OF AMERICA/MERRILL LYNCH		2,099,242	1,890,000	2,218,633	2,118,841		(23,461)		(23,461)		2,095,381		3,861	3,861	81,900	07/01/2022	1FE
64990C-A4-3	NEW YORK ST DORM AUTH REVS NON		04/09/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,027,512	900,000	1,077,264	1,032,764		(7,938)		(7,938)		1,024,826		2,686	2,686	35,000	07/01/2023	1FE
64990C-A5-0	NEW YORK ST DORM AUTH REVS NON		04/17/2019	JEFFERIES & COMPANY, INC.		2,347,420	2,000,000	2,428,240	2,337,114		(18,077)		(18,077)		2,319,037		28,383	28,383	80,833	07/01/2024	1FE
64990C-A6-8	NEW YORK ST DORM AUTH REVS NON		04/17/2019	JEFFERIES & COMPANY, INC.		872,335	725,000	890,220	859,861		(6,033)		(6,033)		853,827		18,507	18,507	29,302	07/01/2025	1FE
64990G-JA-1	NEW YORK ST DORM AUTH REVS NON		04/17/2019	Various		4,201,114	3,500,000	4,165,595			(13,993)		(13,993)		4,151,602		49,512	49,512	24,753	07/01/2025	1FE
64990E-5M-5	NEW YORK ST DORM AUTH ST PERS		04/09/2019	JPMORGAN CHASE & CO.		4,696,658	4,070,000	5,018,961	4,745,692		(35,247)		(35,247)		4,710,445		(13,787)	(13,787)	133,406	02/15/2024	1FE
64990E-QG-5	NEW YORK ST DORM AUTH ST PERS		06/15/2019	MATURED		5,000,000	5,000,000	5,858,150	5,081,658		(81,658)		(81,658)		5,000,000				125,000	06/15/2019	1FE
64990F-AM-6	NEW YORK ST DORM AUTH ST PERS		05/17/2019	SEIBERT, BRANFORD INC.		11,043,845	9,500,000	11,472,485	11,051,773		(113,307)		(113,307)		10,938,466		105,379	105,379	364,167	02/15/2024	1FE
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2019	CALLED @ 100.000		3,460,000	3,460,000	2,734,507	3,387,837		13,744		13,744		3,401,581		58,419	58,419	86,500	04/01/2021	1FE
650035-W6-1	NEW YORK ST URBAN DEV CORP REV		05/09/2019	JEFFERIES & COMPANY, INC.		2,543,198	2,250,000	2,724,480	2,542,275		(24,624)		(24,624)		2,517,650		25,547	25,547	74,375	03/15/2023	1FE
662839-BA-6	NORTH TEX MUN WTR DIST TEX LOW		04/11/2019	UMB BANK		187,070	180,000	207,151	189,552		(1,935)		(1,935)		187,616		(546)	(546)	3,350	06/01/2020	1FE
66353L-DE-4	NORTHAMPTON CNTY PA GEN PURP A		05/09/2019	M&T SECURITIES, INC.		2,569,905	2,250,000	2,704,658	2,598,734		(25,475)		(25,475)		2,573,259		(3,354)	(3,354)	60,000	11/01/2023	1FE
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A		06/03/2019	UMB BANK		882,640	780,000	939,175	886,498		(9,474)		(9,474)		877,024		5,616	5,616	31,417	08/15/2023	1FE
665250-CG-9	NORTHERN ILL MUN PWR AGY PWR P		05/09/2019	FIFTH THIRD SECURITIES, INC.		2,391,685	2,110,000	2,575,804	2,433,825		(23,209)		(23,209)		2,410,615		(18,930)	(18,930)	47,475	12/01/2023	1FE
665398-LH-4	NORTHERN MICH UNIV REVS		06/17/2019	UMB BANK		263,043	250,000	267,723	263,740		(3,296)		(3,296)		260,445		2,598	2,598	6,875	12/01/2020	1FE
665398-LJ-0	NORTHERN MICH UNIV REVS		06/03/2019	UMB BANK		108,701	100,000	109,522	108,014		(1,144)		(1,144)		106,870		1,831	1,831	2,556	12/01/2021	1FE
665398-LL-5	NORTHERN MICH UNIV REVS		04/26/2019	UMB BANK		115,018	100,000	113,289	111,988		(763)		(763)		111,226		3,792	3,792	2,069	12/01/2023	1FE
676306-DJ-9	OGDEN CITY UTAH SWR & WTR REV		05/02/2019	UMB BANK		204,750	180,000	220,716	207,810		(2,106)		(2,106)		205,703		(953)	(953)	3,525	06/15/2023	1FE
677522-XJ-8	OHIO ST		06/03/2019	UMB BANK		566,050	500,000	570,955	559,512		(5,758)		(5,758)		553,753		12,297	12,297	16,944	04/01/2023	1FE
67760A-DN-3	OHIO ST		06/12/2019	UMB BANK		561,090	500,000	573,085	558,229		(6,249)		(6,249)		551,980		9,110	9,110	12,951	12/01/2022	1FE
67760A-DP-8	OHIO ST		06/03/2019	UMB BANK		1,298,381	1,125,000	1,313,145	1,281,705		(13,015)		(13,015)		1,268,690		29,691	29,691	28,736	12/01/2023	1FE
67756D-JK-3	OHIO ST HIGHER EDL FAC COMMN		06/03/2019	UMB BANK		615,439	550,000	659,060	622,280		(7,683)		(7,683)		614,597		842	842	14,056	12/01/2022	1FE
67756D-QE-9	OHIO ST HIGHER EDL FAC COMMN		06/03/2019	UMB BANK		688,954	655,000	693,101	687,702		(7,156)		(7,156)		680,547		8,407	8,407	16,712	12/01/2020	1FE
67756D-QF-6	OHIO ST HIGHER EDL FAC COMMN		05/30/2019	UMB BANK		379,386	350,000	377,297	374,659		(3,458)		(3,458)		371,201		8,185	8,185	8,847	12/01/2021	1FE
67756D-QH-2	OHIO ST HIGHER EDL FAC COMMN		06/03/2019	UMB BANK		534,490	465,000	517,168	514,145		(4,021)		(4,021)		510,124		24,366	24,366	11,883	12/01/2023	1FE
67760H-LD-1	OHIO ST TPK COMMN TPK REV		04/04/2019	BOSC, INC.		1,029,753	855,000	1,066,929	1,037,101		(6,476)		(6,476)		1,030,625		(871)	(871)	27,669	02/15/2026	1FE
67868V-BR-1	OKLAHOMA CNTY OKLA FIN AUTH LE		05/15/2019	UMB BANK		210,898	190,000	213,076	209,368		(1,743)		(1,743)		207,624		3,274	3,274	4,258	12/01/2022	1FE
67868V-BT-7	OKLAHOMA CNTY OKLA FIN AUTH LE		05/17/2019	UMB BANK		986,867	845,000	968,260	954,817		(6,757)		(6,757)		948,061		38,806	38,806	19,951	12/01/2024	1FE
679111-YU-2	OKLAHOMA TRANSN AUTH OK F/K/A		05/31/2019	SEIBERT, BRANFORD INC.		2,965,599	2,730,000	3,025,768	2,967,389		(24,465)		(24,465)		2,942,925		22,674	22,674	101,010	01/01/2023	1FE
68607D-ST-3	OREGON ST DEPT TRANSN HWY USER		05/08/2019	GOLDMAN, SACHS & CO.		2,129,188	1,855,000	2,235,461	2,146,624		(20,653)		(20,653)		2,125,971		3,217	3,217	45,087	11/15/2023	1FE
68607D-SV-8	OREGON ST DEPT TRANSN HWY USER		05/14/2019	JANNEY MONTGOMERY SCOTT LLC		2,417,880	2,000,000	2,470,600	2,389,091		(19,891)		(19,891)		2,369,201		48,679	48,679	50,278	11/15/2025	1FE
68607D-SW-6	OREGON ST DEPT TRANSN HWY USER		05/15/2019	GOLDMAN, SACHS & CO.		5,571,135	4,500,000	5,607,360	5,438,626		(41,540)		(41,540)		5,397,086		174,049	174,049	113,750	11/15/2026	1FE
68607D-TA-3	OREGON ST DEPT TRANSN HWY USER		05/14/2019	BARCLAYS		2,811,762	2,325,000	2,872,073	2,777,319		(23,123)		(23,123)		2,754,196		57,566	57,566	58,448	11/15/2025	1FE
69651A-AG-9	PALM BEACH CNTY FLA HEALTH FAC		05/15/2019	UMB BANK		262,118	250,000	287,445	262,197		(2,360)		(2,360)		259,837		2,280	2,280	5,764	12/01/2020	2FE
696550-D2-5	PALM BEACH CNTY FLA SCH BRD CT		06/27/2019	UMB BANK		1,039,820	1,000,000	1,079,880	1,051,646		(16,165)		(16,165)		1,035,481		4,339	4,339	45,833	08/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
702826-KS-6	PASSAIC VALLEY N J SEW COMMRS		05/08/2019	OPPENHEIMER & CO., INC.		4,374,609	3,745,000	4,695,930	4,433,139		(39,715)		(39,715)		4,393,423		(18,814)	(18,814)	82,702	12/01/2024	1FE
704883-TA-5	PEARLAND TEX WTRWKS & SWR SYS		05/24/2019	UMB BANK		344,501	295,000	357,578	345,980		(3,530)		(3,530)		342,451		2,050	2,050	10,981	09/01/2024	1FE
704883-TB-3	PEARLAND TEX WTRWKS & SWR SYS		05/29/2019	UMB BANK		179,534	150,000	184,262	178,778		(1,694)		(1,694)		177,084		2,449	2,449	5,625	09/01/2025	1FE
70869P-LC-9	PENNSYLVANIA ECONOMIC DEV FING		05/09/2019	BANK OF AMERICA/MERRILL LYNCH		1,091,660	1,000,000	1,187,560	1,111,780		(12,531)		(12,531)		1,099,249		(7,589)	(7,589)	33,056	03/15/2022	1FE
70869P-LD-7	PENNSYLVANIA ECONOMIC DEV FING		04/09/2019	STIFEL CAPITAL MARKETS		1,959,808	1,750,000	2,118,760	1,994,090		(15,624)		(15,624)		1,978,467		(18,659)	(18,659)	50,069	03/15/2023	1FE
709144-NF-2	PENNSYLVANIA ST CTFS PARTN		05/30/2019	BOSC, INC.		330,147	300,000	328,833	324,350		(2,789)		(2,789)		321,560		8,587	8,587	13,750	07/01/2022	1FE
70917S-ZR-7	PENNSYLVANIA ST HIGHER EDL FAC		04/15/2019	UMB BANK		240,084	225,000	229,736	229,354		(144)		(144)		229,210		10,874	10,874	2,939	06/15/2035	1FE
70917S-ZS-5	PENNSYLVANIA ST HIGHER EDL FAC		05/01/2019	UMB BANK		166,003	155,000	157,931	157,695		(107)		(107)		157,588		8,416	8,416	2,377	06/15/2036	1FE
709221-UC-7	PENNSYLVANIA ST TPK COMMN OIL		04/04/2019	CITIGROUP GLOBAL MARKETS		2,625,436	2,200,000	2,811,402	2,667,021		(17,181)		(17,181)		2,649,840		(24,404)	(24,404)	38,806	12/01/2025	1FE
717817-TT-7	PHILADELPHIA PA ARPT REV		06/04/2019	UMB BANK		535,870	500,000	552,320	537,412		(6,321)		(6,321)		531,092		4,778	4,778	23,264	07/01/2021	1FE
73358W-H8-0	PORT AUTH N Y & N J		05/09/2019	UMB BANK		573,293	515,000	597,905	573,686		(5,497)		(5,497)		568,189		5,104	5,104	14,878	10/15/2022	1FE
73358W-TJ-3	PORT AUTH N Y & N J		05/17/2019	UMB BANK		521,670	500,000	590,690	526,061		(6,014)		(6,014)		520,048		1,622	1,622	18,056	09/01/2020	1FE
73358W-VK-7	PORT AUTH N Y & N J		05/17/2019	UMB BANK		877,183	850,000	988,032	887,731		(10,830)		(10,830)		876,901		282	282	23,479	05/01/2020	1FE
73358W-VM-3	PORT AUTH N Y & N J		06/26/2019	MORGAN STANLEY		11,610,293	10,575,000	11,766,803	11,532,035		(136,112)		(136,112)		11,395,923		214,369	214,369	346,625	05/01/2022	1FE
73358W-YG-3	PORT AUTH N Y & N J		05/15/2019	UMB BANK		875,444	750,000	848,490	840,998		(4,144)		(4,144)		836,854		38,590	38,590	20,722	10/15/2031	1FE
735240-E4-1	PORT PORTLAND ORE ARPT REV		05/22/2019	UMB BANK		103,762	100,000	116,913	104,578		(1,201)		(1,201)		103,377		385	385	4,486	07/01/2020	1FE
735389-D2-1	PORT SEATTLE WASH REV		06/20/2019	UMB BANK		790,492	650,000	743,938	739,034		(4,491)		(4,491)		734,543		55,948	55,948	20,889	05/01/2031	1FE
735389-E7-9	PORT SEATTLE WASH REV		06/17/2019	UMB BANK		266,175	250,000	269,805	266,240		(3,184)		(3,184)		263,056		3,119	3,119	7,917	05/01/2021	1FE
751073-KW-6	RALEIGH-DURHAM N C ARPT AUTH A		05/31/2019	UMB BANK		225,936	200,000	231,450	222,670		(1,910)		(1,910)		220,760		5,176	5,176	5,486	05/01/2023	1FE
75728T-AC-3	REDDING CALIF ELEC SYS REV		06/01/2019	MATURED		100,000	100,000	108,292	101,553		(1,553)		(1,553)		100,000				2,500	06/01/2019	1FE
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/01/2019	CALLED @ 100.000		135,000	135,000	118,982	116,264		743		743		117,007		17,993	17,993	5,063	05/01/2038	6
762197-ZE-4	RHODE ISLAND HEALTH & EDL BLDG		06/06/2019	UMB BANK		478,060	410,000	433,001	432,882		(1,002)		(1,002)		431,880		46,180	46,180	8,616	09/15/2031	1FE
762232-AW-6	RHODE ISLAND ST COMM CORP REV		05/15/2019	Various		2,290,910	2,040,000	2,382,802	2,318,268		(22,739)		(22,739)		2,295,529		(4,619)	(4,619)	43,050	06/15/2023	1FE
764603-BE-5	RICHMOND CNTY GA HOSP AUTH REV		04/24/2019	UMB BANK		264,125	250,000	287,208	268,048		(2,854)		(2,854)		265,194		(1,069)	(1,069)	10,243	01/01/2021	1FE
779244-DN-9	ROUND ROCK TEX UTIL REV		04/04/2019	SAMUEL A. RAMIREZ & COMPANY, INC.		1,546,255	1,305,000	1,660,169	1,566,730		(10,138)		(10,138)		1,556,592		(10,336)	(10,336)	44,769	08/01/2025	1FE
783186-TL-3	RUTGERS ST UNIV N J		05/21/2019	Various		2,999,883	2,740,000	2,976,161	2,942,726		(17,356)		(17,356)		2,925,370		74,514	74,514	60,764	05/01/2023	1FE
786107-QH-8	SACRAMENTO CNTY CALIF ARPT SYS		05/13/2019	UMB BANK		375,321	300,000	356,544	353,342		(1,835)		(1,835)		351,508		23,813	23,813	15,500	07/01/2031	1FE
786107-QJ-4	SACRAMENTO CNTY CALIF ARPT SYS		06/17/2019	UMB BANK		687,252	550,000	651,530	645,793		(4,105)		(4,105)		641,688		45,564	45,564	30,957	07/01/2032	1FE
786107-QZ-8	SACRAMENTO CNTY CALIF ARPT SYS		05/21/2019	UMB BANK		369,727	300,000	353,643	350,621		(1,578)		(1,578)		349,043		20,684	20,684	15,000	07/01/2033	1FE
786107-RA-2	SACRAMENTO CNTY CALIF ARPT SYS		05/09/2019	UMB BANK		592,440	480,000	562,608	557,970		(2,621)		(2,621)		555,349		37,091	37,091	24,667	07/01/2034	1FE
786107-RB-0	SACRAMENTO CNTY CALIF ARPT SYS		05/21/2019	UMB BANK		248,900	200,000	233,466	231,592		(1,140)		(1,140)		230,452		18,448	18,448	10,556	07/01/2035	1FE
786107-RS-3	SACRAMENTO CNTY CALIF ARPT SYS		05/23/2019	UMB BANK		492,368	400,000	462,772	459,276		(2,172)		(2,172)		457,103		35,265	35,265	21,278	07/01/2033	1FE
786107-SU-7	SACRAMENTO CNTY CALIF ARPT SYS		05/13/2019	PIPER JAFFRAY INC.		1,250,720	1,000,000	1,178,810	1,168,736		(5,776)		(5,776)		1,162,959		87,761	87,761	51,667	07/01/2031	1FE
786107-SV-5	SACRAMENTO CNTY CALIF ARPT SYS		05/13/2019	PIPER JAFFRAY INC.		2,139,852	1,720,000	2,020,948	2,004,026		(9,705)		(9,705)		1,994,321		145,531	145,531	88,867	07/01/2032	1FE
786107-SW-3	SACRAMENTO CNTY CALIF ARPT SYS		04/30/2019	UMB BANK		246,176	200,000	233,846	231,949		(983)		(983)		230,966		15,210	15,210	9,972	07/01/2033	1FE
795681-HG-3	SALT LAKE CNTY UTAH MUN BLDG A		04/29/2019	UMB BANK		119,520	100,000	117,407			(98)		(98)		117,309		2,211	2,211	278	01/15/2040	1FE
795681-HH-1	SALT LAKE CNTY UTAH MUN BLDG A		04/25/2019	UMB BANK		593,645	500,000	585,760			(433)		(433)		585,327		8,318	8,318	1,250	01/15/2041	1FE
79642G-AN-2	SAN ANTONIO TEX WTR REV		05/20/2019	UMB BANK		622,758	500,000	587,560	582,942		(2,955)		(2,955)		579,987		42,771	42,771	12,764	05/15/2031	1FE
79642G-AP-7	SAN ANTONIO TEX WTR REV		05/15/2019	UMB BANK		432,475	350,000	409,644	406,505		(1,807)		(1,807)		404,699		27,776	27,776	8,264	05/15/2032	1FE
79739G-FW-1	SAN DIEGO CNTY CALIF REGL ARPT		05/16/2019	UMB BANK		221,014	200,000	231,786	222,911		(2,467)		(2,467)		220,444		570	570	8,861	07/01/2022	1FE
79766D-KZ-1	SAN FRANCISCO CALIF CITY & CNT		05/06/2019	UMB BANK		165,143	150,000	169,878	165,714		(1,619)		(1,619)		164,095		1,047	1,047	3,896	05/01/2022	1FE
798136-UY-1	SAN JOSE CALIF ARPT REV		06/25/2019	UMB BANK		744,631	725,000	796,463	754,225		(9,802)		(9,802)		744,423		209	209	26,344	03/01/2020	1FE
798136-UZ-8	SAN JOSE CALIF ARPT REV		05/08/2019	JEFFERIES & COMPANY, INC.		2,909,088	2,750,000	3,091,138	2,942,790		(31,411)		(31,411)		2,911,379		(2,292)	(2,292)	95,104	03/01/2021	1FE
798136-VA-2	SAN JOSE CALIF ARPT REV		05/16/2019	UMB BANK		273,485	250,000	285,510	273,379		(2,776)		(2,776)		270,604		2,881	2,881	8,993	03/01/2022	1FE
798136-VD-6	SAN JOSE CALIF ARPT REV		05/21/2019	UMB BANK		474,920	400,000	468,060	454,360		(3,225)		(3,225)		451,135		23,785	23,785	14,556	03/01/2025	1FE
798170-BC-9	SAN JOSE CALIF REDEEV AGY SUCC		05/09/2019	UMB BANK		467,325	370,000	466,977	457,466		(3,443)		(3,443)		454,023		13,302	13,302	14,492	08/01/2028	1FE
798170-BD-7	SAN JOSE CALIF REDEEV AGY SUCC		05/13/2019	UMB BANK		1,007,008	800,000	1,002,528	982,744		(7,275)		(7,275)		975,468		31,540	31,540	31,556	08/01/2029	1FE
80329K-DP-3	SARASOTA CNTY FLA CAP IMPT REV		06/27/2019	UMB BANK		148,169	125,000	144,058	142,497		(1,429)		(1,429)		141,068		7,101	7,101	4,688	10/01/2024	1FE
80329K-DQ-1	SARASOTA CNTY FLA CAP IMPT REV		05/07/2019	UMB BANK		181,311	150,000	174,557	172,851		(1,109)		(1,109)		171,742		9,569	9,569	4,542	10/01/2025	1FE
810489-ST-2	SCOTTSDALE ARIZ MUN PPTY CORP		05/09/2019	FIDELITY CAPITAL MARKETS		1,326,060	1,200,000	1,406,844	1,343,551		(14,708)		(14,708)		1,328,843		(2,783)	(2,783)	52,000	07/01/2022	1FE
810489-SU-9	SCOTTSDALE ARIZ MUN PPTY CORP		05/08/2019	PIPER JAFFRAY INC.		1,794,248	1,580,000	1,888,084	1,810,116		(17,735)		(17,735)		1,792,381		1,867	1,867	67,808	07/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
83703F-KW-1	SOUTH CAROLINA JOBS-ECONOMIC D		06/18/2019	UMB BANK		821,264	710,000	784,827	783,898		(6,062)		(6,062)		777,837		43,427	43,427	19,229	05/01/2024	1FE
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC D		06/25/2019	Various		1,692,334	1,400,000	1,536,402	1,535,522		(4,904)		(4,904)		1,530,618		161,716	161,716	33,139	05/01/2031	1FE
83703F-LE-0	SOUTH CAROLINA JOBS-ECONOMIC D		06/26/2019	UMB BANK		816,013	680,000	740,629	740,240		(2,006)		(2,006)		738,234		77,779	77,779	15,074	05/01/2032	1FE
83703F-LF-7	SOUTH CAROLINA JOBS-ECONOMIC D		05/30/2019	UMB BANK		355,891	300,000	325,515	325,352		(739)		(739)		324,613		31,278	31,278	5,972	05/01/2033	1FE
83703F-LH-3	SOUTH CAROLINA JOBS-ECONOMIC D		06/26/2019	UMB BANK		2,266,370	1,890,000	2,041,484	2,040,516		(5,523)		(5,523)		2,034,993		231,377	231,377	45,628	05/01/2034	1FE
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D		06/24/2019	UMB BANK		598,382	505,000	543,011	542,769		(1,103)		(1,103)		541,666		56,716	56,716	10,119	05/01/2035	1FE
837545-LK-6	SOUTH DAKOTA CONSERVANCY DIST		04/04/2019	CITIGROUP GLOBAL MARKETS		1,190,480	1,000,000	1,242,410	1,203,314		(7,885)		(7,885)		1,195,428		(4,948)	(4,948)	34,306	08/01/2025	1FE
837545-LL-4	SOUTH DAKOTA CONSERVANCY DIST		04/04/2019	CITIGROUP GLOBAL MARKETS		1,456,236	1,200,000	1,508,964	1,465,332		(8,811)		(8,811)		1,456,521		(285)	(285)	41,167	08/01/2026	1FE
838810-DQ-9	SOUTH MIAMI FLA HEALTH FACS AU		05/07/2019	GMS GROUP		3,556,850	2,900,000	3,440,560	3,390,458		(18,014)		(18,014)		3,372,444		184,406	184,406	106,333	08/15/2027	1FE
838810-DR-7	SOUTH MIAMI FLA HEALTH FACS AU		04/25/2019	GMS GROUP		2,612,293	2,150,000	2,530,894	2,495,748		(11,653)		(11,653)		2,484,095		128,198	128,198	75,847	08/15/2028	1FE
850269-DX-6	SPRINGDALE ARK SALES & USE TAX		04/25/2019	UMB BANK		225,814	200,000	222,178	220,002		(1,160)		(1,160)		218,842		6,972	6,972	5,778	04/01/2033	1FE
850578-TD-7	SPRINGFIELD ILL ELEC REV		05/17/2019	UMB BANK		1,034,851	980,000	1,122,041	1,040,509		(10,667)		(10,667)		1,029,841		5,009	5,009	35,389	03/01/2021	1FE
850578-TE-5	SPRINGFIELD ILL ELEC REV		05/17/2019	UMB BANK		1,087,000	1,000,000	1,153,100	1,080,389		(9,559)		(9,559)		1,070,830		16,170	16,170	36,111	03/01/2022	1FE
851326-DF-2	SPRINGFIELD ORE SWR SYS REV		05/31/2019	UMB BANK		308,145	295,000	325,282	313,278		(3,415)		(3,415)		309,863		(1,717)	(1,717)	7,965	04/01/2021	1FE
851326-DH-8	SPRINGFIELD ORE SWR SYS REV		06/26/2019	UMB BANK		328,820	300,000	341,238	330,762		(3,349)		(3,349)		327,413		1,407	1,407	8,711	04/01/2023	1FE
861398-BM-6	STOCKTON CALIF PUB FING AUTH W		05/20/2019	UMB BANK		557,815	500,000	546,330	545,024		(4,510)		(4,510)		540,514		17,301	17,301	12,639	10/01/2022	2FE
861398-BN-4	STOCKTON CALIF PUB FING AUTH W		06/03/2019	UMB BANK		343,696	300,000	332,976	332,249		(2,674)		(2,674)		329,575		14,121	14,121	7,958	10/01/2023	2FE
861398-BQ-7	STOCKTON CALIF PUB FING AUTH W		05/07/2019	UMB BANK		582,115	480,000	544,867	543,888		(3,070)		(3,070)		540,817		41,298	41,298	11,267	10/01/2025	2FE
874461-JE-7	TALLAHASSEE FLA CONS UTIL SYS		05/09/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,289,420	1,100,000	1,324,730	1,290,771		(11,580)		(11,580)		1,279,191		10,229	10,229	33,917	10/01/2024	1FE
87638T-FE-8	TARRANT CNTY TEX CULTURAL ED F		05/14/2019	RAYMOND JAMES & ASSOCIATES, INC.		1,984,010	1,650,000	2,072,054	1,981,873		(16,356)		(16,356)		1,965,517		18,492	18,492	62,104	02/15/2026	1FE
87971H-JY-1	TEMPE ARIZ EXCISE TAX REV		05/23/2019	UMB BANK		507,884	435,000	545,220	512,067		(5,494)		(5,494)		506,574		1,311	1,311	19,756	07/01/2024	1FE
881250-EL-4	TERREBONNE PARISH LA SALES &		04/16/2019	UMB BANK		62,265	100,000	52,749	54,013		653		653		54,665		7,600	7,600		04/01/2034	1FE
41401P-CB-7	TEXAS MEDICAL CENTER CENTRAL HEATI		06/06/2019	UMB BANK		368,048	350,000	382,704	371,254		(4,908)		(4,908)		366,346		1,702	1,702	9,896	11/15/2020	1FE
41401P-CE-1	TEXAS MEDICAL CENTER CENTRAL HEATI		05/20/2019	UMB BANK		137,005	120,000	140,101	136,750		(1,287)		(1,287)		135,463		1,542	1,542	3,117	11/15/2023	1FE
882756-7T-0	TEXAS ST PUB FIN AUTH REV		04/04/2019	OPPENHEIMER & CO., INC.		1,772,910	1,500,000	1,901,325	1,807,568		(11,277)		(11,277)		1,796,291		(23,381)	(23,381)	26,458	12/01/2025	1FE
882854-D8-2	TEXAS WATER DEV BRD		04/03/2019	UMB BANK		265,958	220,000	259,046	256,509		(988)		(988)		255,521		10,437	10,437	10,358	08/01/2033	1FE
882854-YD-8	TEXAS WATER DEV BRD		04/04/2019	MORGAN STANLEY		5,666,931	4,700,000	6,051,250	5,755,340		(36,668)		(36,668)		5,718,672		(51,741)	(51,741)	112,931	04/15/2026	1FE
882854-ZU-9	TEXAS WATER DEV BRD		05/07/2019	WELLS FARGO		3,941,503	3,250,000	4,026,523	3,922,857		(30,648)		(30,648)		3,892,209		49,294	49,294	92,083	04/15/2026	1FE
884708-AC-2	THOMASVILLE N C LTD OBLIG		05/01/2019	UMB BANK		113,129	100,000	110,327	110,160		(754)		(754)		109,406		3,723	3,723	2,069	05/01/2023	1FE
884708-AD-0	THOMASVILLE N C LTD OBLIG		06/13/2019	UMB BANK		321,406	275,000	308,385	307,952		(2,674)		(2,674)		305,277		16,129	16,129	7,372	05/01/2024	1FE
884708-AL-2	THOMASVILLE N C LTD OBLIG		04/12/2019	UMB BANK		226,331	200,000	209,094	209,032		(235)		(235)		208,797		17,534	17,534	2,878	05/01/2031	1FE
884708-AM-0	THOMASVILLE N C LTD OBLIG		05/07/2019	UMB BANK		227,190	200,000	207,302	207,253		(234)		(234)		207,019		20,171	20,171	3,433	05/01/2032	1FE
884708-AN-8	THOMASVILLE N C LTD OBLIG		04/03/2019	UMB BANK		134,688	120,000	123,316	123,293		(78)		(78)		123,216		11,472	11,472	1,613	05/01/2033	1FE
887440-BL-8	TIMPANOGOS SPL SVC DIST UTAH S		06/20/2019	UMB BANK		304,704	260,000	307,856	300,715		(3,442)		(3,442)		297,273		7,432	7,432	7,331	06/01/2024	1FE
890096-DR-8	TOMPKINS CNTY N Y DEV CORP REV		06/27/2019	UMB BANK		124,752	100,000	115,573	115,530		(709)		(709)		114,821		9,931	9,931		07/01/2034	1FE
89546R-NZ-3	TRI-CNTY MET TRANSN DIST ORE R		05/22/2019	UMB BANK		111,057	100,000	117,022	112,675		(1,309)		(1,309)		111,366		(309)	(309)	3,236	10/01/2022	1FE
89546R-PA-6	TRI-CNTY MET TRANSN DIST ORE R		04/23/2019	UMB BANK		114,000	100,000	119,129	115,094		(969)		(969)		114,125		(125)	(125)	2,833	10/01/2023	1FE
89546R-PB-4	TRI-CNTY MET TRANSN DIST ORE R		06/21/2019	UMB BANK		117,755	100,000	120,680	116,986		(1,359)		(1,359)		115,627		2,128	2,128	3,667	10/01/2024	1FE
896564-VY-4	TRINITY RIV AUTH TEX DENTON CR		06/21/2019	UMB BANK		105,952	100,000	112,897	107,407		(1,700)		(1,700)		105,707		245	245	4,500	02/01/2021	1FE
89658H-UL-2	TRINITY RIVER AUTH TEX REGL WA		06/06/2019	UMB BANK		312,558	300,000	335,013	317,676		(4,898)		(4,898)		312,778		(220)	(220)	12,875	08/01/2020	1FE
89658H-UN-8	TRINITY RIVER AUTH TEX REGL WA		05/09/2019	CITIGROUP GLOBAL MARKETS		896,180	835,000	956,968	911,442		(10,691)		(10,691)		900,750		(4,570)	(4,570)	32,704	08/01/2021	1FE
89658H-UP-3	TRINITY RIVER AUTH TEX REGL WA		05/09/2019	MORGAN STANLEY		2,211,800	2,000,000	2,341,280	2,239,574		(23,926)		(23,926)		2,215,649		(3,849)	(3,849)	78,333	08/01/2022	1FE
89658H-VT-4	TRINITY RIVER AUTH TEX REGL WA		06/06/2019	UMB BANK		114,683	100,000	113,547	112,747		(1,177)		(1,177)		111,570		3,113	3,113	3,722	08/01/2023	1FE
896576-PK-5	TRINITY RIVER AUTH TEX TEN MIL		05/09/2019	BOSC, INC.		1,067,320	920,000	1,146,568	1,084,267		(10,341)		(10,341)		1,073,926		(6,607)	(6,607)	36,033	08/01/2024	1FE
900190-HJ-1	TURLOCK CALIF IRR DIST REV		05/15/2019	UMB BANK		341,424	295,000	367,198	345,643		(3,705)		(3,705)		341,938		(514)	(514)	12,947	01/01/2024	1FE
914072-WD-1	UNIVERSITY ARK UNIV REV		05/20/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,115,250	1,000,000	1,223,980	1,115,239		(11,394)		(11,394)		1,103,845		11,405	11,405	27,917	11/01/2022	1FE
914072-XA-6	UNIVERSITY ARK UNIV REV		05/09/2019	GOLDMAN, SACHS & CO.		2,430,755	2,255,000	2,754,888	2,465,970		(28,109)		(28,109)		2,437,861		(7,106)	(7,106)	74,540	09/15/2021	1FE
914072-XB-4	UNIVERSITY ARK UNIV REV		05/16/2019	UMB BANK		494,030	445,000	549,166	497,512		(5,320)		(5,320)		492,192		1,838	1,838	15,142	09/15/2022	1FE
91417K-U5-8	UNIVERSITY COLO ENTERPRISE SYS		05/15/2019	UMB BANK		155,851	130,000	161,002	155,275		(1,409)		(1,409)		153,866		1,985	1,985	2,997	06/01/2025	1FE
91417K-X2-2	UNIVERSITY COLO ENTERPRISE SYS		04/26/2019	UMB BANK		638,281	515,000	635,175	623,035		(3,871)		(3,871)		619,164		19,116	19,116	10,658	06/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
914233-H6-1	UNIVERSITY CONN		05/09/2019	JEFFERIES & COMPANY, INC.		3,728,530	3,335,000	4,043,754	3,776,877		(37,271)		(37,271)		3,739,606		(11,076)	(11,076)	110,240	03/15/2023	1FE
914233-M9-9	UNIVERSITY CONN		05/31/2019	UMB BANK		331,834	305,000	346,529	330,811		(3,318)		(3,318)		327,493		4,341	4,341	13,152	01/15/2022	1FE
914233-N8-0	UNIVERSITY CONN		06/18/2019	UMB BANK		1,097,280	1,000,000	1,091,490	1,076,796		(10,576)		(10,576)		1,066,221		31,059	31,059	34,028	04/15/2022	1FE
914233-P3-9	UNIVERSITY CONN		06/28/2019	UMB BANK		1,442,758	1,250,000	1,393,925	1,379,102		(9,309)		(9,309)		1,369,794		72,964	72,964	38,785	04/15/2024	1FE
914233-Q6-1	UNIVERSITY CONN		04/08/2019	UMB BANK		118,695	100,000	111,353	110,717		(268)		(268)		110,450		8,245	8,245	2,431	04/15/2035	1FE
914639-HZ-5	UNIVERSITY NEB FACS CORP REV		05/09/2019	Various		3,140,893	2,810,000	3,198,679	3,132,892		(20,220)		(20,220)		3,112,671		28,221	28,221	92,653	07/15/2024	1FE
914641-7D-1	UNIVERSITY NEB UNIV REVS		05/17/2019	BANK OF AMERICA/MERRILL LYNCH		1,398,510	1,230,000	1,526,750	1,425,948		(16,485)		(16,485)		1,409,463		(10,953)	(10,953)	54,667	07/01/2023	1FE
914845-RM-6	UNIVERSITY SOUTH ALA UNIV REVS		05/16/2019	UMB BANK		123,917	100,000	115,678			(377)		(377)		115,301		8,616	8,616	1,431	04/01/2033	1FE
915137-7X-5	UNIVERSITY TEX UNIV REVS		04/15/2019	UMB BANK		111,374	100,000	112,985	110,615		(836)		(836)		109,779		1,595	1,595	3,361	08/15/2028	1FE
915183-G4-3	UNIVERSITY UTAH UNIV REVS		05/02/2019	UMB BANK		107,980	100,000	109,265	107,908		(1,042)		(1,042)		106,866		1,114	1,114	4,014	08/01/2021	1FE
91754R-B4-8	UTAH ST BRD REGENTS REV		05/20/2019	UMB BANK		346,476	300,000	344,046	340,176		(2,887)		(2,887)		337,289		9,187	9,187	10,875	03/01/2024	1FE
917567-DC-0	UTAH TRAN AUTH SALES TAX REV		04/24/2019	UMB BANK		272,480	250,000	278,683	272,770		(2,405)		(2,405)		270,365		2,115	2,115	4,549	12/15/2021	1FE
927793-E4-7	VIRGINIA COMWLTH TRANSN BRD TR		06/10/2019	UMB BANK		941,214	835,000	889,726	886,223		(2,034)		(2,034)		884,189		57,024	57,024	17,783	05/15/2034	1FE
927793-F4-6	VIRGINIA COMWLTH TRANSN BRD TR		05/13/2019	UMB BANK		197,810	170,000	196,280	193,990		(1,571)		(1,571)		192,420		5,391	5,391	4,250	05/15/2024	1FE
95308R-JA-8	WEST HARRIS CNTY TEX REGL WTR		04/03/2019	UMB BANK		202,099	180,000	215,276	200,582		(1,312)		(1,312)		199,271		2,828	2,828	2,750	12/15/2022	1FE
955525-BS-8	WEST RANKIN MISS UTIL AUTH REV		05/08/2019	UMB BANK		114,878	100,000	111,714	110,964		(603)		(603)		110,361		4,517	4,517	4,056	01/01/2034	1FE
955525-BT-6	WEST RANKIN MISS UTIL AUTH REV		05/01/2019	UMB BANK		205,634	180,000	200,750	199,423		(1,009)		(1,009)		198,414		7,220	7,220	7,125	01/01/2035	1FE
96255N-AD-1	WHEAT RIDGE COLO SALES & USE T		06/03/2019	UMB BANK		648,263	625,000	677,444	653,438		(6,270)		(6,270)		647,168		1,095	1,095	12,778	12/01/2020	1FE
97709T-AS-5	WISCONSIN ST ENVIRONMENTAL IMP		06/01/2019	MATURED		9,500,000	9,500,000	10,243,375	9,657,125		(157,125)		(157,125)		9,500,000				237,500	06/01/2019	1FE
97709T-AW-6	WISCONSIN ST ENVIRONMENTAL IMP		04/09/2019	LOOP CAPITAL MARKETS		1,851,539	1,635,000	1,950,081	1,870,363		(14,324)		(14,324)		1,856,039		(4,500)	(4,500)	29,521	06/01/2023	1FE
97709T-AX-4	WISCONSIN ST ENVIRONMENTAL IMP		05/07/2019	JEFFERIES & COMPANY, INC.		3,782,578	3,250,000	3,936,953	3,789,883		(33,875)		(33,875)		3,756,008		26,569	26,569	71,319	06/01/2024	1FE
97712D-HT-6	WISCONSIN ST HEALTH & EDL FACS		05/01/2019	MATURED		300,000	300,000	322,692	301,810		(1,810)		(1,810)		300,000				6,000	05/01/2019	2FE
97712D-SR-8	WISCONSIN ST HEALTH & EDL FACS		06/18/2019	UMB BANK		257,402	225,000	274,318	259,296		(3,272)		(3,272)		256,024		1,378	1,378	8,094	10/01/2023	1FE
97712D-SS-6	WISCONSIN ST HEALTH & EDL FACS		05/21/2019	UMB BANK		349,422	300,000	370,584	352,032		(3,399)		(3,399)		348,632		790	790	9,667	10/01/2024	1FE
97712D-ST-4	WISCONSIN ST HEALTH & EDL FACS		05/14/2019	OPPENHEIMER & CO., INC.		1,782,165	1,500,000	1,875,540	1,789,053		(15,085)		(15,085)		1,773,968		8,197	8,197	46,875	10/01/2025	1FE
97712D-UN-4	WISCONSIN ST HEALTH & EDL FACS		05/14/2019	UMB BANK		839,728	775,000	900,318	849,455		(8,726)		(8,726)		840,729		(1,001)	(1,001)	29,170	02/15/2022	1FE
97712D-UP-9	WISCONSIN ST HEALTH & EDL FACS		05/15/2019	UMB BANK		395,182	355,000	418,538	397,080		(3,717)		(3,717)		393,363		1,819	1,819	13,411	02/15/2023	1FE
977123-P7-7	WISCONSIN ST TRANSN REV		05/08/2019	JPMORGAN CHASE & CO.		6,078,920	5,670,000	6,489,428	6,177,052		(71,703)		(71,703)		6,105,349		(26,429)	(26,429)	243,338	07/01/2021	1FE
979585-BH-8	WOODLAND-DAVIS CLEAN WTR AGY C		05/07/2019	UMB BANK		611,198	480,000	598,080	586,991		(3,748)		(3,748)		583,243		27,955	27,955	16,533	03/01/2028	1FE
3137AB-BT-7	FHR 3864 AJ RMBS		06/01/2019	SCHEDULED REDEMPTION		46,320	46,320	48,820	47,073		(753)		(753)		46,320				760	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		06/01/2019	SCHEDULED REDEMPTION		29,350	29,350	29,854	30,092		(742)		(742)		29,350				702	11/25/2032	1FE
31397Q-ZP-6	FNR 2011-17 KA RMBS		06/01/2019	SCHEDULED REDEMPTION		47,128	47,128	50,360	51,070		(3,941)		(3,941)		47,128				910	03/25/2041	1
38375D-F2-9	GNR 2008-94 JB RMBS		06/01/2019	SCHEDULED REDEMPTION		6,349	6,349	7,097	7,476		(1,127)		(1,127)		6,349				149	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		06/01/2019	SCHEDULED REDEMPTION		12,213	12,213	13,152	13,316		(1,103)		(1,103)		12,213				230	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		06/01/2019	SCHEDULED REDEMPTION		13,992	13,992	15,038	15,065		(1,073)		(1,073)		13,992				286	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		06/01/2019	SCHEDULED REDEMPTION		81,381	81,381	87,547	86,016		(4,636)		(4,636)		81,381				1,347	04/16/2041	1
938782-EK-1	WASHINGTON D C MET AREA TRAN A		04/09/2019	MORGAN STANLEY		3,971,730	3,500,000	4,170,495	4,011,397		(30,559)		(30,559)		3,980,839		(9,109)	(9,109)	136,111	07/01/2023	1FE
938782-EL-9	WASHINGTON D C MET AREA TRAN A		05/07/2019	JEFFERIES & COMPANY, INC.		3,196,004	2,745,000	3,331,936	3,213,987		(29,030)		(29,030)		3,184,957		11,046	11,046	117,425	07/01/2024	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						500,126,963	444,323,190	517,049,460	487,925,512	118,172	(4,405,828)		(4,287,656)		493,404,711		6,722,251	6,722,251	14,175,872	XXX	XXX
40538C-AR-1	14-1A_HLA CLO		04/18/2019	SCHEDULED REDEMPTION		1,181,457	1,181,457	1,181,457	1,181,457						1,181,457				22,342	04/18/2026	1FE
88579Y-BA-8	3M CO		04/01/2019	MORGAN STANLEY		3,181,260	3,140,000	3,133,563	3,134,177		529		529		3,134,706		46,554	46,554	52,072	09/14/2021	1FE
88579Y-BE-0	3M CO		04/30/2019	Market Axess		1,342,016	1,343,000	1,343,000	1,343,000						1,343,000		(984)	(984)	18,599	02/14/2024	1FE
00037B-AD-4	ABB FINANCE INC	C	05/09/2019	Various		13,411,078	13,400,000	13,391,424	13,394,564		1,470		1,470		13,396,034		15,044	15,044	220,796	04/03/2020	1FE
00287Y-AT-6	ABBVIE INC		04/30/2019	Various		10,964,840	11,000,000	10,950,580	10,985,602		3,473		3,473		10,989,075		(24,235)	(24,235)	128,194	05/14/2020	2FE
00287Y-AU-3	ABBVIE INC		04/03/2019	RBC DOMINION SECURITIES		8,394,770	8,500,000	8,485,210	8,492,786		776		776		8,493,562		(98,792)	(98,792)	76,571	05/14/2021	2FE
00287Y-BD-0	ABBVIE INC		04/03/2019	CREDIT SUISSE		3,296,737	3,372,000	3,336,358	3,336,507		138		138		3,336,645		(39,908)	(39,908)	89,955	11/14/2048	2FE
00287Y-BF-5	ABBVIE INC		04/03/2019	JEFFERIES & COMPANY, INC.		6,980,436	6,856,000	6,797,381	6,798,705		1,223		1,223		6,799,928		180,508	180,508	159,450	11/14/2028	2FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		05/24/2019	JPMORGAN CHASE & CO.		1,403,565	1,366,000	1,381,368			(1,087)		(1,087)		1,380,281		23,284	23,284	21,704	03/01/2024	4FE
02528C-AG-7	ACAR 19-1 D ABS		04/15/2019	JPMORGAN CHASE & CO.		4,129,587	4,110,000	4,108,853			31		31		4,108,884		20,703	20,703	6,775	04/14/2025	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
02530D-AD-8	ACAR 19-2 D ABS		05/23/2019	JPMORGAN CHASE & CO.		5,266,406	5,250,000	5,249,141							5,249,141		17,265	17,265		06/12/2025	2Z
00435Q-AA-5	ACC 18-1 A ABS		06/20/2019	SCHEDULED REDEMPTION		347,420	347,420	347,415	347,416		4		4		347,420				6,068	12/21/2020	2FE
00440E-AT-4	ACE INA HOLDINGS INC		05/16/2019	WELLS FARGO		20,908,860	21,000,000	21,057,260	21,021,797		(4,369)		(4,369)		21,017,427		(108,567)	(108,567)	258,942	11/03/2020	1FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		04/26/2019	Various		4,240,881	5,166,000	5,139,483	3,951,990	1,184,609	568		1,185,177		5,137,167		(896,286)	(896,286)	177,020	08/15/2026	4FE
00688J-AA-5	ADIENT US LLC		04/25/2019	STIFEL CAPITAL MARKETS		1,932,525	1,890,000	1,890,000							1,890,000		42,525	42,525		05/15/2026	1Z
05377R-DA-9	AESOP 18-1 C ABS		04/17/2019	CANTOR FITZGERALD		1,965,305	1,925,000	1,924,385	1,924,453		39		39		1,924,493		40,812	40,812	30,857	09/20/2024	2FE
05377R-DD-3	AESOP 18-2A B ABS		04/16/2019	CANTOR FITZGERALD		1,805,234	1,750,000	1,749,935	1,749,937		3		3		1,749,940		55,294	55,294	24,493	03/20/2025	1FE
05377R-DL-5	AESOP_19-2 ABS		04/17/2019	Various		5,000,879	5,000,000	4,998,232							4,998,232		2,647	2,647		09/20/2025	1Z
05377R-DM-3	AESOP_19-2 ABS		04/16/2019	BOSC, INC.		6,002,344	6,000,000	5,998,702							5,998,702		3,642	3,642		09/20/2025	1Z
02660T-FJ-7	AHM_05-2 RMBS		06/01/2019	SCHEDULED REDEMPTION		254,408	254,408	164,309	162,646		91,762		91,762		254,408				4,703	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		06/25/2019	SCHEDULED REDEMPTION		7,866	7,866	3,386	3,824		4,043		4,043		7,866				119	03/25/2036	1FM
00138C-AD-0	AIG GLOBAL FUNDING		04/30/2019	JPMORGAN CHASE & CO.		7,944,960	8,000,000	7,994,960	7,997,428		569		569		7,997,997		(53,037)	(53,037)	143,333	07/02/2020	1FE
00138C-AE-8	AIG GLOBAL FUNDING		04/30/2019	MIZUHO SECURITIES USA INC.		7,021,651	7,000,000	7,000,000	7,000,000						7,000,000		21,651	21,651	126,804	07/02/2020	1FE
00900G-AA-3	AIMCO_18-AA CLASS X CLO		04/17/2019	SCHEDULED REDEMPTION		18,750	18,750	18,750	18,750						18,750				299	04/17/2031	1FE
009089-AB-9	AIR CANADA	A	05/15/2019	SCHEDULED REDEMPTION		159,413	159,413	162,772	162,284		(2,872)		(2,872)		159,413				4,284	11/15/2022	2FE
00913R-AB-2	AIR LIQUIDE FINANCE SA	D	05/15/2019	WELLS FARGO		32,267,385	33,000,000	32,365,485	32,626,502		49,476		49,476		32,675,978		(408,593)	(408,593)	366,576	09/27/2021	1FE
009363-AP-7	AIRGAS INC		04/11/2019	STIFEL CAPITAL MARKETS		6,356,513	6,375,000	6,183,113	6,333,206		10,639		10,639		6,343,845		12,668	12,668	100,938	02/15/2020	1FE
010392-FS-2	ALABAMA POWER COMPANY		06/19/2019	JEFFERIES & COMPANY, INC.		1,103,930	1,000,000	992,470	992,533		60		60		992,593		111,337	111,337	42,164	07/15/2048	1FE
01626P-AK-2	ALIMENTATION COUCHE-TARD INC	A	06/20/2019	Various		17,810,267	17,850,000	17,847,858	17,848,969		438		438		17,849,407		(39,140)	(39,140)	191,156	12/13/2019	2FE
01626P-AL-0	ALIMENTATION COUCHE-TARD INC	A	05/28/2019	CALLED @ 100.000		4,280,000	4,280,000	4,280,000	4,280,000						4,280,000				63,170	12/13/2019	2FE
02004V-AC-7	ALLYA 18-2 A3 ABS		05/15/2019	CITIGROUP GLOBAL MARKETS		1,407,383	1,400,000	1,399,746	1,399,812		26		26		1,399,839		7,544	7,544	17,260	11/15/2022	1FE
023135-AM-8	AMAZON.COM INC		04/22/2019	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		59,485											59,485	59,485		12/05/2021	1FE
03066K-AH-3	AMCAR 19-2 D ABS		06/05/2019	Various		5,014,746	5,000,000	4,999,196							4,999,196		15,551	15,551		06/08/2025	2FE
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	05/15/2019	CALLED @ 102.088		3,573,076	3,500,000	3,477,460	3,496,538		1,011		1,011		3,497,549		2,451	2,451	182,451	03/30/2020	1FE
02364W-AX-3	AMERICA MOVIL SAB DE CV	D	05/15/2019	CALLED @ 100.971		10,097,102	10,000,000	10,363,100	10,039,859		(18,569)		(18,569)		10,021,290		(21,290)	(21,290)	387,380	10/16/2019	1FE
02364W-BG-9	AMERICA MOVIL SAB DE CV	D	06/12/2019	Various		13,431,970	13,017,000	12,943,714			116		116		12,943,831		488,140	488,140	55,347	04/22/2049	1FE
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2019	SCHEDULED REDEMPTION		107,078	107,078	99,789	99,817		7,260		7,260		107,078				1,606	04/15/2030	1FE
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2019	SCHEDULED REDEMPTION		124,901	124,901	117,141	117,159		7,742		7,742		124,901				2,030	04/15/2030	1FE
02377A-AA-6	AMERICAN AIRLINES PASS ABS		04/01/2019	SCHEDULED REDEMPTION		387,384	387,384	387,384	387,384						387,384				7,167	04/01/2028	1FE
025816-BV-0	AMERICAN EXPRESS COMPANY		04/30/2019	MIZUHO SECURITIES USA INC.		3,349,003	3,334,000	3,334,000	3,334,000						3,334,000		15,003	15,003	48,357	05/17/2021	1FE
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORP		05/07/2019	WELLS FARGO		34,874,700	35,000,000	34,965,700	34,989,964		2,497		2,497		34,992,462		(117,762)	(117,762)	374,722	05/26/2020	1FE
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORPORATIO		04/03/2019	WELLS FARGO		9,994,300	10,000,000	9,977,700	9,985,505		1,145		1,145		9,986,650		7,650	7,650	159,000	03/03/2022	1FE
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION	C	06/19/2019	BANK MONTREAL / NESBITT BURNS		4,197,470	4,250,000	4,248,598	4,249,276		133		133		4,249,409		(51,939)	(51,939)	66,034	07/12/2021	1FE
030981-AH-7	AMERIGAS PARTNERS L.P.		04/02/2019	WELLS FARGO		2,067,000	1,950,000	1,950,000	1,842,750	107,250			107,250		1,950,000		117,000	117,000	40,828	05/20/2024	3FE
031162-CF-5	AMGEN INC		06/26/2019	BNP CAPITAL MARKETS		4,698,174	4,350,000	4,315,113	4,315,334		227		227		4,315,561		382,613	382,613	108,745	06/15/2051	2FE
032654-AL-9	ANALOG DEVICES INC		05/15/2019	GOLDMAN, SACHS & CO.		2,167,742	2,178,000	2,169,157	2,172,685		663		663		2,173,349		(5,607)	(5,607)	24,503	12/05/2021	2FE
03522A-AD-2	ANHEUSER-BUSCH COMPANIES / ANHEUSE	C	05/16/2019	EXCHANGE		8,546,242	8,500,000	8,547,005			(763)		(763)		8,546,242				90,490	02/01/2026	2FE
03789X-AA-6	APPIHP_14-1 ABS		06/05/2019	Various		10,867,746	10,867,437	10,831,610	4,416,587		5,863		5,863		10,850,727		17,019	17,019	151,918	09/06/2044	2FE
037833-CP-3	APPLE INC		05/02/2019	WELLS FARGO		4,023,560	4,000,000	4,000,000	4,000,000						4,000,000		23,560	23,560	58,744	05/11/2022	1FE
037833-DC-1	APPLE INC		05/23/2019	WELLS FARGO		12,662,774	12,856,000	12,840,830	12,844,631		1,213		1,213		12,845,844		(183,070)	(183,070)	191,983	09/12/2022	1FE
03835V-AH-9	APTIV PLC		05/02/2019	BARCLAYS		4,407,077	4,299,000	4,279,998			37		37		4,280,036		127,041	127,041	33,532	03/15/2049	2FE
03837P-AA-5	AQFIT_17-A ABS		06/15/2019	SCHEDULED REDEMPTION		223,812	223,812	223,784	223,789		23		23		223,812				3,913	11/15/2035	1Z
03836W-AB-9	AQUA AMERICA INC		04/25/2019	JEFFERIES & COMPANY, INC.		9,490,446	9,450,000	9,450,000							9,450,000		40,446	40,446	2,808	05/01/2029	1Z
03836W-AC-7	AQUA AMERICA INC		06/21/2019	JEFFERIES & COMPANY, INC.		4,491,984	4,200,000	4,199,958							4,199,958		292,026	292,026	29,433	05/01/2049	2FE
03938L-BA-1	ARCELORMITTAL	D	05/02/2019	Various		8,780,586	8,535,000	8,510,675			252		252		8,510,927		269,659	269,659	32,735	03/11/2026	2FE
03939P-AA-2	ARCH MERGER SUB INC		04/16/2019	CALLED @ 111.804		10,307,228	9,219,000	8,924,383	5,971,662	469,546	7,878		477,424		8,945,086		273,914	273,914	1,547,514	09/15/2025	4FE
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA		04/26/2019	Various		4,137,874	4,026,000	4,026,000							4,026,000		111,874	111,874	17,328	04/01/2027	4FE
007036-PC-4	ARMT_05-6A RMBS		06/25/2019	SCHEDULED REDEMPTION		641	1,079	279	352	160	129		289		641				15	11/25/2035	5FM
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		05/02/2019	Various		1,917,798	1,964,000	1,948,995	1,777,420	171,887	457		172,344		1,949,764		(31,966)	(31,966)	74,855	11/01/2026	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
045054-AD-5	ASHTEAD CAPITAL INC	C	04/02/2019	CITIGROUP GLOBAL MARKETS		2,259,750	2,300,000	2,202,250			2,244		2,244		2,204,494		55,256	55,256	60,351	08/15/2025	2FE
045487-AA-3	ASSOCIATED BANC-CORP		05/09/2019	BARCLAYS		6,994,820	7,000,000	6,990,550	6,998,259		726		726		6,998,985		(4,165)	(4,165)	95,181	11/15/2019	2FE
00206R-FU-1	AT&T INC		04/09/2019	CREDIT SUISSE		2,936,143	2,828,000	2,659,360	2,659,508		575		575		2,660,082		276,061	276,061	95,881	02/15/2050	2FE
05068M-67-9	AUCT PT 2006-5B ABS		04/22/2019	DISTRIBUTION		1											1	1		04/10/2026	2FE
05068M-69-5	AUCT PT 2006-6B ABS		04/29/2019	DISTRIBUTION		26											26	26		04/10/2026	2FE
05069G-30-9	AUCT PT 2006-7B ABS		05/15/2019	DISTRIBUTION		20											20	20		06/08/2026	3FE
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		06/05/2019	DISTRIBUTION		18											18	18		06/01/2027	2FE
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		05/22/2019	DISTRIBUTION		5											5	5		06/08/2026	3FE
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		05/28/2019	DISTRIBUTION		10											10	10		05/29/2027	2FE
05401A-AD-3	AVOLON HOLDINGS FUNDING LTD	D	04/10/2019	BARCLAYS		2,727,450	2,610,000	2,701,350			(88)		(88)		2,701,262		26,188	26,188	15,606	05/15/2024	1Z
05401A-AG-6	AVOLON HOLDINGS LTD	D	05/15/2019	CREDIT SUISSE		3,911,084	3,929,000	3,910,337			214		214		3,910,551		532	532	14,802	05/01/2026	2FE
05464H-AA-8	AXIS SPECIALTY FINANCE PLC		04/01/2019	MATURED		12,000,000	12,000,000	11,987,520	11,999,344		656		656		12,000,000				159,000	04/01/2019	2FE
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	C	06/01/2019	Various		13,013,500	13,000,000	14,693,450	13,123,826		(108,405)		(108,405)		13,015,421		(1,921)	(1,921)	388,344	06/01/2019	2FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		06/20/2019	SCHEDULED REDEMPTION		53,401	53,401	37,489	47,090		6,311		6,311		53,401				780	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		3,381	3,623	2,134	2,476		905		905		3,381				75	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		06/20/2019	SCHEDULED REDEMPTION		29,395	29,395	17,207	17,310		12,085		12,085		29,395				380	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		06/01/2019	SCHEDULED REDEMPTION		336,272	373,195	337,564	344,869	6,087	(8,013)		(1,926)		336,272				9,827	08/25/2053	3FM
059522-AC-6	BAFC_07-C RMBS		06/20/2019	SCHEDULED REDEMPTION		45,013	45,013	28,773	32,822		12,191		12,191		45,013				587	09/25/2049	1FM
07386H-SQ-5	BALTA_05-4 RMBS		06/25/2019	SCHEDULED REDEMPTION		254,424	254,424	254,663	255,559		(1,135)		(1,135)		254,424				3,608	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		05/17/2019	DISTRIBUTION		14											14	14		08/21/2027	2FE
06051G-FW-4	BANK OF AMERICA CORP		05/29/2019	RBC DOMINION SECURITIES		4,249,150	4,250,000	4,249,023	4,249,535		82		82		4,249,617		(467)	(467)	68,797	04/19/2021	1FE
06051G-HS-1	BANK OF AMERICA CORP		06/14/2019	GOLDMAN, SACHS & CO.		13,535,327	12,614,000	12,614,000							12,614,000		921,327	921,327	141,098	03/15/2050	1FE
06051G-HU-6	BANK OF AMERICA CORP		06/19/2019	BANK OF AMERICA/MERRILL LYNCH		4,427,776	4,203,000	4,203,000							4,203,000		224,776	224,776	27,614	04/23/2040	1FE
06367T-4W-7	BANK OF MONTREAL	A	04/26/2019	BANK MONTREAL / NESBITT BURNS		12,098,160	12,000,000	11,985,960	11,989,200		1,514		1,514		11,990,714		107,446	107,446	203,567	04/13/2021	1FE
06406H-BM-0	BANK OF NEW YORK MELLON		04/11/2019	WELLS FARGO		5,513,310	5,500,000	5,794,510	5,516,365		(12,701)		(12,701)		5,503,664		9,646	9,646	124,896	05/15/2019	1FE
06406H-DD-8	BANK OF NEW YORK MELLON CORP		04/26/2019	JPMORGAN CHASE & CO.		4,499,910	4,500,000	4,497,885	4,499,281		144		144		4,499,425		485	485	82,225	08/17/2020	1FE
06739F-JJ-1	BARCLAYS BANK PLC	D	06/19/2019	Various		8,846,894	8,880,000	8,871,386	8,874,103		1,043		1,043		8,875,146		(28,252)	(28,252)	197,283	01/11/2021	1FE
05530Q-AG-5	BAT INTERNATIONAL FINANCE PLC	D	06/20/2019	TD SECURITIES		6,137,272	6,126,000	6,073,690	6,091,068		11,357		11,357		6,102,425		34,847	34,847	88,444	06/15/2020	2FE
07274E-AD-5	BAYER US FINANCE LLC	C	05/16/2019	BARCLAYS		29,930,700	30,000,000	29,862,600	29,977,763		10,668		10,668		29,988,431		(57,731)	(57,731)	428,490	10/08/2019	2FE
081437-AF-2	BEMIS COMPANY INC		06/13/2019	EXCHANGE		3,963,579	3,945,000	4,461,479	4,053,218		(83,447)		(83,447)		3,969,771		(6,193)	(6,193)	232,492	08/01/2019	2FE
084659-AB-7	BERKSHIRE HATHAWAY ENERGY CO		04/26/2019	MIZUHO SECURITIES USA INC.		7,984,640	8,000,000	7,998,291	7,999,612		117		117		7,999,730		(15,090)	(15,090)	143,467	02/01/2020	1FE
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO		06/21/2019	JPMORGAN CHASE & CO.		2,357,964	2,100,000	2,099,333			5		5		2,099,338		258,626	258,626	41,533	01/15/2049	1FE
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP		04/16/2019	MORGAN STANLEY		4,380,558	4,200,000	4,157,076			192		192		4,157,268		223,290	223,290	48,096	01/15/2049	1FE
084670-BQ-0	BERKSHIRE HATHAWAY FINANCE CORP		05/15/2019	WELLS FARGO		9,962,900	10,000,000	9,978,800	9,990,359		1,618		1,618		9,991,977		(29,077)	(29,077)	147,889	03/15/2021	1FE
05565E-BA-2	BMW US CAPITAL LLC	C	05/06/2019	KEYCORP		16,616,820	16,500,000	16,500,000	16,500,000						16,500,000		116,820	116,820	393,250	08/14/2020	1FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		05/01/2019	SCHEDULED REDEMPTION		76,572	76,740		69,087		7,486		7,486		76,572				1,599	09/25/2022	1FM
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		04/25/2019	DEUTSCHE BANK AG		4,283,152	4,214,000	4,211,472			83		83		4,211,554		71,597	71,597	25,846	03/01/2024	2FE
110122-CC-0	BRISTOL-MYERS SQUIBB CO		06/18/2019	BNP CAPITAL MARKETS		6,714,288	6,300,000	6,278,454			65		65		6,278,519		435,769	435,769	24,544	06/15/2039	1FE
110122-CD-8	BRISTOL-MYERS SQUIBB CO		06/11/2019	Various		13,498,674	12,600,000	12,493,908			119		119		12,494,027		1,004,647	1,004,647	37,188	10/26/2049	1FE
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC	D	06/18/2019	Various		9,297,555	9,300,000	9,313,003	9,301,943		(1,214)		(1,214)		9,300,729		(3,174)	(3,174)	178,806	09/16/2019	2FE
11134L-AB-5	BROADCOM CORPORATION		04/02/2019	Various		38,284,760	38,500,000	38,444,130	38,469,041		7,625		7,625		38,476,665		(191,905)	(191,905)	657,281	01/15/2020	2FE
11134L-AD-1	BROADCOM CORPORATION		05/21/2019	Various		26,150,940	26,376,000	26,290,617	26,308,506		7,790		7,790		26,316,296		(165,356)	(165,356)	653,605	01/15/2022	2FE
11135F-AB-7	BROADCOM INC		06/25/2019	Various		9,770,246	9,599,000	9,553,405			802		802		9,554,207		216,039	216,039	101,956	04/15/2029	2FE
07384M-4L-3	BSARM_04-10 RMBS		06/01/2019	SCHEDULED REDEMPTION		89,416	89,416	88,522	88,515		901		901		89,416				2,196	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		06/01/2019	SCHEDULED REDEMPTION		52,350	52,350	51,475	51,349		1,001		1,001		52,350				1,076	05/25/2037	1FM
07384M-6M-9	BSARM_04-12 RMBS		06/01/2019	SCHEDULED REDEMPTION		163,595	163,595	158,412	158,286		5,308		5,308		163,595				3,363	10/25/2051	1FM
12008R-AM-9	BUILDERS FIRSTSOURCE INC		05/22/2019	STIFEL CAPITAL MARKETS		702,075	690,000	690,000							690,000		12,075	12,075		06/01/2027	1Z
12429T-AE-4	BWAY HOLDING CO		05/08/2019	GOLDMAN, SACHS & CO.		809,051	833,000	841,330	747,618	91,523	(602)		90,921		838,539		(29,487)	(29,487)	34,390	04/15/2025	5FE
05607B-AA-9	BXGNT_17-A ABS		06/02/2019	SCHEDULED REDEMPTION		107,879	107,879	107,877	107,877		2		2		107,879				1,498	10/04/2032	1FE
22534D-AC-4	CAALT 18-3A B ABS		06/10/2019	WELLS FARGO		3,079,922	3,000,000	2,999,318	2,999,359		74		74		2,999,433		80,489	80,489	57,378	10/15/2027	1FE
22535A-AC-9	CAALT 19-1A B ABS		04/10/2019	BOSC, INC.		2,525,879	2,500,000	2,499,724			11		11		2,499,734		26,144	26,144	7,031	04/17/2028	1FE
12685J-AA-3	CABLE ONE INC		06/15/2019	CALLED @ 101.438		9,596,035	9,460,000	9,662,150	8,491,582	32,848	(27,877)		4,970		9,519,052		(59,052)	(59,052)	408,010	06/15/2022	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
12958R-AD-9	CALFRAC HOLDINGS LP	C	04/16/2019	RBC DOMINION SECURITIES		2,944,290	3,641,000	3,603,175	2,585,110	1,019,518	1,017		1,020,535		3,605,645		(661,355)	(661,355)	102,899	06/15/2026	4FE
134429-BB-4	CAMPBELL SOUP COMPANY		05/09/2019	MIZUHO SECURITIES USA INC.		10,001,180	10,000,000	10,000,000	10,000,000						10,000,000		1,180	1,180	131,568	03/16/2020	2FE
14042E-4A-5	CAPITAL ONE BANK USA NA		04/10/2019	GOLDMAN, SACHS & CO.		10,981,520	11,000,000	10,959,410	10,994,206		2,387		2,387		10,996,594		(15,074)	(15,074)	159,133	09/05/2019	2FE
14149Y-AZ-1	CARDINAL HEALTH INC		04/11/2019	GOLDMAN, SACHS & CO.		23,949,360	24,000,000	23,955,120	23,991,762		2,710		2,710		23,994,472		(45,112)	(45,112)	240,000	11/15/2019	2FE
14316L-AD-5	CARMX 19-2 A4 ABS		05/15/2019	TD SECURITIES		3,789,258	3,750,000	3,749,733			6		6		3,749,739		39,519	39,519	8,656	12/16/2024	1FE
194204-AA-1	CASL_17-A ABS		06/25/2019	Various		989,931	976,291	978,315	977,591	597	(1,897)		(1,300)		976,291		13,640	13,640	20,203	11/26/2046	2FE
14913Q-2G-3	CATERPILLAR FINANCIAL SERVICES COR		05/06/2019	KEYCORP		18,074,340	18,000,000	17,990,280	17,992,775		1,125		1,125		17,993,900		80,440	80,440	337,850	03/15/2021	1FE
14913Q-2J-7	CATERPILLAR FINANCIAL SERVICES COR		04/01/2019	BARCLAYS		20,050,600	20,000,000	19,996,200	19,997,367		483		483		19,997,849		52,751	52,751	226,167	05/15/2020	1FE
14913Q-2K-4	CATERPILLAR FINANCIAL SERVICES COR		04/30/2019	MIZUHO SECURITIES USA INC.		10,015,080	10,000,000	10,000,000	10,000,000						10,000,000		15,080	15,080	131,914	05/15/2020	1FE
14913Q-2P-3	CATERPILLAR FINANCIAL SERVICES COR		05/08/2019	MIZUHO SECURITIES USA INC.		20,006,800	20,000,000	20,000,000	20,000,000						20,000,000		6,800	6,800	254,923	09/07/2021	1FE
14913Q-2T-5	CATERPILLAR FINANCIAL SERVICES COR		04/03/2019	BANK OF AMERICA/MERRILL LYNCH		14,108,220	14,000,000	13,993,280			234		234		13,993,514		114,706	114,706	44,742	02/26/2022	1FE
150190-AC-0	CEDAR FAIR LP		06/19/2019	JPMORGAN CHASE & CO.		3,022,500	3,000,000	3,000,000							3,000,000		22,500	22,500		07/15/2029	1Z
151020-AZ-7	CELGENE CORPORATION		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		4,265,016	4,200,000	4,174,800	4,175,148		123		123		4,175,271		89,745	89,745	126,338	02/20/2048	2FE
156700-AM-8	CENTURY LINK		05/31/2019	Various		5,284,335	5,971,000	5,284,463	2,765,000	441,341	3,774		445,115		5,309,578		(204,373)	(204,373)	479,029	09/15/2039	4FE
156700-AN-6	CENTURY LINK		05/31/2019	Various		13,114	13,000	13,748	13,102		(60)		(60)		13,042		(318)	(318)	959	09/15/2019	4FE
165183-AL-8	CF_17-2 ABS		04/16/2019	Various		2,915,460	2,934,698	2,928,278	2,930,193		691		691		2,930,884		(15,423)	(15,423)	19,229	05/15/2029	1FE
15723R-AC-8	CFX ESCROW CORP		05/02/2019	BARCLAYS		697,950	660,000	660,000							660,000		37,950	37,950	10,636	02/15/2026	3FE
161571-HE-7	CHAIT_16-A4 ABS		05/07/2019	JPMORGAN CHASE & CO.		8,692,406	8,800,000	8,612,656			61,248		61,248		8,673,905		18,502	18,502	52,448	07/15/2022	1FE
808513-AV-7	CHARLES SCHWAB CORPORATION (THE)		05/08/2019	MIZUHO SECURITIES USA INC.		15,014,400	15,000,000	15,000,000	15,000,000						15,000,000		14,400	14,400	209,930	05/21/2021	1FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		04/16/2019	WELLS FARGO		7,369,593	7,021,000	6,667,844			1,121		1,121		6,668,964		700,628	700,628	220,918	04/01/2048	2FE
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L		06/14/2019	GOLDMAN, SACHS & CO.		9,066,036	8,400,000	8,394,540			174		174		8,394,714		671,322	671,322	177,928	03/30/2029	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2019	SCHEDULED REDEMPTION		52,253	52,253	34,528	36,481		16,371		16,371		52,253				1,050	03/25/2037	1FM
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP		05/08/2019	CITIGROUP GLOBAL MARKETS		4,533,030	4,401,000	4,401,000	4,114,935	286,065			286,065		4,401,000		132,030	132,030	164,350	10/01/2026	3FE
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		544,871	561,000	570,818	509,837	58,577	(460)		58,117		567,954		(23,082)	(23,082)	19,284	03/31/2023	4FE
171340-AJ-1	CHURCH & DWIGHT CO INC		04/11/2019	GOLDMAN, SACHS & CO.		21,533,256	21,600,000	21,586,824	21,597,365		792		792		21,598,156		(64,900)	(64,900)	176,400	12/15/2019	2FE
17275R-BJ-0	CISCO SYSTEMS INC		04/11/2019	WELLS FARGO		19,660,300	20,000,000	19,997,200	19,998,445		161		161		19,998,607		(338,307)	(338,307)	210,694	09/20/2021	1FE
17325F-AP-3	CITIBANK NA		04/17/2019	WELLS FARGO		10,017,000	10,000,000	10,000,000	10,000,000						10,000,000		17,000	17,000	141,031	05/01/2020	1FE
172967-ME-8	CITIGROUP INC		06/21/2019	CITIGROUP GLOBAL MARKETS		8,857,646	8,333,000	8,333,000							8,333,000		524,646	524,646	87,520	03/20/2030	1FE
17401Q-AB-7	CITIZENS BANK NA		04/11/2019	TD SECURITIES		14,973,600	15,000,000	14,985,900	14,997,261		850		850		14,998,110		(24,510)	(24,510)	133,729	12/04/2019	2FE
18539U-AA-3	CLEARWAY ENERGY OPERATING LLC		05/28/2019	Various		4,794,469	4,750,000	4,775,331	4,536,250	237,976	(1,853)		236,123		4,772,373		22,096	22,096	174,800	10/15/2025	3FE
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		252,963	274,074	189,458	189,073		63,890		63,890		252,963				5,574	08/25/2036	1FM
17310F-AC-9	CMSI 2006-5 1A3 RMBS		06/01/2019	SCHEDULED REDEMPTION		118,917	123,988	113,207	111,917		7,000		7,000		118,917				3,691	08/25/2037	1FM
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC		06/18/2019	GOLDMAN, SACHS & CO.		14,280,953	14,272,000	14,401,253	14,318,887		(37,397)		(37,397)		14,281,490		(537)	(537)	430,230	07/15/2019	2FE
12594K-AB-8	CNH INDUSTRIAL NV	D	05/03/2019	CANTOR FITZGERALD		4,096,448	4,250,000	3,958,365	3,969,624		8,961		8,961		3,978,585		117,863	117,863	78,176	11/15/2027	2FE
19416Q-EL-0	COLGATE-PALMOLIVE CO		04/18/2019	THE ALLSTATE CORPORATION		13,469,116	13,500,000	13,457,205	13,466,662		2,454		2,454		13,469,116				129,094	11/15/2022	1FE
198280-AD-1	COLUMBIA PIPELINE GROUP INC		04/26/2019	TD SECURITIES		821,575	818,000	816,795	817,559		101		101		817,660		3,914	3,914	11,173	06/01/2020	2FE
20030N-CE-9	COMCAST CORPORATION		06/19/2019	SUNTRUST INVESTMENT SERVICES, INC.		2,740,739	2,631,000	2,281,006	2,283,618		2,360		2,360		2,285,979		454,760	454,760	67,220	11/01/2049	1FE
20030N-CL-3	COMCAST CORPORATION		06/19/2019	BARCLAYS		3,963,925	3,500,000	3,497,690	3,497,707		34		34		3,497,741		466,184	466,184	114,489	10/15/2038	1FE
20030N-CM-1	COMCAST CORPORATION		04/16/2019	WELLS FARGO		2,917,485	2,700,000	2,697,786	2,697,794		10		10		2,697,804		219,681	219,681	68,033	10/15/2048	1FE
20030N-CN-9	COMCAST CORPORATION		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		1,661,580	1,500,000	1,498,680	1,498,683		3		3		1,498,686		162,894	162,894	39,806	10/15/2058	1FE
20030N-CP-4	COMCAST CORPORATION		05/07/2019	TD SECURITIES		3,026,291	2,999,000	2,998,160	2,998,259		147		147		2,998,406		27,885	27,885	58,830	10/01/2020	1FE
20030N-CV-1	COMCAST CORPORATION		05/06/2019	MIZUHO SECURITIES USA INC.		15,039,165	15,000,000	15,000,000	15,000,000						15,000,000		39,165	39,165	262,709	10/01/2020	1FE
200339-DW-6	COMERICA BANK		06/20/2019	JPMORGAN CHASE & CO.		2,049,376	2,046,000	2,044,670	2,045,606		132		132		2,045,738		3,638	3,638	28,701	06/02/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
14041N-FB-2	COMET_15-A8 ABS		05/07/2019	BARCLAYS		5,311,547	5,350,000	5,385,736	5,374,458		(2,256)		(2,256)		5,372,202		(60,655)	(60,655)	43,870	08/15/2023	1FE
14041N-FG-1	COMET_16-A5 ABS		05/07/2019	BARCLAYS		7,260,094	7,400,000	7,096,773	7,135,234		24,042		24,042		7,159,275		100,818	100,818	49,136	06/17/2024	1FE
20338Q-AA-1	COMMSCOPE FINANCE LLC		05/08/2019	BANK OF AMERICA/MERRILL LYNCH		1,970,560	1,859,000	1,859,000							1,859,000		111,560	111,560	26,564	03/01/2027	4FE
20451P-KN-5	COMPASS BANK		04/10/2019	TD SECURITIES		9,494,870	9,500,000	9,477,960	9,496,525		1,300		1,300		9,497,825		(2,955)	(2,955)	140,059	09/29/2019	2FE
205887-CE-0	CONAGRA BRANDS INC		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		4,414,305	4,250,000	4,228,665	4,228,720		86		86		4,228,807		185,498	185,498	112,200	11/01/2048	2FE
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW		04/16/2019	SUSQUEHANNA FINANCIAL GROUP LLLP		1,632,194	1,720,000	1,713,189	1,713,269		22		22		1,713,290		(81,096)	(81,096)	29,240	11/15/2057	1FE
209115-AC-8	CONSOLIDATED EDISON INC		06/19/2019	GOLDMAN, SACHS & CO.		4,227,008	4,250,000	4,247,408	4,248,737		247		247		4,248,984		(21,976)	(21,976)	51,000	05/15/2021	2FE
209115-AD-6	CONSOLIDATED EDISON INC		04/26/2019	WELLS FARGO		16,890,010	17,000,000	16,994,390	16,997,733		616		616		16,998,349		(108,339)	(108,339)	212,500	03/15/2020	2FE
21036P-AS-7	CONSTELLATION BRANDS INC		06/05/2019	DEUTSCHE BANK AG		4,309,546	4,300,000	4,289,938	4,291,361		388		388		4,291,750		17,796	17,796	86,956	05/09/2027	2FE
21036P-AZ-1	CONSTELLATION BRANDS INC		04/04/2019	BARCLAYS		3,978,884	4,443,000	4,186,306	4,188,278		1,136		1,136		4,189,413		(210,529)	(210,529)	117,900	02/15/2048	2FE
210518-DD-5	CONSUMERS ENERGY COMPANY		04/16/2019	U.S. BANCORP		4,560,419	4,215,000	4,198,899	4,198,933		76		76		4,199,010		361,410	361,410	78,943	04/15/2049	1FE
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		04/29/2019	SCHEDULED REDEMPTION		78,886	78,886	79,787	79,365		(479)		(479)		78,886				2,169	04/29/2022	2FE
22160K-AL-9	COSTCO WHOLESALE CORPORATION		06/19/2019	MORGAN STANLEY		4,402,426	4,300,000	4,282,628	4,286,352		1,117		1,117		4,287,469		114,957	114,957	69,965	05/18/2024	1FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		06/01/2019	SCHEDULED REDEMPTION		36,921	37,154	29,076	24,498		12,422		12,422		36,921				1,001	06/25/2037	1FM
13057B-AD-2	CRART_16-1 ABS		05/15/2019	Various		4,487,059	4,495,278	4,494,356	4,495,075		70		70		4,495,144		(8,086)	(8,086)	39,615	10/15/2021	1FE
13057D-AD-8	CRART_17-1 ABS		05/07/2019	CREDIT SUISSE		12,563,227	12,612,000	12,700,185	12,658,160		(11,736)		(11,736)		12,646,425		(83,198)	(83,198)	115,021	06/15/2022	1FE
225310-AL-5	CREDIT ACCEPTANCE CORPORATION		05/02/2019	CITIGROUP GLOBAL MARKETS		649,950	619,000	619,000							619,000		30,950	30,950	6,721	03/15/2026	3FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		06/01/2019	SCHEDULED REDEMPTION		18,230	26,303	12,260	15,613		2,617		2,617		18,230				778	08/25/2037	1FM
17310N-AH-1	CRMSI 2006-3, M2 RMBS		04/01/2019	SCHEDULED REDEMPTION			7,973	2,959	602		(602)		(602)						174	04/25/2037	1FM
228187-AB-6	CROWN AMERICAS LLC		05/13/2019	CITIGROUP GLOBAL MARKETS		1,044,778	1,037,000	1,028,799			304		304		1,029,102		15,675	15,675	38,859	02/01/2026	3FE
14686U-AF-2	CRVNA_19-2 ABS		06/24/2019	AMHERST SECURITIES GROUP		2,006,406	2,000,000	1,999,468							1,999,468		6,938	6,938		01/15/2025	2FE
22944B-AK-4	CSMC 2007-5 1A10		04/25/2019	CANCELLED TRADE		38											38	38		08/25/2037	6Z
22944B-AF-5	CSMC 2007-5 1A6		04/25/2019	CANCELLED TRADE		23											23	23		08/25/2037	6Z
12638P-BV-0	CSMC_07-3 RMBS		06/25/2019	SCHEDULED REDEMPTION		22,417	22,419	8,930	9,119		13,298		13,298		22,417				257	04/25/2037	1FM
126408-HM-8	CSX CORP		06/14/2019	DEUTSCHE BANK AG		4,379,480	4,000,000	3,985,640	3,985,782		522		522		3,986,303		393,177	393,177	100,583	03/15/2029	2FE
126408-HP-1	CSX CORP		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		878,517	841,000	838,099			6		6		838,105		40,412	40,412	5,046	03/15/2049	2FE
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP		04/12/2019	JPMORGAN CHASE & CO.		1,834,365	1,794,000	1,794,000	1,726,725	67,275			67,275		1,794,000		40,365	40,365	35,319	06/01/2025	3FE
23062P-AE-1	CUMBERLAND FARMS INC		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		1,960,190	1,858,000	1,916,063	1,867,290	42,522	(3,134)		39,388		1,906,678		53,512	53,512	58,179	05/01/2025	4FE
23110A-AA-4	CUMULUS MEDIA NEW HOLDINGS INC		06/12/2019	BANK OF AMERICA/MERRILL LYNCH		1,438,240	1,424,000	1,424,000							1,424,000		14,240	14,240		07/01/2026	1Z
126650-CE-8	CVS CAREMARK CORP		04/10/2019	Market Axess		3,585,355	3,592,000	3,589,988	3,591,741		118		118		3,591,859		(6,504)	(6,504)	53,880	08/12/2019	2FE
126650-CZ-1	CVS HEALTH CORP		06/14/2019	JEFFERIES & COMPANY, INC.		11,098,786	10,800,000	10,792,102	3,174,240		(180)		(180)		10,791,537		307,249	307,249	203,192	03/25/2048	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2019	SCHEDULED REDEMPTION		5,971	7,027	4,802	2,999		2,972		2,972		5,971				186	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		06/25/2019	SCHEDULED REDEMPTION		337,971	353,416	204,980	193,919		144,051		144,051		337,971				5,120	08/25/2037	1FM
02151L-AA-4	CWALT_07-20 RMBS		06/25/2019	SCHEDULED REDEMPTION		187,697	188,903	105,021	40,949		146,747		146,747		187,697				2,603	08/25/2047	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		610	610	534	551		59		59		610				13	02/25/2034	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2019	SCHEDULED REDEMPTION		83,902	105,829	76,252	69,067		14,835		14,835		83,902				3,123	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2019	SCHEDULED REDEMPTION		21,657	28,617	21,633	20,084		1,572		1,572		21,657				769	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		06/25/2019	SCHEDULED REDEMPTION		5,977	5,977	5,738	5,830		147		147		5,977				97	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		06/01/2019	SCHEDULED REDEMPTION		59,191	71,262	51,076	51,227		7,964		7,964		59,191				1,943	02/25/2037	1FM
12666R-AF-7	CWL_06-9 RMBS		06/01/2019	SCHEDULED REDEMPTION		20,774	28,870	18,611			20,774		20,774		20,774				1,022	08/27/2046	1FM
152314-DP-2	CXHE_01-B RMBS		06/01/2019	SCHEDULED REDEMPTION		17,939	17,939	14,635	11,258		6,681		6,681		17,939				525	07/25/2032	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	06/30/2019	SCHEDULED REDEMPTION		261,685	261,685	261,685	261,685						261,685				5,080	03/31/2023	2Z
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	06/28/2019	SCHEDULED REDEMPTION		88,002	88,002	88,002	88,002						88,002				1,496	03/31/2023	2Z
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	06/28/2019	SCHEDULED REDEMPTION		133,713	133,713	133,713	133,713						133,713				2,234	03/31/2023	2Z
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	06/28/2019	SCHEDULED REDEMPTION		136,654	136,654	136,654	136,654						136,654				2,369	03/31/2023	2Z
233851-DG-6	DAIMLER FINANCE NORTH AMERICA LLC	C	05/09/2019	Market Axess		5,012,650	5,000,000	4,996,350	4,997,528		665		665		4,998,193		14,457	14,457	81,375	05/04/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
233851-DP-6	DAIMLER FINANCE NORTH AMERICA LLC	C	05/07/2019	MIZUHO SECURITIES USA INC.		12,025,682	12,000,000	12,000,000	12,000,000						12,000,000		25,682	25,682	197,686	11/05/2021	1FE
237266-AG-6	DARLING INGREDIENTS INC		04/03/2019	TENDER OFFER		247,721	244,000	240,340	241,963		159		159		242,122		5,599	5,599	9,399	01/15/2022	3FE
251510-FB-4	DBALT_05-AR1 RMBS		06/25/2019	SCHEDULED REDEMPTION		36,311	36,320	16,846	16,425		19,887		19,887		36,311				473	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		06/01/2019	SCHEDULED REDEMPTION		30,899	38,614	16,607	18,338		12,561		12,561		30,899				693	12/25/2040	1FM
254683-BR-5	DCENT_15-A4 ABS		05/07/2019	BARCLAYS		7,261,789	7,300,000	7,374,711	7,330,185		(5,916)		(5,916)		7,324,269		(62,480)	(62,480)	63,948	04/17/2023	1FE
23311V-AE-7	DCP MIDSTREAM OPERATING LP		04/01/2019	MATURED		14,540,000	14,540,000	14,019,788	14,421,863	84,369	33,769		118,138		14,540,000				196,290	04/01/2019	3FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP		05/08/2019	CITIGROUP GLOBAL MARKETS		2,100,450	2,090,000	2,090,000							2,090,000		10,450	10,450		05/15/2029	3FE
242370-AD-6	DEAN FOODS CO		05/10/2019	Various		1,565,890	2,500,000	2,623,750	2,000,000	567,107	(8,574)		558,532		2,558,532		(992,642)	(992,642)	96,000	03/15/2023	5FE
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		05/23/2019	SCHEDULED REDEMPTION		565,482	565,482	565,482	565,482						565,482				13,996	11/23/2020	1FE
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		04/15/2019	SCHEDULED REDEMPTION		3,699,402	3,699,402	3,699,402	3,699,402						3,699,402				98,034	04/15/2019	1FE
24737R-AA-8	DELTA AIR LINES 2019-1 CLASS A PAS ABS		04/05/2019	BAIRD (ROBERT W.) & CO. INC.		4,259,466	4,209,000	4,209,000							4,209,000		50,466	50,466	10,348	04/25/2024	1FE
25156P-AW-3	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	04/30/2019	BARCLAYS		19,908,000	20,000,000	19,988,000	19,995,724		1,367		1,367		19,997,091		(89,091)	(89,091)	352,292	01/17/2020	2FE
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	04/16/2019	BARCLAYS		4,319,112	4,200,000	4,172,658	4,173,096		252		252		4,173,349		145,763	145,763	64,838	06/21/2038	2FE
25243Y-AW-9	DIAGEO CAPITAL PLC	D	05/01/2019	MIZUHO SECURITIES USA INC.		33,031,350	33,000,000	33,000,000	33,000,000						33,000,000		31,350	31,350	428,413	05/18/2020	1FE
25243Y-AX-7	DIAGEO CAPITAL PLC	D	04/18/2019	THE ALLSTATE CORPORATION		20,084,266	20,090,000	20,079,553	20,082,725		1,541		1,541		20,084,266				251,125	05/18/2020	1FE
03789X-AD-0	DIN 19-1 A2I ABS		05/31/2019	Various		4,015,801	4,000,000	4,000,000							4,000,000		15,801	15,801		06/07/2049	2FE
256603-AC-5	DOLE FOOD COMPANY INC		04/16/2019	JEFFERIES & COMPANY, INC.		1,669,850	1,835,000	1,835,000	1,706,550	111,678	614		112,292		1,818,842		(148,992)	(148,992)	45,454	06/15/2025	5FE
25746U-BU-2	DOMINION RESOURCES INC		06/20/2019	GOLDMAN, SACHS & CO.		12,751,403	12,750,000	12,762,623	12,752,116		(1,998)		(1,998)		12,750,118		1,285	1,285	367,165	07/01/2019	2FE
25746U-CH-0	DOMINION RESOURCES INC/VA		04/10/2019	BARCLAYS		19,915,400	20,000,000	19,998,200	19,999,622		170		170		19,999,792		(84,392)	(84,392)	210,667	08/15/2019	2FE
260543-CC-5	DOW CHEMICAL CO/THE		06/19/2019	CALLED @ 102.768		10,491,556	10,209,000	10,971,390	10,452,469		(59,457)		(59,457)		10,393,012		(184,012)	(184,012)	540,476	11/15/2020	2FE
260543-CQ-4	DOW CHEMICAL COMPANY (THE)		04/10/2019	GOLDMAN, SACHS & CO.		4,549,882	4,215,000	4,210,701	4,210,730		95		95		4,210,825		339,056	339,056	74,184	11/30/2028	2FE
26078J-AG-5	DOWDUPONT INC		04/26/2019	WELLS FARGO		7,056,763	7,000,000	7,000,000	7,000,000						7,000,000		56,763	56,763	101,318	11/15/2020	2FE
233293-AN-9	DPL INC		04/04/2019	CALLED @ 101.531		2,023,511	1,993,000	2,102,615	2,036,674		(14,866)		(14,866)		2,021,808		(28,808)	(28,808)	98,895	10/01/2019	2FE
233293-AP-4	DPL INC		04/16/2019	SCOTIA CAPITAL (USA) INC.		5,679,034	5,669,000	5,660,383			2		2		5,660,385		18,649	18,649	685	04/15/2029	2FE
26209W-AG-8	DRIVE_19-3 ABS		06/12/2019	JPMORGAN CHASE & CO.		6,009,375	6,000,000	5,999,225							5,999,225		10,150	10,150		10/15/2026	2Z
26209W-AF-0	DRIVE_19-3 C ABS		06/12/2019	JPMORGAN CHASE & CO.		4,380,127	4,375,000	4,374,601							4,374,601		5,526	5,526		08/15/2025	1Z
26252T-AG-1	DTAOT_19-2 ABS		05/07/2019	JPMORGAN CHASE & CO.		3,753,369	3,750,000	3,749,269							3,749,269		4,100	4,100		02/18/2025	2Z
23338V-AJ-5	DTE ELECTRIC COMPANY		06/21/2019	JEFFERIES & COMPANY, INC.		4,680,853	4,333,000	4,298,249			220		220		4,298,469		382,384	382,384	61,805	03/01/2049	1FE
233331-AT-4	DTE ENERGY COMPANY		04/11/2019	MORGAN STANLEY		5,981,400	6,000,000	5,992,920	5,998,643		425		425		5,999,068		(17,668)	(17,668)	53,600	12/01/2019	2FE
26442C-AW-4	DUKE ENERGY CAROLINAS LLC		04/18/2019	THE ALLSTATE CORPORATION		20,993,162	21,000,000	20,992,230	20,992,538		624		624		20,993,162				312,667	05/15/2022	1FE
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		04/16/2019	SUSQUEHANNA FINANCIAL GROUP LLLP		4,445,224	4,216,000	4,200,443	4,200,631		380		380		4,201,011		244,213	244,213	74,014	11/15/2028	1FE
26441C-AR-6	DUKE ENERGY CORP		06/19/2019	MITSUBISHI UFJ SECURITIES (USA)		8,301,132	8,400,000	8,399,160	8,399,547		79		79		8,399,626		(98,494)	(98,494)	121,800	09/01/2021	2FE
26441C-BF-1	DUKE ENERGY CORP		06/06/2019	JEFFERIES & COMPANY, INC.		4,218,396	4,200,000	4,180,764			3		3		4,180,767		37,629	37,629	1,470	06/15/2049	1Z
26442E-AF-7	DUKE ENERGY OHIO INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		6,570,140	6,200,000	6,197,272			94		94		6,197,366		372,774	372,774	93,663	02/01/2029	1FE
263534-CM-9	E I DU PONT DE NEMOURS AND CO		05/17/2019	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				173,048	05/01/2020	1FE
30167L-AG-4	EART_19-2 ABS		04/17/2019	JPMORGAN CHASE & CO.		7,508,789	7,500,000	7,499,470							7,499,470		9,319	9,319		03/17/2025	1Z
277432-AQ-3	EASTMAN CHEMICAL CO		04/26/2019	TD SECURITIES		1,563,249	1,564,000	1,560,731	1,563,304		220		220		1,563,523		(274)	(274)	33,431	01/15/2020	2FE
278642-AH-6	EBAY INC.		04/10/2019	GOLDMAN, SACHS & CO.		5,990,220	6,000,000	5,987,280	5,998,445		746		746		5,999,192		(8,972)	(8,972)	92,033	08/01/2019	2FE
278865-AR-1	ECOLAB INC		04/26/2019	MIZUHO SECURITIES USA INC.		4,986,700	5,000,000	4,997,650	4,999,493		162		162		4,999,655		(12,955)	(12,955)	90,000	01/12/2020	1FE
281020-AK-3	EDISON INTERNATIONAL		06/11/2019	MORGAN STANLEY		722,540	728,000	727,570	727,815		64		64		727,879		(5,339)	(5,339)	10,227	04/15/2020	2FE
532457-BS-6	ELI LILLY AND COMPANY		04/16/2019	MORGAN STANLEY		2,407,222	2,364,914	2,362,549			12		12		2,362,561		44,661	44,661	14,255	03/15/2039	1FE
532457-BU-1	ELI LILLY AND COMPANY		04/16/2019	DEUTSCHE BANK AG		2,142,693	2,100,000	2,086,938			20		20		2,086,958		55,735	55,735	13,557	03/15/2059	1FE
26867L-AE-0	EMD FINANCE LLC	C	04/10/2019	Market Axess		15,851,569	15,909,000	15,911,686	15,909,780		(178)		(178)		15,909,602		(58,034)	(58,034)	215,302	03/19/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
29103D-AC-0	EMERA US FINANCE LP	C	04/10/2019	GOLDMAN, SACHS & CO.		16,929,059	16,955,000	17,057,465	16,974,698		(12,131)		(12,131)		16,962,567		(33,508)	(33,508)	118,473	06/15/2019	2FE
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP		05/15/2019	Various		34,145,470	34,147,000	33,384,521	34,035,677		111,620		111,620		34,147,296		(1,826)	(1,826)	402,397	05/15/2019	2FE
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP		04/16/2019	STIFEL CAPITAL MARKETS		6,874,188	6,800,000	6,745,396	6,748,141		1,298		1,298		6,749,439		124,749	124,749	143,055	05/15/2028	2FE
29250R-AS-5	ENBRIDGE ENERGY PARTNERS		05/09/2019	TD SECURITIES		5,097,250	5,000,000	4,997,950	4,999,695		1,390		1,390		4,996,085		101,165	101,165	171,889	03/15/2020	2FE
29273V-AD-2	ENERGY TRANSFER EQUITY LP		03/27/2019	EXCHANGE		4,270,941	3,900,000	4,095,000	3,968,250	56,367	(5,240)		51,127		4,019,377		251,564	251,564	160,388	01/15/2024	3FE
29273V-AF-7	ENERGY TRANSFER EQUITY LP		03/27/2019	EXCHANGE		5,402,410	5,000,000	5,000,000	4,875,000	125,000			125,000		5,000,000		402,410	402,410	88,611	06/01/2027	3FE
29273V-AG-5	ENERGY TRANSFER EQUITY LP		03/27/2019	EXCHANGE		3,248,867	3,153,000	3,153,000	3,034,763	118,238			118,238		3,153,000		95,867	95,867	71,468	03/15/2023	3FE
29278N-AL-7	ENERGY TRANSFER OPERATING LP		04/10/2019	BANK OF AMERICA/MERRILL LYNCH		636,029	619,000	637,821			(186)		(186)		637,635		(1,606)	(1,606)	1,973	03/15/2023	2FE
29336T-AA-8	ENLINK MIDSTREAM LLC		05/06/2019	Various		4,418,608	4,410,000	4,410,000							4,410,000		8,608	8,608	14,104	06/01/2029	3FE
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		04/01/2019	MATURED		2,124,000	2,124,000	1,521,315	2,065,992		58,008		58,008		2,124,000				28,674	04/01/2019	3FE
29365D-AA-7	ENTERCOM MEDIA CORP		04/23/2019	BAIRD (ROBERT W.) & CO. INC.		1,251,390	1,239,000	1,239,000							1,239,000		12,390	12,390		05/01/2027	1Z
29366W-AA-4	ENTERGY MISSISSIPPI LLC		06/19/2019	Various		6,335,513	6,300,000	6,218,289			43		43		6,218,332		117,181	117,181	7,106	06/01/2049	1Z
26884T-AM-4	ERAC USA FINANCE LLC		04/11/2019	GOLDMAN, SACHS & CO.		9,977,200	10,000,000	9,985,400	9,997,704		834		834		9,998,539		(21,339)	(21,339)	117,500	10/15/2019	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		04/01/2019	SCHEDULED REDEMPTION		17,103	17,103	17,103	17,103						17,103				460	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		04/01/2019	SCHEDULED REDEMPTION		19,443	19,443	19,443	19,443						19,443				533	10/01/2025	1FE
29736R-AH-3	ESTEE LAUDER COMPANIES INC		05/07/2019	STIFEL CAPITAL MARKETS		4,910,150	5,000,000	4,998,800	4,999,421		86		86		4,999,507		(89,357)	(89,357)	42,264	05/10/2021	1FE
30161N-AT-8	EXELON CORP		06/19/2019	U.S. BANCORP		5,095,206	5,100,000	5,098,776	5,099,424		116		116		5,099,540		(4,334)	(4,334)	85,383	04/15/2021	2FE
30161M-AP-8	EXELON GENERATION CO LLC		05/09/2019	TD SECURITIES		5,001,300	5,000,000	4,999,050	4,999,791		73		73		4,999,864		1,436	1,436	122,097	01/15/2020	2FE
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO		06/19/2019	Various		12,841,375	12,750,000	12,723,225	12,737,945		1,997		1,997		12,739,942		101,433	101,433	301,538	02/25/2021	2FE
30219G-AT-5	EXPRESS SCRIPTS HOLDING CO		04/17/2019	BANK OF AMERICA/MERRILL LYNCH		13,032,404	13,100,000	13,072,883	13,078,427		1,608		1,608		13,080,035		(47,631)	(47,631)	157,600	11/30/2022	2FE
31428X-BU-9	FEDEX CORP		05/16/2019	GOLDMAN, SACHS & CO.		6,780,220	6,672,000	6,664,260			853		853		6,665,113		115,107	115,107	78,137	01/14/2022	2FE
31677Q-BG-3	FIFTH THIRD BANK (OHIO)		05/07/2019	CREDIT SUISSE		4,951,850	5,000,000	4,996,250	4,998,108		268		268		4,998,376		(46,526)	(46,526)	45,313	06/14/2021	1FE
31740L-AC-7	FINANCIAL & RISK US HOLDINGS INC		04/11/2019	CITIGROUP GLOBAL MARKETS		3,290,048	3,247,000	3,225,751	1,723,333	162,668	59		162,726		3,225,810		64,237	64,237	143,477	11/15/2026	4FE
320517-AB-1	FIRST HORIZON NATIONAL CORP		06/20/2019	MITSUBISHI UFJ SECURITIES (USA)		6,076,860	6,000,000	5,985,480	5,994,149		1,401		1,401		5,995,549		81,311	81,311	110,250	12/15/2020	2FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	06/04/2019	Various		1,934,250	2,100,000	2,100,000	1,743,000	357,000			357,000		2,100,000		(165,750)	(165,750)	100,479	03/01/2024	4FE
337738-AV-0	FISERV INC		06/21/2019	Various		22,232,226	22,134,000	21,998,540			2		2		21,998,542		233,684	233,684	1,018	07/01/2049	2FE
31679R-AE-5	FITAT_17-1 ABS		05/07/2019	BARCLAYS		7,924,688	8,000,000	7,999,136	7,999,418		86		86		7,999,503		(74,816)	(74,816)	64,960	07/15/2024	1FE
31680Y-AE-7	FITAT_19-1 ABS		05/15/2019	Various		7,010,059	7,000,000	6,998,604			2		2		6,998,606		11,453	11,453	841	11/16/2026	1FE
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		04/30/2019	MORGAN STANLEY		780,688	833,000	833,000	749,700	83,300			83,300		833,000		(52,312)	(52,312)	55,212	07/15/2026	5FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	05/14/2019	CREDIT SUISSE		4,964,288	4,903,000	4,864,449			2,420		2,420		4,866,869		97,419	97,419	168,217	03/15/2023	3FE
345397-ZH-9	FORD MOTOR CREDIT COMPANY LLC		04/16/2019	CREDIT AGRICOLE		9,960,800	10,000,000	10,000,000	10,000,000						10,000,000		(39,200)	(39,200)	197,005	10/12/2021	2FE
345397-ZK-2	FORD MOTOR CREDIT COMPANY LLC		04/15/2019	Various		8,607,201	8,426,000	8,426,000							8,426,000		181,201	181,201	117,827	01/07/2021	2FE
345397-ZM-8	FORD MOTOR CREDIT COMPANY LLC		04/11/2019	Various		8,567,713	8,281,000	8,281,000							8,281,000		286,713	286,713	119,889	01/07/2022	2FE
34531E-AE-6	FORDO_17-A ABS		05/15/2019	CITIGROUP GLOBAL MARKETS		1,986,016	2,000,000	1,957,656	1,964,654		8,437		8,437		1,973,091		12,925	12,925	16,213	04/15/2022	1FE
349553-AM-9	FORTIS INC	A	04/18/2019	Various		6,618,023	6,855,000	6,855,000	6,855,000						6,855,000		(442,627)	(442,627)	318,504	10/04/2026	2FE
34959J-AE-8	FORTIVE CORP		06/15/2019	MATURED		2,143,000	2,143,000	2,148,162	2,144,199		(1,199)		(1,199)		2,143,000				19,287	06/15/2019	2FE
35137L-AD-7	FOX CORP		04/16/2019	BNP CAPITAL MARKETS		4,649,070	4,211,000	4,211,000							4,211,000		438,070	438,070	53,165	01/25/2039	2FE
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		05/29/2019	Various		1,290,444	1,334,000	1,334,000	1,167,250	166,750			166,750		1,334,000		(43,556)	(43,556)	72,514	04/01/2026	4FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		06/05/2019	Various		79,188	78,695	19,823	132,238	18,112	(20,705)		(2,593)		78,695		494	494	19,823	10/27/2020	6S
361448-AT-0	GATX CORP		05/09/2019	BANK OF AMERICA/MERRILL LYNCH		11,990,160	12,000,000	11,983,920	11,998,168		1,156		1,156		11,999,324		(9,164)	(9,164)	235,833	07/30/2019	2FE
369550-BE-7	GENERAL DYNAMICS CORPORATION		05/15/2019	Various		15,154,271	15,000,000	14,895,750	14,917,143		12,819		12,819		14,929,962		224,309	224,309	232,500	05/11/2021	1FE
369550-BF-4	GENERAL DYNAMICS CORPORATION		05/15/2019	WELLS FARGO		5,020,700	5,000,000	5,000,000	5,000,000						5,000,000		20,700	20,700	77,986	05/11/2021	1FE
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC		04/04/2019	BANK OF NEW YORK		5,095,961	5,040,000	5,032,541	5,033,265		373		373		5,033,639		62,322	62,322	63,329	06/19/2023	2FE
36168Q-AE-4	GFL ENVIRONMENTAL INC	A	04/25/2019	BARCLAYS		1,713,898	1,666,000	1,666,000							1,666,000		47,898	47,898	2,360	05/01/2027	5FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	05/08/2019	BANK MONTREAL / NESBITT BURNS		816,507	833,000	833,000	726,793	106,208			106,208		833,000		(16,493)	(16,493)	26,240	06/01/2026	5FE
375558-BB-8	GILEAD SCIENCES INC		05/17/2019	CITIGROUP GLOBAL MARKETS		8,619,947	8,638,000	8,622,452	8,632,559		1,250		1,250		8,633,808		(13,862)	(13,862)	159,083	09/01/2020	1FE
375558-BC-6	GILEAD SCIENCES INC		05/20/2019	BANK OF AMERICA/MERRILL LYNCH		9,140,130	9,000,000	8,987,310	8,992,963		713		713		8,993,676		146,454	146,454	212,063	09/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
375558-BL-6	GILEAD SCIENCES INC		05/17/2019	BANK OF AMERICA/MERRILL LYNCH		8,377,430	8,500,000	8,469,910	8,479,211		1,641		1,641		8,480,851		(103,421)	(103,421)	153,472	09/01/2023	1FE
377373-AF-2	GLAXOSMITHKLINE CAPITAL INC	D	04/30/2019	TD SECURITIES		15,032,205	15,000,000	15,000,000	15,000,000						15,000,000		32,205	32,205	212,518	05/14/2021	1FE
38014B-AE-9	GMALT 18-1 A4 ABS		05/07/2019	BNP CAPITAL MARKETS		4,503,340	4,500,000	4,499,098	4,499,412		132		132		4,499,545		3,795	3,795	46,565	12/20/2021	1FE
38013B-AE-0	GMALT_17-3 ABS		05/07/2019	BNP CAPITAL MARKETS		4,981,055	5,000,000	4,999,579	4,999,779		82		82		4,999,861		(18,806)	(18,806)	40,928	04/20/2020	1FE
36254A-AE-4	GMFCAR_17-1 ABS		05/07/2019	BNP CAPITAL MARKETS		5,955,703	6,000,000	6,032,344	6,020,096		(3,258)		(3,258)		6,016,838		(61,135)	(61,135)	49,097	05/16/2023	1FE
380956-AD-4	GOLDCORP INC	A	04/25/2019	EXCHANGE		15,147	16,000	14,153	15,085		62		62		15,147				362	03/15/2023	2FE
381013-AA-9	GOLDEN ENTERTAINMENT INC		04/09/2019	SEAPORT GROUP		1,650,000	1,650,000	1,650,000							1,650,000					04/15/2026	1Z
38141E-A5-8	GOLDMAN SACHS GROUP INC		05/09/2019	TD SECURITIES		2,041,900	2,000,000	2,053,660	2,008,549		(2,549)		(2,549)		2,006,001		35,899	35,899	71,069	03/15/2020	1FE
38218G-AA-0	GOODG 18-1 A ABS		06/15/2019	SCHEDULED REDEMPTION		84,377	84,377	84,369	84,369		8		8		84,377				1,694	10/15/2053	1FE
36228F-AA-4	GSMPS_98-1 RMBS		06/01/2019	SCHEDULED REDEMPTION		2,106	2,371	2,243	2,269		(127)		(127)		2,106				52	09/19/2027	1FM
36228F-AE-6	GSMPS_98-2 RMBS		06/01/2019	SCHEDULED REDEMPTION		3,531	3,531	3,546	3,585		(54)		(54)		3,531				98	05/19/2027	1FM
36228F-AK-2	GSMPS_98-3 RMBS		06/01/2019	SCHEDULED REDEMPTION		6,751	6,751	7,047	6,923		(172)		(172)		6,751				202	09/19/2027	1FM
36228F-CG-9	GSMPS_99-2 RMBS		06/01/2019	SCHEDULED REDEMPTION		12,025	15,126	14,905	14,872	183	(2,920)		(2,737)		12,025				544	09/19/2027	2FM
40060Q-AA-3	GTCR (AP) FINANCE INC		05/06/2019	BANK OF AMERICA/MERRILL LYNCH		4,185,820	4,165,000	4,165,000							4,165,000		20,820	20,820		05/15/2027	1Z
40573L-AA-4	HALFMOON PARENT INC		04/30/2019	Various		25,001,374	25,000,000	25,000,000	25,000,000						25,000,000		1,374	1,374	278,938	03/17/2020	2FE
40573L-AC-0	HALFMOON PARENT INC		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		15,047,100	15,000,000	14,988,150	14,989,821		1,727		1,727		14,991,548		55,552	55,552	281,333	09/17/2020	2FE
40573L-AJ-5	HALFMOON PARENT INC		05/09/2019	MIZUHO SECURITIES USA INC.		15,005,000	15,000,000	15,000,000	15,000,000						15,000,000		5,000	5,000	202,459	09/17/2021	2FE
40573L-AN-6	HALFMOON PARENT INC		04/17/2019	MIZUHO SECURITIES USA INC.		11,985,480	12,000,000	11,928,180	11,928,728		4,433		4,433		11,933,160		52,320	52,320	220,462	07/15/2023	2FE
40573L-AS-5	HALFMOON PARENT INC		06/04/2019	GOLDMAN, SACHS & CO.		5,096,020	4,832,000	4,825,573	4,825,722		224		224		4,825,945		270,075	270,075	152,091	10/15/2028	2FE
40573L-AW-6	HALFMOON PARENT INC		06/04/2019	Various		6,060,123	5,909,000	5,774,126	2,869,378		807		807		5,775,142		284,981	284,981	208,309	12/15/2048	2FE
41283L-AD-7	HARLEY-DAVIDSON FINANCIAL SERVICES		05/09/2019	Various		28,942,290	29,000,000	28,888,930	28,983,493		8,456		8,456		28,991,949		(49,659)	(49,659)	457,333	09/15/2019	1FE
413875-AQ-8	HARRIS CORP		05/09/2019	Various		11,487,535	11,500,000	11,575,270	11,520,819		(5,700)		(5,700)		11,515,119		(27,584)	(27,584)	166,613	04/27/2020	2FE
44931P-AE-6	HART_17-A ABS		05/07/2019	BNP CAPITAL MARKETS		8,060,203	8,116,000	8,162,604	8,144,106		(6,940)		(6,940)		8,137,166		(76,964)	(76,964)	67,850	04/17/2023	1FE
404119-BX-6	HCA INC		06/20/2019	DEUTSCHE BANK AG		6,520,248	6,300,000	6,268,311			86		86		6,268,397		251,851	251,851	8,663	06/15/2029	2Z
404119-BY-4	HCA INC		06/24/2019	JEFFERIES & COMPANY, INC.		5,831,649	5,601,000	5,549,807			57		57		5,549,864		281,785	281,785	11,163	06/15/2039	2FE
404119-BZ-1	HCA INC		06/24/2019	BARCLAYS		2,183,748	2,100,000	2,069,088			17		17		2,069,105		114,643	114,643	4,288	06/15/2049	2FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		06/10/2019	SCHEDULED REDEMPTION		50,747	50,747	50,747	50,747						50,747				1,405	02/10/2024	1
41284W-AD-2	HDMOT 19-A A4 ABS		06/20/2019	BARCLAYS		6,314,098	6,280,000	6,278,176							6,278,176		35,922	35,922		11/15/2026	1Z
421924-BK-6	HEALTHSOUTH CORP		06/07/2019	CALLED @ 101.917		550,352	540,000	559,202	534,600	12,398	(1,598)		10,800		545,400		(5,400)	(5,400)	28,982	11/01/2024	4FE
42704L-AA-2	HERC HOLDINGS INC		06/27/2019	Various		2,937,059	2,927,000	2,927,000							2,927,000		10,059	10,059		07/15/2027	4FE
42772G-AB-8	HERO 18-1A ABS		06/20/2019	SCHEDULED REDEMPTION		147,314	147,314	150,995	138,554						147,314				3,550	09/20/2048	1FE
427866-BA-5	HERSHEY COMPANY THE		04/26/2019	Market Axess		2,553,154	2,525,000	2,523,258	2,523,616		187		187		2,523,802		29,352	29,352	35,876	05/15/2021	1FE
42806D-BQ-1	HERTZ 18-1 A ABS		06/24/2019	CANTOR FITZGERALD		2,545,020	2,500,000	2,499,727	2,499,774		25		25		2,499,799		45,221	45,221	41,353	02/25/2024	1FE
42806D-BR-9	HERTZ 18-1 B ABS		06/24/2019	CANTOR FITZGERALD		2,542,578	2,500,000	2,499,023			36		36		2,499,059		43,519	43,519	15,250	02/15/2024	6Z
42806D-BW-8	HERTZ 18-2A B ABS		04/23/2019	BOSC, INC.		2,461,101	2,432,500	2,432,358	2,432,380		16		16		2,432,395		28,706	28,706	33,569	06/27/2022	1FE
42806D-CH-0	HERTZ 19-2 A ABS		05/23/2019	Various		9,784,277	9,750,000	9,747,126							9,747,126		37,152	37,152		05/25/2025	1Z
42806D-CJ-6	HERTZ 19-2 B ABS		05/31/2019	Various		11,056,367	11,000,000	10,998,613							10,998,613		57,754	57,754	14,960	05/25/2025	1FE
42806D-BH-1	HERTZ_17-2 ABS		05/29/2019	CANTOR FITZGERALD		1,393,804	1,356,500	1,351,634	1,351,808		628		628		1,352,436		41,368	41,368	24,688	10/25/2022	1FE
42806D-BG-3	HERTZ_17-2A ABS		05/29/2019	CITIGROUP GLOBAL MARKETS		1,009,961	1,000,000	999,566	999,665		46		46		999,710		10,251	10,251	14,257	10/25/2022	1FE
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO		06/18/2019	GOLDMAN, SACHS & CO.		24,958,500	25,000,000	24,998,500	24,999,435		349		349		24,999,784		(41,284)	(41,284)	373,333	10/04/2019	2FE
05584A-AA-8	HGVGI_17-A ABS		04/18/2019	BANK OF AMERICA/MERRILL LYNCH		1,861,503	1,877,935	1,877,459	1,877,507		19		19		1,877,526		(16,023)	(16,023)	17,855	02/25/2027	1FE
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		06/04/2019	EXCHANGE		14,198,305	14,000,000	14,198,750	4,800,000	200,000	(6,180)		193,820		14,192,570		5,735	5,735	424,521	05/01/2026	3FE
432833-AE-1	HILTON DOMESTIC OPERATING COMPANY		06/10/2019	BAIRD (ROBERT W.) & CO. INC.		2,010,000	2,000,000	2,000,000							2,000,000		10,000	10,000		01/15/2030	3FE
43739E-AJ-6	HMBT_04-2 RMBS		06/25/2019	SCHEDULED REDEMPTION		26,581	26,581	26,622	26,407		174		174		26,581				409	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		06/25/2019	SCHEDULED REDEMPTION		63,894	63,894	44,875	63,894						63,894				956	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		06/25/2019	SCHEDULED REDEMPTION		277,561	277,561	214,590	239,415		38,147		38,147		277,561				3,999	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		06/25/2019	SCHEDULED REDEMPTION		302,016	302,016	189,262	210,577		91,439		91,439		302,016				4,336	01/25/2036	1FM
437076-BG-6	HOME DEPOT INC		05/15/2019	Various		19,010,017	19,000,000	18,930,080	18,964,234		3,369		3,369		18,967,603		42,414	42,414	208,833	06/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
437076-BS-0	HOME DEPOT INC		06/14/2019	BARCLAYS		6,542,865	6,300,000	6,460,146			(9)		(9)		6,460,137		82,728	82,728	2,048	06/15/2047	1FE
437076-BU-5	HOME DEPOT INC		04/30/2019	MIZUHO SECURITIES USA INC.		10,019,860	10,000,000	10,000,000	10,000,000						10,000,000		19,860	19,860	122,554	03/01/2022	1FE
437076-BV-3	HOME DEPOT INC		04/18/2019	THE ALLSTATE CORPORATION		13,965,781	14,000,000	13,961,640	13,962,420		3,362		3,362		13,965,781				166,833	03/01/2022	1FE
438516-BM-7	HONEYWELL INTERNATIONAL INC		04/11/2019	MORGAN STANLEY		9,822,700	10,000,000	9,999,500	9,999,711		29		29		9,999,740		(177,040)	(177,040)	84,278	11/01/2021	1FE
404280-BV-0	HSBC HOLDINGS PLC	D	05/08/2019	HSBC SECURITIES, INC.		15,037,500	15,000,000	15,000,000	15,000,000						15,000,000		37,500	37,500	208,286	09/11/2021	1FE
444859-BC-5	HUMANA INC		06/18/2019	GOLDMAN, SACHS & CO.		10,001,200	10,000,000	9,999,500	9,999,921		49		49		9,999,970		1,230	1,230	188,854	10/01/2019	2FE
444859-BF-8	HUMANA INC		05/23/2019	JEFFERIES & COMPANY, INC.		1,009,560	1,000,000	998,770	998,957		44		44		999,001		10,559	10,559	27,760	03/15/2027	2FE
44891A-AJ-6	HYUNDAI CAPITAL AMERICA	C	05/09/2019	LLOYDS		14,932,500	15,000,000	14,981,700	14,995,405		2,274		2,274		14,997,678		(65,178)	(65,178)	164,792	09/27/2019	2FE
44891A-AL-1	HYUNDAI CAPITAL AMERICA	C	05/09/2019	RBC DOMINION SECURITIES		9,949,800	10,000,000	9,986,000	9,994,002		1,732		1,732		9,995,733		(45,933)	(45,933)	155,833	04/03/2020	2FE
451102-BR-7	ICAHN ENTERPRISES LP / ICAHN ENTER		05/07/2019	BAIRD (ROBERT W.) & CO. INC.		2,486,200	2,480,000	2,480,000							2,480,000		6,200	6,200		05/15/2026	3FE
45256H-AD-0	IF_01-A CMBS		06/01/2019	SCHEDULED REDEMPTION		100,993	100,993	103,814	104,091		(3,097)		(3,097)		100,993				2,524	07/25/2031	1FE
45669E-AD-8	INDX 2007-AR5 CM		06/25/2019	CANCELLED TRADE		426											426	426		05/25/2037	6Z
458140-AR-1	INTEL CORP		04/11/2019	DEUTSCHE BANK AG		5,086,750	5,000,000	4,997,800	4,998,816		91		91		4,998,907		87,843	87,843	110,222	07/29/2022	1FE
458140-BB-5	INTEL CORPORATION		05/07/2019	U.S. BANCORP		9,927,300	10,000,000	9,993,900	9,995,822		426		426		9,996,248		(68,948)	(68,948)	116,194	05/11/2022	1FE
458140-BD-1	INTEL CORPORATION		04/08/2019	MIZUHO SECURITIES USA INC.		9,342,129	9,300,000	9,297,675	9,298,179		87		87		9,298,265		43,864	43,864	110,664	05/11/2024	1FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CO		06/19/2019	SUNTRUST INVESTMENT SERVICES, INC.		3,300,633	3,150,000	3,105,302			74		74		3,105,375		195,258	195,258	13,388	05/15/2049	1FE
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP		04/01/2019	MATURED		4,394,000	4,394,000	4,677,095	4,418,689		(24,689)		(24,689)		4,394,000				129,074	04/01/2019	2FE
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		04/16/2019	JPMORGAN CHASE & CO.		4,274,389	4,215,000	4,191,354	4,191,443		96		96		4,191,539		82,851	82,851	130,876	10/01/2048	2FE
46849L-SZ-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	C	05/07/2019	JPMORGAN CHASE & CO.		7,011,410	7,000,000	7,000,000	7,000,000						7,000,000		11,410	11,410	109,555	04/27/2020	1FE
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	04/15/2019	BANK OF AMERICA/MERRILL LYNCH		1,902,800	2,272,000	1,962,280	1,692,640	278,931	7,550		286,481		1,979,121		(76,321)	(76,321)	55,664	10/01/2027	3FE
832696-AQ-1	JM SMUCKER CO/THE		04/10/2019	BANK MONTREAL / NESBITT BURNS		11,358,732	11,400,000	11,391,108	11,395,809		1,256		1,256		11,397,065		(38,333)	(38,333)	87,780	12/06/2019	2FE
24422E-TL-3	JOHN DEERE CAPITAL CORP		05/13/2019	CITIGROUP GLOBAL MARKETS		5,012,500	5,000,000	4,977,950	4,985,841		1,689		1,689		4,987,530		24,970	24,970	113,729	01/06/2022	1FE
24422E-UG-2	JOHN DEERE CAPITAL CORP		05/24/2019	BARCLAYS		18,865,612	18,800,000	18,800,000	18,800,000						18,800,000		65,612	65,612	292,663	06/07/2023	1FE
24422E-UJ-6	JOHN DEERE CAPITAL CORP		04/30/2019	GOLDMAN, SACHS & CO.		9,999,720	10,000,000	10,000,000	10,000,000						10,000,000		(280)	(280)	117,839	09/10/2021	1FE
478160-CD-4	JOHNSON & JOHNSON		04/03/2019	BANK OF AMERICA/MERRILL LYNCH		24,817,000	25,000,000	24,932,000	24,955,967		3,502		3,502		24,959,469		(142,469)	(142,469)	331,250	03/03/2022	1FE
478375-AD-0	JOHNSON CONTROLS INTERNATIONAL PLC		05/09/2019	BARCLAYS		10,181,500	10,000,000	9,982,653	9,989,000		3,163		3,163		9,992,163		189,337	189,337	309,722	03/30/2020	2FE
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC		05/17/2019	Various		360,507	349,000	348,858	348,628		23		23		348,651		1,385	1,385	21,540	07/02/2024	2FE
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/01/2019	SCHEDULED REDEMPTION		53,373	53,373	34,315	27,631		25,741		25,741		53,373				639	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		06/01/2019	SCHEDULED REDEMPTION		153,950	153,950	123,632	91,847		62,104		62,104		153,950				2,684	07/25/2042	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		06/01/2019	SCHEDULED REDEMPTION			32,883	1,800											558	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		06/01/2019	SCHEDULED REDEMPTION		29,689	29,689	21,590	17,384		12,305		12,305		29,689				478	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		06/01/2019	SCHEDULED REDEMPTION		259,448	259,448	164,146	166,449		92,999		92,999		259,448				4,970	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		06/01/2019	SCHEDULED REDEMPTION		54,016	54,016	38,134	38,904		15,112		15,112		54,016				1,045	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		06/01/2019	SCHEDULED REDEMPTION		9,821	9,821	7,436	7,841		1,980		1,980		9,821				189	04/25/2037	1FM
46647P-AL-0	JPMORGAN CHASE & CO		06/14/2019	GOLDMAN, SACHS & CO.		8,539,326	8,407,000	8,175,471			608		608		8,176,079		363,247	363,247	197,175	11/15/2048	1FE
48125L-RK-0	JPMORGAN CHASE BANK NA		04/30/2019	CITIGROUP GLOBAL MARKETS		27,953,800	28,000,000	28,000,000	28,000,000						28,000,000		(46,200)	(46,200)	548,865	02/01/2021	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		90,918	105,873	85,812	83,811		7,107		7,107		90,918				2,158	11/25/2035	1FM
485134-BL-3	KANSAS CITY POWER & LT		04/01/2019	MATURED		3,000,000	3,000,000	2,996,760	2,999,889		111		111		3,000,000				107,250	04/01/2019	1FE
49377P-AA-4	KEN GARFF AUTOMOTIVE LLC		04/02/2019	JPMORGAN CHASE & CO.		2,035,000	2,000,000	2,000,000	1,970,000	30,000			30,000		2,000,000		35,000	35,000	94,583	08/15/2023	4FE
49456B-AQ-4	KINDER MORGAN INC		04/16/2019	Market Axess		4,428,643	4,199,000	4,188,880	4,189,001		44		44		4,189,045		239,598	239,598	137,681	03/01/2048	2FE
496902-AN-7	KINROSS GOLD CORP	A	04/16/2019	JPMORGAN CHASE & CO.		2,041,863	1,895,000	2,064,509	2,029,006		(6,850)		(6,850)		2,022,156		19,706	19,706	66,712	03/15/2024	2FE
50077L-AH-9	KRAFT HEINZ FOODS CO		05/23/2019	BARCLAYS		3,328,800	3,333,000	3,327,082	3,330,613		640		640		3,331,252		(2,452)	(2,452)	84,510	07/02/2020	2FE
501797-AR-5	L BRANDS INC		06/18/2019	CITIGROUP GLOBAL MARKETS		3,447,500	3,500,000	3,440,010			6		6		3,440,016		7,484	7,484	366	06/15/2029	3Z
50168A-AB-6	LABL ESCROW ISSUER LLC		06/19/2019	Various		3,774,375	3,750,000	3,750,000							3,750,000		24,375	24,375		07/15/2026	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
505597-AE-4	LACLEDE GROUP INC		05/09/2019	U.S. BANCORP		11,983,320	12,000,000	11,976,600	11,996,917		1,813		1,813		11,998,731		(15,411)	(15,411)	227,800	08/15/2019	2FE
512807-AR-9	LAM RESEARCH CORP		06/19/2019	Various		8,540,323	8,500,000	8,492,860	8,496,384		620		620		8,497,004		43,319	43,319	113,621	06/15/2021	2FE
512807-AT-5	LAM RESEARCH CORPORATION		04/16/2019	Millennium Advisors		1,340,726	1,270,000	1,269,378			1		1		1,269,379		71,347	71,347	7,567	03/15/2049	2FE
513075-BM-2	LAMAR MEDIA CORP		05/08/2019	EXCHANGE		3,181,380	3,119,000	3,181,380			(2,981)		(2,981)		3,178,399		2,981	2,981	48,323	02/01/2026	3FE
501955-AA-6	LG CHEM LTD	D	04/09/2019	MITSUBISHI UFJ SECURITIES (USA)		4,168,250	4,167,000	4,160,958							4,160,958		7,292	7,292		10/15/2024	1FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		06/01/2019	SCHEDULED REDEMPTION		230,341	230,341	192,913	173,269		57,072		57,072		230,341				6,040	01/25/2036	1FM
539830-BF-5	LOCKHEED MARTIN CORP		05/06/2019	Various		31,087,381	31,196,000	31,279,348	31,233,800		(7,039)		(7,039)		31,226,760		(139,379)	(139,379)	354,954	11/23/2020	2FE
548661-DS-3	LOWES COMPANIES INC		06/14/2019	Various		10,720,017	10,509,000	10,464,652			89		89		10,464,741		255,276	255,276	60,333	04/05/2049	2FE
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP		04/16/2019	Market Axess		4,017,173	3,790,000	3,766,161			89		89		3,766,250		250,923	250,923	45,954	02/01/2049	2FE
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		05/23/2019	Various		4,555,538	4,785,000	4,693,160	2,532,160	41,158	15,181		56,339		4,749,499		(193,961)	(193,961)	142,376	04/15/2020	4FE
565122-AA-6	MAPLE ESCROW SUBSIDIARY INC		06/06/2019	EXCHANGE		35,200,000	35,200,000	35,200,000	35,200,000						35,200,000				663,169	05/25/2021	2FE
56585A-AP-7	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		4,826,973	4,612,000	4,859,534	4,844,736		(17,771)		(17,771)		4,826,965		8	8	99,799	12/15/2023	2FE
570535-AT-1	MARKEL CORPORATION		05/16/2019	CITIGROUP GLOBAL MARKETS		3,176,240	3,150,000	3,136,424							3,136,424		39,816	39,816		05/20/2049	2Z
571676-AF-2	MARS INCORPORATED		06/14/2019	GOLDMAN, SACHS & CO.		9,139,251	8,829,000	8,776,732			202		202		8,776,934		362,317	362,317	76,530	04/01/2049	1FE
59982W-AA-5	MCSLT 19-1 A ABS		06/20/2019	SCHEDULED REDEMPTION		682,971	682,971	684,207			(1,235)		(1,235)		682,971				6,320	03/20/2043	1Z
582839-AE-6	MEAD JOHNSON NUTRITION C		04/10/2019	BARCLAYS		24,775,380	24,500,000	26,369,120	24,888,349		(129,694)		(129,694)		24,758,655		16,725	16,725	536,890	11/01/2019	1FE
585055-BR-6	MEDTRONIC INC		04/03/2019	BANK MONTREAL / NESBITT BURNS		20,296,600	20,000,000	19,961,980	19,980,371		1,523		1,523		19,981,894		314,706	314,706	350,000	03/15/2022	1FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		05/23/2019	DISTRIBUTION		15											15	15		05/30/2027	2FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		05/22/2019	DISTRIBUTION		24											24	24		05/22/2027	2FE
591894-CC-2	METROPOLITAN EDISON COMPANY		06/14/2019	SCOTIA CAPITAL (USA) INC.		5,386,500	5,000,000	4,993,900			217		217		4,994,117		392,383	392,383	94,361	01/15/2029	2FE
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I		06/19/2019	CITIGROUP GLOBAL MARKETS		8,435,145	8,500,000	8,485,890	8,492,194		1,333		1,333		8,493,527		(58,382)	(58,382)	127,075	09/15/2021	1FE
55300R-AA-9	MGM CHINA HOLDINGS LTD	D	05/09/2019	BANK OF AMERICA/MERRILL LYNCH		1,978,730	1,964,000	1,964,000							1,964,000		14,730	14,730		05/15/2024	1Z
55300R-AB-7	MGM CHINA HOLDINGS LTD	D	05/09/2019	BANK OF AMERICA/MERRILL LYNCH		1,983,640	1,964,000	1,964,000							1,964,000		19,640	19,640		05/15/2026	1Z
552953-BY-6	MGM RESORTS INTERNATIONAL		04/10/2019	Various		9,458,150	8,985,000	9,608,900	9,200,428	19,804	(35,478)		(15,674)		9,184,754		3,846	3,846	587,956	10/01/2020	3FE
552953-CB-5	MGM RESORTS INTERNATIONAL		04/10/2019	Various		4,079,520	4,000,000	3,950,000	3,983,970		3,428		3,428		3,987,398		(27,878)	(27,878)	230,833	03/31/2020	3FE
61913P-AZ-5	MHL_05-4 RMBS		06/25/2019	SCHEDULED REDEMPTION		166,411	166,411	106,083	115,816		50,595		50,595		166,411				2,346	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		06/25/2019	SCHEDULED REDEMPTION		43,024	125,180	17,693	1,979		41,045		41,045		43,024				1,736	04/25/2036	1FM
595017-AJ-3	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				445,801	06/01/2021	2FE
595017-AL-8	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		23,250,000	23,250,000	23,250,000	23,250,000						23,250,000				520,502	06/01/2023	2FE
594918-BH-6	MICROSOFT CORP		04/18/2019	THE ALLSTATE CORPORATION		14,997,461	15,000,000	14,995,200	14,997,259		202		202		14,997,461				182,188	11/03/2022	1FE
594918-BX-1	MICROSOFT CORPORATION		06/19/2019	Various		8,728,693	8,500,000	8,438,120	8,453,694		3,802		3,802		8,457,496		271,197	271,197	208,058	02/06/2024	1FE
603051-AA-1	MINERAL RESOURCES LTD	D	05/06/2019	Various		1,262,915	1,238,000	1,238,000							1,238,000		24,915	24,915	2,096	05/01/2027	3FE
605417-CA-0	MISSISSIPPI POWER COMPANY		05/09/2019	TD SECURITIES		12,604,108	12,600,000	12,600,000	12,600,000						12,600,000		4,108	4,108	162,963	03/27/2020	2FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		29,524	29,525	21,964	21,889		7,636		7,636		29,524				639	09/25/2035	1FM
60871R-AP-5	MOLSON COORS BREWING CO		04/10/2019	BANK OF AMERICA/MERRILL LYNCH		9,940,300	10,000,000	9,993,687	9,996,558		792		792		9,997,350		(57,050)	(57,050)	129,375	03/15/2020	2FE
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDINGS NE		05/07/2019	SOCIETE GENERALE		14,656,665	15,000,000	14,944,650	14,968,032		3,917		3,917		14,971,950		(315,285)	(315,285)	159,167	10/28/2021	2FE
609207-AN-5	MONDELEZ INTERNATIONAL INC		04/26/2019	BARCLAYS		18,028,980	18,000,000	17,972,280	17,981,115		4,546		4,546		17,985,661		43,319	43,319	259,500	05/07/2020	2FE
615369-AG-0	MOODYS CORPORATION		06/19/2019	Various		10,268,512	10,200,000	10,168,482	10,180,039		2,985		2,985		10,183,024		85,488	85,488	140,910	12/15/2021	2FE
615369-AN-5	MOODYS CORPORATION		05/15/2019	GOLDMAN, SACHS & CO.		1,443,208	1,428,000	1,425,858	1,426,247		263		263		1,426,510		16,698	16,698	20,627	06/07/2021	2FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		06/01/2019	SCHEDULED REDEMPTION		68,004	68,004	44,227	44,031		23,973		23,973		68,004				632	05/25/2052	1FM
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC		05/06/2019	Various		3,136,783	3,095,000	3,095,000							3,095,000		41,783	41,783	2,528	05/15/2027	4FE
620076-BD-0	MOTOROLA SOLUTIONS INC		05/24/2019	Various		15,273,000	15,000,000	14,818,350	14,925,594		10,636		10,636		14,936,229		(413,229)	(413,229)	1,133,542	09/01/2021	2FE
620076-BL-2	MOTOROLA SOLUTIONS INC		06/14/2019	Various		8,581,237	8,416,000	8,226,640	8,230,473		6,200		6,200		8,236,673		344,564	344,564	284,983	02/23/2028	2FE
61946C-AA-0	MSAIC 19-1 A ABS		06/20/2019	SCHEDULED REDEMPTION		204,109	204,109	204,041			68		68		204,109				3,007	12/21/2043	1Z
61748H-EF-4	MSM_04-8AR RMBS		06/01/2019	SCHEDULED REDEMPTION		190,066	190,066	132,571	133,683		56,383		56,383		190,066				3,959	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		06/25/2019	SCHEDULED REDEMPTION		2,144	2,144	438	502		1,642		1,642		2,144				16	11/25/2036	1FM
626717-AH-5	MURPHY OIL CORPORATION		06/14/2019	Market Axess		180,911	174,000	174,000	173,060	940			940		174,000		6,911	6,911	10,068	08/15/2024	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
62854A-AK-0	MYLAN NV		04/30/2019	CITIGROUP GLOBAL MARKETS		7,695,688	7,700,000	7,693,234	7,698,712		999		999		7,699,711		(4,023)	(4,023)	77,535	06/07/2019	2FE
62854A-AL-8	MYLAN NV		05/14/2019	BARCLAYS		8,511,390	8,500,000	8,497,867	8,498,723		238		238		8,498,961		12,429	12,429	133,698	12/15/2020	2FE
63254A-AR-9	NATIONAL AUSTRALIA BANK LTD (NEW	D	06/19/2019	BANK MONTREAL / NESBITT BURNS		8,423,160	8,500,000	8,475,775	8,487,449		2,297		2,297		8,489,745		(66,585)	(66,585)	150,078	07/12/2021	1FE
63939R-AA-2	NAVSL_17-2 ABS		06/25/2019	SCHEDULED REDEMPTION		48,839	48,839	49,534	49,519		(680)		(680)		48,839				826	12/27/2066	1FE
63946B-AD-2	NBC UNIVERSAL		04/26/2019	BANK MONTREAL / NESBITT BURNS		5,608,267	5,478,000	5,769,923	5,656,096		(43,592)		(43,592)		5,612,504		(4,237)	(4,237)	141,059	04/30/2020	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		06/01/2019	SCHEDULED REDEMPTION		18,831	18,831	13,364	7,758		11,073		11,073		18,831				198	07/25/2036	1FM
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2019	SCHEDULED REDEMPTION		15,139	16,579	8,579		43	4,808		4,851		15,139				317	10/01/2041	4Z
641062-AJ-3	NESTLE HOLDINGS INC.		05/16/2019	Various		24,244,560	24,000,000	23,991,120	23,991,887		1,033		1,033		23,992,920		251,640	251,640	468,789	09/24/2021	1FE
64110D-AH-7	NETAPP INC		04/10/2019	GOLDMAN, SACHS & CO.		6,974,100	7,000,000	6,987,750	6,995,406		1,735		1,735		6,997,141		(23,041)	(23,041)	75,833	09/27/2019	2FE
64110L-AQ-9	NETFLIX INC		04/29/2019	EXCHANGE		4,059,839	4,000,000	4,060,000	2,915,100	84,900	(188)		84,712		4,059,812		27	27	107,056	11/15/2028	3FE
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING		05/06/2019	WELLS FARGO		15,810,080	16,000,000	16,006,134	16,002,864		(435)		(435)		16,002,429		(192,349)	(192,349)	182,222	04/13/2021	1FE
64952W-CJ-0	NEW YORK LIFE GLOBAL FUNDING		05/07/2019	TD SECURITIES		9,789,800	10,000,000	9,980,900	9,989,472		1,357		1,357		9,990,829		(201,029)	(201,029)	110,972	09/14/2021	1FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		04/04/2019	JEFFERIES & COMPANY, INC.		3,540,665	3,286,000	3,359,935	3,220,280	132,799	(2,186)		130,612		3,350,892		189,773	189,773	135,901	01/01/2026	2FE
651639-AL-0	NEWMONT MINING CORP		04/10/2019	BARCLAYS		5,557,585	5,500,000	6,029,485	5,627,270		(47,345)		(47,345)		5,579,925		(22,340)	(22,340)	149,550	10/01/2019	2FE
65364U-AA-4	NIAGARA MOHAWK POWER		04/10/2019	GOLDMAN, SACHS & CO.		11,455,080	11,375,000	12,174,624	11,443,822		(30,891)		(30,891)		11,412,931		42,149	42,149	365,516	08/15/2019	1FE
655844-CB-2	NORFOLK SOUTHERN CORPORATION		06/21/2019	U.S. BANCORP		7,539,431	6,808,000	6,981,335	2,545,054		(9)		(9)		6,981,328		558,103	558,103	201,136	08/01/2118	2FE
665501-AL-6	NORTHERN NATURAL GAS COMPANY		06/18/2019	Various		4,531,393	4,278,587	4,439,376			(11)		(11)		4,439,366		92,027	92,027	78,357	01/15/2049	1FE
66989H-AM-0	NOVARTIS CAPITAL CORP	C	05/07/2019	JPMORGAN CHASE & CO.		9,926,400	10,000,000	9,944,900	9,963,727		3,672		3,672		9,967,399		(40,999)	(40,999)	114,667	05/17/2022	1FE
629377-BY-7	NRG ENERGY INC		05/14/2019	TENDER OFFER		1,033,750	1,000,000	1,035,000			(4,122)		(4,122)		1,030,878		2,872	2,872	33,507	05/01/2024	4FE
67059T-AF-2	NUSTAR LOGISTICS LP		05/20/2019	Various		3,234,388	3,200,000	3,200,000							3,200,000		34,388	34,388		06/01/2026	3Z
67066G-AD-6	NVIDIA CORPORATION		05/07/2019	WELLS FARGO		4,198,745	4,250,000	4,241,585	4,245,327		597		597		4,245,924		(47,179)	(47,179)	60,515	09/16/2021	1FE
677050-AM-8	OGLETHORPE POWER CORPORATION		05/14/2019	EXCHANGE		4,965,374	5,000,000	4,965,100	4,965,186		188		188		4,965,374				136,069	10/01/2048	2FE
68389X-BB-0	ORACLE CORP		05/07/2019	CREDIT SUISSE		9,939,800	10,000,000	9,964,800	9,982,328		1,791		1,791		9,984,119		(44,319)	(44,319)	120,833	05/15/2022	1FE
690732-AD-4	OWENS & MINOR INC		06/11/2019	Various		8,314,860	9,640,000	9,887,740	7,133,600	2,636,623	(20,892)		2,615,731		9,749,331		(1,434,471)	(1,434,471)	271,353	09/15/2021	4FE
690742-AG-6	OWENS CORNING		04/05/2019	JEFFERIES & COMPANY, INC.		4,046,850	5,000,000	4,075,550	4,082,178		3,643		3,643		4,085,821		(38,971)	(38,971)	157,667	07/15/2047	2FE
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		04/29/2019	CITIGROUP GLOBAL MARKETS		2,982,750	2,910,000	2,984,700	2,764,500	196,570	(2,335)		194,235		2,958,735		24,015	24,015	85,158	01/15/2025	4FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		06/01/2019	SCHEDULED REDEMPTION		77,077	77,077	63,580	40,283		36,794		36,794		77,077				920	01/25/2042	1FM
69371R-M9-4	PACCAR FINANCIAL CORP		05/06/2019	KEYCORP		14,898,300	15,000,000	14,984,550	14,993,144		1,103		1,103		14,994,247		(95,947)	(95,947)	237,188	02/25/2021	1FE
69371R-N8-5	PACCAR FINANCIAL CORP		05/06/2019	KEYCORP		9,921,900	10,000,000	9,999,100	9,999,434		105		105		9,999,539		(77,639)	(77,639)	99,653	11/13/2020	1FE
69371R-P3-4	PACCAR FINANCIAL CORP		04/30/2019	MIZUHO SECURITIES USA INC.		15,015,900	15,000,000	15,000,000	15,000,000						15,000,000		15,900	15,900	205,200	05/10/2021	1FE
69371R-P7-5	PACCAR FINANCIAL CORP		04/03/2019	Market Axess		4,276,988	4,250,000	4,246,260			114		114		4,246,374		30,614	30,614	11,440	03/01/2022	1FE
694308-HZ-3	PACIFIC GAS & ELECTRIC UTILITIES		06/19/2019	RBC DOMINION SECURITIES		3,336,800	3,440,000	3,431,916	3,187,411	245,097	202		245,299		3,432,710		(95,910)	(95,910)		08/01/2023	6FE
694308-JA-6	PACIFIC GAS & ELECTRIC UTILITIES		06/19/2019	BARCLAYS		1,477,800	1,500,000	1,495,740	1,375,152	120,725	47		120,771		1,495,923		(18,123)	(18,123)		08/01/2028	6FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		06/20/2019	JPMORGAN CHASE & CO.		2,838,476	2,713,000	2,713,000							2,713,000		125,476	125,476	39,094	05/15/2026	3FE
69888X-AA-7	PAR PHARMACEUTICAL INC		06/07/2019	Market Axess		677,454	683,000	683,000							683,000		(5,546)	(5,546)	10,387	04/01/2027	4FE
701094-AM-6	PARKER HANNIFIN CORPORATION		06/11/2019	CREDIT SUISSE		5,890,290	5,880,000	5,877,295							5,877,295		12,995	12,995		06/14/2024	1Z
701094-AN-4	PARKER HANNIFIN CORPORATION		06/18/2019	Various		7,607,319	7,560,000	7,536,337			13		13		7,536,350		70,970	70,970	1,536	06/14/2029	1Z
701094-AP-9	PARKER HANNIFIN CORPORATION		06/18/2019	Various		6,318,938	6,300,000	6,205,752			8		8		6,205,760		113,178	113,178	1,260	06/14/2049	1Z
693304-AU-1	PECO ENERGY CO		05/06/2019	DEUTSCHE BANK AG		9,786,100	10,000,000	9,997,200	9,998,451		198		198		9,998,649		(212,549)	(212,549)	110,028	09/15/2021	1FE
708696-BZ-1	PENNSYLVANIA ELECTRIC COMPANY		06/05/2019	JEFFERIES & COMPANY, INC.		2,116,474	2,083,000	2,079,021			4		4		2,079,025		37,449	37,449	833	06/01/2029	2FE
713448-DL-9	PEPSICO INC		05/07/2019	Various		24,495,500	25,000,000	23,989,364	24,075,600		114,106		114,106		24,189,706		305,794	305,794	250,986	10/06/2021	1FE
713448-DR-6	PEPSICO INC		05/02/2019	MATURED		20,000,000	20,000,000	19,985,000	19,997,449		2,551		2,551		20,000,000				155,000	05/02/2019	1FE
713448-DT-2	PEPSICO INC		05/23/2019	DEUTSCHE BANK AG		7,942,660	8,000,000	7,983,840	7,989,017		1,227		1,227		7,990,243		(47,583)	(47,583)	98,938	05/02/2022	1FE
717081-EM-1	PFIZER INC		04/17/2019	Various		30,331,470	30,000,000	29,915,751	29,923,089		7,965		7,965		29,931,054		400,416	400,416	547,042	09/15/2021	1FE
717081-ES-8	PFIZER INC		04/10/2019	CREDIT SUISSE		7,089,390	7,000,000	6,996,430			57		57		6,996,487		92,903	92,903	17,782	03/15/2024	1FE
717081-EV-1	PFIZER INC		06/19/2019	Market Axess		4,521,090	4,200,000	4,131,414			328		328		4,131,742		389,348	389,348	46,667	03/15/2049	1FE
693360-AC-6	PHMMC_07-4 RMBS		06/01/2019	SCHEDULED REDEMPTION		29,238	29,238	28,503	28,963		276		276		29,238				723	08/15/2037	1FM
724479-AK-6	PITNEY BOWES INC		06/26/2019	Market Axess		907,360	925,000	922,447	866,031	57,517	249		57,766		923,797		(16,437)	(16,437)	26,584	10/01/2021	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
724479-AM-2	PITNEY BOWES INC		06/26/2019	Market Axess		858,684	860,000	857,970	840,650	18,170	333		18,502		859,152		(468)	(468)	26,197	09/15/2020	3FE
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP		04/11/2019	MORGAN STANLEY		4,986,900	5,000,000	4,990,650	4,998,123		564		564		4,998,687		(11,787)	(11,787)	43,333	12/15/2019	2FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		04/16/2019	STIFEL CAPITAL MARKETS		4,133,153	4,280,000	4,007,500	4,013,360		1,404		1,404		4,014,764		118,389	118,389	141,561	02/15/2045	2FE
72703P-AA-1	PLNT 18-1 ABS		04/23/2019	CREDIT SUISSE		5,047,293	4,975,000	4,975,000	4,975,000						4,975,000		72,293	72,293	82,458	09/05/2048	2FE
69353R-EU-8	PNC BANK NA		04/26/2019	TD SECURITIES		8,969,850	9,000,000	8,994,060	8,997,727		399		399		8,998,126		(28,276)	(28,276)	107,188	11/05/2020	1FE
69353R-FH-6	PNC BANK NA		04/26/2019	TD SECURITIES		4,871,527	4,888,000	4,833,890	4,849,557		6,032		6,032		4,855,589		15,938	15,938	94,366	01/22/2021	1FE
73316P-JE-1	POPLR 2005-6 A4 RMBS		06/01/2019	SCHEDULED REDEMPTION		406,739	406,739	314,961	290,909		115,830		115,830		406,739				8,081	01/25/2036	1FM
693506-BH-9	PPG INDUSTRIES INC		04/11/2019	TD SECURITIES		17,953,560	18,000,000	17,926,380	17,986,550		4,424		4,424		17,990,975		(37,415)	(37,415)	172,500	11/15/2019	1FE
69352J-AN-7	PPL ENERGY SUPPLY LLC		05/21/2019	Various		44,660	44,000	37,840	38,887		599		599		39,485		2,975	2,975	3,077	12/15/2021	5FE
74005P-BP-8	PRAXAIR INC		04/18/2019	THE ALLSTATE CORPORATION		4,998,598	5,000,000	4,995,300	4,998,313		285		285		4,998,598				63,750	09/24/2020	1FE
742718-EU-9	PROCTER & GAMBLE COMPANY		04/18/2019	THE ALLSTATE CORPORATION		19,980,299	20,000,000	19,970,800	19,978,599		1,700		1,700		19,980,299				295,028	08/11/2022	1FE
74368C-AF-1	PROTECTIVE LIFE GLOBAL FUNDING		04/08/2019	WELLS FARGO		9,949,800	10,000,000	10,000,000	10,000,000						10,000,000		(50,200)	(50,200)	114,357	04/08/2020	1FE
74456Q-BP-0	PUBLIC SERVICE ELECTRIC AND GAS CA		05/06/2019	DEUTSCHE BANK AG		9,879,200	10,000,000	9,984,200	9,992,890		1,117		1,117		9,994,007		(114,807)	(114,807)	122,972	03/15/2021	1FE
744573-AJ-5	PUBLIC SERVICE ENTERPRISE GROUP IN		04/10/2019	BARCLAYS		22,833,250	23,000,000	22,973,090	22,992,093		2,531		2,531		22,994,624		(161,374)	(161,374)	150,267	11/15/2019	2FE
74736K-AE-1	QORVO INC		06/26/2019	EXCHANGE		4,058,541	4,000,000	4,060,000	2,865,000	149,025	(2,583)		146,443		4,056,443		2,099	2,099	180,431	07/15/2026	3FE
747525-AD-5	QUALCOMM INC		05/06/2019	BARCLAYS		19,909,400	20,000,000	19,984,000	19,995,384		1,161		1,161		19,996,544		(87,144)	(87,144)	210,000	05/20/2020	1FE
747525-AS-2	QUALCOMM INCORPORATED		05/17/2019	MIZUHO SECURITIES USA INC.		838,632	830,000	830,000	830,000						830,000		8,632	8,632	15,720	01/30/2023	1FE
747525-AV-5	QUALCOMM INCORPORATED		05/31/2019	Various		10,277,473	10,203,000	9,537,936	4,366,291		4,341		4,341		9,543,419		734,054	734,054	236,426	05/20/2047	1FE
747262-AQ-6	QVC INC		04/01/2019	MATURED		16,165,000	16,165,000	16,155,371	16,164,483		517		517		16,165,000				252,578	04/01/2019	2FE
750236-AW-1	RADIAN GROUP INC		06/13/2019	CITIGROUP GLOBAL MARKETS		2,292,700	2,270,000	2,270,000							2,270,000		22,700	22,700		03/15/2027	3Z
74922G-AN-4	RALI 2006-QA14 A13 RMBS		06/01/2019	SCHEDULED REDEMPTION		127,507	186,034	120,042	64,160		63,347		63,347		127,507				5,796	03/25/2040	1FM
761118-WQ-7	RALI_06-QO3 RMBS		06/25/2019	SCHEDULED REDEMPTION		92,173	92,173	34,111	26,633		65,540		65,540		92,173				1,160	03/26/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		06/01/2019	SCHEDULED REDEMPTION		573,970	573,970	560,595	567,082		6,888		6,888		573,970				9,058	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		06/01/2019	SCHEDULED REDEMPTION		14,636	14,636	9,540	9,302		5,333		5,333		14,636				402	05/25/2036	3FM
75281A-AS-8	RANGE RESOURCES CORP		05/08/2019	WELLS FARGO		844,883	931,000	857,684	763,420	99,719	3,138		102,857		866,277		(21,394)	(21,394)	22,063	05/15/2025	3FE
76110W-MB-9	RASC 2001-KS3, AI5 RMBS		06/01/2019	SCHEDULED REDEMPTION		62,962	62,962	63,199	63,056		(94)		(94)		62,962				2,118	03/25/2042	2FM
75951A-AB-4	RELIANCE STANDARD LIFE GLOBAL FUND		04/30/2019	JPMORGAN CHASE & CO.		9,970,000	10,000,000	9,965,900	9,992,557		2,391		2,391		9,994,948		(24,948)	(24,948)	199,306	01/15/2020	1FE
74949L-AC-6	RELX CAPITAL INC		04/03/2019	Various		17,787,326	17,458,000	17,255,313			751		751		17,256,063		531,263	531,263	31,648	03/18/2029	2FE
760759-AH-3	REPUBLIC SERVICES INC		05/09/2019	Market Axess		12,203,640	12,000,000	12,745,520	12,208,479		(64,947)		(64,947)		12,143,533		60,107	60,107	420,000	03/01/2020	2FE
76119L-AA-9	RESIDEO FUNDING INC		05/08/2019	GOLDMAN, SACHS & CO.		4,405,190	4,240,000	4,266,343	2,343,315	34,143	(1,551)		32,593		4,264,823		140,367	140,367	143,314	11/01/2026	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		06/01/2019	SCHEDULED REDEMPTION		25,730	25,730	16,961			25,730		25,730		25,730				669	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		06/01/2019	SCHEDULED REDEMPTION		81,646	89,620	79,955	70,954		10,693		10,693		81,646				2,652	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		06/01/2019	SCHEDULED REDEMPTION		63,030	81,096	58,402	62,472		558		558		63,030				2,371	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		06/01/2019	SCHEDULED REDEMPTION		25,402	32,683	26,376	27,418		(2,016)		(2,016)		25,402				956	09/25/2037	1FM
772739-AP-3	ROCK-TENN CO		06/03/2019	CALLED @ 100.523		15,178,973	15,100,000	15,273,703	15,138,971		(13,971)		(13,971)		15,125,000		(25,000)	(25,000)	478,284	03/01/2020	2FE
773903-AF-6	ROCKWELL AUTOMATION INC		04/10/2019	MORGAN STANLEY		4,970,450	5,000,000	4,989,500	4,997,471		603		603		4,998,074		(27,624)	(27,624)	62,924	03/01/2020	1FE
775109-BN-0	ROGERS COMMUNICATIONS INC	A	06/06/2019	GOLDMAN, SACHS & CO.		6,506,073	6,300,000	6,279,021			38		38		6,279,059		227,014	227,014	30,450	05/01/2049	2FE
78013X-KG-2	ROYAL BANK OF CANADA	A	06/03/2019	MIZUHO SECURITIES USA INC.		14,211,550	14,000,000	13,990,060	13,992,201		1,382		1,382		13,993,583		217,967	217,967	266,756	04/30/2021	1FE
78355H-JW-0	RYDER SYSTEM INC		04/10/2019	GOLDMAN, SACHS & CO.		9,996,000	10,000,000	9,988,000	9,998,992		679		679		9,999,671		(3,671)	(3,671)	92,792	06/01/2019	2FE
78409V-AJ-3	S&P GLOBAL INC		04/26/2019	BANK MONTREAL / NESBITT BURNS		10,973,417	10,890,000	10,879,432	10,885,598		881		881		10,886,478		86,939	86,939	255,552	08/14/2020	1FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		06/01/2019	SCHEDULED REDEMPTION		33,150	33,150	27,560	28,669		4,481		4,481		33,150				716	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		04/01/2019	SCHEDULED REDEMPTION		4,366,767	4,945,134	4,059,012	3,795,898		570,869		570,869		4,366,767				97,361	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		04/01/2019	SCHEDULED REDEMPTION		3,216,968	3,978,601	2,564,077	2,300,676		916,293		916,293		3,216,968				72,595	10/25/2035	1FM
806851-AH-4	SCHLUMBERGER HOLDINGS CORP		06/11/2019	BARCLAYS		6,601,493	6,320,000	6,315,702			121		121		6,315,823		285,670	285,670	97,381	05/01/2029	2FE
80285H-AG-5	SDART 19-1 D ABS		04/11/2019	BOSC, INC.		2,518,750	2,500,000	2,499,991							2,499,991		18,759	18,759	7,604	04/15/2025	2FE
816851-AZ-2	SEMPRA ENERGY		04/10/2019	BARCLAYS		13,913,760	14,000,000	13,985,720	13,996,286		1,353		1,353		13,997,638		(83,878)	(83,878)	116,910	10/07/2019	2FE
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		05/07/2019	Various		2,498,600	2,480,000	2,480,000							2,480,000		18,600	18,600		06/01/2029	3FE
824348-AT-3	SHERWIN-WILLIAMS COMPANY (THE)		05/15/2019	CITIGROUP GLOBAL MARKETS		24,868,750	25,000,000	24,999,250	24,999,651		95		95		24,999,746		(130,996)	(130,996)	284,375	05/15/2020	2FE
824348-AU-0	SHERWIN-WILLIAMS COMPANY (THE)		04/25/2019	U.S. BANCORP		8,537,134	8,600,000	8,594,668	8,596,307		339		339		8,596,647		(59,513)	(59,513)	97,228	06/01/2022	2FE
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE		04/11/2019	GOLDMAN, SACHS & CO.		7,967,280	8,000,000	7,993,520	7,998,395		634		634		7,999,029		(31,749)	(31,749)	85,289	09/23/2019	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	04/26/2019	WELLS FARGO		11,937,600	12,000,000	11,984,160	11,995,374		1,075		1,075		11,996,449		(58,849)	(58,849)	109,650	05/27/2020	1FE
82967N-BE-7	SIRIUS XM RADIO INC		06/18/2019	DEUTSCHE BANK AG		1,507,500	1,500,000	1,500,000							1,500,000		7,500	7,500		07/15/2024	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		06/17/2019	SCHEDULED REDEMPTION		247,809	247,809	224,731	234,212		13,596		13,596		247,809				4,067	12/16/2030	1FE
78443C-CB-8	SLMA_05-B ABS		06/17/2019	SCHEDULED REDEMPTION		558,866	558,866	525,713	462,719		25,211		25,211		558,866				8,314	06/15/2039	1FE
78443C-CL-6	SLMA_06-A ABS		06/17/2019	SCHEDULED REDEMPTION		303,234	303,234	284,297	189,134		15,533		15,533		303,234				4,579	06/15/2039	1FE
78449Q-AC-1	SMB 18-C A2B ABS		06/26/2019	GOLDMAN, SACHS & CO.		2,491,016	2,500,000	2,500,000	2,500,000						2,500,000		(8,984)	(8,984)	43,155	11/15/2035	1FE
86745L-AA-0	SNVA 19-AA A ABS		06/24/2019	GOLDMAN, SACHS & CO.		1,508,438	1,500,000	1,499,577							1,499,577		8,860	8,860		06/20/2046	1Z
845467-AL-3	SOUTHWESTERN ENERGY CO		05/03/2019	BANK OF AMERICA/MERRILL LYNCH		925,693	947,000	925,693	846,381	81,512	914		82,425		928,807		(3,114)	(3,114)	46,319	01/23/2025	3FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		05/08/2019	Various		6,216,616	5,863,000	5,884,750	5,232,728	651,157	(811)		650,346		5,883,074		333,542	333,542	272,400	03/15/2026	3FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/20/2019	SCHEDULED REDEMPTION		2,317,188	2,317,188	2,291,973	2,292,265		24,923		24,923		2,317,188				38,929	03/20/2023	2FE
853496-AD-9	STANDARD INDUSTRIES INC		04/10/2019	Market Axess		595,608	619,000	595,788	519,960	77,379	533		77,913		597,873		(2,265)	(2,265)	21,807	01/15/2028	3FE
855030-AN-2	STAPLES INC		06/10/2019	CITIGROUP GLOBAL MARKETS		1,970,000	2,000,000	2,000,000							2,000,000		(30,000)	(30,000)	23,333	04/15/2026	4FE
855030-AP-7	STAPLES INC		06/10/2019	Various		1,932,985	1,931,000	1,931,000							1,931,000		1,985	1,985	14,969	04/15/2027	4FE
855244-AJ-8	STARBUCKS CORP		04/26/2019	BARCLAYS		4,202,740	4,250,000	4,247,578	4,248,956		162		162		4,249,118		(46,378)	(46,378)	65,946	02/04/2021	2FE
855244-AL-3	STARBUCKS CORPORATION		05/06/2019	WELLS FARGO		12,407,500	12,500,000	12,244,585	12,275,477		40,829		40,829		12,316,306		91,194	91,194	126,806	11/22/2020	2FE
855244-AR-0	STARBUCKS CORPORATION		04/16/2019	MARKET AXESS		1,110,352	1,067,000	1,065,805	1,065,842		29		29		1,065,871		44,481	44,481	18,139	11/15/2028	2FE
855244-AS-8	STARBUCKS CORPORATION		06/14/2019	BARCLAYS		4,450,430	4,250,000	4,205,885	4,206,154		325		325		4,206,480		243,950	243,950	113,156	11/15/2048	2FE
857477-AS-2	STATE STREET CORP		05/06/2019	MARKET AXESS		14,992,050	15,000,000	14,965,800	14,988,363		2,479		2,479		14,990,841		1,209	1,209	276,250	08/18/2020	1FE
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		06/17/2019	DIRECT		6,856	12,264	429	429						429		6,427	6,427		04/17/2021	6S
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		06/17/2019	DIRECT		49,824	89,122	3,119	3,119						3,119		46,705	46,705		04/17/2021	6S
863667-AM-3	STRYKER CORP		06/19/2019	Various		12,767,606	12,750,000	12,745,155	12,747,791		409		409		12,748,200		19,406	19,406	238,544	03/15/2021	2FE
863667-AQ-4	STRYKER CORPORATION		05/07/2019	MORGAN STANLEY		10,251,300	10,000,000	9,995,800	9,996,089		128		128		9,996,218		255,082	255,082	245,361	03/07/2028	2FE
864662-AM-3	SUDSM 2013-1A A1R CLO		04/17/2019	SCHEDULED REDEMPTION		2,234,230	2,234,230	2,234,230	2,234,230						2,234,230				42,463	01/17/2026	1FE
86828L-AA-0	SUPERIOR PLUS LP AND SUPERIOR GENE	A	03/29/2019	Various					1,399,250	64,391	(522)		63,870		6		(6)	(6)	53,851	07/15/2026	3FE
84751P-LM-9	SURF_06-BC2 RMBS		06/01/2019	SCHEDULED REDEMPTION		65,292	65,292	37,292	27,411		37,881		37,881		65,292				498	06/25/2042	1FM
86960B-AU-6	SVENSKA HANDELSBANKEN AB	D	04/30/2019	RBC DOMINION SECURITIES		10,041,510	10,000,000	10,000,000	10,000,000						10,000,000		41,510	41,510	137,077	05/24/2021	1FE
87165L-BB-6	SYNCT_16-2 ABS		05/07/2019	BNP CAPITAL MARKETS		14,315,122	14,425,000	14,489,259	14,467,675		(10,118)		(10,118)		14,457,557		(142,435)	(142,435)	127,517	05/15/2024	1FE
87166P-AE-1	SYNIT 19-A1 A ABS		05/15/2019	MUFG SECURITIES AMERICAS INC		10,123,438	10,000,000	9,999,487			28		28		9,999,515		123,922	123,922	50,806	03/17/2025	1FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC		05/09/2019	JPMORGAN CHASE & CO.		1,510,488	1,490,000	1,490,000							1,490,000		20,488	20,488		05/15/2027	1Z
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		04/17/2019	EXCHANGE		1,355,236	1,320,000	1,364,550	1,283,700	76,459	(4,923)		71,536		1,355,236				39,206	04/15/2026	3FE
872224-AE-0	TBW 2006-4 A4 RMBS		06/01/2019	SCHEDULED REDEMPTION		655,837	655,837	415,604	430,806		225,031		225,031		655,837				5,917	05/25/2041	1FM
872295-AG-5	TCFAT_16-1 ABS		04/23/2019	CREDIT SUISSE		3,987,500	4,000,000	3,898,437	3,933,233		6,408		6,408		3,939,640		47,860	47,860	50,556	07/17/2023	2FE
87226V-AD-8	TCFAT_16-PT1D ABS		04/23/2019	CREDIT SUISSE		4,038,281	4,000,000	3,999,421	3,999,625		50		50		3,999,675		38,606	38,606	60,667	04/15/2024	2FE
878742-BC-8	TECK RESOURCES LTD	A	06/29/2019	CALLED @ 106.375		957,375	900,000	900,000	900,000						900,000				101,575	06/01/2024	2FE
87971M-BK-8	TELUS CORPORATION	A	06/06/2019	CITIGROUP GLOBAL MARKETS		3,066,270	3,000,000	2,971,440			15		15		2,971,455		94,815	94,815	4,300	06/15/2049	2FE
88032W-AB-2	TENCENT HOLDINGS LTD	D	05/02/2019	MATURED		4,000,000	4,000,000	3,995,800	3,999,696		304		304		4,000,000				67,500	05/02/2019	1FE
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	D	05/14/2019	Various		8,170,000	8,600,000	7,984,971	7,905,223	233,775	64,490		298,265		8,203,488		(33,488)	(33,488)	154,934	07/21/2021	3FE
882508-BF-0	TEXAS INSTRUMENTS INC		06/14/2019	CREDIT SUISSE		4,442,004	4,200,000	4,162,452			337		337		4,162,789		279,215	279,215	43,852	03/15/2039	1FE
87244B-AA-6	TGIF_17-1 ABS		04/30/2019	SCHEDULED REDEMPTION		40,720	40,720	40,913	40,654	243	(177)		66		40,720				1,263	04/30/2047	3FE
70259#-AA-5	THE PASHA GROUP		06/01/2019	SCHEDULED REDEMPTION		150,000	150,000	150,000	145,573		4,427		4,427		150,000				5,135	12/30/2024	4Z
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/03/2019	VARIOUS		6,273	6,273	6,273								6,273		6,273		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/03/2019	VARIOUS		6,445	6,445	6,445								6,445		6,445		03/01/2023	5
89114Q-C2-2	TORONTO-DOMINION BANK/THE	A	04/30/2019	WELLS FARGO		3,475,376	3,468,000	3,468,000	3,468,000						3,468,000		7,376	7,376	41,160	06/11/2020	1FE
89114Q-C3-0	TORONTO-DOMINION BANK/THE	A	04/30/2019	BARCLAYS		30,136,140	30,000,000	30,000,000	30,000,000						30,000,000		136,140	136,140	373,932	06/11/2021	1FE
89236T-FQ-3	TOYOTA MOTOR CREDIT CORP	C	04/01/2019	Market Axess		15,113,700	15,000,000	14,991,000			1,038		1,038		14,992,038		121,662	121,662	108,021	01/08/2021	1FE
893647-AX-5	TRANSDIGM INC		05/16/2019	BARCLAYS		4,266,250	4,250,000	4,333,125			(2,610)		(2,610)		4,330,515		(64,265)	(64,265)	95,920	07/15/2024	4FE
893647-BB-2	TRANSDIGM INC		05/16/2019	Various		2,745,575	2,764,000	2,767,690	930,000	84,184	(898)		83,285		2,765,975		(20,400)	(20,400)	74,643	06/15/2026	4FE
89385A-AA-3	TRANSOCEAN SENTRY LIMITED		05/15/2019	KEYCORP		642,603	641,000	637,795							637,795		4,808	4,808		05/15/2023	4Z
87265H-AF-6	TRI POINTE GROUP INC		05/31/2019	JPMORGAN CHASE & CO.		659,175	705,000	705,000	549,689	155,312			155,312		705,000		(45,825)	(45,825)	18,815	06/01/2027	3FE
962178-AL-3	TRI POINTE HOLDINGS INC		06/15/2019	MATURED		7,090,000	7,090,000	7,011,932	7,036,825	42,702	10,473		53,175		7,090,000				155,094	06/15/2019	3FE
897787-AA-5	TRUCK HERO INC		06/13/2019	Various		3,729,400	3,710,000	3,713,315			(45)		(45)		3,713,270		16,130	16,130	15,657	04/21/2024	4FE
87305Q-CH-2	TTX COMPANY		06/07/2019	WELLS FARGO		522,400	500,000	521,000							521,000		1,400	1,400	7,400	01/15/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
902494-BH-5	TYSON FOODS INC		06/21/2019	Various		5,684,702	5,383,000	5,206,330			510		510		5,206,840		477,862	477,862	163,633	09/28/2048	2FE
902674-XF-2	UBS AG (LONDON BRANCH)	D	05/16/2019	CITIGROUP GLOBAL MARKETS		9,956,600	10,000,000	9,993,400	9,996,787		829		829		9,997,616		(41,016)	(41,016)	96,556	06/08/2020	1FE
904764-BF-3	UNILEVER CAPITAL CORP	C	04/03/2019	BANK OF AMERICA/MERRILL LYNCH		20,157,800	20,000,000	19,903,200	19,911,553		6,920		6,920		19,918,473		239,327	239,327	346,667	03/07/2022	1FE
90933J-AA-9	UNITED AIRLINES 2016-2 CLASS B PAS ABS		04/07/2019	SCHEDULED REDEMPTION		184,144	184,144	176,594	176,616		7,528		7,528		184,144				3,361	10/07/2025	2FE
90932D-AA-3	UNITED AIRLINES INC ABS		04/07/2019	SCHEDULED REDEMPTION		264,310	264,310	264,310	264,310						264,310				4,097	04/07/2030	1FE
90932E-AA-1	UNITED AIRLINES INC ABS		04/07/2019	SCHEDULED REDEMPTION		376,641	376,641	367,464	367,464		9,178		9,178		376,641				5,414	04/07/2030	1FE
911312-BH-8	UNITED PARCEL SERVICE INC		04/30/2019	WELLS FARGO		14,989,245	15,000,000	15,025,515	15,022,865		(3,317)		(3,317)		15,019,548		(30,303)	(30,303)	243,523	04/01/2021	1FE
911312-BQ-8	UNITED PARCEL SERVICE INC		06/27/2019	GOLDMAN, SACHS & CO.		5,459,950	5,000,000	4,996,650			17		17		4,996,667		463,283	463,283	62,569	03/15/2049	1FE
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		05/26/2019	CALLED @ 102.875		1,491,688	1,450,000	1,504,375	1,395,625	82,626	(3,122)		79,505		1,475,130		(25,130)	(25,130)	85,923	11/15/2024	3FE
913017-CM-9	UNITED TECHNOLOGIES CORPORATION		04/10/2019	Market Axess		9,915,000	10,000,000	9,995,100	9,997,775		460		460		9,998,235		(83,235)	(83,235)	83,389	05/04/2020	2FE
91324P-CM-2	UNITEDHEALTH GROUP INC		04/18/2019	CITIGROUP GLOBAL MARKETS		7,998,320	8,000,000	7,995,200	7,998,447		309		309		7,998,756		(436)	(436)	166,800	07/15/2020	1FE
91324P-CU-4	UNITEDHEALTH GROUP INC		04/17/2019	CITIGROUP GLOBAL MARKETS		14,833,650	15,000,000	14,954,250	14,979,425		2,816		2,816		14,982,242		(148,592)	(148,592)	192,135	03/15/2021	1FE
91324P-DD-1	UNITEDHEALTH GROUP INC		06/27/2019	JPMORGAN CHASE & CO.		14,290,185	14,250,000	14,203,688	14,214,213		4,537		4,537		14,218,750		71,435	71,435	240,667	10/15/2022	1FE
91324P-DG-4	UNITEDHEALTH GROUP INC		04/30/2019	MIZUHO SECURITIES USA INC.		6,999,370	7,000,000	7,000,000	7,000,000						7,000,000		(630)	(630)	78,395	06/15/2021	1FE
91324P-DJ-8	UNITEDHEALTH GROUP INC		04/18/2019	BANK OF AMERICA/MERRILL LYNCH		1,820,050	1,780,000	1,779,110	1,779,198		52		52		1,779,250		40,800	40,800	22,151	06/15/2023	1FE
91324P-DK-5	UNITEDHEALTH GROUP INC		04/15/2019	WELLS FARGO		2,174,989	2,086,000	2,082,412	2,082,571		89		89		2,082,660		92,328	92,328	27,217	06/15/2028	1FE
91324P-DM-1	UNITEDHEALTH GROUP INC		04/12/2019	CITIGROUP GLOBAL MARKETS		8,629,869	8,423,000	8,402,027	8,402,170		1,089		1,089		8,403,259		226,610	226,610	97,449	02/15/2024	1FE
91324P-DP-4	UNITEDHEALTH GROUP INC		04/12/2019	WELLS FARGO		4,403,393	4,212,000	4,197,511	4,197,557		349		349		4,197,907		205,487	205,487	53,952	12/15/2028	1FE
91529Y-AN-6	UNUM GROUP		06/11/2019	GOLDMAN, SACHS & CO.		3,157,938	3,150,000	3,138,440							3,138,440		19,499	19,499		06/15/2029	1Z
903436-AA-1	US AIRWAYS 2011-1A PTT		04/22/2019	SCHEDULED REDEMPTION		32,593	32,593	33,816	33,283		(690)		(690)		32,593				1,161	04/22/2025	1FE
90346W-AB-9	US AIRWAYS INC ABS		05/15/2019	SCHEDULED REDEMPTION		55,765	55,765	56,073	56,049		(283)		(283)		55,765				1,499	05/15/2023	2FE
90331H-NS-8	US BANK NATIONAL ASSOCIATION		05/06/2019	U.S. BANCORP		11,042,790	11,000,000	11,000,000	11,000,000						11,000,000		42,790	42,790	158,390	05/21/2021	1FE
90327Q-CY-3	USAA CAPITAL CORP		05/06/2019	U.S. BANCORP		9,868,200	10,000,000	9,989,100	9,994,610		771		771		9,995,380		(127,180)	(127,180)	87,222	06/01/2021	1FE
90290A-AC-1	USAOT_17-1 ABS		05/15/2019	Various		4,067,191	4,078,604	4,078,174	4,078,439		74		74		4,078,513		(11,322)	(11,322)	27,275	05/17/2021	1FE
90290A-AD-9	USAOT_17-1 ABS		05/07/2019	BNP CAPITAL MARKETS		7,442,871	7,500,000	7,499,681	7,499,801		28		28		7,499,829		(56,958)	(56,958)	56,400	09/15/2022	1FE
903293-BE-7	USG CORPORATION		05/24/2019	TENDER OFFER		2,525,000	2,500,000	2,537,500	2,518,750	12,236	(1,662)		10,574		2,529,324		(4,324)	(4,324)	58,568	06/01/2027	3FE
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO		05/24/2019	Various		4,869,579	4,797,000	4,549,958	2,778,855	27,827	16,682		44,509		4,596,564		129,104	129,104	288,256	03/01/2023	4FE
91913Y-AW-0	VALERO ENERGY CORPORATION		06/12/2019	Various		10,020,006	9,978,000	9,901,469			552		552		9,902,021		117,985	117,985	35,318	04/01/2029	2FE
92343V-ET-7	VERIZON COMMUNICATIONS INC		05/08/2019	DISTRIBUTION		2,202		1,883							1,883		319	319		12/03/2029	2FE
92552V-AL-4	VIASAT INC		06/28/2019	BANK OF AMERICA/MERRILL LYNCH		5,830,688	5,610,000	5,676,130			(3,592)		(3,592)		5,672,538		158,149	158,149	82,345	04/15/2027	3FE
92826C-AC-6	VISA INC		04/11/2019	WELLS FARGO		10,077,400	10,000,000	9,986,100	9,991,818		569		569		9,992,387		85,013	85,013	94,111	12/14/2022	1FE
92840J-AA-7	VISTAJET MALTA FINANCE PLC	D	05/15/2019	Various		1,264,974	1,282,000	1,257,809							1,257,809		7,165	7,165		06/01/2024	1Z
92856J-AB-6	VIZIENT INC		05/06/2019	JPMORGAN CHASE & CO.		642,213	619,000	619,000							619,000		23,213	23,213	215	05/15/2027	4FE
92857W-BH-2	VODAFONE GROUP PLC	D	06/26/2019	BANK OF AMERICA/MERRILL LYNCH		10,395,300	10,000,000	9,915,300	9,923,277		6,840		6,840		9,930,118		465,183	465,183	404,167	01/16/2024	2FE
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	C	04/10/2019	GOLDMAN, SACHS & CO.		7,494,675	7,500,000	7,496,475	7,499,708		207		207		7,499,916		(5,241)	(5,241)	61,536	05/23/2019	2FE
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANC	C	04/03/2019	Various		13,444,460	13,000,000	12,968,540	12,969,054		1,006		1,006		12,970,059		474,401	474,401	237,160	11/13/2025	2FE
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC	C	06/06/2019	BANK OF AMERICA/MERRILL LYNCH		4,715,865	4,500,000	4,449,600	4,450,129		1,760		1,760		4,451,888		263,977	263,977	122,906	11/13/2028	2FE
91831A-AB-7	VRX ESCROW CORP		05/24/2019	Various		2,981,413	2,934,000	2,967,008			(3,432)		(3,432)		2,963,576		(70,183)	(70,183)	178,516	05/15/2023	4FE
931427-AA-6	WALGREENS BOOTS ALLIANCE INC		04/10/2019	BARCLAYS		19,983,600	20,000,000	19,975,800	19,995,500		1,423		1,423		19,996,923		(13,323)	(13,323)	216,000	11/18/2019	2FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		532,784	534,391	303,868	367,801		164,983		164,983		532,784				9,934	07/25/2037	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		06/25/2019	SCHEDULED REDEMPTION		3,711	4,165	176	176		3,535		3,535		3,711				56	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		06/25/2019	SCHEDULED REDEMPTION		29,154	51,050	4,368	2,247		26,907		26,907		29,154				616	06/25/2046	1FM
94106L-BG-3	WASTE MANAGEMENT INC		06/14/2019	Various		21,650,034	21,000,000	20,958,840			216		216		20,959,056		690,978	690,978	45,885	06/15/2029	2FE
94106L-BJ-7	WASTE MANAGEMENT INC		06/19/2019	GOLDMAN, SACHS & CO.		4,445,658	4,200,000	4,195,632			11		11		4,195,643		250,015	250,015	13,533	07/15/2039	2FE
94106L-BK-4	WASTE MANAGEMENT INC		06/19/2019	Various		8,884,827	8,400,000	8,389,248			9		9		8,389,257		495,570	495,570	17,914	07/15/2049	2FE
94974B-GM-6	WELLS FARGO & CO		06/10/2019	WELLS FARGO		12,506,875	12,500,000	12,493,000	12,497,721		645		645		12,498,366		8,509	8,509	288,889	07/22/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
958254-AJ-3	WESTERN GAS PARTNERS LP		04/12/2019	MIZUHO SECURITIES USA INC.		3,522,316	3,213,000	3,186,300	3,186,609		112		112		3,186,721		335,595	335,595	106,431	03/01/2048	2FE
958254-AK-0	WESTERN GAS PARTNERS LP		04/12/2019	WELLS FARGO		2,745,305	2,550,000	2,545,359	2,545,504		109		109		2,545,612		199,692	199,692	83,105	08/15/2028	2FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		229,349	230,048	168,234	172,076		57,273		57,273		229,349				5,242	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		32,545	32,728	25,886	26,495		6,278		6,278		32,545				767	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		06/01/2019	SCHEDULED REDEMPTION		32,336	40,261	35,044	36,942		(4,606)		(4,606)		32,336				1,103	08/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2019	SCHEDULED REDEMPTION		79,355	98,802	79,902	82,170		(2,815)		(2,815)		79,355				2,707	08/25/2037	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2019	SCHEDULED REDEMPTION		89,816	106,351	89,080	73,825		15,991		15,991		89,816				2,757	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		06/01/2019	SCHEDULED REDEMPTION		57,875	68,530	57,261	56,253		1,622		1,622		57,875				1,776	09/25/2037	1FM
966387-AP-7	WHITING PETROLEUM CORP		06/06/2019	WELLS FARGO		441,000	450,000	432,000	409,500	26,379	1,280		27,660		437,160		3,840	3,840	19,453	04/01/2023	4FE
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL IN		05/09/2019	STIFEL CAPITAL MARKETS		987,188	975,000	977,438							977,438		9,750	9,750	16,572	08/15/2023	1Z
98161V-AE-0	WOART 18-A ABS		06/10/2019	MITSUBISHI UFJ SECURITIES (USA)		2,646,123	2,625,000	2,624,559	2,624,656		49		49		2,624,704		21,419	21,419	37,299	04/15/2025	1FE
98162X-AD-7	WOLS 19-A A4 ABS		05/07/2019	BANK OF AMERICA/MERRILL LYNCH		6,809,854	6,750,000	6,749,172			50		50		6,749,221		60,632	60,632	31,605	07/15/2024	1FE
98212B-AH-6	WPX ENERGY INC		04/16/2019	BARCLAYS		1,293,710	1,238,000	1,190,028	1,120,390	69,935	1,514		71,449		1,191,839		101,871	101,871	27,090	06/01/2026	4FE
92940P-AD-6	WRKCO INC		05/15/2019	BARCLAYS		2,269,253	2,105,000	2,103,985			19		19		2,104,004		165,249	165,249	46,988	03/15/2029	2FE
974153-AA-6	WSTOP 18-1 A2 ABS		06/05/2019	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				69	12/05/2048	2Z
98389B-AM-2	XCEL ENERGY INC		05/09/2019	TD SECURITIES		8,076,640	8,000,000	8,434,480	8,051,303		(21,607)		(21,607)		8,029,696		46,944	46,944	185,911	05/15/2020	2FE
983919-AJ-0	XILINX INC		04/25/2019	TD SECURITIES		4,261,386	4,300,000	4,295,141	4,296,156		216		216		4,296,371		(34,985)	(34,985)	52,149	06/01/2024	1FE
98886Y-AQ-1	ZAIS2_14-2A CLO		04/25/2019	SCHEDULED REDEMPTION		2,615,638	2,615,638	2,615,638	2,615,638						2,615,638				50,629	07/25/2026	1FE
98956P-AA-0	ZIMMER HOLDINGS INC		05/09/2019	Market Axess		4,168,692	4,132,000	4,484,170	4,175,709		(17,373)		(17,373)		4,158,336		10,356	10,356	86,528	11/30/2019	2FE
98978V-AJ-2	ZOETIS INC		04/26/2019	GOLDMAN, SACHS & CO.		9,084,690	9,000,000	8,988,120	8,995,326		805		805		8,996,131		88,559	88,559	144,038	11/13/2020	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,979,376,596	3,962,823,307	3,954,431,279	3,200,616,824	12,219,437	3,656,592		15,876,029		3,952,845,039	12,718	22,853,625	22,866,342	63,000,949	XXX	XXX
05565A-GF-4	BNP PARIBAS SA	D	04/16/2019	SEAPORT GROUP		1,748,280	1,700,000	1,700,000	1,700,000						1,700,000		48,280	48,280	79,994	01/01/9999	2FE
4899999. Subtotal - Bonds - Hybrid Securities						1,748,280	1,700,000	1,700,000	1,700,000						1,700,000		48,280	48,280	79,994	XXX	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		05/20/2019	Various	0.000	40,358,464		40,547,220							40,547,220		(188,756)	(188,756)	174,939		4
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		05/23/2019	Various	0.000	20,604,832		20,024,866							20,024,866		579,966	579,966	184,360		2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		05/29/2019	BANK OF AMERICA/MERRILL LYNCH	0.000	316,356,568		315,899,054							315,899,054		457,515	457,515	3,574,988		4
8199999. Subtotal - Bonds - SVO Identified Funds						377,319,865		376,471,140							376,471,140		848,725	848,725	3,934,287	XXX	XXX
06901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	06/28/2019	SCHEDULED REDEMPTION		10,371	10,371	10,359	9,861	498	12		510		10,371					02/16/2024	3FE
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,228	16	6		22		1,250					10/31/2025	4FE
00450#-AC-5	ACCOUNT CONTROL TECH TL		04/01/2019	Various		1,440,271	587,930	579,190	578,535		9,396		9,396		587,930				858,348	04/28/2022	4
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/28/2019	Various		942,227	1,059,205	938,148	7,310	269	142		412		938,284		3,943	3,943	153	11/17/2023	5FE
00448F-AH-9	ACHILLES ACQUISITION LLC TL		06/28/2019	SCHEDULED REDEMPTION		1,875	1,875	1,870	1,842	28	5		33		1,875				9	10/13/2025	4FE
00488P-AJ-4	ACRISURE LLC 2017-2 REFINANCING TL		06/28/2019	SCHEDULED REDEMPTION		1,266	1,266	1,256			9		9		1,266					11/22/2023	4FE
00488P-AK-1	ACRISURE LLC 2018 1 ADDITIONAL TL		06/28/2019	Various		2,451	2,519	2,519							2,519		(67)	(67)		11/22/2023	4FE
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		06/07/2019	Various		1,546,339	1,546,908	1,552,226	1,483,578	69,076	(440)		68,636		1,552,214		(5,875)	(5,875)	13,403	11/10/2023	3FE
00809D-AQ-7	AES CORPORATION (THE) TL		06/28/2019	SCHEDULED REDEMPTION		8,569	8,569	8,559	8,558		11		11		8,569					05/31/2022	2FE
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		6,166	6,166	6,142	4,853	1,287	25		1,312		6,166				95	04/22/2024	4FE
01242H-AJ-7	ALBANY MOLECULAR RESEARCH INC TL		06/10/2019	Various		735,560	742,462	743,581	700,238	43,416	(79)		43,337		743,575		(8,016)	(8,016)	8,633	08/30/2024	4FE
01310T-AT-6	ALBERTSONS LLC 2017-1 TERM B-5		06/28/2019	SCHEDULED REDEMPTION		5,122	5,122	5,096	4,907	186	29		214		5,122					12/21/2022	3FE
01310T-AU-3	ALBERTSONS LLC 2017-1 TLB6		06/28/2019	SCHEDULED REDEMPTION		1,332	1,332	1,319			13		13		1,332				6	06/22/2023	3FE
01642P-AW-6	ALIXPARTNERS 2017 REFI TL		06/28/2019	SCHEDULED REDEMPTION		5,685	5,685	5,712	5,450	264	5,543		5,807		5,685				23	04/04/2024	4FE
90350V-AL-2	ALLIED UNIVERSAL 1ST LIEN INCRE TL		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,191	53	6		59		1,250					07/28/2022	4FE
90350V-AC-2	ALLIED UNIVERSAL INITIAL TL		06/28/2019	SCHEDULED REDEMPTION		4,209	4,209	4,187	3,984	201	25		225		4,209					07/28/2022	4FE
02376C-AT-2	AMERICAN AIRLINES 2017 CLASS B TL		04/24/2019	Various		3,371,908	3,430,000	3,414,093	3,255,653	157,573	1,122		158,695		3,414,348		(42,440)	(42,440)	11,144	04/28/2023	3FE
02376C-BB-0	AMERICAN AIRLINES INC 2018 REP TL		06/27/2019	SCHEDULED REDEMPTION		27,044	27,044	26,894	25,252	1,633	159		1,792		27,044				92	06/27/2025	3FE
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		06/04/2019	Various		917,888	928,543	929,325	881,457	47,933	(66)		47,867		929,324		(11,436)	(11,436)	7,756	10/31/2023	4FE
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		06/26/2019	COST OF CARRY		(1,892)											(1,892)	(1,892)		08/21/2023	4FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		06/28/2019	SCHEDULED REDEMPTION		4,625	4,625	4,604	4,336	267	22		289		4,625				22	08/11/2025	4FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		06/28/2019	SCHEDULED REDEMPTION		23,761	23,761	23,543	17,466	1,097	227		1,324		23,761				264	06/29/2024	4Z
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		06/28/2019	SCHEDULED REDEMPTION		988	988	986	965	20	2		22		988				5	02/15/2024	4FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		06/28/2019	SCHEDULED REDEMPTION		3,785	3,785	3,785	3,599	186			186		3,785				16	09/19/2024	4FE
04269G-AQ-5	ARRIS GROUP INC TLB3		04/04/2019	SCHEDULED REDEMPTION		1,862,000	1,862,000	1,858,459	1,839,898	18,415	3,687		22,102		1,862,000				1,474	04/26/2024	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
02083J-AC-8	ASCEND LEARNING LLC INITIAL TL		04/17/2019	Various		606,863	615,625	613,195	580,227	32,874	115		32,989		613,215		(6,352)	(6,352)	1,787	07/12/2024	4FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		06/28/2019	Various		4,307	5,829	5,786	1,897	94	3,334		3,428		5,829		(1,522)	(1,522)		04/30/2025	4FE
00216H-AB-8	ATI PHYSICAL THERAPY TL		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,242	1,200	42	8		50		1,250					05/10/2023	4FE
BASOTW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	06/28/2019	Various		6,663	13,250	13,319			(69)		(69)		13,250		(6,587)	(6,587)	64	02/27/2026	4FE
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		06/28/2019	Various		1,208	1,276	1,244			32		32		1,276		(67)	(67)	7	03/18/2024	4FE
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC TLB3		05/09/2019	SCHEDULED REDEMPTION		79,690	79,690	79,501	79,492		989		989		79,690				282	01/15/2025	2FE
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		04/01/2019	SCHEDULED REDEMPTION		50,781	50,781	50,290	50,284		497		497		50,781				726	09/15/2022	4
05459*-AB-1	AXIA ACQUISTION HLDS INCREM TL		04/01/2019	SCHEDULED REDEMPTION		7,031	7,031	6,908			123		123		7,031				60	09/15/2022	4Z
05850F-AB-2	BALL METALPACK LLC TL B		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,209	35	6		41		1,250					07/31/2025	4FE
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		06/28/2019	SCHEDULED REDEMPTION		103,081	103,081	103,139	98,242	4,901	(62)		4,839		103,081				5	06/02/2025	3FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		06/28/2019	Various		1,020,661	2,163,691	2,167,279	1,026,671	59,025	(3,851)		55,174		2,163,691		1,020,661	1,020,661	12,927	01/02/2025	4FE
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,203	44	3		47		1,250					11/13/2025	3FE
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		06/28/2019	Various		1,002,395	1,004,968	1,003,933	957,232	46,649	66		46,716		1,003,948		(1,553)	(1,553)		11/07/2024	3FE
G0757G-AB-8	BIFM CA BUYER INC TL B	A	06/21/2019	Various		333,364	333,400	332,567			1		1		332,567		797	797		05/02/2026	4Z
08948E-AB-3	BIG RIVER STEEL LLC TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		1,875	1,875	1,860	1,852	8	15		23		1,875				36	08/23/2023	4FE
09179F-AU-6	BJS WHOLESALE CLUB INC		05/03/2019	SCHEDULED REDEMPTION		6,993	6,993	6,988	6,785	202	6		208		6,993				30	02/03/2024	4FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,187	60	3		63		1,250				5	06/15/2025	4FE
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		06/20/2019	SCHEDULED REDEMPTION		92,491	92,491	92,491	88,907	3,584			3,584		92,491				84	09/15/2023	3FE
71913B-AD-4	BRIGHTSPRING HTH SVC (PHOENIX) DD		03/15/2019	MORGAN STANLEY															1,073	02/12/2026	4FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB		06/28/2019	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,381	113	6		119		2,500				10	08/15/2025	4FE
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL		06/28/2019	Various		4,691	5,000	4,994	1,208	36	6		42		5,000		(309)	(309)	23	07/31/2025	4FE
05604X-AP-1	BWAY HOLDING COMPANY INITIAL TL		06/28/2019	SCHEDULED REDEMPTION		4,937	4,937	4,912	4,632	279	26		304		4,937					04/03/2024	4FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		06/28/2019	Various		3,023,415	3,017,292	3,007,899	2,892,285	115,131	543		115,674		3,007,959		15,455	15,455	14,036	12/23/2024	3FE
13134M-BG-7	CALPINE CORP 2015 TERM LOAN		04/05/2019	SCHEDULED REDEMPTION		1,935,000	1,935,000	1,922,968	1,838,250	84,055	12,695		96,750		1,935,000				1,923	01/15/2023	3FE
13134M-BJ-1	CALPINE CORP 2016 TERM LOAN		06/03/2019	Various		2,872,091	2,872,730	2,858,157	2,722,802	134,624	1,276		135,900		2,858,702		13,389	13,389	26,913	05/31/2023	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		12,500	12,500	12,463	11,854	608	39		647		12,500				161	01/15/2024	3FE
C2088H-AB-6	CANAM STEEL CORPORATION TL	A	06/28/2019	SCHEDULED REDEMPTION		3,750	3,750	3,654	3,648		102		102		3,750				22	07/01/2024	4FE
13973U-AP-4	CAPITAL AUTO LP 2017 REFI TL B2		06/28/2019	SCHEDULED REDEMPTION		6,115	6,115	6,093	5,861	230	24		254		6,115				23	03/25/2024	4FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		27,500	27,500	27,306	27,088	204	208		413		27,500				175	11/29/2023	4
14880B-AE-1	CATALENT PHARMA DOLLAR TL		06/27/2019	Various		1,182,295	1,182,295	1,178,905	1,145,348	33,317	3,630		36,947		1,182,295				11,527	05/20/2024	3FE
15670B-AB-8	CENTURYLINK INC TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		21,212	21,212	21,130	19,749	1,376	88		1,464		21,212				86	01/31/2025	3FE
N1946Y-AC-9	CEVA LOGISTICS FINANCE B.V. TL	D	04/24/2019	SCHEDULED REDEMPTION		497,500	497,500	495,168	480,918	14,179	2,403		16,582		497,500				2,282	07/25/2025	4FE
15911A-AC-7	CHANGE HEALTHCARE CLSNG DATE TL		06/28/2019	Various		745,561	747,338	745,952	707,169	38,699	107		38,806		745,975		(415)	(415)	3,730	03/01/2024	4FE
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		05/01/2019	SCHEDULED REDEMPTION		2,666,667	2,666,667	2,666,667							2,666,667				14,505	12/29/2022	4Z
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		05/10/2019	SCHEDULED REDEMPTION		128,322	128,322	127,252	120,911	6,285	1,126		7,411		128,322				779	12/29/2023	5GI
16117L-BS-7	CHARTER COMMUNICATIONS TLB		06/28/2019	SCHEDULED REDEMPTION		12,525	12,525	12,509	9,989		17		17		12,525				43	04/30/2025	2FE
16308T-AB-7	CHEFS WAREHOUSE HLDGS TERM LOAN		04/09/2019	SCHEDULED REDEMPTION		4,062	4,062	4,037	4,024	12	26		37		4,062				22	06/22/2022	4FE
12541H-AR-4	CHG HEALTHCARE 1ST LN NEW 2017 TL		05/06/2019	SCHEDULED REDEMPTION		6,889	6,889	6,889	6,596	292			293		6,889				33	06/07/2023	4FE
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		05/14/2019	COST OF CARRY		(1,235)											(1,235)	(1,235)		12/11/2024	4FE
12512K-AG-6	CIRQUE DU SOLEIL INC		06/28/2019	Various		971,374	989,965	988,705	920,172	68,420	149		68,569		988,741		(17,366)	(17,366)	14,554	07/08/2022	4FE
17288Y-AB-8	CITADEL SECURITIES LP TLB		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250				24	02/27/2026	3FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		06/17/2019	Various		382,898	400,000	399,547	376,332	23,198	32		23,230		399,562		(16,664)	(16,664)	7,140	09/18/2024	4FE
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		05/15/2019	Various		62,083	65,978	65,712	58,720	6,960	38		6,997		65,717		(3,635)	(3,635)	954	09/07/2021	4FE
21652E-AB-2	COMET ACQUISITION INC TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,222	25	3		28		1,250				6	10/23/2025	4FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		06/28/2019	Various		88,221	89,511	67,763	42,579	2,998	23,614		26,611		89,511		(1,290)	(1,290)	1,108	11/12/2020	5FE
20337E-AQ-4	COMMSCOPE INC TLB		05/02/2019	COST OF CARRY		(1,940)											(1,940)	(1,940)		04/06/2026	3FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		06/28/2019	Various		1,169,382	1,192,392	1,193,330	1,113,396	80,014	(85)		79,929		1,193,325		(23,943)	(23,943)	5,937	10/05/2023	4FE
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		06/28/2019	SCHEDULED REDEMPTION		1,247	1,247	1,245	1,189	56	3		58		1,247				5	05/22/2024	4FE
21117G-AJ-9	CONTINENTAL BUILDING 2ND REPL TL		06/28/2019	SCHEDULED REDEMPTION		12,194	12,194	12,175	11,573	600	21		621		12,194				42	08/18/2023	3FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		06/28/2019	Various		1,504,232	1,508,741	1,493,671	1,486,110	7,825	623		8,448		1,494,557		9,675	9,675	78,093	10/17/2025	4FE
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		04/29/2019	EXCHNG_TDR		6,843,381	15,207,512	14,678,595	12,926,386	2,045,859	(293,590)		1,752,269		6,843,381					03/31/2023	4
22284M-AK-8	COVENANT SURGICAL PARTNERS TL		06/28/2019	SCHEDULED REDEMPTION		12,506	12,506	12,428	12,253	172	81		253		12,506					10/04/2024	4FE
12594W-AB-2	CPI HOLDCO LLC CLOSING DATE TL		06/28/2019	SCHEDULED REDEMPTION		6,266	6,266	6,297	6,086	213	(33)		180		6,266					03/21/2024	4FE
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		06/27/2019	Various		989,556	989,556	981,478	885,653	93,240	10,663		103,903		989,556				14,735	11/23/2020	5FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		04/15/2019	SCHEDULED REDEMPTION		15,703	15,703	15,511	14,863	643	197		840		15,703				64	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		06/28/2019	SCHEDULED REDEMPTION		9,715	9,715	9,675	9,249	423	43		466		9,715					11/14/2022	4FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC TLB		06/28/2019	SCHEDULED REDEMPTION		9,778	9,778	9,755	9,751		27		27		9,778				39	06/24/2021	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
06448H-AC-0	DECOLIN INC. INITIAL TL		05/17/2019	SCHEDULED REDEMPTION		10,586	10,586	10,542	10,321	219	46		265		10,586				62	12/27/2023	4Z
24360@-AB-8	DECOPAC INC INITIAL 2ND LN		05/02/2019	PENNANT PARK INVESTMENT CORPORATION		2,484,375	2,500,000	2,478,417	2,362,075	115,732	845		116,576		2,478,651		5,724	5,724	81,383	03/31/2025	4
24701P-AC-0	DELIVER BUYER INC (MHS HLDGS) TL		06/28/2019	Various		1,003,096	1,006,846	998,997	985,450	13,249	613		13,861		999,312		3,784	3,784	25,350	05/01/2024	4FE
24702N-AZ-3	DELL INTERNATIONAL LLC TL B		04/30/2019	SCHEDULED REDEMPTION		8,719	8,719	8,682	8,680		39		39		8,719				35	09/07/2023	2FE
L2324E-AE-1	DELOS FINANCE SARL 2018 NEW LOAN		06/28/2019	SCHEDULED REDEMPTION		500,000	500,000	499,074	499,029		971		971		500,000				5,499	10/06/2023	2FE
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		06/28/2019	SCHEDULED REDEMPTION		19,857	19,857	17,980	12,534	1,171	1,914		3,086		19,857				52	11/06/2023	4FE
25365E-AP-0	DIEBOLD NIXDORF INCORPORATED TL-A1		06/28/2019	SCHEDULED REDEMPTION		10,217	10,217	10,217	10,217						10,217				2,113	08/31/2022	4FE
25456Q-AG-3	DIPLOMAT PHARMACY INC TL		06/28/2019	SCHEDULED REDEMPTION		4,608	4,608	4,618	4,558	61	(11)		50		4,608				25	12/20/2024	4FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		06/28/2019	Various		6,114	6,250	6,188			63		63		6,250		(136)	(136)	34	02/02/2026	4FE
26376M-AG-7	DUBOIS CHEMICALS TERM LOAN B		06/03/2019	Various		1,435,850	1,457,715	1,456,616	1,404,873	51,681	77		51,758		1,456,631		(20,782)	(20,782)	14,181	03/15/2024	4FE
23341M-AC-5	DUNN PAPER TLB		06/17/2019	Various		1,743,569	1,754,215	1,739,011			1,358		1,358		1,740,370		3,199	3,199	10,916	08/26/2022	4FE
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		06/28/2019	Various		4,862,500	4,862,500	4,813,661	4,692,739	118,334	2,906		121,240		4,813,980		48,520	48,520	10,519	02/05/2023	5GI
N2820E-AC-2	EG GROUP LIMITED	D	06/28/2019	SCHEDULED REDEMPTION		13,102	13,102	13,024	11,384	404	80		484		13,102				219	02/07/2025	4FE
28470Y-AB-3	ELDORADO RESORTS TL B		05/31/2019	JPMORGAN CHASE & CO.		2,992,500	3,000,000	3,000,000	2,862,510	137,490			137,490		3,000,000		(7,500)	(7,500)	12,926	04/17/2024	3FE
BA5QXA-P4-3	ELLIE MAE INC TL		05/09/2019	Various		459,949	460,000	457,700			9		9		457,709		2,239	2,239	1,903	04/17/2026	4FE
29251L-AC-2	ENCAPSYS LLC AKA CYPRESS TLB		04/15/2019	SCHEDULED REDEMPTION		10,354	10,354	10,332	10,052	280	22		302		10,354				54	11/07/2024	4FE
L2968E-AB-8	ENDO LUXEMBOURG FINANCE COMP TLB	D	06/28/2019	SCHEDULED REDEMPTION		888	888	891			(2)		(2)		888				5	04/29/2024	4FE
29267Y-AM-4	ENERGIZER HOLDINGS INC TL B		04/01/2019	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500				17	12/17/2025	3FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL		06/28/2019	Various		1,280,139	1,326,967	1,323,856	1,233,601	90,128	173		90,301		1,323,902		(43,763)	(43,763)	7,376	10/10/2025	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		06/28/2019	SCHEDULED REDEMPTION		9,249	9,249	9,245	8,821	423	5		428		9,249				41	06/01/2022	4FE
26908B-AJ-2	ESH HOSPITALITY INC TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		4,218	4,218	4,203	4,043	159	16		175		4,218				15	08/30/2023	3FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		06/27/2019	SCHEDULED REDEMPTION		6,892	6,892	6,891	6,623	250	19		269		6,892				32	12/22/2023	4FE
30204K-AB-2	EXGEN RENEWABLES I LLC TLB		05/31/2019	SCHEDULED REDEMPTION		88,095	88,095	87,908	83,250	4,654	191		4,845		88,095				1,267	11/28/2024	4FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		06/28/2019	Various		5,019	6,808	6,790	1,605	50	4,605		4,655		6,808		(1,788)	(1,788)		05/02/2023	4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		2,500	2,500	2,509	2,419	91	(9)		81		2,500					08/02/2024	4FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		06/28/2019	SCHEDULED REDEMPTION		7,500	7,500	7,483	7,125	357	18		375		7,500				36	10/01/2025	4FE
32007U-BW-8	FIRST DATA CORP 2022D NEW DOL TL		06/17/2019	SCHEDULED REDEMPTION		119,383	119,383	119,217	114,459	4,742	183		4,925		119,383				464	07/08/2022	3FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		06/28/2019	SCHEDULED REDEMPTION		138,404	138,404	138,336	107,348	5,040	53		5,093		138,404				612	04/18/2025	4FE
33905P-AB-7	FLEETWASH INC DDTL		06/28/2019	SCHEDULED REDEMPTION		2,970	5,940	2,970	1,652	142			142		2,970				8	10/01/2024	4Z
33905P-AE-1	FLEETWASH INC TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		17,877	17,877	17,711	16,557	1,145	175		1,320		17,877					10/01/2024	4Z
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL		05/02/2019	SCHEDULED REDEMPTION		22,249	22,249	22,198	21,014	1,183	52		1,235		22,249				291	06/29/2025	4FE
34407J-AE-6	FLYING FORTRESS HOLDINGS LLC TLB		06/07/2019	Various		2,998,559	3,000,000	2,994,985	2,994,675		558		558		2,995,233		3,327	3,327	51,044	10/30/2022	2FE
34721H-AB-5	FORT DEARBORN HLDGS INC TL		06/28/2019	Various		3,881	5,131	5,093	1,149	77	39		116		5,131		(1,251)	(1,251)	21	10/19/2023	4FE
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		06/28/2019	Various		7,100	7,513	7,489	2,338	151	24		175		7,513		(413)	(413)	32	08/13/2025	4FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		06/28/2019	SCHEDULED REDEMPTION		17,500	17,500	17,418	17,118	289	93		382		17,500					11/10/2020	4
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		06/28/2019	SCHEDULED REDEMPTION		3,186	3,186	3,157			3,186		3,186		3,186				110	11/10/2020	4
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		06/28/2019	SCHEDULED REDEMPTION		4,375	4,375	4,350	4,318	32	25		57		4,375				81	11/10/2020	4
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		06/28/2019	SCHEDULED REDEMPTION		625,000	625,000	618,952	612,778	6,151	6,070		12,222		625,000				24,586	10/12/2024	4Z
37249U-AN-6	GENTIVA HEALTH SERVICES INC TL		06/28/2019	Various		8,161	8,709	8,718	2,364	56	(8)		48		8,709		(548)	(548)	42	07/02/2025	4FE
37253L-AD-1	GENWORTH FINANCIAL INC TERM LOAN		04/01/2019	SCHEDULED REDEMPTION		1,500	1,500	1,494	1,470	24	6		30		1,500				10	03/07/2023	4FE
37252K-AP-7	GEO GROUP INC THE REFINANCING TL		05/30/2019	Various		2,343,254	2,431,392	2,422,547	2,261,195	160,691	662		161,352		2,422,547		(79,293)	(79,293)	18,823	03/22/2024	3FE
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	A	06/28/2019	SCHEDULED REDEMPTION		1,945	1,945	1,940	1,810	130	6		135		1,945				8	05/30/2025	4FE
37713K-AB-1	GLASS MOUNTAIN PIPELINE LLC TL		05/31/2019	Various		242,779	245,019	242,951	225,417	17,438	126		17,564		242,982		(203)	(203)	1,525	12/13/2024	4FE
37953U-AK-8	GLOBALLOGIC HOLDINGS DDTL		05/02/2019	SCHEDULED REDEMPTION		1	1	1	1						1					07/25/2025	4FE
37953U-AJ-1	GLOBALLOGIC INC TLB		06/28/2019	Various		2,578	4,390	4,393	1,053	36	(3)		33		4,390		(1,812)	(1,812)	19	08/01/2025	4FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB		06/28/2019	SCHEDULED REDEMPTION		658,174	658,174	656,871	462,663	21,880	1,370		23,249		658,174				1,888	02/15/2024	3FE
38101J-AD-8	GOLDEN ENTERTAINMENT INC 2ND LIEN		04/15/2019	Various		1,010,000	1,000,000	983,547	957,500	25,610	16,890		42,500		1,000,000				14,486	08/15/2025	5FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		04/29/2019	SCHEDULED REDEMPTION		89,773	89,773	89,302	85,733	3,547	493		4,040		89,773				430	10/21/2024	4FE
51508P-AG-9	GOLDEN NUGGET INC TLB		06/28/2019	SCHEDULED REDEMPTION		10,500	10,500	10,524	10,527		(26)		(26)		10,500					10/04/2023	4FE
38245H-AC-1	GOODRX INC TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		6,755	6,755	6,739	6,493	245	17		262		6,755				27	10/10/2025	4FE
BA5QNP-X2-6	GREENROCK FINANCE INCRE TLB		06/28/2019	SCHEDULED REDEMPTION		2,487	2,487	2,506	2,438	69	(19)		50		2,487				39	06/28/2024	4FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		06/28/2019	Various		6,174	6,511	5,335	1,642	191	1,681		1,871		6,511		(336)	(336)	111	08/25/2023	5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		04/30/2019	Various		7,329	7,463	7,313	2,280	134	441		576		7,463		(134)	(134)	26	06/01/2025	4FE
41151P-AM-7	HARBOR FREIGHT TL		06/20/2019	COST OF CARRY		(1,447)											(1,447)	(1,447)		08/18/2023	3FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		06/28/2019	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,405	88	7		95		2,500				10	05/16/2024	4FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		05/31/2019	SCHEDULED REDEMPTION		93,023	93,023	92,836	87,302	5,522	199		5,721		93,023				359	10/20/2024	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
404122-AX-1	HCA INC TRANCHE B10 TL		06/28/2019	SCHEDULED REDEMPTION		10,586	10,586	10,586	10,347	238			238		10,586				37	03/13/2025	2FE
42206J-AT-9	HD SUPPLY INC TLB5		06/28/2019	Various		1,976,467	2,001,467	1,986,331	1,916,405	69,216	846		70,062		1,986,466		(9,999)	(9,999)	9,559	10/17/2023	3FE
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		05/03/2019	SCHEDULED REDEMPTION		2,188	2,188	2,183	2,109	74	5		78		2,188				32	08/01/2024	4FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/28/2019	SCHEDULED REDEMPTION		8,750	8,750	8,731	8,374	356	20		376		8,750				42	05/23/2025	4FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO		06/28/2019	Various		623	1,266	1,272			1,562		1,562		1,266		(643)	(643)	2	12/20/2024	4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		06/28/2019	SCHEDULED REDEMPTION		18,750	18,750	18,816	18,398	424	(72)		352		18,750				83	05/30/2023	4FE
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		74,902	74,902	74,310	71,148	3,112	642		3,754		74,902				348	12/20/2022	4
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		06/28/2019	SCHEDULED REDEMPTION		4,568	4,568	4,551	4,371	178	20		198		4,568				18	02/01/2022	4FE
45673D-AG-7	INFORMATICA CORP DOLLAR TLB-1		06/28/2019	SCHEDULED REDEMPTION		1,659	1,659	1,657	1,607	49	2		52		1,659				7	08/05/2022	4FE
45781B-AE-5	INOVALON HOLDINGS INC TLB		04/08/2019	Various		207,284	208,381	205,588	202,390	3,125	124		3,250		205,640		1,645	1,645	1,490	04/02/2025	4FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		06/28/2019	Various		9,063	9,063	9,041	17,340	740	45		785		9,063				78	07/31/2024	4FE
51501E-AC-0	IVANTI SOFTWARE (LANDESK) TL		05/30/2019	Various		117,686	117,981	117,270	114,294	2,935	50		2,985		117,279		407	407	1,920	01/20/2024	4FE
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	06/28/2019	SCHEDULED REDEMPTION		162,582	162,582	162,205	158,111	4,073	398		4,471		162,582				68	11/01/2025	3FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		06/28/2019	SCHEDULED REDEMPTION		19,413	19,413	19,353	18,394	953	66		1,019		19,413				75	08/18/2022	4FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		3,625	3,625	3,625							3,625				24	05/01/2026	3FE
47759D-AB-1	JO-ANN STORES TL		04/30/2019	SCHEDULED REDEMPTION		6,201	6,201	6,125	5,883	239	79		318		6,201					10/20/2023	4FE
48562R-AK-5	KAR AUCTION SERVICES INC TL B5		06/28/2019	SCHEDULED REDEMPTION		2,944,425	2,944,425	2,956,295	2,859,772	97,180	(12,528)		84,652		2,944,425				38,177	03/09/2023	3FE
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		06/28/2019	SCHEDULED REDEMPTION		1,522,488	1,522,488	1,524,595	1,478,077	46,767	(2,356)		44,411		1,522,488				18,778	03/11/2021	3FE
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		06/28/2019	SCHEDULED REDEMPTION		7,463	7,463	7,469	7,271	198	(7)		191		7,463					04/03/2025	3FE
51783Q-AP-3	LAS VEGAS SANDS LLC REFINANCING TL		06/28/2019	SCHEDULED REDEMPTION		8,243	8,243	8,228	8,227		16		16		8,243				27	03/27/2025	2FE
50179U-AJ-2	LBM BORROWER LLC TL C		06/28/2019	SCHEDULED REDEMPTION		7,772	7,772	7,704	7,224	473	75		548		7,772				37	08/20/2022	4FE
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		06/28/2019	SCHEDULED REDEMPTION		6,998	6,998	6,980			18		18		6,998				31	12/01/2023	4FE
00255X-AD-1	LEIDOS INNOV CORP (ABACUS) TLB		06/28/2019	SCHEDULED REDEMPTION		9,800	9,800	9,757	9,633	122	46		167		9,800				32	08/22/2025	3FE
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		06/28/2019	SCHEDULED REDEMPTION		42,140	42,140	41,695	41,664		476		476		42,140					02/18/2022	5
50217U-AS-6	LTI HOLDINGS (BOYD) TL		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,174	74	2		76		1,250				6	09/06/2025	4FE
50245D-AC-5	LW BUYER (LIQUIDWEB) 2016 INCR TL		06/28/2019	Various		9,652,063	9,652,063	9,642,788	9,507,282	133,444	11,337		144,781		9,652,063				182,373	07/01/2021	4
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		04/09/2019	SCHEDULED REDEMPTION		16,961	16,961	16,913	15,760	1,151	50		1,201		16,961				76	06/21/2024	4FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/04/2019	MORGAN STANLEY		637,238	749,692	747,775	685,968	61,762	97		61,859		747,827		(110,589)	(110,589)	7,466	09/24/2024	3FE
L6232U-AH-0	MALLINCKRODT INTL FINANCE TLB		06/28/2019	SCHEDULED REDEMPTION		854	854	852	786	66	2		68		854				6	02/24/2025	3FE
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL		03/29/2019	Various		7,602	7,602	7,602			1,895		1,895		7,602				1,893	03/20/2025	4FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		06/28/2019	Various		7,502	7,502	7,457	13,937	477	2,036		2,513		7,502				107	03/20/2025	4FE
552662-AU-2	MCC IOWA LLC TL-M		06/28/2019	Various		3,959,526	3,999,526	3,992,060	3,833,546	158,223	318		158,541		3,992,087		(32,561)	(32,561)	4,746	01/15/2025	3FE
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		06/28/2019	Various		1,283,123	1,295,234	1,304,339	1,219,139	85,657	(501)		85,156		1,304,295		(21,172)	(21,172)	6,648	10/31/2024	4FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	D	06/28/2019	SCHEDULED REDEMPTION		6,972	6,972	6,853	6,668	174	130		303		6,972				141	08/13/2021	5FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		06/28/2019	SCHEDULED REDEMPTION		4,900	4,900	4,881	4,663	216	20		237		4,900				4	02/15/2024	3FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		06/28/2019	Various		5,270	6,513	6,512	1,476	17	3,168		3,186		6,513		(1,243)	(1,243)	87	07/02/2025	4FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		06/28/2019	Various		2,955	3,866	3,865			1,669		1,669		3,866		(911)	(911)		03/24/2025	3FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		3,950	3,950	3,934	3,738	196	17		212		3,950				21	09/13/2024	4FE
59501N-AJ-8	MICROCHIP TECHNOLOGY INC TLB		05/10/2019	SCHEDULED REDEMPTION		137,597	137,597	137,597	137,597						137,597				558	05/29/2025	2FE
60662W-AM-4	MITCHELL INTERNATIONAL		06/28/2019	SCHEDULED REDEMPTION		10,755	10,755	10,720	10,345	373	37		410		10,755				48	11/29/2024	4FE
60877J-AB-8	MOMENTIVE PERFORMANCE MATERIALS TL		05/24/2019	BNP CAPITAL MARKETS		1,002,500	1,000,000	995,000			5		5		995,005		7,495	7,495	314	04/18/2024	1Z
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		06/26/2019	Various		4,581,630	4,581,630	4,539,826	3,388,830	757,861	40,562		798,423		4,581,630				64,854	03/27/2020	4FE
62538L-AJ-3	MULTI-COLOR CORPORATION TL-B		06/28/2019	SCHEDULED REDEMPTION		3,250	3,250	3,270	3,081	189	(21)		169		3,250					10/31/2024	3FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		06/28/2019	SCHEDULED REDEMPTION		1,353	1,353	1,354			(1)		(1)		1,353				7	03/09/2026	4FE
64029B-AD-0	NIELLSON (LES ALIMENTS) TLA2		06/28/2019	SCHEDULED REDEMPTION		22,450	22,450	22,417	22,001	427	22		449		22,450					12/23/2021	4FE
64746P-AC-3	NEW MILANI GROUP TL		04/01/2019	SCHEDULED REDEMPTION		16,250	16,250	16,103	16,047	53	150		203		16,250				97	06/06/2024	4
65340M-AN-3	NIACET CORP TL		06/28/2019	SCHEDULED REDEMPTION		151,718	151,718	150,604	150,201	337	1,180		1,517		151,718				921	02/01/2024	4
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4		05/22/2019	Various		2,046,560	2,056,663	2,053,345	1,992,392	60,723	260		60,984		2,053,376		(6,816)	(6,816)	18,139	10/04/2023	3FE
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		06/28/2019	Various		1,007,475	1,011,225	1,006,817	972,339	34,339	219		34,558		1,006,897		578	578	19,719	03/28/2025	4
62937N-AW-7	NRG ENERGY INC TL		06/21/2019	Various		693,840	698,205	692,969			5,237		5,237		698,205		(4,365)	(4,365)	14,965	06/30/2023	2FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		06/28/2019	Various		2,621,653	2,635,023	2,599,303	2,575,072	8,268	(3,079)		5,189		2,600,811		20,842	20,842	19,629	06/07/2022	4
F6628D-AL-8	NUMERICABLE US TLB-12	D	04/15/2019	SCHEDULED REDEMPTION		17,500	17,500	17,462	16,205	1,256	39		1,295		17,500				93	01/31/2026	4FE
BASOSU-YL-7	OLDE THOMPSON LLC REVOLVER		07/16/2018	ALLY BANK															3,792	05/15/2023	4Z
68042*-AA-5	OLDE THOMPSON LLC TL		06/28/2019	SCHEDULED REDEMPTION		962,500	962,500	954,253	886,444	67,245	8,810		76,056		962,500				2,772	05/14/2024	4PL
68218E-AG-9	ON SEMICONDUCTOR CORP 2018 TL B3		06/11/2019	Various		1,723,114	1,734,898	1,735,909	1,658,997	77,013	(108)		76,905		1,735,902		(12,788)	(12,788)	15,096	03/31/2023	3FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		06/28/2019	SCHEDULED REDEMPTION		1,436	1,436	1,405	1,326	77	33		109		1,436				6	02/01/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
68558U-AC-0	ORBIT PURCHASER LLC DD TL		03/04/2019	Regions Capital Markets															1,462	10/19/2023	4Z
68558U-AD-8	ORBIT PURCHASER LLC TERM LOAN		11/08/2018	Regions Capital Markets															35,184	10/19/2023	4Z
L7300K-AJ-3	ORTHO CLINICAL DIAGNOSTICS INC TL		06/28/2019	SCHEDULED REDEMPTION		3,128	3,128	3,121	2,894	226	7		234		3,128					06/30/2025	4FE
BAS0V4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		06/11/2019	SCHEDULED REDEMPTION		387,197	387,197	382,607	374,330	8,052	4,816		12,868		387,197				2,227	12/21/2023	4Z
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		04/24/2019	Various		327,417	329,753	329,241	307,882	21,538	(173)		21,365		329,246		(1,829)	(1,829)	2,386	01/05/2025	5
69315J-AC-7	PAI HOLDCO (PARTS AUTH) INCR TL		04/24/2019	Various		665,498	670,247	667,294	625,792	41,495	120		41,615		667,407		(1,909)	(1,909)	14,639	01/05/2025	5
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		05/20/2019	JPMORGAN CHASE & CO.		990,000	1,000,000	990,000			19		19		990,019		(19)	(19)	3,656	04/30/2026	4FE
69946E-AT-8	PAREXEL INTERNATIONAL CORP TL		06/28/2019	Various		459,659	468,440	466,264	422,182	43,938	364		44,302		466,484		(6,825)	(6,825)	2,871	08/11/2024	4FE
70455D-AG-9	PCI GAMING AUTHORITY TERM LOAN		06/24/2019	Various		2,605,364	2,600,000	2,587,000			25		25		2,587,025		18,339	18,339	3,263	05/29/2026	3FE
70583G-AW-2	PELICAN PRODUCTS INC TL		06/28/2019	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,772	99	4		103		1,875					05/01/2025	4FE
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		06/28/2019	SCHEDULED REDEMPTION		4,795	4,795	4,785	4,479	305	11		316		4,795				24	06/11/2023	5
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		06/28/2019	SCHEDULED REDEMPTION		1,377	1,377	1,374	1,285	88	3		91		1,377				7	06/11/2023	5
72108P-AM-6	PIKE CORP TLB		06/18/2019	Various		(1,102)	1,604	1,601	1,568	33	4		37		1,604		(2,707)	(2,707)	9	03/23/2025	4FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		06/28/2019	SCHEDULED REDEMPTION		3,756	3,756	3,745	3,418	326	12		338		3,756					04/12/2025	4FE
72761J-AD-8	PLASTIPAK HOLDING TRANCHE TLB 2018		06/28/2019	SCHEDULED REDEMPTION		2,500	2,500	2,490	2,389	100	11		111		2,500				10	10/14/2024	3FE
00190N-AJ-8	PODS LLC TRANCHE B-4 TL		06/28/2019	SCHEDULED REDEMPTION		2,474	2,474	2,469	2,365	104	5		109		2,474					12/06/2024	4FE
73931U-AC-8	POWER STOP LLC INITIAL TL		03/29/2019	SCHEDULED REDEMPTION		15,000	15,000	14,928	14,925	1	74		75		15,000				88	10/19/2025	4Z
73955H-AB-0	PRAIRIE ECI ACQUIROR LP TL		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,241			9		9		1,250				27	03/11/2026	4FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		06/28/2019	SCHEDULED REDEMPTION		9,411	9,411	9,369	9,366		45		45		9,411					08/02/2024	4
74066#-AA-0	PREMIER IMAGING LLC CLOSING TL		06/28/2019	SCHEDULED REDEMPTION		37,500	37,500	37,125			375		375		37,500					01/02/2025	4Z
03765V-AH-3	PRIME SEC SVCS 2016-2 REFI TL B-1		04/04/2019	SCHEDULED REDEMPTION		306,185	306,185	305,272	291,182	14,024	979		15,003		306,185				1,463	05/02/2022	3FE
74274D-AE-5	PRISO ACQUISITION CORPORATION TLB		04/17/2019	COST OF CARRY		(865)											(865)	(865)		05/08/2022	4FE
74733G-AL-7	QUAD/GRAPHICS INC TLB		06/28/2019	Various		10,017	10,938	11,031			2,700		2,700		10,938		(920)	(920)	50	02/02/2026	3FE
44969C-BH-2	QUINTILES IMS INC TLB2		06/28/2019	SCHEDULED REDEMPTION		10,000	10,000	10,000	9,683	317			317		10,000					01/13/2025	3FE
75008Q-AL-0	RACKSPACE HOSTING INC TL B		06/28/2019	SCHEDULED REDEMPTION		4,968	4,968	4,968	4,372	596			596		4,968					11/03/2023	3FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		5,019	5,019	4,977	4,723	250	45		296		5,019				21	02/01/2024	4FE
75972J-AB-0	RENAISSANCE LEARNING INC TL		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,157	90	3		93		1,250					05/30/2025	4FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		06/28/2019	Various		7,065	8,629	8,567	1,194		62		62		8,629		(1,564)	(1,564)		12/20/2024	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		06/28/2019	Various		7,327	7,443	5,769	4,692	398	1,732		2,130		7,443		(116)	(116)	109	09/07/2023	5FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		06/28/2019	Various		2,750,493	2,759,910	2,758,069	2,621,915	135,971	205		136,176		2,758,090		(7,597)	(7,597)	13,406	02/05/2023	4FE
76680Y-AB-8	RING CONTAINER TECH GROUP LLC TL		06/28/2019	SCHEDULED REDEMPTION		11,751	11,751	11,704	11,105	596	50		646		11,751					10/31/2024	4FE
74968E-AB-0	RMP ACQUISITION INC TL		05/15/2019	SCHEDULED REDEMPTION		63,093	63,093	62,871	61,387	1,470	237		1,706		63,093					03/02/2022	3PL
77313D-AN-1	ROCKET SOFTWARE INC TL		06/28/2019	Various		4,167	5,000	5,031			(31)		(31)		5,000		(833)	(833)	26	11/28/2025	4FE
BAS0UL-6R-2	ROVER 180 FUNDING LLC DDTL		06/13/2019	SCHEDULED REDEMPTION		616,434	616,434	616,434	369,860						616,434				18,384	03/14/2023	5Z
74966F-AJ-2	RP CROWN PARENT ITL		06/28/2019	SCHEDULED REDEMPTION		8,865	8,865	8,846	3,605	131	20		152		8,865				36	10/12/2023	4FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		06/28/2019	Various		3,025,609	3,023,029	3,012,650	3,011,893		855		855		3,012,749		12,860	12,860	11,569	03/27/2023	2FE
80465J-AB-4	SAVAGE ENTERPRISES LLC TLB		06/10/2019	SCHEDULED REDEMPTION		55,107	55,107	54,936	16,720		183		183		55,107				226	08/01/2025	4FE
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		06/28/2019	SCHEDULED REDEMPTION		10,703	10,703	10,647	10,240	404	59		463		10,703				37	04/11/2025	4FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		06/28/2019	SCHEDULED REDEMPTION		3,759	3,759	3,733	2,340	152	27		179		3,759					08/14/2024	4FE
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		04/09/2019	SCHEDULED REDEMPTION		114,227	114,227	113,902	106,136	7,753	338		8,091		114,227				514	06/21/2024	4FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		06/28/2019	Various		8,259	8,766	8,650			116		116		8,766		(507)	(507)	39	12/31/2025	4FE
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		04/29/2019	JPMORGAN CHASE & CO.		749,063	750,000	747,488	716,250	31,148	91		31,238		747,488		1,574	1,574	3,094	03/06/2025	3FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		06/28/2019	SCHEDULED REDEMPTION		7,450	7,450	7,421	7,419		30		30		7,450					07/08/2024	2FE
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		06/28/2019	Various		2,660,521	2,652,315	2,656,805	2,657,456		(794)		(794)		2,656,662		3,859	3,859		10/14/2021	2FE
81773H-AC-1	SERVPRO INDUSTRIES INC TL B		06/28/2019	Various		223,902	223,945	223,385			7		7		223,392		510	510	1,306	03/26/2026	4FE
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	05/31/2019	Various		1,364,801	1,436,440	1,433,628	1,311,470	122,003	163		122,166		1,433,636		(68,835)	(68,835)	13,158	07/31/2025	4FE
82988*-AA-2	SITUS GROUP HOLDINGS CORP TLB		06/28/2019	Various		4,828,958	4,828,958	4,810,392	4,583,171	223,849	21,939		245,788		4,828,958				82,087	02/27/2023	4
83172D-AL-3	SMILE BRANDS INC 1ST LN TL		06/28/2019	SCHEDULED REDEMPTION		27,625	27,625	27,367	25,264	2,093	269		2,361		27,625				78	10/12/2024	4Z
BAS0UW-YF-3	SMILE BRANDS INC DDTL		03/29/2019	SCHEDULED REDEMPTION		1,864	3,729	1,864	1,705	159			159		1,864				40	10/12/2024	4Z
78466D-BD-5	SS&C TECHNOLOGIES HOLDINGS INC TLB		06/28/2019	SCHEDULED REDEMPTION		3,988	3,988	3,979	3,755	224	10		234		3,988				15	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		06/28/2019	SCHEDULED REDEMPTION		54,909	54,909	54,786	51,693	3,086	130		3,216		54,909				213	04/16/2025	3FE
855031-AP-5	STAPLES INC TERM LOAN B		04/16/2019	Various		4,087,877	4,087,877	4,077,062	3,719,416	160,324	11,142		171,466		4,087,877				33,268	08/14/2024	4FE
N8232N-AB-3	STARFRUIT FINCO B.V. TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,194	50	6		56		1,250					10/01/2025	4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	06/28/2019	Various		149,355	150,188	151,126			1,095		1,095		150,188		(833)	(833)	195	07/10/2025	4FE
85769E-AR-2	STATION CASINOS INC TLB		06/28/2019	SCHEDULED REDEMPTION		2,123	2,123	2,121	2,034	87	2		89		2,123				8	06/08/2023	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		06/28/2019	Various		23,899	25,221	21,960	12,532	1,852	7,546		9,398		25,221		(1,323)	(1,323)	101	03/19/2021	5FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,780	91	4		95		1,875				8	09/02/2024	4FE
87164G-AM-5	SYNIVERSE HLDGS TL		06/28/2019	Various					3,344	388	18		406						12	03/09/2023	4FE
87422L-AJ-9	TALEN ENERGY SUPPLY INITIAL TL		06/28/2019	SCHEDULED REDEMPTION		1,961	1,961	1,875	1,869		92		92		1,961				10	04/15/2024	3FE
87422L-AK-6	TALEN ENERGY SUPPLY LLC TL B1		05/21/2019	SCHEDULED REDEMPTION		33,501	33,501	32,924	32,886		614		614		33,501				209	07/15/2023	3FE
87294#-AA-6	TDBBS LLC TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		218,750	218,750	216,369	205,114	11,821	1,814		13,636		218,750					03/03/2022	5
87817J-AE-8	TEAM HEALTH INC TL		06/28/2019	SCHEDULED REDEMPTION		1,558	1,558	1,555	1,388	166	3		169		1,558				6	02/06/2024	4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		06/28/2019	Various		6,372	7,589	7,590	2,394	96			96		7,589		(1,218)	(1,218)		05/01/2024	4FE
88023H-AC-4	TEMPO ACQUISITION ITL		06/28/2019	Various		13,295	13,820	13,804	9,562	449	14		462		13,820		(524)	(524)		05/01/2024	4FE
88037H-AG-9	TENNECO INC. TL		05/31/2019	Various		2,403,258	2,493,750	2,479,351	2,342,500	142,530	596		143,126		2,479,376		(76,118)	(76,118)	23,086	06/18/2025	3FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		06/28/2019	SCHEDULED REDEMPTION		125,000	125,000	124,634	124,598		28,203		28,203		125,000				5,341	09/05/2021	5
88078F-BH-0	TEREX CORP INCREMENTAL US TL		05/01/2019	Various		1,702,931	1,716,290	1,713,217	1,643,347	69,692	179		69,871		1,713,218		(10,288)	(10,288)	7,080	01/31/2024	3FE
88166@-AA-1	TEXTECH INDUSTRIES INC TL		06/28/2019	SCHEDULED REDEMPTION		40,228	40,228	39,870	23,813	987	353		1,340		40,228				328	08/24/2023	4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		06/28/2019	Various		6,965	7,506	7,486	4,804	173	18		191		7,506		(541)	(541)		07/21/2025	4FE
26928B-AK-5	THE EW SCRIPPS COMPANY TLB		05/06/2019	WELLS FARGO		331,585	332,000	330,340							330,340		1,245	1,245		04/03/2026	1Z
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		06/28/2019	SCHEDULED REDEMPTION		21,036	21,036	20,864	20,547	297	191		488		21,036					07/20/2022	5
BASOSL-74-5	THE ORIGINAL CAKERIE LLC REVOLVER		06/06/2019	SCHEDULED REDEMPTION		246,693	246,693	246,693							246,693				1,480	07/20/2022	4Z
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		06/28/2019	SCHEDULED REDEMPTION		14,984	14,984	14,879	14,412	456	116		572		14,984					07/20/2022	5
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		06/28/2019	Various		2,521,030	2,519,421	2,512,268	2,487,928	23,430	1,023		24,453		2,512,381		8,649	8,649	17,975	05/28/2021	4FE
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL		06/28/2019	SCHEDULED REDEMPTION		2,545	2,545	2,545	2,513	32			32		2,545				14	05/28/2021	4FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		06/28/2019	SCHEDULED REDEMPTION		171,851	171,851	171,319	164,977	6,306	568		6,874		171,851				660	04/10/2023	3FE
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		06/28/2019	SCHEDULED REDEMPTION		6,276	6,276	6,221	5,907	309	60		369		6,276					06/09/2023	4FE
89364M-BN-3	TRANSDIGM INC NEW TRANCHE TL E		06/28/2019	SCHEDULED REDEMPTION		8,774	8,774	8,725	8,260	462	52		514		8,774					05/30/2025	4FE
89616@-AA-5	TRIDENT MARITIME TL		05/14/2019	SCHEDULED REDEMPTION		255,208	255,208	252,889	249,669	3,134	2,405		5,539		255,208				5,335	06/04/2024	4
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		06/28/2019	SCHEDULED REDEMPTION		8,125	8,125	8,084			41		41		8,125					03/19/2026	4FE
84748E-AD-2	U.S. LUMBER GROUP LLC TL B		06/28/2019	SCHEDULED REDEMPTION		2,500	2,500	2,465	2,413	51	37		88		2,500				16	10/01/2025	4FE
90266U-AC-7	UFC HOLDINGS LLC (VDG MERGER) TL		04/29/2019	EXCHANGE		971,665	975,000	971,605	947,700	23,740	1,367		25,107		971,588		77	77	4,828	08/18/2023	4FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		06/24/2019	COST OF CARRY		(13,248)											(13,248)	(13,248)		04/29/2026	4FE
90932R-AE-4	UNITED AIR LINES INC TLB		06/28/2019	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					04/01/2024	2FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		06/18/2019	SCHEDULED REDEMPTION		10,000	10,000	9,715	8,125	1,580	295		1,875		10,000				57	10/18/2025	4FE
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		04/03/2019	SCHEDULED REDEMPTION		199,450	199,450	198,435	190,375	8,020	1,055		9,075		199,450				865	07/01/2024	3FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/28/2019	SCHEDULED REDEMPTION		111,851	111,851	111,265	106,258	5,233	360		5,593		111,851					10/04/2021	4FE
90320E-AC-7	UOS LLC INITIAL TERM LOANS		06/28/2019	Various		4,604	4,768	4,814	3,730	57	434		491		4,768		(164)	(164)		04/18/2023	4FE
90350H-AF-6	US ANESTHESIA PARTNERS TL		05/01/2019	Various		982,500	982,500	979,686	936,814	42,721	153		42,874		979,687		2,813	2,813	4,952	06/23/2024	4FE
90351H-AB-4	US FOODS INC TL-B		06/28/2019	SCHEDULED REDEMPTION		6,282	6,282	6,271	4,788	204	12		216		6,282				22	06/27/2023	3FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		06/28/2019	SCHEDULED REDEMPTION		3,162,981	3,162,981	3,126,401	3,003,250	121,177	38,553		159,731		3,162,981				54,776	12/30/2022	4FE
92210M-AY-0	VANTIV LLC FKA FIFTH THIRD 2018 B4		06/28/2019	SCHEDULED REDEMPTION		7,475	7,475	7,456	7,154	300	20		321		7,475				6	08/09/2024	3FE
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		06/28/2019	Various		6,385	8,813	8,857	2,428	59	(43)		17		8,813		(2,428)	(2,428)		02/28/2025	4FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		06/28/2019	SCHEDULED REDEMPTION		1,250	1,250	1,241	1,206	35	9		44		1,250				7	08/27/2025	4FE
92531S-AZ-6	VERTAFORE INC TL B		06/28/2019	SCHEDULED REDEMPTION		9,125	9,125	9,084	8,649	433	43		476		9,125				40	07/02/2025	4FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		06/11/2019	SCHEDULED REDEMPTION		235,169	235,169	234,906	234,893		276		276		235,169				962	12/31/2025	2FE
87239P-AD-6	VISTRA OPS CO (TEX OPS) INITIAL TL		06/11/2019	SCHEDULED REDEMPTION		165,146	165,146	164,395	164,328		818		818		165,146				642	08/04/2023	2FE
68162R-AC-5	WEST CORPORATION TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		10,716	10,716	10,629	9,812	812	92		904		10,716					10/10/2024	3FE
68162R-AD-3	WEST CORPORATION TLB1		06/28/2019	SCHEDULED REDEMPTION		5,750	5,750	5,744	5,244	499	7		506		5,750					10/10/2024	4FE
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		06/28/2019	SCHEDULED REDEMPTION		5,729	5,729	5,647	5,640		89		89		5,729				23	04/29/2023	2FE
96208U-AP-6	WEX INC TERM B3		06/28/2019	SCHEDULED REDEMPTION		7,294	7,294	7,240			54		54		7,294					05/15/2026	3FE
96208U-AM-3	WEX INC. TERM LOAN B-2		05/17/2019	EXCHANGE		2,896,073	2,917,500	2,895,846	2,799,750	94,586	1,725		96,311		2,896,061		12	12	18,836	06/30/2023	3FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		06/28/2019	SCHEDULED REDEMPTION		14,375	14,375	14,343	13,125	1,167	83		1,250		14,375					05/18/2025	4FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		06/28/2019	SCHEDULED REDEMPTION		2,528	2,528	2,507	2,400	106	23		129		2,528				15	01/17/2025	4FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		06/28/2019	Various		5,955	6,900	6,892	1,807	64	14		78		6,900		(945)	(945)		04/30/2025	4FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		06/28/2019	SCHEDULED REDEMPTION		12,500	12,500	12,516	12,517		(17)		(17)		12,500				41	05/30/2025	2FE
98379E-AE-6	XPO LOGISTICS TL		05/02/2019	Various		2,465,906	2,500,000	2,500,000	2,500,000						2,500,000		(34,094)	(34,094)	10,620	02/24/2025	2FE
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB		04/11/2019	Various		1,994,935	1,995,129	1,992,024	1,969,158	22,578	310		22,888		1,992,046		2,888	2,888	8,926	10/27/2021	3FE
8299999. Subtotal - Bonds - Bank Loans						150,837,437	160,492,739	159,270,947	137,633,836	7,127,000	31,666		7,158,666		151,673,626		465,160	465,160	2,254,547	XXX	XXX
8399997. Total - Bonds - Part 4						7,413,207,764	6,887,204,689	7,394,825,916	4,297,423,332	19,464,609	(4,367,578)		15,097,031		7,339,714,722	12,718	71,116,459	71,129,177	104,075,199	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
8399999. Total - Bonds						7,413,207,764	6,887,204,689	7,394,825,916	4,297,423,332	19,464,609	(4,367,578)		15,097,031		7,339,714,722	12,718	71,116,459	71,129,177	104,075,199	XXX	XXX
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		04/15/2019	UNION BANK OF SWITZERLAND	1,574,000.000	1,503,170	100.00	1,528,748	1,317,241	211,948	136		212,084		1,529,325		(26,155)	(26,155)	66,130		P3FEU
S50767-05-2	HENKEL VORZUG	B	05/21/2019	GOLDMAN, SACHS & CO.	38,089.000	3,719,845	1.00	3,850,786	3,304,739	(47,698)			(47,698)	(349)	3,850,786	(40,052)	(90,889)	(130,941)	58,484		P2Z
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	05/21/2019	GOLDMAN, SACHS & CO.	4,116.000	269,521	0.10	281,973							281,973	(580)	(11,872)	(12,452)			P3Z
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	23,142.000	3,999,130	1.00	3,646,214	2,762,119	15,278			15,278	(15,278)	3,646,214	(35,054)	387,970	352,916			P3Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						9,491,666	XXX	9,307,720	7,384,099	179,527	136		179,663	(15,627)	9,308,298	(75,685)	259,054	183,369	124,614	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						9,491,666	XXX	9,307,720	7,384,099	179,527	136		179,663	(15,627)	9,308,298	(75,685)	259,054	183,369	124,614	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						9,491,666	XXX	9,307,720	7,384,099	179,527	136		179,663	(15,627)	9,308,298	(75,685)	259,054	183,369	124,614	XXX	XXX
88579Y-10-1	3M COMPANY		06/04/2019	Various	9,308.000	1,551,540		1,686,052	313,248						1,686,052		(134,512)	(134,512)	2,429		L
002824-10-0	ABBOTT LABS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	27.000	2,127		1,931	1,953	(22)			(22)		1,931		196	196	17		L
00287Y-10-9	ABBVIE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,214.000	100,350		97,745	16,133						97,745		2,606	2,606	258		L
003654-10-0	ABIOMED INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	2,654.000	695,161		695,295							695,295		(134)	(134)			L
N0162C-10-2	ABN AMRO GROUP NV	B	04/12/2019	GOLDMAN, SACHS & CO.	73,630.000	1,759,138		1,661,776	1,728,831	14,367			14,367	(14,367)	1,661,776	(9,308)	106,670	97,362			U
G1151C-10-1	ACCENTURE PLC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	15.000	2,686		1,855	2,115	(260)			(260)		1,855		831	831	19		L
00507V-10-9	ACTIVISION BLIZZARD INC		05/20/2019	GOLDMAN, SACHS & CO.	27,998.000	1,220,828		1,309,669							1,309,669		(88,842)	(88,842)			L
S60068-86-3	ADELAIDE BRIGHTON LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	203,810.000	598,971		612,669	612,669	(12,228)			(12,228)	12,227	612,669	(14,761)	1,063	(13,698)	21,940		U
00724F-10-1	ADOBE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	349.000	97,591		54,677	76,922	(24,280)			(24,280)		54,677		42,914	42,914			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	255.000	39,617		40,309	34,011						40,309		(692)	(692)	28		L
S64800-48-5	AEON LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	58,000.000	1,065,330		1,063,167							1,063,167	6,126	(3,963)	2,163			U
008252-10-8	AFFILIATED MANAGERS GR		05/07/2019	CITIGROUP GLOBAL MARKETS	27,870.000	2,609,824		2,668,684	2,715,653	(46,969)			(46,969)		2,668,684		(58,860)	(58,860)	8,918		L
001055-10-2	AFLAC INC.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	85.000	4,411		3,657	3,873	(216)			(216)		3,657		754	754	37		L
00846U-10-1	AGILENT TECHNOLOGIES INC		05/20/2019	GOLDMAN, SACHS & CO.	8,874.000	611,628		682,055							682,055		(70,427)	(70,427)			L
S20098-23-2	AGNICO EAGLE MINES LTD COM	B	05/09/2019	BANK OF AMERICA/MERRILL LYNCH	41,794.000	1,697,599		1,776,052							1,776,052	(22,806)	(55,648)	(78,454)	1,676		U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	43,800.000	422,588		254,600	363,632	(112,686)			(112,686)	3,655	254,600	(3,184)	171,172	167,988	5,268		U
009158-10-6	AIR PRODUCTS & CHEM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	27.000	5,579		4,205	4,321	(117)			(117)		4,205		1,374	1,374	61		L
S60107-02-6	AISIN SEIKI LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	18,700.000	612,568		644,298							644,298	(2,373)	(29,357)	(31,730)			U
H01301-12-8	ALCON INC	B	04/11/2019	VARIOUS	0.600	33		22							22	(1)	12	11			U
015351-10-9	ALEXION PHARMACEUTICAL INC		05/20/2019	GOLDMAN, SACHS & CO.	8,984.000	1,142,966		1,204,103							1,204,103		(61,137)	(61,137)			L
G0176J-10-9	ALLEGION PLC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	407.000	40,243		36,919							36,919		3,324	3,324	110		L
G0177J-10-8	ALLERGAN PLC		05/20/2019	Various	21,858.000	3,037,901		3,124,635	54,667						3,124,635		(86,735)	(86,735)	23,616		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		05/07/2019	CITIGROUP GLOBAL MARKETS	4,946.000	746,361		742,296	742,296						742,296		4,065	4,065	3,116		L
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		05/20/2019	GOLDMAN, SACHS & CO.	8,005.000	527,158		580,176	491,340	(2,493)			(2,493)		580,176		(53,018)	(53,018)			L
02079K-30-5	ALPHABET INC CLASS A		05/06/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	5,977		4,994	5,225	(231)			(231)		4,994		983	983			L
02079K-10-7	ALPHABET INC CLASS C		06/04/2019	Various	2,191.000	2,493,779		2,559,271	23,819	(254)			(254)		2,559,271		(65,493)	(65,493)			L
02156B-10-3	ALTERYX INC CLASS A		05/22/2019	DIRECT	32,598.000	2,793,907		2,613,418							2,613,418		180,488	180,488			L
02209S-10-3	ALTRIA GROUP INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	150.000	7,977		7,913							7,913		65	65	120		L
023135-10-6	AMAZON COM INC		06/04/2019	Various	2,349.000	4,341,313		1,665,331	3,528,128	(1,862,796)			(1,862,796)		1,665,331		2,675,981	2,675,981			L
K03293-14-7	AMBU CLASS B	B	04/12/2019	GOLDMAN, SACHS & CO.	5,337.000	141,569		140,990							140,990	(1,877)	2,456	579			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
023586-10-0	AMERCO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	93.000	35,954		33,876							33,876		2,078	2,078	44		L
023608-10-2	AMEREN CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	16.000	1,183		875	1,044	(169)			(169)		875		308	308	8		L
025537-10-1	AMERICAN ELEC PWR INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	501.000	43,566		40,781							40,781		2,785	2,785	324		L
025816-10-9	AMERICAN EXPRESS CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	25.000	2,931		2,441							2,441		490	490	10		L
03027X-10-0	AMERICAN TOWER CORP		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	463.000	89,379		82,377							82,377		7,002	7,002			L
031100-10-0	AMETEK INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	544.000	45,698		39,935							39,935		5,763	5,763	76		L
031162-10-0	AMGEN INC		06/04/2019	Various	21,512.000	3,831,743		3,778,838	4,183,264	(408,506)			(408,506)		3,778,838		52,904	52,904	49,171		L
03236M-20-0	AMYRIS INC		04/12/2019	GOLDMAN, SACHS & CO.	10,302.000	29,489		21,531	34,409						21,531		7,957	7,957			L
032654-10-5	ANALOG DEVICES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	11.000	1,286		1,216							1,216		71	71			L
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	05/21/2019	GOLDMAN, SACHS & CO.	24,672.000	2,007,400		2,079,333							2,079,333	(7,007)	(64,926)	(71,933)			U
03674X-10-6	ANTERO RESOURCES CORP		04/25/2019	DIRECT	25,939.000	188,827		226,007							226,007		(37,180)	(37,180)			L
036752-10-3	ANTHEM INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	9.000	2,518		1,693	2,364	(671)			(671)		1,693		825	825	7		L
S60655-86-7	ANZ NATIONAL BANK	B	05/21/2019	GOLDMAN, SACHS & CO.	123,269.000	2,433,224		2,311,964							2,311,964	(60,866)	182,126	121,260			U
G0408V-10-2	AON PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	341.000	62,335		58,840							58,840		3,495	3,495	150		L
037833-10-0	APPLE INC.		06/04/2019	Various	23,363.000	4,282,788		4,679,665	95,748	(6,435)			(6,435)		4,679,665		(396,877)	(396,877)	18,071		L
G6095L-10-9	APTIV PLC		05/20/2019	GOLDMAN, SACHS & CO.	5,908.000	429,650		464,247							464,247		(34,597)	(34,597)			L
03852U-10-6	ARAMARK		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	167.000	5,760		4,913							4,913		847	847	27		L
G0450A-10-5	ARCH CAPITAL GROUP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	1,221		1,185							1,185		35	35			L
039483-10-2	ARCHER DANIELS MIDLAND CO		05/20/2019	Various	29,302.000	1,166,706		1,222,248	657,650						1,222,248		(55,542)	(55,542)	15,874		L
363576-10-9	ARTHUR J GALLAGHER & CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	36.000	3,037		2,350	2,653	(303)			(303)		2,350		687	687	15		L
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	37,300.000	1,622,700		1,607,731							1,607,731	3,248	11,720	14,969			U
J0279C-10-7	ASAHI INTECC LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	2,000.000	92,186		84,583	84,583	2,459			2,459	(2,459)	84,583	1,153	6,450	7,603			U
N0709G-10-3	ASR NEDERLAND NV	B	05/21/2019	GOLDMAN, SACHS & CO.	7,285.000	294,176		302,604							302,604	(1,738)	(6,690)	(8,428)			U
J96216-12-2	ASTELLAS PHARMA INC	B	05/08/2019	CITIGROUP GLOBAL MARKETS	66,500.000	882,225		936,536							936,536	9,205	(63,515)	(54,310)			U
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	05/21/2019	Various	23,384.000	1,740,448		1,832,276							1,832,276	(36,531)	(55,297)	(91,828)			U
00206R-10-2	AT&T INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	50.000	1,599		1,445	1,142						1,445		154	154	26		L
049560-10-5	ATMOS ENERGY CORP.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	510		419	464	(44)			(44)		419		91	91	3		L
SB07VZ-99-2	ATRESMEDIA CORPORACION DE MEDIOS D	B	05/08/2019	Various	12,815.000	62,612		60,119	46,040	364			364	(364)	60,119	(609)	3,103	2,494	1,156		U
D0R9AW-10-6	AUMANN AG	B	04/12/2019	GOLDMAN, SACHS & CO.	22,836.000	821,774		720,523	766,181	(9,811)			(9,811)	(6,367)	720,523	(4,036)	105,287	101,251			U
053332-10-2	AUTOZONE INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	1,036		1,038							1,038		(2)	(2)			L
053484-10-1	AVALONBAY CMNTYS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	1,008		856							856		152	152	8		L
058498-10-6	BALL CORP COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	64.000	3,978		2,943	2,943						2,943		1,036	1,036	14		L
X03188-31-9	BANCO COMERCIAL PORTUGUES SA	B	04/12/2019	GOLDMAN, SACHS & CO.	3,234,901.000	877,763		836,521	848,676	5,057			5,057	(5,048)	836,521	(3,644)	44,886	41,242			U
060505-10-4	BANK AMER CORP COM		05/20/2019	Various	34,126.000	971,601		1,004,610	24,492						1,004,610		(33,009)	(33,009)	165		L
064058-10-0	BANK NEW YORK MELLON CORP		05/20/2019	GOLDMAN, SACHS & CO.	6,119.000	281,254		292,814							292,814		(11,560)	(11,560)			L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	04/12/2019	GOLDMAN, SACHS & CO.	51,589.000	2,778,420		2,570,385	2,570,385	(42,327)			(42,327)	42,327	2,570,385	21,166	186,869	208,035	56,404		U
SBD1RP-61-8	BANK OF IRELAND GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	157,259.000	919,548		972,050							972,050	(4,914)	(47,588)	(52,503)	17,486		U
S20760-09-6	BANK OF MONTREAL	B	05/21/2019	GOLDMAN, SACHS & CO.	13,860.000	1,066,261		1,085,778							1,085,778	3,517	(23,034)	(19,517)			U

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
G08036-12-4	BARCLAYS ORD GBP0.25	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	930,498.000	1,907,796		1,976,053							1,976,053	(7,393)	(60,865)	(68,258)			U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	162,429.000	1,948,785		2,100,385							2,100,385	9,675	(161,275)	(151,600)			U
S50865-77-3	BASF SE	B	05/21/2019	GOLDMAN, SACHS & CO.	50,930.000	3,554,573		3,768,095							3,768,095	(12,043)	(201,479)	(213,522)			U
071813-10-9	BAXTER INTL INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	438.000	35,157		28,639	23,564	(695)			(695)		28,639		6,518	6,518	126		L
S50692-11-0	BAYER AG ORD NPV	B	05/21/2019	Various	53,321.000	3,462,037		3,531,048							3,531,048	(59,378)	(9,634)	(69,011)	122,930		U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	04/12/2019	GOLDMAN, SACHS & CO.	43,754.000	3,712,481		3,377,631	3,536,228	32,102			32,102	(32,102)	3,377,631	(16,265)	351,116	334,851			U
054937-10-7	BB+T CORP		05/20/2019	Various	7,897.000	381,733		390,790	780						390,790		(9,057)	(9,057)	3,198		L
075887-10-9	BECTON DICKINSON		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	31.000	7,799		7,742							7,742		57	57	24		L
Q1456C-11-0	BENDIGO & ADELAIDE BANK	B	04/12/2019	GOLDMAN, SACHS & CO.	137,497.000	944,125		945,455	1,044,449	(45,044)			(45,044)	20,845	945,455	(5,398)	4,069	(1,330)	34,185		U
084423-10-2	BERKLEY W R CORP COM		06/04/2019	Various	60.500	3,705		2,911	2,981	(70)			(70)		2,911		794	794	9		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	21.000	4,534		3,609	4,288	(679)			(679)		3,609		925	925			L
086516-10-1	BEST BUY CO INC		05/20/2019	Various	15,756.000	1,084,567		1,152,410							1,152,410		(67,843)	(67,843)			L
S71440-97-8	BIESSE S.P.A.	B	04/12/2019	GOLDMAN, SACHS & CO.	6,902.000	152,465		135,472	135,472	1,072			1,072	(1,072)	135,472	(812)	17,805	16,993			U
09062X-10-3	BIOGEN INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	269.000	61,060		63,523							63,523		(2,463)	(2,463)			L
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		04/12/2019	GOLDMAN, SACHS & CO.	3,467.000	201,897		126,546	128,210	(1,664)			(1,664)		126,546		75,351	75,351			L
T2R7AG-10-4	BIO-ON	B	04/12/2019	GOLDMAN, SACHS & CO.	800.000	48,471		47,160	51,945	(4,353)			(4,353)	(432)	47,160	(264)	1,575	1,311			U
09247X-10-1	BLACKROCK INC		05/20/2019	GOLDMAN, SACHS & CO.	6,196.000	2,714,016		2,873,985							2,873,985		(159,969)	(159,969)			L
09609G-10-0	BLUEBIRD BIO INC		05/20/2019	GOLDMAN, SACHS & CO.	5,368.000	652,005		731,509							731,509		(79,504)	(79,504)			L
S57560-30-2	BMW AG	B	04/12/2019	GOLDMAN, SACHS & CO.	19,685.000	1,435,724		1,295,253	1,397,430	11,613			11,613	(11,613)	1,295,253	(7,255)	147,725	140,470			U
S73096-81-0	BNP PARIBAS S.A.	B	05/21/2019	GOLDMAN, SACHS & CO.	67,381.000	3,384,157		3,500,997							3,500,997	(26,660)	(90,179)	(116,840)			U
097023-10-5	BOEING CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	40.000	15,031		10,306	11,610	(2,613)			(2,613)		10,306		4,726	4,726	82		L
09857L-10-8	BOOKING HOLDINGS INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	47.000	83,687		80,562							80,562		3,125	3,125			L
J04578-12-6	BRIDGESTONE	B	05/21/2019	GOLDMAN, SACHS & CO.	100.000	3,695		3,854							3,854	(33)	(126)	(159)			U
110122-10-8	BRISTOL MYERS SQUIBB CO		05/02/2019	Various	85,167.000	3,882,890		3,961,668	4,334,300	(203,654)			(203,654)		3,961,668		(78,779)	(78,779)	68,375		L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	21,424.000	791,674		805,080							805,080	(1,851)	(11,555)	(13,406)			U
G15540-11-8	BRITISH LAND COMPANY PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	221,793.000	1,564,318		1,646,015							1,646,015	(36,030)	(45,666)	(81,697)			U
11135F-10-1	BROADCOM INC		06/04/2019	Various	2,460.000	745,022		300,470	625,275	(325,038)			(325,038)		300,470		444,553	444,553	6,519		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	384.000	44,829		33,446	34,939	(3,632)			(3,632)		33,446		11,383	11,383	362		L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	05/21/2019	GOLDMAN, SACHS & CO.	737,856.000	1,896,050		2,106,941	2,237,504	(169,246)			(169,246)	38,682	2,106,941	(35,969)	(174,922)	(210,890)	44,599		U
122017-10-6	BURLINGTON STORES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	257.000	43,829		40,260							40,260		3,569	3,569			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	478.000	38,352		41,481							41,481		(3,130)	(3,130)	217		L
127097-10-3	CABOT OIL + GAS CORP COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	1,373.000	34,976		34,476							34,476		500	500	124		L
127686-10-3	CAESARS ENTERTAINMENT CORP		05/20/2019	GOLDMAN, SACHS & CO.	100,881.000	910,432		921,552							921,552		(11,119)	(11,119)			L
M20598-10-4	CAESARSTONE LTD	D	05/07/2019	Various	24,950.000	379,027		338,823	338,807						338,823		40,204	40,204			L
Q19884-10-7	CALTEX AUSTRALIA ORD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	56,850.000	1,020,471		1,019,770	1,019,770	(20,352)			(20,352)	20,352	1,019,770	(24,569)	25,270	700	24,634		U
133131-10-2	CAMDEN PROP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	1,022		842	881	(39)			(39)		842		180	180	16		L
S21705-25-6	CANADIAN IMP BANK COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	21,843.000	1,818,135		1,806,264							1,806,264	6,874	4,997	11,871			U
S01741-54-5	CAPITAL & REGIONAL REIT PLC	B	04/18/2019	GOLDMAN, SACHS & CO.	419,254.000	133,343		139,036	147,108	(294)			(294)	293	139,036	3,507	(9,200)	(5,693)	2,550		U
14040H-10-5	CAPITAL ONE FINL CORP		05/20/2019	GOLDMAN, SACHS & CO.	24,257.000	2,216,437		2,214,863							2,214,863		1,575	1,575	9,703		L
S63093-03-3	CAPITALAND LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	166,300.000	448,448		377,401	379,452	946			946	(2,997)	377,401	5,250	65,798	71,048			U
14149Y-10-8	CARDINAL HEALTH INC		05/20/2019	GOLDMAN, SACHS & CO.	24,808.000	1,140,524		1,130,950	891,242						1,130,950		9,574	9,574	19,036		L
143658-30-0	CARNIVAL CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	17.000	924		903							903		21	21			L

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
124857-20-2	CBS CORP C LASS B		05/07/2019	CITIGROUP GLOBAL MARKETS	18,420.000	893,075		950,104							950,104		(57,028)	(57,028)			L
12514G-10-8	CDW CORP/DE		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	33.000	3,447		2,396	1,864	(247)			(247)		2,396		1,051	1,051	10		L
150870-10-3	CELANESE CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	391.000	41,525		38,563							38,563		2,962	2,962	242		L
15135B-10-1	CENTENE CORP		06/04/2019	Various	17,055.000	903,382		903,592	966,906	(3,923)			(3,923)		903,592		(210)	(210)			L
15189T-10-7	CENTERPOINT ENERGY INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	184		181							181		3	3			L
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	04/12/2019	GOLDMAN, SACHS & CO.	671,027.000	959,006		998,544	1,152,885	(16,081)			(16,081)	(11,315)	998,544	37,571	(77,109)	(39,538)			U
156700-10-6	CENTURYLINK INC		04/12/2019	GOLDMAN, SACHS & CO.	37,673.000	456,399		451,699							451,699		4,700	4,700	9,418		L
125269-10-0	CF INDUSTRIES HOLDINGS		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	894.000	38,598		36,547							36,547		2,051	2,051	254		L
163851-10-8	CHEMOURS ORD		05/20/2019	GOLDMAN, SACHS & CO.	60,182.000	1,350,916		1,627,891	1,698,336	(70,445)			(70,445)		1,627,891		(276,975)	(276,975)	30,091		L
166764-10-0	CHEVRON CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	26.000	3,050		2,713	2,829	(116)			(116)		2,713		337	337	62		L
S61956-09-0	CHUBU ELECTRIC POWER INC	B	05/21/2019	GOLDMAN, SACHS & CO.	75,900.000	1,059,193		1,127,329							1,127,329	10,166	(78,301)	(68,135)			U
125523-10-0	CIGNA CORPORATION		05/07/2019	Various	13,104.000	2,088,041		2,107,385	2,488,712	(172,069)			(172,069)		2,107,385		(19,344)	(19,344)	524		L
172062-10-1	CINCINNATI FINL CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	18.000	1,795		1,727							1,727		68	68			L
17275R-10-2	CISCO SYS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	120.000	6,562		5,163	5,113	(35)			(35)		5,163		1,399	1,399	81		L
125581-80-1	CIT GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	41.000	2,173		2,037							2,037		135	135			L
172967-42-4	CITIGROUP INC		05/20/2019	Various	61,901.000	4,020,746		4,213,612	781						4,213,612		(192,866)	(192,866)	7		L
177376-10-0	CITRIX SYS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	410.000	38,690		40,870							40,870		(2,180)	(2,180)	134		L
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	76,500.000	744,465		687,944	734,773	(53,743)			(53,743)	6,915	687,944	(8,180)	64,701	56,521	22,441		U
189054-10-9	CLOROX CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	15.000	2,292		2,231							2,231		61	61			L
Y1660Q-10-4	CLP HOLDINGS LTD	B	05/21/2019	Various	123,000.000	1,393,156		1,401,143							1,401,143	(508)	(7,478)	(7,986)	8,340		U
12572Q-10-5	CME GROUP INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	417.000	72,054		67,759	72,050	(7,311)			(7,311)		67,759		4,295	4,295	970		L
F1876N-31-8	CNP ASSURANCES	B	04/12/2019	GOLDMAN, SACHS & CO.	13,521.000	319,991		286,255	286,255	2,379			2,379	(2,379)	286,255	(1,603)	35,339	33,736			U
191216-10-0	COCA COLA CO.		05/02/2019	Various	81,694.000	3,817,931		3,748,664	3,868,211	(119,547)			(119,547)		3,748,664		69,267	69,267	32,678		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	16,935.000	1,000,797		1,068,497	1,074,843	(6,538)			(6,538)		1,068,497		(67,700)	(67,700)	3,387		L
G26203-40-8	COLES GROUP LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	74,258.000	660,213		643,190	118,891	(9,232)			(9,232)	9,232	643,190	(20,182)	37,205	17,023			U
20030N-10-1	COMCAST CORP NEW CL A		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	2,370.000	95,759		78,707	80,494	(2,008)			(2,008)		78,707		17,051	17,051	947		L
200340-10-7	COMERICA INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	517.000	40,421		40,047							40,047		374	374			L
S24199-27-5	COMINAR REAL ESTATE INVESTMENT TRU	B	05/07/2019	CITIGROUP GLOBAL MARKETS	66,179.000	557,950		585,528							585,528	(15,749)	(11,829)	(27,578)	7,564		U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	05/21/2019	GOLDMAN, SACHS & CO.	91,961.000	4,940,656		4,695,237							4,695,237	(132,077)	377,495	245,418	60,833		U
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	04/12/2019	GOLDMAN, SACHS & CO.	5,514.000	400,328		377,929							377,929	(1,677)	24,076	22,399			U
20825C-10-4	CONOCOPHILLIPS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	368		383							383		(15)	(15)	2		L
SBZ0W0-33-4	CONTINENTAL GOLD INC	B	04/15/2019	GOLDMAN, SACHS & CO.	138,632.000	294,134		244,353							244,353	(4,489)	54,270	49,781			U
216648-40-2	COOPER COMPANIES INC		06/04/2019	Various	518.000	151,932		128,539	129,032	(3,691)			(3,691)		128,539		23,393	23,393	15		L
22052L-10-4	CORTEVA INC		06/05/2019	VARIOUS	1.000			32							32		(32)	(32)			L
22160K-10-5	COSTCO WHS L CORP NEW COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	394.000	96,294		80,344	77,206						80,344		15,950	15,950	227		L
222070-20-3	COTY INC CLASS A		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	25,151.000	290,865		281,691							281,691		9,174	9,174			L
22304C-10-0	COVETRUS INC		04/12/2019	GOLDMAN, SACHS & CO.	2,181.000	71,197		69,465							69,465		1,732	1,732			L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	05/21/2019	GOLDMAN, SACHS & CO.	43,669.000	541,816		568,639							568,639	(3,067)	(23,756)	(26,823)			U

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H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	05/21/2019	Various	144,869.000	1,734,152		1,818,839							1,818,839	10,396	(95,084)	(84,688)			U
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	05/21/2019	GOLDMAN, SACHS & CO.	10,100.000	323,992		284,085	195,727	(3,322)			(3,322)	3,322	284,085	(7,935)	47,842	39,907	4,353		U
231021-10-6	CUMMINS IN C COM		05/20/2019	Various	2,282.000	367,819		377,064							377,064		(9,245)	(9,245)	10		L
126650-10-0	CVS HEALTH CORPORATION		04/12/2019	Various	53,093.000	2,803,662		2,863,305							2,863,305		(59,644)	(59,644)			L
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	05/08/2019	CITIGROUP GLOBAL MARKETS	47,570.000	665,322		660,999	744,887	(35,323)			(35,323)	6,299	660,999	(9,580)	13,904	4,324	21,761		U
G26236-12-8	DAILY MAIL AND GENERAL TRUST NON V	B	04/01/2019	EXCHANGE	27,594.000	194,389		200,024	198,078	(14,829)			(14,829)	12,450	200,024	(5,635)		(5,635)	31,253		U
S62508-65-0	DAINIPPON SUMITOMO PHARMA LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	4,100.000	92,027		101,384	130,607	3,797			3,797	(3,797)	101,384	1,382	(10,739)	(9,357)	613		U
J11151-10-7	DAITO TRUST CONST JPY50	B	05/21/2019	Various	10,400.000	1,283,292		1,378,157	1,423,288	(2,340)			(2,340)	(42,790)	1,378,157	40,349	(135,214)	(94,866)	25,283		U
J11508-12-4	DAIWA HOUSE INDS JPY50	B	05/08/2019	CITIGROUP GLOBAL MARKETS	36,000.000	1,013,233		1,079,359	1,147,774	(21,321)			(21,321)	(45,805)	1,079,359	37,724	(103,850)	(66,126)	18,127		U
J11718-11-1	DAIWA SECURITIES	B	05/21/2019	GOLDMAN, SACHS & CO.	245,900.000	1,066,850		1,131,952							1,131,952	7,201	(72,302)	(65,101)			U
235851-10-2	DANAHER CO RP COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	14.000	1,869		1,201	1,444	(243)			(243)		1,201		668	668	5		L
K22272-11-4	DANSKE BANK	B	05/08/2019	CITIGROUP GLOBAL MARKETS	58,139.000	969,822		1,085,329							1,085,329	(12,634)	(102,872)	(115,507)	17,268		U
237194-10-5	DARDEN RESTAURANTS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	9.000	1,062		914	599						914		148	148	11		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	16,946.000	887,528		872,041	872,041						872,041		15,487	15,487			L
244199-10-5	DEERE & CO.		05/20/2019	GOLDMAN, SACHS & CO.	10,845.000	1,468,003		1,706,890							1,706,890		(238,887)	(238,887)			L
247361-70-2	DELTA AIR LINES, INC.		05/20/2019	Various	5,774.000	315,615		321,787							321,787		(6,172)	(6,172)	249		L
J12075-10-7	DENSO CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	23,900.000	934,017		996,572	187,309	4,933			4,933	(14,883)	996,572	21,142	(83,697)	(62,555)	2,273		U
24906P-10-9	DENTSPLY SIRONA INC		05/20/2019	GOLDMAN, SACHS & CO.	17,744.000	965,697		973,363							973,363		(7,666)	(7,666)			L
J1207N-10-8	DENTSU INC	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	24,200.000	983,696		990,056							990,056	11,304	(17,664)	(6,360)			U
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	04/12/2019	GOLDMAN, SACHS & CO.	225,088.000	1,931,663		1,792,674	1,792,673	14,433			14,433	(14,432)	1,792,674	(10,508)	149,498	138,990			U
S52874-88-0	DEUTSCHE LUFTHANSA AG	B	05/21/2019	GOLDMAN, SACHS & CO.	39,454.000	787,769		861,443	888,506	(19,680)			(19,680)	(7,384)	861,443	(13,032)	(60,642)	(73,674)	26,129		U
S46178-59-6	DEUTSCHE POST AG COM STK	B	05/21/2019	GOLDMAN, SACHS & CO.	56,385.000	1,750,456		1,863,960							1,863,960	(9,217)	(104,286)	(113,504)	72,397		U
252131-10-7	DEXCOM INC		05/07/2019	CITIGROUP GLOBAL MARKETS	1,939.000	231,909		230,935							230,935		974	974			L
SBY9D0-Y1-7	DIRECT LINE INSURANCE PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	91,835.000	407,016		354,041	372,755	(15,055)			(15,055)	(3,658)	354,041	13,321	39,654	52,975	26,196		U
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,305.000	36,076		35,444							35,444		632	632			L
254687-10-6	DISNEY WALT CO		05/02/2019	Various	752.610	100,836		82,552	80,154						82,552		18,284	18,284	643		L
256677-10-5	DOLLAR GENERAL CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	448.000	58,140		47,063	45,069	(1,660)			(1,660)		47,063		11,077	11,077	264		L
256746-10-8	DOLLAR TREE INC		05/20/2019	GOLDMAN, SACHS & CO.	6,947.000	695,068		732,851							732,851		(37,784)	(37,784)			L
25746U-10-9	DOMINION ENERGY INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	16,577.000	1,215,152		1,243,938							1,243,938		(28,786)	(28,786)			L
260557-10-3	DOW INC		05/20/2019	Various	29,636.310	1,521,778		1,627,601							1,627,601		(105,823)	(105,823)			L
26078J-10-0	DOWDUPONT INC		06/04/2019	Various	129,707.665	5,252,435		5,550,474	1,028,848	(148,852)			(148,852)		5,550,474		(298,039)	(298,039)	34,827		L
233331-10-7	DTE ENERGY CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	8.000	1,000		983							983		17	17			L
26441C-20-4	DUKE ENERGY HLDG CORP		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	17,694.000	1,536,250		1,579,366							1,579,366		(43,117)	(43,117)			L
264411-50-5	DUKE RLTY CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,306.000	40,678		38,462							38,462		2,217	2,217			L
26614N-10-2	DUPONT DE NEMOURS INC		06/06/2019	VARIOUS	1.000			76							76		(76)	(76)			L
269246-40-1	E TRADE FINANCIAL CORP		05/20/2019	GOLDMAN, SACHS & CO.	3,514.000	169,283		175,981							175,981		(6,698)	(6,698)	492		L
277432-10-0	EASTMAN CH EM CO COM		05/21/2019	Various	34,757.000	2,443,331		2,483,306	2,539,841	(57,925)			(57,925)		2,483,306		(39,975)	(39,975)	21,827		L
G29183-10-3	EATON CORP PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	13.000	1,076		892	343						892		184	184	10		L
278865-10-0	ECOLAB INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	19.000	3,539		2,800	2,800						2,800		739	739	17		L
281020-10-7	EDISON INTL		05/07/2019	CITIGROUP GLOBAL MARKETS	10,784.000	660,129		723,930							723,930		(63,801)	(63,801)			L

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284902-50-9	ELDORADO GOLD CORP	B	05/07/2019	CITIGROUP GLOBAL MARKETS	61,955.000	217,685		231,566							231,566	(5,852)	(8,029)	(13,881)			U
532457-10-8	ELI LILLY & CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	21.000	2,552		2,304	2,430	(127)			(127)		2,304		248	248	14		L
S24661-49-8	ENBRIDGE INC	B	04/12/2019	GOLDMAN, SACHS & CO.	13,122.000	491,570		475,396							475,396	(8,097)	24,272	16,175	6,216		U
292505-10-4	ENCANA CORP COM NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	82,891.000	626,643		528,979							528,979	(298)	97,962	97,664	1,319		U
29364G-10-3	ENTERGY CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	465.000	45,294		37,505	37,871	(2,639)			(2,639)		37,505		7,789	7,789	827		L
26875P-10-1	EOG RESOUR CES INC COM		05/20/2019	Various	11,835.000	1,106,179		996,293	495,789	(66,879)			(66,879)		996,293		109,887	109,887	2,486		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	12.000	917		775							775		142	142	7		L
S52898-37-6	ERSTE GROUP BANK	B	05/21/2019	Various	33,176.000	1,244,723		1,267,679							1,267,679	(4,000)	(18,957)	(22,957)			U
297178-10-5	ESSEX PROPERTY		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	158.000	45,492		37,741							37,741		7,752	7,752	304		L
F31668-10-0	ESSILORLUXOTTICA SA	B	04/12/2019	GOLDMAN, SACHS & CO.	8,098.000	921,740		885,461	1,022,461	(167,593)			(167,593)	68,305	885,461	(63,065)	99,345	36,279			U
S43209-86-5	ESSO SOCIETE ANONYME FRANCAISE SA	B	04/24/2019	GOLDMAN, SACHS & CO.	1,910.000	68,477		70,524	70,524	586			586	(586)	70,524	(398)	(1,649)	(2,047)			U
29786A-10-6	ETSY INC		05/20/2019	GOLDMAN, SACHS & CO.	6,678.000	421,473		440,097							440,097		(18,623)	(18,623)			L
S06886-66-7	EUROMONEY INSTL INVESTOR PLC	B	05/08/2019	CITIGROUP GLOBAL MARKETS	5,500.000	92,984		90,214							90,214	(652)	3,422	2,770			U
G3223R-10-8	EVEREST RE GROUP LTD		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	166.000	35,737		35,849	34,188						35,849		(113)	(113)	232		L
30034W-10-6	EVERGY INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	735.000	41,575		40,447							40,447		1,128	1,128			L
30063P-10-5	EXACT SCIENCES CORP		05/20/2019	GOLDMAN, SACHS & CO.	75.000	7,202		7,668							7,668		(466)	(466)			L
30161N-10-1	EXELON CORP COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	8.000	398		312	361	(49)			(49)		312		86	86	3		L
30212P-30-3	EXPEDIA IN C DEL COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	2,883		3,078							3,078		(194)	(194)	8		L
302130-10-9	EXPEDITORS INTL WA INC COM		05/20/2019	Various	12,991.000	959,332		978,215							978,215		(18,883)	(18,883)			L
30231G-10-2	EXXON MOBIL CORP		06/04/2019	Various	127,363.000	9,665,906		9,342,850	3,710,422						9,342,850		323,057	323,057	155,433		L
315616-10-2	F5 NETWORKS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	253.000	34,591		39,652	34,188						39,652		(5,061)	(5,061)			L
30303M-10-2	FACEBOOK INC		06/04/2019	Various	18,203.000	3,324,758		3,434,057	30,806						3,434,057		(109,299)	(109,299)			L
S63312-76-3	FAMILYMART UNY HOLDINGS LTD	B	05/21/2019	Various	14,700.000	373,970		374,477							374,477	422	(929)	(507)	1,729		U
J13440-10-2	FANUC LTD JPY50	B	05/21/2019	GOLDMAN, SACHS & CO.	6,700.000	1,114,296		1,181,468							1,181,468	2,192	(69,363)	(67,172)			U
311900-10-4	FASTENAL CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	689.000	48,052		42,876							42,876		5,175	5,175	288		L
31428X-10-6	FEDEX CORP		05/20/2019	GOLDMAN, SACHS & CO.	9,888.000	1,663,177		1,571,010	1,595,231	(24,221)			(24,221)		1,571,010		92,167	92,167	11,848		L
SBFYFZ-P5-5	FERGUSON		05/10/2019	EXCHANGE	22,697.000	1,207,539		1,221,249	1,450,259	(283,173)			(283,173)	54,164	1,221,249	(13,711)		(13,711)	14,235		U
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	05/08/2019	CITIGROUP GLOBAL MARKETS	28,316.000	431,268		421,978							421,978	(8,772)	18,062	9,290	20,584		U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	498.000	59,832		51,155	49,429						51,155		8,677	8,677	174		L
316773-10-0	FIFTH THIRD BANCORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,692.000	48,771		40,316	35,742						40,316		8,455	8,455	676		L
32008D-10-6	FIRST DATA CORP CLASS A		04/12/2019	GOLDMAN, SACHS & CO.	7,939.000	202,162		195,696							195,696		6,466	6,466			L
S63398-72-1	FIRST PACIFIC LTD	B	04/15/2019	GOLDMAN, SACHS & CO.	1,608,000.000	573,991		585,848	620,254	(8,536)			(8,536)	1,426	585,848	(2,338)	(9,520)	(11,857)			U
337738-10-8	FISERV INC COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	617.000	55,576		53,303							53,303		2,273	2,273			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		05/20/2019	GOLDMAN, SACHS & CO.	35,073.000	345,637		364,759							364,759		(19,122)	(19,122)			L
302445-10-1	FLIR SYSTEMS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	754.000	39,241		36,154							36,154		3,087	3,087			L
345370-86-0	FORD MTR C O DEL COM PAR U		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	448.000	4,418		3,684	237						3,684		733	733	89		L
35137L-10-5	FOX CORP CLASS A		05/20/2019	Various	39,192.990	1,455,405		1,461,808							1,461,808		(6,403)	(6,403)	9,014		L
35137L-20-4	FOX CORP CLASS B		04/12/2019	Various	32,169.960	1,187,486		1,154,258							1,154,258		33,227	33,227			L
F6866T-10-0	FRANCE TELECOM	B	05/21/2019	GOLDMAN, SACHS & CO.	125,232.000	1,952,710		1,949,349							1,949,349	(5,494)	8,856	3,362			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
SB3SJK-B0-6	FREEHOLD ROYALTIES LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	98,572.000	635,589		596,859	596,859	(10,359)			(10,359)	10,359	596,859	(2,148)	40,878	38,730	16,503		U
35671D-85-7	FREEPORT MCMORAN INC		05/20/2019	GOLDMAN, SACHS & CO.	80,656.000	822,271		917,816							917,816		(95,545)	(95,545)			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	05/21/2019	GOLDMAN, SACHS & CO.	15,717.000	1,199,303		1,296,288							1,296,288	(7,190)	(89,794)	(96,984)	15,138		U
D27348-12-3	FRESENIUS SE & CO KGAA	B	05/21/2019	GOLDMAN, SACHS & CO.	16,293.000	855,784		920,571							920,571	(4,929)	(59,857)	(64,787)	10,704		U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	209,000.000	1,278,034		1,446,836							1,446,836	(581)	(168,222)	(168,802)	5,622		U
366505-10-5	GARRETT MOTION INC	D	04/12/2019	GOLDMAN, SACHS & CO.	53.000	914		654	654						654		260	260			L
N3465M-10-8	GEMALTO NV	B	04/12/2019	GOLDMAN, SACHS & CO.	1,036.000	59,486		46,290	59,997	(11,316)			(11,316)	(2,391)	46,290	1,253	11,943	13,196			U
369550-10-8	GENERAL DYNAMICS CORP		05/20/2019	GOLDMAN, SACHS & CO.	6,451.000	1,092,035		1,104,228							1,104,228		(12,194)	(12,194)			L
369604-10-3	GENERAL EL EC CO COM		04/12/2019	GOLDMAN, SACHS & CO.	65,485.000	589,025		639,547							639,547		(50,522)	(50,522)	655		L
37045V-10-0	GENERAL MOTORS CO		05/20/2019	GOLDMAN, SACHS & CO.	20,643.000	763,053		791,775							791,775		(28,723)	(28,723)			L
375558-10-3	GILEAD SCIENCES INC		05/20/2019	Various	69,750.000	4,594,569		4,589,676	77,062						4,589,676		4,893	4,893	16,762		L
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	05/21/2019	Various	263,852.000	1,011,840		1,015,679	979,057	(10,481)			(10,481)	(9,609)	1,015,679	9,189	(13,028)	(3,839)			U
BRSGCE-0T-8	GLP J-REIT REIT	B	05/21/2019	DISTRIBUTION	0.000	2,677		2,701							2,701	(24)		(24)			U
S26763-02-9	GOLDCORP INC	B	04/23/2019	MERGER	88,606.000	942,534		1,009,894							1,009,894	(13,455)	(53,905)	(67,360)	759		U
38141G-10-4	GOLDMAN SA CHS GROUP INC		05/20/2019	GOLDMAN, SACHS & CO.	10,018.000	1,975,859		2,028,324							2,028,324		(52,465)	(52,465)			L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1,740.000	33,608		31,581							31,581		2,027	2,027			L
E5706X-21-5	GRIFOLS SA CLASS A	B	05/21/2019	GOLDMAN, SACHS & CO.	13,489.000	357,051		353,117	353,117	2,897			2,897	(2,897)	353,117	(5,379)	9,313	3,934			U
406216-10-1	HALLIBURTON CO		05/20/2019	GOLDMAN, SACHS & CO.	62,326.000	1,562,792		1,619,853							1,619,853		(57,061)	(57,061)			L
G4273Q-10-7	HAMMERSON	B	04/12/2019	GOLDMAN, SACHS & CO.	61,302.000	269,447		268,236							268,236	318	894	1,212	10,661		U
418056-10-7	HASBRO INC COM		05/20/2019	GOLDMAN, SACHS & CO.	10,062.000	967,290		1,016,380							1,016,380		(49,090)	(49,090)			L
40412C-10-1	HCA Healthcare Inc		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	9.000	1,130		1,119							1,119		11	11	6		L
40414L-10-9	HCP INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	1,363.000	42,204		41,626							41,626		578	578	504		L
40416M-10-5	HD SUPPLY HOLDINGS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	15.000	692		667							667		25	25			L
423452-10-1	HELMERICH & PAYNE, INC.		05/20/2019	GOLDMAN, SACHS & CO.	3,851.000	211,820		220,008							220,008		(8,188)	(8,188)	2,734		L
S64205-38-8	HENDERSON LAND DEVELOPMENT LTD	B	05/30/2019	DISTRIBUTION	0.000	57,796		58,064							58,064	(268)		(268)			U
426281-10-1	HENRY JACK & ASSOCIATES		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	1,414		1,260							1,260		155	155	3		L
427866-10-8	HERSHEY COMPANY		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	373.000	49,478		39,083							39,083		10,395	10,395	527		L
S60757-23-4	HIROSHIMA BANK LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	102,900.000	530,813		524,331	546,787	15,895			15,895	(15,896)	524,331	12,373	(5,891)	6,482	8,085		U
SB58XP-H7-0	HOEGH LNG HOLDINGS LTD.	B	04/23/2019	GOLDMAN, SACHS & CO.	15,573.000	71,627		65,373	68,611	(1,300)			(1,300)	1,300	65,373	(38)	6,292	6,254	392		U
436440-10-1	HOLOGIC, INC.		05/20/2019	GOLDMAN, SACHS & CO.	26,848.000	1,203,116		1,220,823	30,126	(689)			(689)		1,220,823		(17,706)	(17,706)			L
437076-10-2	HOME DEPOT INC		06/04/2019	Various	10,866.000	2,074,854		2,115,485	515						2,115,485		(40,631)	(40,631)	15		L
J22302-11-1	HONDA MOTOR CO., LTD.	B	05/21/2019	GOLDMAN, SACHS & CO.	88,900.000	2,270,034		2,439,345							2,439,345	7,596	(176,906)	(169,310)	7,286		U
438516-10-6	HONEYWELL INTERNATIONAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	582.000	96,811		90,440	1,057						90,440		6,370	6,370	7		L
Y33370-10-0	HONG KONG AND CHINA GAS	B	05/30/2019	DISTRIBUTION	0.000	169,968		169,956							169,956	12		12			U
440452-10-0	HORMEL FOODS CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	47.000	1,896		1,613	2,006	(393)			(393)		1,613		283	283	20		L
44107P-10-4	HOST HOTELS & RESORTS INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1,838.000	35,372		30,639	30,639						30,639		4,732	4,732	827		L
40434L-10-5	HP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	701		678	716	(39)			(39)		678		24	24	11		L
444859-10-2	HUMANA INC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	224.000	56,632		59,327	49,561	(1,818)			(1,818)		59,327		(2,695)	(2,695)	194		L
445658-10-7	HUNT TRANSPORT SVC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	409.000	36,190		41,149							41,149		(4,960)	(4,960)	94		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	180.000	37,372		37,156							37,156		216	216	150		L
S26238-36-0	HUSKY ENERGY INC	B	04/12/2019	GOLDMAN, SACHS & CO.	132,574.000	1,409,083		1,314,874	1,369,614	(21,853)			(21,853)	21,853	1,314,874	11,494	82,715	94,209	10,559		U
44919P-50-8	IAC/INTERACTIVE CORP		04/12/2019	GOLDMAN, SACHS & CO.	434.000	92,876		91,188							91,188		1,689	1,689			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
450913-10-8	IAMGOLD CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	61,537.000	205,760		213,269							213,269	(3,105)	(4,404)	(7,508)			U
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	B	05/21/2019	GOLDMAN, SACHS & CO.	16,900.000	513,925		538,168							538,168	7,390	(31,633)	(24,243)			U
45167R-10-4	IDEX CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	788		778							778		10	10	3		L
G47567-10-5	IHS MARKIT LTD		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	841.000	47,562		43,569							43,569		3,993	3,993			L
902104-10-8	II VI INC		05/20/2019	GOLDMAN, SACHS & CO.	18,955.000	623,636		615,279	615,279						615,279		8,357	8,357			L
S04544-92-0	IMPERIAL TOBACCO GROUP	B	05/08/2019	CITIGROUP GLOBAL MARKETS	30,277.000	907,961		999,194							999,194	(1,529)	(89,704)	(91,233)	25,826		U
45337C-10-2	INCYTE CORPORATION		05/20/2019	GOLDMAN, SACHS & CO.	12,518.000	961,675		1,039,534							1,039,534		(77,859)	(77,859)			L
SBP9DL-90-1	INDITEX SA	B	05/21/2019	GOLDMAN, SACHS & CO.	39,753.000	1,099,299		1,134,472							1,134,472	(3,705)	(31,468)	(35,173)			U
G4770L-10-6	INFORMA PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	128,596.000	1,268,242		1,280,558							1,280,558	(30,150)	17,834	(12,316)			U
SBZ573-90-5	ING GROEP NV	B	05/21/2019	GOLDMAN, SACHS & CO.	147,514.000	1,645,580		1,586,814	1,586,814	12,562			12,562	(12,562)	1,586,814	(24,626)	83,392	58,766	61,700		U
G47791-10-1	INGERSOLL-RAND PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	43.000	5,146		3,943	2,919						3,943		1,203	1,203	23		L
458140-10-0	INTEL CORP		05/20/2019	Various	23,128.000	1,008,197		1,128,941	5,209	(173)			(173)		1,128,941		(120,744)	(120,744)	48		L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	780.000	62,176		59,138	24,407						59,138		3,038	3,038	212		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		05/20/2019	Various	18,836.000	2,544,996		2,585,786							2,585,786		(40,790)	(40,790)	25,795		L
460146-10-3	INTERNATIONAL PAPER CO		05/20/2019	Various	17,195.000	745,662		789,388							789,388		(43,727)	(43,727)			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,753.000	40,082		36,268	31,667						36,268		3,814	3,814	372		L
S06834-34-5	INTU PROPERTIES REIT PLC	B	05/08/2019	CITIGROUP GLOBAL MARKETS	95,681.000	122,083		132,906							132,906	(203)	(10,620)	(10,823)			U
461202-10-3	INTUIT INC.		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	525		374	394	(19)			(19)		374		151	151	1		L
462222-10-0	IONIS PHARMACEUTICALS INC		05/20/2019	GOLDMAN, SACHS & CO.	8,357.000	563,710		564,710							564,710		(1,001)	(1,001)			L
J2501P-10-4	ITOCHU CORP JPY50	B	04/12/2019	GOLDMAN, SACHS & CO.	12,600.000	226,151		214,412	214,412	3,522			3,522	(3,522)	214,412	130	11,610	11,739	4,571		U
G4984A-11-0	ITV PLC ORD GBP0.10	B	05/21/2019	GOLDMAN, SACHS & CO.	880,784.000	1,263,371		1,400,525	1,400,526	13,745			13,745	(13,746)	1,400,525	13,771	(150,925)	(137,154)	60,257		U
469814-10-7	JACOBS ENGINEERING GROUP INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	21.000	1,642		1,228	1,228						1,228		415	415	6		L
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	46,480.000	575,057		596,977							596,977	(5,476)	(16,444)	(21,920)			U
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	120,600.000	1,327,290		1,338,471							1,338,471	(4,929)	(6,252)	(11,181)			U
S65133-42-3	JAPAN RETAIL FUND INVT	B	04/12/2019	GOLDMAN, SACHS & CO.	600.000	1,156,657		1,207,210							1,207,210	(20,413)	(30,140)	(50,553)	20,469		U
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	04/12/2019	GOLDMAN, SACHS & CO.	38,300.000	901,916		949,844							949,844	(16,061)	(31,867)	(47,928)			U
S62422-60-5	JARDINE CYCLE AND CARRIAGE LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	15,500.000	393,123		371,794							371,794	(933)	22,262	21,329			U
G50736-10-0	JARDINE MATHESON (USD)	D	05/21/2019	Various	800.000	50,480		43,360	56,384	(13,024)			(13,024)		43,360		7,120	7,120	1,024		U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	291.000	37,851		37,705							37,705		146	146			L
478160-10-4	JOHNSON & JOHNSON		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	93.000	13,138		11,479	8,130	(486)			(486)		11,479		1,659	1,659	84		L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2,884.000	108,965		100,857							100,857		8,108	8,108	387		L
48020Q-10-7	JONES LANG LASALLE INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	236.000	35,818		36,403							36,403		(584)	(584)			L
46625H-10-0	JP MORGAN CHASE & CO		06/04/2019	Various	21,589.000	2,398,116		2,424,776	15,131						2,424,776		(26,660)	(26,660)	931		L
48203R-10-4	JUNIPER NETWORKS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	25.000	697		645							645		51	51	5		L
SB627L-W9-9	JXTG HOLDINGS INC	B	05/21/2019	Various	226,300.000	1,101,373		1,062,852							1,062,852	7,931	30,590	38,521	9,352		U
S64834-89-8	KANSAI ELECTRIC POWER INC	B	05/08/2019	CITIGROUP GLOBAL MARKETS	38,100.000	446,802		547,508							547,508	5,381	(106,087)	(100,706)			U
S62489-90-1	KDDI CORP JPY5000	B	04/12/2019	GOLDMAN, SACHS & CO.	119,960.000	2,584,477		2,547,930	2,869,025	40,405			40,405	(159,753)	2,547,930	115,890	(79,344)	36,547	51,956		U
487836-10-8	KELLOGG CO.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	741.000	42,514		42,241	37,057						42,241		273	273	404		L
494368-10-3	KIMBERLY-CLARK CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	36.000	4,657		4,023							4,023		634	634	37		L

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
49456B-10-1	KINDER MORGAN INC DEL		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	68.000	1,383		1,348							1,348		35	35	14		L
500255-10-4	KOHLS CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	561.000	39,368		37,042	35,359	(184)			(184)		37,042		2,326	2,326	376		L
J35759-12-5	KOMATSU LTD NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	19,900.000	437,438		429,052	429,052	(3,628)			(3,628)	3,628	429,052	(4,584)	12,970	8,386	9,172		U
SBD003-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	30,186.000	697,399		753,147	761,745	(2,568)			(2,568)	(6,030)	753,147	(7,405)	(48,344)	(55,748)	20,015		U
50050N-10-3	KONTOOR BRANDS INC		06/12/2019	VARIOUS	0.710	24		19							19		5	5			L
500754-10-6	KRAFT HEINZ ORD		04/12/2019	GOLDMAN, SACHS & CO.	60,948.000	2,015,204		1,989,952	2,623,202						1,989,952		25,252	25,252	24,379		L
501044-10-1	KROGER CO		05/20/2019	Various	50,003.000	1,206,551		1,283,192							1,283,192		(76,641)	(76,641)	6,734		L
J36662-13-8	KUBOTA CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	147,850.000	2,094,220		2,104,250	2,104,250	51,731			51,731	(51,731)	2,104,250	20,926	(30,955)	(10,030)	21,754		U
501797-10-4	L BRANDS INC		05/20/2019	GOLDMAN, SACHS & CO.	26,079.000	581,680		652,069							652,069		(70,389)	(70,389)			L
502413-10-7	L3 TECHNOLOGIES INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	204.000	50,386		41,127							41,127		9,259	9,259	262		L
512807-10-8	LAM RESEARCH CORP.		05/20/2019	Various	6,740.000	1,243,947		1,343,658							1,343,658		(99,711)	(99,711)			L
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	153,321.000	1,682,814		1,794,867							1,794,867	(42,522)	(69,532)	(112,053)	4,740		U
524660-10-7	LEGGETT & PLATT INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	894.000	33,600		38,183							38,183		(4,582)	(4,582)			L
F56196-18-5	LEGRAND	B	06/05/2019	DISTRIBUTION	0.000	19,314		20,839							20,839	(1,525)		(1,525)			U
525327-10-2	LEIDOS HOLDINGS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	98.000	7,342		5,167	5,167						5,167		2,175	2,175	31		L
526057-10-4	LENNAR COR P CL A		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	73.000	3,747		3,436							3,436		311	311	1		L
526107-10-7	LENNOX INTERNATIONAL INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	15.000	4,106		3,447							3,447		659	659	10		L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	06/04/2019	BANK OF AMERICA/MERRILL LYNCH	540.000	13,794		14,153							14,153		(359)	(359)			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	05/20/2019	GOLDMAN, SACHS & CO.	48,367.000	1,188,240		1,239,163							1,239,163		(50,922)	(50,922)			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	40		37	37						37		3	3			L
531172-10-4	LIBERTY PROPERTY TRUST		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	749.000	36,839		36,858							36,858		(20)	(20)			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	3,050,840.000	2,348,291		2,453,965							2,453,965	(59,234)	(46,440)	(105,674)			U
540424-10-8	LOEWS CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	56.000	2,918		2,549	2,549						2,549		369	369	6		L
H50524-13-3	LONZA GROUP AG	B	04/24/2019	DISTRIBUTION	0.000	21,951		22,648							22,648	(697)		(697)			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	48.000	4,222		4,073							4,073		149	149	6		L
55261F-10-4	M & T BANK CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	281.000	47,006		40,482	38,359						40,482		6,525	6,525	545		L
55616P-10-4	MACYS INC		05/07/2019	Various	12,624.000	288,577		303,374	33,145						303,374		(14,797)	(14,797)	5,182		L
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	17,016.000	747,708		835,495	241,110	(12,804)			(12,804)	5,839	835,495	496	(88,283)	(87,787)	1,653		U
SB58YW-F7-6	MAN WAH HOLDINGS LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	347,200.000	172,878		139,690	139,689	(332)			(332)	333	139,690	(669)	33,858	33,188			U
S24925-19-0	MANULIFE FINANCIAL CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	102,720.000	1,790,724		1,844,020							1,844,020	6,244	(59,540)	(53,296)	16,338		U
E7347B-10-7	MAPFRE S.A.	B	05/08/2019	CITIGROUP GLOBAL MARKETS	46,023.000	136,772		122,058	122,058	1,014			1,014	(1,014)	122,058	(1,599)	16,313	14,714			U
56585A-10-2	MARATHON PETROLEUM CORP		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	16,994.000	899,899		991,418	1,002,816	(11,398)			(11,398)		991,418		(91,519)	(91,519)	9,007		L
571748-10-2	MARSH + MCLENNAN COS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	11.000	1,066		1,022							1,022		45	45	5		L
57636Q-10-4	MASTERCARD INC CLASS A		06/04/2019	Various	8,532.000	2,112,989		779,064	1,609,562	(830,498)			(830,498)		779,064		1,333,925	1,333,925	5,631		L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	751.000	45,293		39,931							39,931		5,362	5,362			L
G5857C-10-8	MAYNE PHARMA GROUP LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	2,932,531.000	1,370,347		1,429,685	1,599,989	(295,644)			(295,644)	125,341	1,429,685	(85,124)	25,785	(59,339)			U
579780-20-6	MCCORMICK & CO.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	8.000	1,225		1,223							1,223		2	2			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
580135-10-1	MCDONALDS CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	195		156	178	(21)			(21)		156		38	38	1		L
58155Q-10-3	MCKESSON CORP		04/12/2019	GOLDMAN, SACHS & CO.	1,936.000	224,658		226,628							226,628		(1,970)	(1,970)	755		L
G5960L-10-3	MEDTRONIC PLC		06/04/2019	Various	52,322.000	4,561,058		4,425,932	3,135,937	(297,301)			(297,301)		4,425,932		135,127	135,127	34,502		L
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	10,100.000	743,021		790,706	751,328	(9,708)			(9,708)	(21,842)	790,706	20,106	(67,791)	(47,685)	5,401		U
585464-10-0	MELCO RESORTS ENTERTAINMENT ADR LT	D	05/20/2019	GOLDMAN, SACHS & CO.	2,510.000	50,538		56,350							56,350		(5,812)	(5,812)	384		L
SB0LMF-87-0	MERCIALYS REIT SA	B	05/10/2019	Various	94,116.000	1,256,916		1,287,837	1,287,836	8,596			8,596	(8,596)	1,287,837	(14,454)	(16,466)	(30,920)	36,493		U
58933Y-10-5	MERCK & CO. INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	64.000	5,089		3,486	4,890	(1,404)			(1,404)		3,486		1,603	1,603	70		L
D5357W-10-3	MERCK KGAA ORD NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	4,530.000	454,658		485,194							485,194	(997)	(29,539)	(30,536)			U
SBD8YW-M0-4	MICRO FOCUS INTERNATIONAL PLC	B	04/30/2019	EXCHANGE	13,560.645	305,852		309,245	4,051	(448)			(448)	9	309,245	(3,392)		(3,392)	9,617		U
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	06/11/2019	Various	1.642	71,335		71,257							71,257	64	13	78			U
595017-10-4	MICROCHIP TECHNOLOGY INC		05/20/2019	GOLDMAN, SACHS & CO.	12,687.000	1,009,040		1,178,945							1,178,945		(169,906)	(169,906)	4,637		L
595112-10-3	MICRON TEC HNOLOGY INC COM		05/20/2019	Various	28,236.000	977,488		1,130,545	476						1,130,545		(153,057)	(153,057)			L
594918-10-4	MICROSOFT CORP		06/04/2019	Various	6,751.000	845,154		315,671	685,699	(370,028)			(370,028)		315,671		529,482	529,482	3,134		L
59522J-10-3	MID AMERICA APT		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	2,673		2,240							2,240		433	433	37		L
L6388F-12-8	MILLICOM INTL CELLULAR	B	04/12/2019	GOLDMAN, SACHS & CO.	7,791.000	471,946		474,165							474,165	(8,975)	6,757	(2,219)			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	21,600.000	273,291		292,561							292,561	(1,077)	(18,192)	(19,269)			U
S68709-84-9	MITSUBISHI TANABE PHARMA CORP	B	04/15/2019	GOLDMAN, SACHS & CO.	124,800.000	1,620,452		1,667,608	1,798,375	52,281			52,281	(52,280)	1,667,608	22,115	(69,271)	(47,156)	27,561		U
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	05/21/2019	GOLDMAN, SACHS & CO.	820,100.000	3,739,304		4,054,408							4,054,408	45,771	(360,874)	(315,103)			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	05/21/2019	GOLDMAN, SACHS & CO.	2,378,700.000	3,391,464		3,666,855							3,666,855	25,613	(301,004)	(275,391)			U
60871R-20-9	MOLSON COORS BREWING CO. CL B		05/20/2019	Various	20,780.000	1,207,556		1,169,319	1,130,220						1,169,319		38,237	38,237	8,251		L
609207-10-5	MONDELEZ INTERNATIONAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	67.000	3,443		3,164							3,164		279	279	17		L
615369-10-5	MOODYS CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	578		560							560		18	18			L
55354G-10-0	MSCI INC A		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	23.000	4,957		2,726	3,391	(665)			(665)		2,726		2,231	2,231	16		L
N59465-10-9	MYLAN NV		05/20/2019	GOLDMAN, SACHS & CO.	53,801.000	1,044,525		1,173,054							1,173,054		(128,529)	(128,529)			L
631103-10-8	NASDAQ OMX GROUP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	433.000	40,157		35,455	32,791						35,455		4,703	4,703	183		L
SBDR05-C0-9	NATIONAL GRID PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	124,126.000	1,292,687		1,208,100	1,208,100	47			47	(47)	1,208,100	(47)	84,635	84,588			U
637417-10-6	NATIONAL RETAIL PROPERTIES		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	13.000	692		631	631						631		62	62	12		L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	142,612.000	2,561,690		2,572,656							2,572,656	(34,877)	23,911	(10,966)			U
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	22,260.000	1,023,365		1,047,966							1,047,966	4,370	(28,971)	(24,601)			U
640268-10-8	NEKTAR THERAPEUTICS		05/07/2019	CITIGROUP GLOBAL MARKETS	6,388.000	204,891		217,514							217,514		(12,623)	(12,623)			L
64110L-10-6	NETFLIX INC		05/20/2019	Various	3,999.000	1,410,333		1,480,857	268						1,480,857		(70,524)	(70,524)			L
651229-10-6	NEWELL RUBBERMAID INC		05/20/2019	GOLDMAN, SACHS & CO.	46,527.000	712,546		721,574							721,574		(9,027)	(9,027)			L
651639-10-6	NEWMONT GOLDCORP CORP		05/07/2019	Various	29,062.770	892,646		940,753	27	(10)			(10)		940,753		(48,108)	(48,108)	1		L
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	52,774.000	669,419		699,934	774,907	15,165			15,165	(15,165)	699,934	2,668	(33,184)	(30,516)	6,244		U
G6518L-10-8	NIELSEN HOLDINGS PLC		05/20/2019	GOLDMAN, SACHS & CO.	38,471.000	911,167		901,007	811,184						901,007		10,159	10,159	12,170		L
654106-10-3	NIKE INC CL B		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	19.000	1,551		1,382	1,409	(26)			(26)		1,382		168	168	8		L
J52088-10-1	NIPPON BUILDING FUND INC.	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	133.000	867,672		869,358							869,358	6,586	(8,272)	(1,686)			U
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	04/12/2019	GOLDMAN, SACHS & CO.	55,100.000	2,261,545		2,216,877	2,250,907	17,028			17,028	(51,057)	2,216,877	16,484	28,184	44,668	41,182		U
J57160-12-9	NISSAN MOTOR CO CMN STK	B	05/21/2019	GOLDMAN, SACHS & CO.	165,900.000	1,155,367		1,335,874							1,335,874	9,109	(189,616)	(180,507)			U
629337-10-6	NN INC		04/12/2019	GOLDMAN, SACHS & CO.	4,532.000	42,176		30,410	30,410						30,410		11,766	11,766	317		L
654902-20-4	NOKIA CORPORATION ADR	D	04/12/2019	GOLDMAN, SACHS & CO.	36,385.000	215,907		169,554	211,761	(42,207)			(42,207)		169,554		46,353	46,353			L
59029-41-3	NOKIA OYJ EURO.06	B	05/08/2019	CITIGROUP GLOBAL MARKETS	218,567.000	1,098,244		1,228,375	1,256,769	(20,086)			(20,086)	(6,278)	1,228,375	(20,115)	(110,016)	(130,130)			U
J59009-15-9	NOMURA HOLDINGS INC	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	385,900.000	1,345,395		1,448,256							1,448,256	23,625	(126,486)	(102,862)			U
SBYZF9-J9-8	NORDEA BANK	B	04/12/2019	GOLDMAN, SACHS & CO.	301,459.000	2,526,446		2,299,465	2,535,888	42,291			42,291	(42,290)	2,299,465	(60,099)	287,081	226,981	164,140		U

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
655844-10-8	NORFOLK SOUTHERN CORP		06/04/2019	Various	2,724.000	545,612		209,589	406,001	(198,222)			(198,222)		209,589		336,023	336,023	4,670		L
S21354-50-1	NOVAGOLD RESOURCES INC	B	05/22/2019	GOLDMAN, SACHS & CO.	77,363.000	294,968		299,914							299,914	(6,193)	1,248	(4,945)			U
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	04/09/2019	DISTRIBUTION	0.000	744,177		744,177							744,177						U
SBHC8X-90-3	NOVO-NORDISK B ORD	B	05/21/2019	GOLDMAN, SACHS & CO.	37,948.000	1,804,659		1,825,127							1,825,127	(6,878)	(13,590)	(20,468)			U
670346-10-5	NUCOR CORP.		05/20/2019	GOLDMAN, SACHS & CO.	10,061.000	529,349		521,260	521,260						521,260		8,088	8,088	8,049		L
SBDRJL-N0-2	NUTRIEN LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	34,591.000	1,682,490		1,767,492							1,767,492	6,173	(91,174)	(85,002)			U
67066G-10-4	NVIDIA CORP		06/04/2019	Various	8,089.000	1,228,333		1,394,785	4,673						1,394,785		(166,452)	(166,452)	13		L
62944T-10-5	NVR INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	14.000	45,927		36,866							36,866		9,062	9,062			L
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	05/20/2019	GOLDMAN, SACHS & CO.	10,740.000	994,450		1,093,722							1,093,722		(99,272)	(99,272)			L
G6718L-10-6	OCADO GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	12,224.000	192,677		216,988							216,988	(5,056)	(19,256)	(24,312)			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		05/07/2019	CITIGROUP GLOBAL MARKETS	18,463.000	1,101,941		1,199,993	209,183	(5,832)			(5,832)		1,199,993		(98,051)	(98,051)	17,059		L
670837-10-3	OGE ENERGY CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	29.000	1,237		1,137							1,137		100	100	21		L
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	255.000	34,482		38,263							38,263		(3,781)	(3,781)	43		L
681919-10-6	OMNICOM GROUP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	1,897		1,775							1,775		122	122			L
S66601-07-1	ONO PHARMACEUTICAL CO	B	05/21/2019	GOLDMAN, SACHS & CO.	52,700.000	930,053		955,137							955,137	8,967	(34,050)	(25,083)			U
J61933-12-3	ORIX CORP COMMON STOCK	B	04/12/2019	GOLDMAN, SACHS & CO.	233,635.000	3,343,978		3,317,007	3,418,867	68,977			68,977	(130,109)	3,317,007	85,035	(58,063)	26,971	83,976		U
J62320-11-4	OSAKA GAS CO	B	05/21/2019	GOLDMAN, SACHS & CO.	76,700.000	1,369,778		1,419,114							1,419,114	12,023	(61,359)	(49,336)			U
69331C-10-8	P G & E CORP		04/12/2019	GOLDMAN, SACHS & CO.	26,968.000	622,274		480,030	640,490						480,030		142,243	142,243			L
693718-10-8	PACCAR INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	15.000	1,053		857	857						857		196	196	35		L
BRSTDQ-W8-3	PADDY POWER BETFAIR PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	8,120.000	592,726		633,554							633,554	(9,277)	(31,551)	(40,829)	7,824		U
697435-10-5	PALO ALTO NETWORKS INC		05/20/2019	GOLDMAN, SACHS & CO.	4,297.000	961,155		1,023,015							1,023,015		(61,861)	(61,861)			L
J41121-10-4	PANASONIC CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	141,700.000	1,289,759		1,221,576							1,221,576	(20,655)	88,839	68,183	16,663		U
SB44XT-X8-2	PANDORA	B	04/12/2019	GOLDMAN, SACHS & CO.	6,193.000	267,404		267,680							267,680	(3,563)	3,287	(277)	6,182		U
W7S83E-10-9	PARADOX INTERACTIVE	B	04/12/2019	GOLDMAN, SACHS & CO.	5,254.000	82,318		79,312	79,528	844			844	(1,060)	79,312	(2,337)	5,343	3,006			U
704326-10-7	PAYCHEX INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	28.000	2,344		1,820	1,824	(4)			(4)		1,820		525	525	25		L
G69651-10-0	PEARSON	B	05/08/2019	CITIGROUP GLOBAL MARKETS	37,949.000	397,327		413,496							413,496	(633)	(15,537)	(16,170)	6,430		U
SB67M8-28-5	PENGROWTH ENERGY CORP	B	05/08/2019	CITIGROUP GLOBAL MARKETS	140,616.000	57,903		58,881	61,773	(3,877)			(3,877)	986	58,881	(120)	(858)	(978)			U
712704-10-5	PEOPLES UNITED FINANCIAL INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2,129.000	34,223		37,066							37,066		(2,843)	(2,843)			L
713448-10-8	PEPSICO INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	30.000	3,805		3,314							3,314		490	490	28		L
G97822-10-3	PERRIGO PLC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	12,464.000	655,780		622,242							622,242		33,538	33,538			L
G7052T-10-1	PETROFAC LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	147,912.000	811,018		842,130	898,576	(112,925)			(112,925)	56,479	842,130	(30,266)	(846)	(31,112)	36,307		U
717081-10-3	PFIZER INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	146.000	6,112		4,904	6,373	(1,469)			(1,469)		4,904		1,208	1,208	90		L
718172-10-9	PHILIP MORRIS INTL.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	90.000	7,405		7,429							7,429		(24)	(24)	93		L
718546-10-4	PHILLIPS 66		05/20/2019	GOLDMAN, SACHS & CO.	13,169.000	1,112,955		1,137,212							1,137,212		(24,257)	(24,257)	11,852		L
723484-10-1	PINNACLE WEST CAPITAL CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	9.000	857		842							842		15	15	6		L
723787-10-7	PIONEER NA T RES CO COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	236.000	34,813		33,750							33,750		1,063	1,063	76		L
72651A-20-7	PLAINS GP HOLDINGS CLASS A		05/15/2019	Various	75.000	2,364		2,183							2,183		181	181	23		L
693475-10-5	PNC FINL SVCS GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	546.000	71,580		63,942	61,612						63,942		7,638	7,638	686		L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
731068-10-2	POLARIS INDUSTRIES INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	7,224.000	649,171		686,362							686,362		(37,191)	(37,191)			L
69351T-10-6	PPL CORP		05/20/2019	GOLDMAN, SACHS & CO.	39,131.000	1,161,580		1,211,496							1,211,496		(49,916)	(49,916)			L
74051D-10-4	PREMIER GOLD MINES LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	218,255.000	265,390		254,858							254,858	(6,617)	17,148	10,532			U
74139C-10-2	PRETIUM RESOURCES INC	B	04/12/2019	GOLDMAN, SACHS & CO.	22,648.000	186,930		177,970							177,970	(2,591)	11,552	8,961			U
742718-10-9	PROCTER & GAMBLE CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	44.000	4,644		3,435	4,044	(610)			(610)		3,435		1,210	1,210	64		L
743315-10-3	PROGRESSIVE CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	46.000	3,644		2,059	2,775	(716)			(716)		2,059		1,586	1,586	120		L
G72899-10-0	PRUDENTIAL CORP	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	69,193.000	1,451,804		1,501,934							1,501,934	(3,453)	(46,678)	(50,131)			U
744320-10-2	PRUDENTIAL FINL INC		05/20/2019	GOLDMAN, SACHS & CO.	9,788.000	971,977		987,104							987,104		(15,127)	(15,127)			L
74460D-10-9	PUBLIC STORAGE		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	249.000	56,486		54,212							54,212		2,273	2,273			L
745867-10-1	PULTE GROUP INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	195.000	6,051		5,086	3,015	(42)			(42)		5,086		965	965	34		L
S60912-02-9	QAF LTD	B	05/29/2019	Various	748,900.000	452,150		321,428	321,428	(6,948)			(6,948)	6,948	321,428	(6,338)	137,060	130,722	7,338		U
74736K-10-1	QORVO INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	30.000	2,267		1,978							1,978		289	289			L
747525-10-3	QUALCOMM INC		06/04/2019	Various	27,890.000	2,136,005		2,372,751							2,372,751		(236,746)	(236,746)			L
74834L-10-0	QUEST DIAGNOSTICS INC		06/04/2019	Various	7,837.000	760,752		767,921	749						767,921		(7,169)	(7,169)	22		L
74915M-10-0	QURATE RETAIL INC QVC GROUP		05/20/2019	Various	59,209.000	807,355		999,146	16,163						999,146		(191,791)	(191,791)			L
S62295-97-7	RAKUTEN INC	B	05/21/2019	GOLDMAN, SACHS & CO.	47,600.000	473,292		485,790							485,790	3,380	(15,878)	(12,498)			U
751212-10-1	RALPH LAUREN CORP		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	227.000	29,138		23,485	23,485						23,485		5,653	5,653	284		L
755111-50-7	RAYTHEON COMPANY		06/04/2019	Various	4,818.000	869,833		859,472							859,472		10,361	10,361	345		L
G7392E-10-3	RDI REIT PLC	B	05/10/2019	Various	132,327.000	212,851		225,674							225,674	2,463	(15,286)	(12,823)			U
758849-10-3	REGENCY CENTERS CORPORATION		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	344.000	23,032		23,385							23,385		(353)	(353)			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		05/20/2019	GOLDMAN, SACHS & CO.	5,267.000	1,593,577		1,911,614	1,599,327	(6,152)			(6,152)		1,911,614		(318,037)	(318,037)			L
Q8059P-12-5	REGIS HEALTHCARE LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	16,407.000	39,228		30,151	30,493	(951)			(951)	609	30,151	(172)	9,250	9,077	951		U
759351-60-4	REINSURANCE GROUP AMERICA INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	11.000	1,646		1,444	1,543	(98)			(98)		1,444		202	202	8		L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	250.000	43,673		34,683							34,683		8,990	8,990	82		L
760759-10-0	REPUBLIC S VCS INC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	31.000	2,594		1,976	2,235	(259)			(259)		1,976		619	619	23		L
J6448E-10-6	RESONA HOLDINGS	B	04/12/2019	GOLDMAN, SACHS & CO.	575,100.000	2,347,690		2,492,438	2,771,321	80,564			80,564	(80,565)	2,492,438	33,984	(178,731)	(144,748)	47,269		U
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	05/21/2019	GOLDMAN, SACHS & CO.	33,196.000	1,739,933		1,707,668	223,895	(3,572)			(3,572)	3,572	1,707,668	4,884	27,381	32,265	1,427		U
775711-10-4	ROLLINS, INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	964.000	36,598		36,169							36,169		428	428	101		L
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	05/21/2019	Various	86,134.000	1,034,364		1,033,084							1,033,084	(24,370)	25,651	1,280			U
776696-10-6	ROPER TECHNOLOGIES INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	163.000	56,260		43,443	43,443						43,443		12,817	12,817	75		L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	362,183.000	1,027,555		1,098,269							1,098,269	(24,040)	(46,673)	(70,713)			U
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	37,775.000	2,947,820		2,973,703							2,973,703	11,237	(37,121)	(25,883)			U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		05/20/2019	GOLDMAN, SACHS & CO.	11,624.000	1,430,943		1,479,616							1,479,616		(48,673)	(48,673)			L
SBKKMK-R2-9	RSA INSURANCE GROUP PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	150,542.000	1,055,677		956,077	984,727	(18,985)			(18,985)	(9,665)	956,077	35,973	63,626	99,600	26,264		U
78409V-10-4	S&P GLOBAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	1,289		885	1,020	(134)			(134)		885		404	404	3		L
A7511S-10-4	S&T AG	B	05/27/2019	DISTRIBUTION	0.000	11		12							12						U
78573M-10-4	SABRE CORPORATION		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1,664.000	35,850		35,632							35,632		218	218	218		L
79466L-30-2	SALESFORCE.COM INC		06/04/2019	Various	25,594.000	3,991,966		4,012,597	3,424						4,012,597		(20,630)	(20,630)			L
082191-10-9	SANDFIRE RESOURCES	B	05/08/2019	Various	306,506.000	1,469,017		1,441,411	1,441,412	(112,918)			(112,918)	112,918	1,441,411	(101,503)	129,108	27,605	15,237		U

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G7800X-10-7	SANDS CHINA LTD	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	199,600.000	1,052,648		1,057,455							1,057,455	(61)	(4,746)	(4,807)			U
S56717-35-8	SANOFI S.A.	B	05/21/2019	GOLDMAN, SACHS & CO.	59,807.000	4,916,929		5,083,864	2,936,965	(106,912)			(106,912)	49,908	5,083,864	(118,670)	(48,266)	(166,936)	175,465		U
J68467-10-9	SANTEN PHARMACEUTICAL CO	B	05/21/2019	GOLDMAN, SACHS & CO.	40,400.000	609,886		626,556							626,556	3,740	(20,410)	(16,670)			U
806407-10-2	SCHEIN HENRY INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	630.000	39,541		37,091							37,091		2,450	2,450			L
806857-10-8	SCHLUMBERGER LTD		05/07/2019	CITIGROUP GLOBAL MARKETS	25,257.000	1,025,287		1,100,447							1,100,447		(75,161)	(75,161)	12,629		L
S67938-21-7	SEKISUI CHEMICAL LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	82,600.000	1,227,077		1,281,862							1,281,862	(1,627)	(53,158)	(54,785)	10,598		U
J70746-13-6	SEKISUI HOUSE	B	05/21/2019	GOLDMAN, SACHS & CO.	107,900.000	1,736,664		1,740,048							1,740,048	9,756	(13,139)	(3,383)			U
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	49,895.000	1,715,912		1,866,648	2,175,161	(205,453)			(205,453)	(15,333)	1,866,648	(15,544)	(135,192)	(150,736)	18,355		U
J71434-11-2	SHARP CORP JPY50	B	05/08/2019	CITIGROUP GLOBAL MARKETS	25,500.000	260,939		268,274							268,274	(1,944)	(5,391)	(7,335)	3,999		U
S68046-82-0	SHIONOGI & CO	B	04/12/2019	GOLDMAN, SACHS & CO.	17,200.000	1,015,372		983,104	983,103	28,813			28,813	(28,813)	983,104	13,648	18,620	32,268	6,718		U
D69671-21-8	SIEMENS AG	B	04/12/2019	GOLDMAN, SACHS & CO.	28,073.000	3,285,839		3,024,198	3,125,084	25,970			25,970	(25,970)	3,024,198	(16,940)	278,581	261,641	89,761		U
D6948S-11-4	SILTRONIC N AG	B	05/21/2019	GOLDMAN, SACHS & CO.	8,476.000	648,850		699,323	699,570	5,359			5,359	(5,606)	699,323	(10,786)	(39,687)	(50,473)	35,084		U
828806-10-9	SIMON PPTY GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	1,275		1,126	1,176	(50)			(50)		1,126		149	149	14		L
S68117-34-0	SINGAPORE AIRLINES LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	63,100.000	459,103		431,849	436,099	(805)			(805)	(3,444)	431,849	6,008	21,246	27,254			U
Y7990F-10-6	SINGAPORE PRESS HLDG	B	05/21/2019	Various	758,100.000	1,319,058		1,307,069	1,307,071	10,321			10,321	(10,323)	1,307,069	4,919	7,070	11,989	30,313		U
W25381-14-1	SKAND ENSKILDA A	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	109,669.000	1,015,289		951,577	1,065,042	19,360			19,360	(23,214)	951,577	(57,269)	120,982	63,713	53,437		U
SB1RR8-28-1	SMURFIT KAPPA GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	33,244.000	918,291		992,388							992,388	(4,621)	(69,476)	(74,097)			U
T8578L-10-7	SNAM RETE GAS	B	04/12/2019	GOLDMAN, SACHS & CO.	65,882.000	336,856		287,620	287,620	2,390			2,390	(2,390)	287,620	(1,611)	50,847	49,236	5,767		U
833034-10-1	SNAP ON IN C COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	8.000	1,355		1,162	1,162						1,162		193	193	8		L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	46,806.000	1,370,900		1,477,403							1,477,403	(5,701)	(100,803)	(106,504)			U
SB572Z-V9-4	SOCO INTERNATIONAL PLC	B	05/10/2019	Various	224,548.000	203,330		194,469	194,470	663			663	(664)	194,469	5,843	3,017	8,861	2,323		U
842587-10-7	SOUTHERN CO		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	50,017.000	2,618,586		2,634,322	17,392						2,634,322		(15,736)	(15,736)	1,088		L
844741-10-8	SOUTHWEST AIRLINES CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	703.000	37,515		37,386							37,386		129	129			L
85207U-10-5	SPRINT CORPORATION		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	6,376.000	44,472		35,994							35,994		8,478	8,478			L
855244-10-9	STARBUCKS CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	45.000	3,501		2,898	2,898						2,898		603	603	21		L
857477-10-3	STATE STREET CORPORATION		05/20/2019	GOLDMAN, SACHS & CO.	30,231.000	1,809,136		1,962,541							1,962,541		(153,405)	(153,405)			L
858119-10-0	STEEL DYNAMICS INC		05/20/2019	GOLDMAN, SACHS & CO.	31,001.000	918,654		999,871							999,871		(81,217)	(81,217)			L
863667-10-1	STRYKER CORP		05/20/2019	GOLDMAN, SACHS & CO.	2,640.000	486,555		496,135							496,135		(9,580)	(9,580)			L
J14406-13-6	SUBARU CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	43,000.000	998,765		1,013,023							1,013,023	2,952	(17,209)	(14,258)			U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	79,400.000	2,758,023		2,811,932	56,478	4,189			4,189	(4,189)	2,811,932	29,927	(83,836)	(53,909)	1,269		U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	106,200.000	3,774,340		3,814,891	3,893,145	113,176			113,176	(113,177)	3,814,891	52,015	(92,566)	(40,551)	62,606		U
J77841-11-2	SUMITOMO REALTY & JPY50	B	05/21/2019	GOLDMAN, SACHS & CO.	9,500.000	360,840		348,603	348,603	10,134			10,134	(10,134)	348,603	9,605	2,632	12,237	1,195		U
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	05/08/2019	CITIGROUP GLOBAL MARKETS	16,200.000	730,868		716,878	821,997	(21,907)			(21,907)	(24,884)	716,878	17,825	(3,835)	13,991	4,711		U
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	05/21/2019	GOLDMAN, SACHS & CO.	69,227.000	723,170		732,178	767,554	(19,724)			(19,724)	(10,208)	732,178	(51,188)	42,181	(9,007)	28,738		U
W94232-10-0	SWEDBANK AB	B	04/12/2019	GOLDMAN, SACHS & CO.	35,450.000	573,026		502,017	790,701	13,103			13,103	(17,234)	502,017	(10,571)	81,580	71,009	37,991		U
H8398N-10-4	SWISSCOM	B	04/12/2019	GOLDMAN, SACHS & CO.	867.000	400,652		409,325	413,096	917			917	(4,687)	409,325	(2,283)	(6,390)	(8,673)	12,409		U
871503-10-8	SYMANTEC CORP.		05/20/2019	GOLDMAN, SACHS & CO.	47,490.000	951,917		1,036,174	134,589						1,036,174		(84,256)	(84,256)	534		L
871607-10-7	SYNOPSYS INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	401.000	46,217		38,011							38,011		8,206	8,206			L
S67442-94-7	T&D HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	70,700.000	743,226		754,476							754,476	6,585	(17,834)	(11,249)			U
74144T-10-8	T. ROWE PRICE GROUP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	735		582	646	(64)			(64)		582		152	152	5		L
S57356-31-3	TAG IMMOBILIEN AG	B	05/08/2019	DISTRIBUTION	0.000	459		477							477	(18)		(18)			U
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	05/21/2019	Various	74,806.000	2,830,349		2,921,924							2,921,924	(30,890)	(60,685)	(91,575)	48,391		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
876030-10-7	TAPESTRY INC		05/07/2019	Various	25,803.000	793,276		822,823	832,883	(21,136)			(21,136)		822,823		(29,547)	(29,547)	8,692		L
87612G-10-1	TARGA RES CORP		04/12/2019	GOLDMAN, SACHS & CO.	56,899.000	2,281,169		2,049,502	2,049,502						2,049,502		231,667	231,667	51,778		L
87612E-10-6	TARGET CORP		06/04/2019	Various	30,234.000	2,179,903		2,238,891	4,296	(897)			(897)		2,238,891		(58,988)	(58,988)	28,336		L
SBJMY6-G0-1	TC ENERGY CORP	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	15,336.000	713,090		488,343							488,343		224,748	224,748			U
H84989-10-4	TE CONNECTIVITY LTD		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	598.000	56,388		48,289							48,289		8,100	8,100	261		L
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	05/09/2019	BANK OF AMERICA/MERRILL LYNCH	63,608.000	1,379,662		1,242,896	1,368,750	(156,849)			(156,849)	30,995	1,242,896	(13,241)	150,006	136,765	2,024		U
S76343-94-6	TELECOM ITALIA EURO.55	B	05/08/2019	CITIGROUP GLOBAL MARKETS	1,084,801.000	576,269		629,302							629,302	(4,745)	(48,289)	(53,034)			U
T92778-12-4	TELECOM ITALIA S P A NEW DI RIS	B	05/08/2019	CITIGROUP GLOBAL MARKETS	497,082.000	248,163		242,568							242,568	(5,042)	10,638	5,596			U
879382-10-9	TELEFONICA DE ESPANA	B	04/12/2019	GOLDMAN, SACHS & CO.	228,034.000	1,909,917		1,912,422	1,913,101	15,286			15,286	(15,288)	1,912,422	(11,324)	8,819	(2,505)	1,687		U
S68850-74-2	TERUMO CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	12,100.000	352,460		364,989							364,989	1,411	(13,940)	(12,529)			U
G87621-10-1	TESCO	B	05/21/2019	GOLDMAN, SACHS & CO.	189,328.000	566,027		603,630							603,630	(13,989)	(23,614)	(37,603)	9,855		U
88160R-10-1	TESLA INC		05/20/2019	Various	7,133.000	1,607,977		1,717,531	2,373,862	(656,332)			(656,332)		1,717,531		(109,554)	(109,554)			L
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	04/12/2019	GOLDMAN, SACHS & CO.	39,948.000	574,241		626,385							626,385		(52,144)	(52,144)			L
882508-10-4	TEXAS INST RS INC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	43.000	4,853		4,064	4,064						4,064		789	789	36		L
883203-10-1	TEXTRON IN C COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	19.000	997		891							891		106	106			L
F9156M-10-8	THALES S.A.	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	8,326.000	939,361		944,349	126,396	(14,748)			(14,748)	(1,612)	944,349	2,493	(7,481)	(4,988)			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	833		523	671	(148)			(148)		523		310	310	1		L
872540-10-9	TJX COMPANIES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	12.000	653		501	537	(35)			(35)		501		152	152	2		L
S68952-66-2	TOHOKU ELECTRIC POWER INC	B	05/08/2019	CITIGROUP GLOBAL MARKETS	85,400.000	922,887		1,065,781							1,065,781	10,475	(153,370)	(142,895)			U
J87000-10-5	TOKYO GAS CO LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	52,500.000	1,315,523		1,307,111	170,103	1,678			1,678	(15,493)	1,307,111	18,219	(9,807)	8,413	3,627		U
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		04/15/2019	Various	1,440.600	55,388		52,510							52,510		2,879	2,879			L
SBDV82-P2-1	TORC OIL AND GAS LTD	B	05/07/2019	CITIGROUP GLOBAL MARKETS	65,431.000	215,967		209,352	209,352	(3,633)			(3,633)	3,633	209,352	(754)	7,369	6,615	4,587		U
891027-10-4	TORCHMARK INC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	447.000	39,426		33,456	31,899						33,456		5,970	5,970	146		L
J92676-11-3	TOYOTA MOTOR	B	05/21/2019	GOLDMAN, SACHS & CO.	132,235.000	7,768,901		7,713,354	7,720,890	44,537			44,537	(52,072)	7,713,354	44,784	10,763	55,547	122,895		U
892356-10-6	TRACTOR SUPPLY CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	410.000	42,668		34,253	33,209						34,253		8,416	8,416	267		L
88339J-10-5	TRADE DESK INC CLASS A		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	1,586.000	301,199		345,193							345,193		(43,994)	(43,994)			L
S26651-84-4	TRANSCANANDA CORP	B	05/09/2019	EXCHANGE	44,193.000	1,725,021		1,744,699	691,845	(83,485)			(83,485)	18,416	1,744,699	(19,678)		(19,678)	22,332		U
89417E-10-9	TRAVELERS COS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	234.000	34,525		33,392							33,392		1,133	1,133			L
90184L-10-2	TWITTER INC		05/20/2019	GOLDMAN, SACHS & CO.	16,309.000	605,785		630,353							630,353		(24,568)	(24,568)			L
902681-10-5	U G I CORP.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	25.000	1,348		1,313							1,313		36	36			L
H42097-10-7	UBS GROUP AG	B	05/21/2019	GOLDMAN, SACHS & CO.	179,592.000	2,165,535		2,179,352							2,179,352	24,712	(38,529)	(13,817)			U
902653-10-4	UDR INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	225		193							193		33	33	2		L
90384S-30-3	ULTA BEAUTY INC		05/20/2019	GOLDMAN, SACHS & CO.	165.000	57,400		57,428							57,428		(28)	(28)			L
90385D-10-7	ULTIMATE SOFTWARE GRP INC		05/03/2019	MERGER	13.000	4,310		3,183	3,183						3,183		1,126	1,126			L
B95505-18-4	UNICORE SA	B	05/21/2019	GOLDMAN, SACHS & CO.	24,766.000	775,813		885,501							885,501	(2,578)	(107,109)	(109,688)			U
S69114-85-8	UNICHARM CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	23,600.000	718,483		740,305	382,775	(5,012)			(5,012)	(11,128)	740,305	10,121	(31,943)	(21,822)	1,073		U
SBYMXP-S7-5	UNICREDIT	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	77,926.000	980,484		1,055,136							1,055,136	(1,307)	(73,345)	(74,652)	12,622		U

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
907818-10-8	UNION PACIFIC CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	12.000	2,033		1,659	1,659						1,659		375	375	15		L
910047-10-9	UNITED AIRLINES HOLDINGS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	14.000	1,236		1,185							1,185		51	51			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		05/20/2019	GOLDMAN, SACHS & CO.	45,771.000	4,547,673		4,751,476							4,751,476		(203,803)	(203,803)	67,680		L
913017-10-9	UNITED TECHNOLOGIES CORP		05/20/2019	Various	25,990.000	3,468,942		3,525,990	213						3,525,990		(57,048)	(57,048)	19,103		L
91307C-10-2	UNITED THERAPEUTICS CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	352.000	30,245		38,300	28,423						38,300		(8,055)	(8,055)			L
91347P-10-5	UNIVERSAL DISPLAY CORP		05/20/2019	GOLDMAN, SACHS & CO.	2,512.000	397,101		428,571							428,571		(31,470)	(31,470)			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	734		669	699	(31)			(31)		669		66	66	1		L
S52326-71-7	UPONOR OYJ	B	05/14/2019	Various	143,657.000	1,462,618		1,415,589	1,415,589	8,233			8,233	(8,233)	1,415,589	(17,557)	64,586	47,029	28,287		U
902973-30-4	US BANCORP		06/04/2019	Various	167,079.000	8,413,716		7,893,515	5,879,716						7,893,515		520,201	520,201	95,212		L
91879Q-10-9	VAIL RESORTS INC		05/20/2019	GOLDMAN, SACHS & CO.	2,172.000	468,936		490,785							490,785		(21,849)	(21,849)			L
SBDC5S-T8-2	VALEO SA	B	05/21/2019	GOLDMAN, SACHS & CO.	20,121.000	598,945		671,802							671,802	(5,581)	(67,276)	(72,857)			U
91913Y-10-0	VALERO ENERGY CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	269.000	23,737		18,053	20,167	(2,114)			(2,114)		18,053		5,685	5,685	242		L
S33277-06-2	VEDANTA RESOURCES	B	05/02/2019	TENDER OFFER	1,031.000	11,228		8,913	10,933	(2,410)			(2,410)	390	8,913	(105)	2,419	2,315			U
92276F-10-0	VENTAS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	753.000	46,832		46,332							46,332		500	500			L
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	B	05/21/2019	GOLDMAN, SACHS & CO.	45,369.000	1,018,342		1,054,605							1,054,605	(6,057)	(30,206)	(36,263)	39,662		U
92339V-10-0	VEREIT INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4,644.000	40,611		33,344	31,939						33,344		7,267	7,267	1,251		L
92343E-10-2	VERISIGN INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	9.000	1,719		1,625							1,625		95	95			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	204.000	28,630		27,685							27,685		945	945			L
92343V-10-4	VERIZON COMMUNICATIONS		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	615.000	36,261		29,409	34,575	(5,166)			(5,166)		29,409		6,852	6,852	374		L
918204-10-8	VF CORP		05/23/2019	DISTRIBUTION	0.000	134,665		134,665							134,665						L
S57632-01-0	VICAT SA	B	04/12/2019	GOLDMAN, SACHS & CO.	6,610.000	341,998		313,281	313,281	2,480			2,480	(2,480)	313,281	(1,878)	30,596	28,717			U
Q9395F-10-2	VICINITY CENTRES LTD	B	05/08/2019	CITIGROUP GLOBAL MARKETS	240,305.000	413,432		443,281	59,984	(1,197)			(1,197)	1,197	443,281	(11,226)	(18,623)	(29,849)	1,645		U
92826C-83-9	VISA INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	16.000	2,578		1,773	2,111	(338)			(338)		1,773		805	805	4		L
F97982-10-6	VIVENDI EUR5.50	B	05/21/2019	GOLDMAN, SACHS & CO.	31,418.000	861,291		876,509							876,509	(3,503)	(11,715)	(15,218)			U
SBH4HK-S3-2	VODAFONE GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	1,897,674.000	3,061,445		3,443,161							3,443,161	(86,787)	(294,930)	(381,716)			U
SBBJPF-Y1-4	VONOVIA SE	B	05/21/2019	GOLDMAN, SACHS & CO.	37,910.000	1,998,817		1,998,339							1,998,339	(5,707)	6,185	478	61,537		U
SB04ZL-Y1-5	VTG AG	B	04/16/2019	TENDER OFFER	32.000	1,916		1,789	1,789	(38)			(38)	38	1,789	(58)	185	128			U
92936U-10-9	W. P. CAREY REIT INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	516.000	40,910		40,336							40,336		574	574			L
929740-10-8	WABTEC		05/20/2019	GOLDMAN, SACHS & CO.	13,291.000	855,590		966,586							966,586		(110,995)	(110,995)	1,293		L
931427-10-8	WALGREENS BOOTS ALLIANCE		06/04/2019	Various	56,466.000	2,950,209		3,483,045	3,216,156	(13,449)			(13,449)		3,483,045		(532,836)	(532,836)	45,514		L
931142-10-3	WALMART INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	18.000	1,766		1,677	1,677						1,677		89	89	19		L
94106B-10-1	WASTE CONNECTIONS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	2,186		1,782	1,782						1,782		404	404	3		L
94106L-10-9	WASTE MGMT INC DEL		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	33.000	3,614		2,421	2,937	(516)			(516)		2,421		1,194	1,194	17		L
941848-10-3	WATERS CORPORATION		05/20/2019	GOLDMAN, SACHS & CO.	4,446.000	925,838		963,804							963,804		(37,966)	(37,966)			L
92939U-10-6	WEC ENERGY GROUP INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	584.000	47,469		45,324							45,324		2,145	2,145	345		L
94946T-10-6	WELLCARE HEALTH PLANS		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	23.000	6,520		5,977							5,977		542	542			L
949746-10-1	WELLS FARGO CO		06/04/2019	Various	174,552.000	7,959,060		8,428,832	113,541						8,428,832		(469,772)	(469,772)	68,182		L
95040Q-10-4	WELLTOWER INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	1,178.000	92,518		87,859							87,859		4,659	4,659	581		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
958102-10-5	WESTERN DIGITAL CORP.		05/20/2019	GOLDMAN, SACHS & CO.	22,272.000	934,180		1,035,194							1,035,194		(101,014)	(101,014)	3,131		L
959802-10-9	WESTERN UN CO COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	155.000	3,059		2,769	802						2,769		290	290	31		L
960413-10-2	WESTLAKE CHEMICAL CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	470.000	29,042		31,173	28,255						31,173		(2,131)	(2,131)	107		L
Q97417-10-1	WESTPAC BANKING CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	145,665.000	2,827,494		2,712,140							2,712,140	(71,938)	187,292	115,354	95,238		U
96145D-10-5	WESTROCK		05/20/2019	Various	45,941.000	1,618,855		1,750,897	30,850						1,750,897		(132,041)	(132,041)	17,647		L
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	12,449.000	2,036,916		2,080,138							2,080,138	(7,608)	(35,613)	(43,222)	18,920		U
G96007-10-2	WH GROUP LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	643,500.000	584,546		660,319							660,319	(99)	(75,674)	(75,773)			U
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	05/07/2019	CITIGROUP GLOBAL MARKETS	14,833.000	311,462		343,250							343,250	(3,732)	(28,056)	(31,789)			U
963320-10-6	WHIRLPOOL CORP COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	16.000	2,277		2,152							2,152		125	125			L
G9606P-19-7	WHITBREAD	B	05/21/2019	GOLDMAN, SACHS & CO.	18,623.000	1,076,115		1,098,882							1,098,882	(26,169)	3,402	(22,767)			U
Q97664-10-8	WHITEHAVEN COAL LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	204,868.000	590,735		589,388	623,061	(12,435)			(12,435)	12,435	589,388	(3,365)	4,713	1,347	24,475		U
S75089-27-6	WIRECARD AG	B	04/12/2019	GOLDMAN, SACHS & CO.	4,992.000	621,088		626,108	757,837	(17,716)			(17,716)	(6,017)	626,108	(3,740)	(1,281)	(5,021)			U
983134-10-7	WYNN RESOR TS LTD COM		05/09/2019	BANK OF AMERICA/MERRILL LYNCH	6,303.000	859,239		869,578							869,578		(10,340)	(10,340)			L
984121-60-8	XEROX CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	27.000	899		890							890		9	9			L
983919-10-1	XILINX INC COM		05/20/2019	GOLDMAN, SACHS & CO.	14,056.000	1,419,978		1,640,226							1,640,226		(220,248)	(220,248)	6,082		L
983793-10-0	XPO LOGISTICS INC		05/20/2019	GOLDMAN, SACHS & CO.	9,301.000	529,913		582,372							582,372		(52,458)	(52,458)			L
S69852-64-8	YAMAHA MOTOR LTD	B	05/10/2019	BANK OF AMERICA/MERRILL LYNCH	24,900.000	436,440		489,724							489,724	6,527	(59,811)	(53,284)			U
988498-10-1	YUM! BRANDS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	37.000	3,898		3,483							3,483		415	415	27		L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		05/20/2019	GOLDMAN, SACHS & CO.	1,590.000	184,301		196,190							196,190		(11,889)	(11,889)			L
989701-10-7	ZIONS BANCORPORATION NA		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	170.000	8,411		8,106							8,106		305	305			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						487,626,895	XXX	492,195,553	174,430,131	(7,615,879)			(7,615,879)	(566,867)	492,195,553	(1,034,939)	(3,533,720)	(4,568,659)	3,934,030	XXX	XXX
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	05/16/2019	EXCHANGE	364,550.597	5,800,000		5,803,045	3,811,290	20,657			20,657		5,803,045		(3,045)	(3,045)			U
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	06/20/2019	Various	13,954.000	865,816		767,470	767,470						767,470		98,346	98,346	3,415		U
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	06/20/2019	Various	2,568,390.000	126,648,506		128,445,369	6,827,179	(14,192)			(14,192)		128,445,369		(1,796,863)	(1,796,863)	275,737		L
464287-20-0	ISHARES CORE S&P 500 ETF		06/20/2019	Various	67,698.000	19,992,026		15,506,768	17,033,494	(1,526,725)			(1,526,725)		15,506,768		4,485,258	4,485,258	164,052		L
464286-50-9	ISHARES MSCI CANADA ETF	C	06/20/2019	CITIGROUP GLOBAL MARKETS	6,520.000	186,711		156,219	156,219						156,219		30,492	30,492	946		L
464287-62-2	ISHARES RUSSELL 1000 INDEX		06/20/2019	Various	87,487.000	14,257,331		12,007,030	12,133,572	(126,542)			(126,542)		12,007,030		2,250,301	2,250,301	92,448		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/20/2019	Various	56,938.000	8,836,885		7,861,943	3,427,304	(367,599)			(367,599)		7,861,943		974,942	974,942	17,117		L
78462F-10-3	SPDR S&P 500 ETF TRUST		05/10/2019	Various	747,730.000	214,730,138		215,036,191	1,038,917	(10,152)			(10,152)		215,036,191		(306,053)	(306,053)	16,227		L
9299999. Subtotal - Common Stocks - Mutual Funds						391,317,413	XXX	385,584,035	45,195,445	(2,024,553)			(2,024,553)		385,584,035		5,733,378	5,733,378	569,942	XXX	XXX
9799997. Total - Common Stocks - Part 4						878,944,307	XXX	877,779,589	219,625,576	(9,640,432)			(9,640,432)	(566,867)	877,779,589	(1,034,939)	2,199,658	1,164,719	4,503,973	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						878,944,307	XXX	877,779,589	219,625,576	(9,640,432)			(9,640,432)	(566,867)	877,779,589	(1,034,939)	2,199,658	1,164,719	4,503,973	XXX	XXX
9899999. Total - Preferred and Common Stocks						888,435,974	XXX	887,087,309	227,009,675	(9,460,905)	136		(9,460,769)	(582,493)	887,087,886	(1,110,624)	2,458,711	1,348,088	4,628,586	XXX	XXX
9999999 - Totals						8,301,643,738	XXX	8,281,913,224	4,524,433,006	10,003,704	(4,367,442)		5,636,262	(582,493)	8,226,802,608	(1,097,906)	73,575,171	72,477,264	108,703,785	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 239

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
PUT OPTION on EQUITY DEC19 SPX P @ 2750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	05/07/2019	12/20/2019	1,000	288,405,000	2,750.00		9,342,593		6,145,000		6,145,000	(3,197,593)						0002
PUT OPTION on EQUITY DEC19 SPX P @ 2750	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	05/07/2019	12/20/2019	2,460	709,476,300	2,750.00		23,464,685		15,116,700		15,116,700	(8,347,985)						0002
PUT OPTION on EQUITY SEP19 SPX P @ 2800	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	04/16/2019	09/20/2019	2,450	712,229,700	2,800.00		14,960,320		9,322,250		9,322,250	(5,638,070)						0002
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options											47,767,598		30,583,950	XXX	30,583,950	(17,183,648)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other											47,767,598		30,583,950	XXX	30,583,950	(17,183,648)					XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999999. Total Purchased Options - Put Options											47,767,598		30,583,950	XXX	30,583,950	(17,183,648)					XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999999. Total Purchased Options - Other														XXX							XXX	XXX
0429999999. Total Purchased Options											47,767,598		30,583,950	XXX	30,583,950	(17,183,648)					XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
PUT OPTION on EQUITY DEC19 SPX P @ 2600	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	05/07/2019	12/20/2019	1,000	288,405,000	2,600.00		(6,262,593)		(3,760,000)		(3,760,000)	2,502,593						0002
PUT OPTION on EQUITY DEC19 SPX P @ 2600	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	05/07/2019	12/20/2019	2,460	709,476,300	2,600.00		(15,730,250)		(9,249,600)		(9,249,600)	6,480,650						0002
PUT OPTION on EQUITY SEP19 SPX P @ 2625	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE	04/16/2019	09/20/2019	2,450	712,229,700	2,625.00		(7,894,968)		(4,042,500)		(4,042,500)	3,852,468						0002
0519999999. Subtotal - Written Options - Hedging Other - Put Options											(29,887,811)		(17,052,100)	XXX	(17,052,100)	12,835,711					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other											(29,887,811)		(17,052,100)	XXX	(17,052,100)	12,835,711					XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999999. Total Written Options - Put Options											(29,887,811)		(17,052,100)	XXX	(17,052,100)	12,835,711					XXX	XXX
0809999999. Total Written Options - Caps														XXX							XXX	XXX
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other														XXX							XXX	XXX
0849999999. Total Written Options											(29,887,811)		(17,052,100)	XXX	(17,052,100)	12,835,711					XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
SWAP 26-Apr-2021 Pay USD Float NOINDEX +0 Rcv USD Float US3MLIB + 0	BOND PORTFOLIO	SCHEDULE D	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/23/2019	04/26/2021		1,000,000	US0003M(2.4520%)			308	(11,018)		(11,018)	(11,018)				6,754		0001
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate												308	(11,018)	XXX	(11,018)	(11,018)				6,754	XXX	XXX
CDS ON KBH	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(82,368)		(125,694)	(339,662)		(339,662)	32,684		8,133			4FE	0003
CDS ON LEN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)		(75,417)	(210,237)		(210,237)	6,156		38,378			3FE	0003
CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)	1,667,717		(87,986)	(232,131)		(232,131)	227,019		(171,048)			1FE	0003
CDS ON LPX	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(62,847)	(272,698)		(272,698)	(6,292)		43,115			3FE	0003
CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		1,800,000	credit event/(1.0000)	154,560		(9,050)	(10,576)		(10,576)	(39,590)		(15,473)			3FE	0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS ON TWC	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	12/20/2019		5,000,000	credit event/(1.0000)	(86,408)		(25,139)	(20,663)		(20,663)	2,829		18,560			2FE	0003
CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/22/2017	06/20/2022		3,600,000	credit event/(1.0000)	258,243		(18,100)	(21,152)		(21,152)	(83,366)		(26,761)			3FE	0003
CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(44,244)	(260,298)		(260,298)	(94,492)		32,539			3FE	0003
CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(44,244)	(147,506)		(147,506)	(98,001)		21,958			4FE	0003
CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(44,244)	(255,296)		(255,296)	(79,403)		26,074			3FE	0003
CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		2,550,000	credit event/(5.0000)	(191,198)		(64,104)	(196,008)		(196,008)	(84,793)		34,279			5FE	0003
CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		5,950,000	credit event/(1.0000)	121,557		(29,915)	3,330		3,330	(191,451)		(22,213)			5FE	0003
CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		4,250,000	credit event/(1.0000)	440,856		(21,368)	277,716		277,716	(119,870)		(42,481)			3FE	0003
CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2018	06/20/2020		15,000,000	credit event/(1.0000)	(102,163)		(75,417)	(106,555)		(106,555)	(172,553)		31,221			2FE	0003
CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(35,194)	(104,397)		(104,397)	(401,352)		(28,506)			2FE	0003
CDS ON ENELIM	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023		10,000,000	credit event/(1.0000)	170,399		(50,278)	(148,973)		(148,973)	(255,241)		(16,843)			2FE	0003
CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(25,139)	(74,570)		(74,570)	(279,244)		(27,797)			3FE	0003
CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		2,600,000	credit event/(1.0000)		113,409	(11,411)	14,506		14,506	(86,239)		(12,664)			2FE	0003
CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,600,000	credit event/(0.0000)		(87,210)	(53,806)	20,903		20,903	100,812		7,301			4FE	0003
CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)		(234,885)	(51,736)	(390,959)		(390,959)	(175,737)		19,663			4FE	0003
CDS ON PFE	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/07/2019	12/20/2019		25,000,000	credit event/(1.0000)		(177,370)	(79,861)	(112,210)		(112,210)	(5,914)		71,074			1FE	0003
CDS ON NAB	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)		(219,643)	(26,667)	(257,032)		(257,032)	(48,354)		10,965			1FE	0003
CDS ON WSTP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)		(209,701)	(26,667)	(258,130)		(258,130)	(58,898)		10,468			1FE	0003
CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)		(498,829)	(13,722)	(573,769)		(573,769)	(85,048)		10,108			3FE	0003
CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/20/2019	06/20/2021		5,000,000	credit event/(1.0000)		105,168	(1,667)	104,838		104,838	1,132		(1,463)			3FE	0003
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										1,281,852	(1,209,059)	(1,103,918)	(3,571,527)	XXX	(3,571,527)	(1,995,206)		18,587			XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										1,281,852	(1,209,059)	(1,103,610)	(3,582,545)	XXX	(3,582,545)	(2,006,224)		18,587		6,754	XXX	XXX
CDS ON OLN	680665B#2 - CDS SINGLE SWAP CDS (OLN), effective 06/28/2017, attached to Cash Security - (459200JC6)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		22,625	(82,335)		62,393			13,864		4,500,000	3FE	
0989999999. Subtotal - Swaps - Replication - Credit Default										(137,944)		22,625	(82,335)	XXX	62,393			13,864		4,500,000	XXX	XXX
SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0	45102*AD4 - SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 01/07/2019, attached to Cash Security - (9128285G1)		FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	09/20/2019		16,800,000	IBOXHY(US0003M)			(217,787)			1,476,924					39,814		

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SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 04/03/2019, attached to Cash Security - (9128285G1)		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/03/2019	12/20/2019		8,400,000	IBOXHY(US0003M)			(53,425)			222,118					28,915		
SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 04/05/2019, attached to Cash Security - (9128285C0, 9128285M8)		FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/05/2019	12/20/2019		43,500,000	IBOXHY(US0003M)			(270,304)			927,732					149,739		
SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0	PENDING - SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0, effective 04/29/2019, attached to Cash Security - (912810SE9, 912810QZ4, 912810SD1, 9128286G0, 912810RH3)		Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2019	10/31/2019		84,273,963	M2USIM(US0001M+ 0.24%)			(287,015)			(107,042)					244,607		
SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/07/2019, attached to Cash Security - (912810SF6)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/07/2019	12/20/2019		25,000,000	IBOXHY(US0003M)			(96,844)			495,284					86,057		
SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/07/2019, attached to Cash Security - (9128286L9)		FIXED INCOME/INDEX	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/07/2019	12/20/2019		25,000,000	IBOXHY(US0003M)			(96,844)			495,284					86,057		
SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/08/2019, attached to Cash Security - (912810SF6, 9128286L9)		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/08/2019	12/20/2019		50,000,000	IBOXHY(US0003M)			(190,032)			1,021,748					172,114		
SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/08/2019, attached to Cash Security - (9128285P1, 912810SE9)		FIXED INCOME/INDEX	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2019	12/20/2019		25,000,000	IBOXHY(US0003M)			(95,016)			522,022					86,057		

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SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/09/2019, attached to Cash Security - (9128286L9)		FIXED INCOME/INDEX	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/09/2019	12/20/2019		50,000,000	IBOXHY(US0003M)			(186,376)			1,241,086					172,114		
SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/22/2019, attached to Cash Security - (912810SF6)		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2019	12/20/2019		22,500,000	IBOXHY(US0003M)			(62,479)			489,912					77,451		
SWAP 20-Mar-2020 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Mar-2020 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/22/2019, attached to Cash Security - (912810SE9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/22/2019	03/20/2020		22,500,000	IBOXHY(US0003M)			(62,479)			550,400					95,677		
SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0	PENDING - SWAP 22-Aug-2019 Pay USD Float US1MLIB + -0.46 Rcv USD Float MS_EM_IMIN + 0, effective 05/23/2019, attached to Cash Security - (912810SE9, 912810RM2, 9128286F2, 9128285K2, 9128284V9)		Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/23/2019	08/22/2019		75,069,112	MIMUEMRN(US0001M+-0.46			4,946,126			243,953					143,029		
SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0	PENDING - SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 06/21/2019, attached to Cash Security - (9128286S4)		FIXED INCOME/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/21/2019	09/20/2019		25,000,000	IBOXHY(US0003M)			(14,916)			(62,072)					59,248		
1009999999. Subtotal - Swaps - Replication - Total Return												3,312,606		XXX	7,517,347					1,440,880	XXX	XXX
1029999999. Subtotal - Swaps - Replication										(137,944)		3,335,231	(82,335)	XXX	7,579,739			13,864		5,940,880	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate												308	(11,018)	XXX	(11,018)	(11,018)				6,754	XXX	XXX
1169999999. Total Swaps - Credit Default										1,143,908	(1,209,059)	(1,081,293)	(3,653,862)	XXX	(3,509,135)	(1,995,206)		32,450		4,500,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999999. Total Swaps - Total Return												3,312,606		XXX	7,517,347					1,440,880	XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps										1,143,908	(1,209,059)	2,231,621	(3,664,880)	XXX	3,997,194	(2,006,224)		32,450		5,947,634	XXX	XXX
BASOMHZP2 (0.7711 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		16,572,608	(0.77106 GBP) / 1 USD				161,462		161,462		171,834			67,052		0004
BASOMHZR8 (8.4337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		4,430,119	(8.43370 SEK) / 1 USD				336,187		336,187		260,691			17,924		0004

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BAS0PFJK2 1.3347 0 / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/24/2018	08/17/2020		25,693,745	(0.74920 GBP) / 1 USD				845,685		845,685		310,023			136,820		0004
BAS0PXGD2 (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/24/2018	09/22/2020		4,041,260	(1.23723 CAD) / 1 USD				196,868		196,868		(128,841)			22,436		0004
BAS0Q3D24 (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/24/2018	08/17/2020		2,255,826	(0.73143 GBP) / 1 USD				124,811		124,811		27,681			12,012		0004
BAS0Q98B7 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/24/2018	08/17/2020		1,146,511	0.73265 GBP / (1 USD)				(61,672)		(61,672)		(14,053)			6,105		0004
BAS0Q98F8 (0.737 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,166,886	(0.73700 GBP) / 1 USD				61,699		61,699		12,440			4,721		0004
BAS0Q98P6 7.7823 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		462,588	7.78230 SEK / (1 USD)				(67,623)		(67,623)		(25,726)			1,872		0004
BAS0QTGS7 (0.7241 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		966,662	(0.72414 GBP) / 1 USD				66,856		66,856		10,412			3,911		0004
BAS0QVA58 (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,919,317	(0.72589 GBP) / 1 USD				128,486		128,486		20,645			7,766		0004
BAS0R9FG7 (0.7026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,430,351	(0.70262 GBP) / 1 USD				137,893		137,893		15,671			5,787		0004
BAS0S39F8 (7.7459 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		569,337	(7.74585 SEK) / 1 USD				85,468		85,468		31,559			2,304		0004
BAS0S39H4 (0.6957 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,868,579	(0.69571 GBP) / 1 USD				196,486		196,486		20,583			7,560		0004
BAS0S7B66 (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				2,089,603		2,089,603		508,529			173,186		0004
BAS0SHHL5 (0.6837 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,576,871	(0.68366 GBP) / 1 USD				189,863		189,863		17,533			6,380		0004
BAS0SQW87 (0.7136 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		721,719	(0.71357 GBP) / 1 USD				59,572		59,572		7,839			2,920		0004
BAS0SS0P0 (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				211,400		211,400		70,413			24,391		0004
BAS0SXB36 (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,556,525	(0.77453 EUR) / 1 USD				996,285		996,285		348,563			93,735		0004
BAS0SYDT5 (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,555,751	(0.77457 EUR) / 1 USD				995,537		995,537		348,542			93,729		0004
BAS0T9P41 (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		1,646,098	(0.72292 GBP) / 1 USD				108,760		108,760		20,361			8,766		0004
BAS0TBLJ7 (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				665,618		665,618		263,751			92,029		0004
BAS0TSTR4 1.299 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	09/22/2020		522,706	1.29900 CAD / (1 USD)				(1,254)		(1,254)		18,058			2,902		0004
BAS0TSTV5 (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		16,756,930	(0.77878 EUR) / 1 USD				1,089,233		1,089,233		432,650			120,979		0004
BAS0TW5X8 (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	(0.74657 EUR) / 1 USD				276,583		276,583		110,710			38,644		0004
BAS0UGMJ3 (8.5753 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2018	02/24/2020		321,620	(8.57534 SEK) / 1 USD				19,490		19,490		19,152			1,301		0004
BAS0UGMN4 (0.7431 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2018	02/24/2020		740,180	(0.74306 GBP) / 1 USD				33,460		33,460		7,853			2,995		0004
BAS0UP0L2 (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		26,870,677	(0.77854 EUR) / 1 USD				1,661,281		1,661,281		698,691			201,745		0004
BAS0UUXM3 (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				667,542		667,542		387,271			143,985		0004
BAS0UUXN1 (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				262,905		262,905		87,465			45,871		0004
BAS0V7HR0 (0.7996 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		11,032,152	(0.79962 EUR) / 1 USD				502,809		502,809		283,135			75,346		0004
BAS0V7HU3 (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		1,202,655	(0.72585 GBP) / 1 USD				67,636		67,636		17,621			8,214		0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BASOVF3V8 (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	11/30/2021		5,637,467	(0.73990 GBP) / 1 USD				192,658		192,658		87,247			43,867		0004
BASOVS3N8 (1.33396 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2018	09/22/2020		1,229,415	(1.33396 CAD) / 1 USD				(29,273)		(29,273)		(44,326)			6,825		0004
BASOWO3R9 (0.78008 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	(0.78008 EUR) / 1 USD				39,459		39,459		39,459			12,638		0004
BASOWO3V0 (0.81476 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	05/11/2021		391,163	(0.81476 EUR) / 1 USD				11,005		11,005		11,005			2,672		0004
BASOWB6A9 (6.77110 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2019	01/31/2020		16,508,767	(6.77110 CNH) / 1 USD				279,943		279,943		279,943			63,352		0004
BASOWT966 (0.74562 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/26/2019	03/02/2020		10,689,018	(0.74562 GBP) / 1 USD				446,310		446,310		446,310			43,876		0004
BASOWTXJ1 (3.86060 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2019	03/20/2020		6,230,638	(3.86060 BRL) / 1 USD				97,068		97,068		97,068			26,495		0004
BASOX9XY1 (0.83533 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	09/30/2021		12,241,207	(0.83533 EUR) / 1 USD				(46,002)		(46,002)		(46,002)			91,907		0004
BASOXFCE4 (0.85878 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	04/30/2020		17,430,612	(0.85878 EUR) / 1 USD				4,113		4,113		4,113			79,668		0004
BASOXFCJ3 6.72850 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	01/31/2020		586,163	6.72850 CNH / (1 USD)				(13,518)		(13,518)		(13,518)			2,249		0004
BASOXFCK0 (0.83078 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021		551,284	(0.83078 EUR) / 1 USD				2,760		2,760		2,760			3,980		0004
BASOXGFQ2 (1117.00000 KRW)/1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/17/2019	04/29/2020		8,728,738	(1117.00000 KRW)/1 USD				219,649		219,649		219,649			39,830		0004
BASOXGFS8 (1117.30000 KRW)/1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020		10,928,181	(1117.30000 KRW)/1 USD				272,185		272,185		272,185			49,866		0004
BASOXGFT6 (1117.30000 KRW)/1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020		8,726,394	(1117.30000 KRW)/1 USD				217,346		217,346		217,346			39,819		0004
BASOXHE16 1.32109 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	09/22/2020		841,346	1.32109 CAD / (1 USD)				11,914		11,914		11,914			4,671		0004
BASOXL7D9 (0.87015 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2019	04/30/2020		8,561,637	(0.87015 EUR) / 1 USD				(109,356)		(109,356)		(109,356)			39,132		0004
BASOXL954 0.80813 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / (1 USD)				1,183		1,183		1,183			4,643		0004
BASOXL962 (0.75280 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		247,407	(0.75280 GBP) / 1 USD				5,549		5,549		5,549			1,690		0004
BASOXL970 (0.84744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		470,132	(0.84744 EUR) / 1 USD				(4,472)		(4,472)		(4,472)			3,211		0004
BASOXL988 (0.80060 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				(1,920)		(1,920)		(1,920)			4,089		0004
BASOXL996 0.73188 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(17,523)		(17,523)		(17,523)			6,140		0004
BASOXL9A3 (0.76397 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	02/24/2020		1,898,953	(0.76397 GBP) / 1 USD				35,549		35,549		35,549			7,683		0004
BASOXTTN6 (0.74903 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		2,961,449	(0.74903 GBP) / 1 USD				44,569		44,569		44,569			27,391		0004
BASOXTTP1 (0.81578 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		8,876,594	(0.81578 EUR) / 1 USD				(44,718)		(44,718)		(44,718)			82,102		0004
BASOYAZC3 (0.77969 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/24/2019	02/24/2020		7,295,875	(0.77969 GBP) / 1 USD				(8,597)		(8,597)		(8,597)			29,519		0004
BASOYCRT1 1.30350 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2019	09/22/2020		1,707,477	1.30350 CAD / (1 USD)				1,654		1,654		1,654			9,479		0004
BASOYCRV6 (0.84031 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	05/11/2021		873,005	(0.84031 EUR) / 1 USD				(1,136)		(1,136)		(1,136)			5,962		0004
BASOYCS03 (0.83732 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	07/30/2021		2,653,695	(0.83732 EUR) / 1 USD				(6,726)		(6,726)		(6,726)			19,159		0004
1229999999. Subtotal - Forwards - Hedging Other													13,708,603	XXX	13,708,603		5,840,266			2,185,301	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1269999999. Subtotal - Forwards													13,708,603	XXX	13,708,603		5,840,266			2,185,301	XXX	XXX
1399999999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999999. Subtotal - Hedging Other										1,281,852	16,670,727	(1,103,610)	23,657,907	XXX	23,657,907	(6,354,160)	5,840,266	18,587		2,192,055	XXX	XXX
1419999999. Subtotal - Replication										(137,944)		3,335,231	(82,335)	XXX	7,579,739			13,864		5,940,880	XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										1,143,908	16,670,727	2,231,621	23,575,572	XXX	31,237,647	(6,354,160)	5,840,266	32,450		8,132,936	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate swap effectively decreases duration of hedged fixed rate portfolio to the duration of an equivalent variable rate portfolio. Notional amount is equivalent to hedged amount of par on fixed rate portfolio.
0002	Equity options provide an offset to decreases in equity markets.
0003	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0004	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU9	692	100,224,234	FUTURE S&P500 EMINI SEP 19	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2019	CME LCZ7XYGSLJUHFXXNXD88	06/17/2019	2,896.6542	2,944.2500	458,450		1,646,816				1,646,816	4,359,600	100/100	50
FAU9	126	24,070,085	FUTURE S&P MID 400 EMINI SEP 19	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2019	CME LCZ7XYGSLJUHFXXNXD88	06/17/2019	1,910.3242	1,950.0000	287,280		499,915				499,915	1,071,000	100/100	100
MFSU9	237	22,161,390	FUTURE EMINI MSCI EAFE INDEX SEP 19	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2019	ICE 549300HWWR1D8OTS2G29	06/17/2019	1,870.1595	1,923.3000	113,760		629,715				629,715	1,066,500	100/100	50
RTYU9	541	41,492,830	FUTURE RUSSELL 2000 EMINI CME SEP 19	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2019	CME LCZ7XYGSLJUHFXXNXD88	06/17/2019	1,533.9309	1,567.1000	467,965		897,225				897,225	1,920,550	100/100	50
1279999999. Subtotal - Long Futures - Hedging Effective												1,327,455		3,673,671				3,673,671	8,417,650	XXX	XXX
FVU9	301	301,000	FUTURE US 5YR NOTE SEP 19	PENDING - FUTURE US 5YR NOTE SEP 19, effective 05/29/2019, attached to Cash Security - -9128285G1		Interest Rate	09/30/2019	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/13/2019	117.4671	118.1563						207,438	207,438	198,660		1,000
WNU9	2,150	2,150,000	FUTURE US ULTRA T-BOND SEP 19	PENDING - FUTURE US ULTRA T-BOND SEP 19, effective 05/29/2019, attached to Cash Security - - 912828R36, 9128285G1		Interest Rate	09/19/2019	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/18/2019	173.0640	177.5625	(403,125)					9,671,725	9,671,725	7,417,500		1,000
1299999999. Subtotal - Long Futures - Replication												(403,125)					9,879,163	9,879,163	7,616,160	XXX	XXX
1329999999. Subtotal - Long Futures												924,330		3,673,671			9,879,163	13,552,834	16,033,810	XXX	XXX
ESU9	1,000	147,042,584	FUTURE S&P500 EMINI SEP 19	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/20/2019	CME LCZ7XYGSLJUHFXXNXD88	06/20/2019	2,940.8517	2,944.2500	(662,500)					(169,916)	(169,916)	6,300,000	0001	50
TYU9	900	900,000	FUTURE US 10YR NOTE SEP 19	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2019	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/29/2019	125.8215	127.9688	(28,125)					(1,932,508)	(1,932,508)	945,000	0002	1,000
1349999999. Subtotal - Short Futures - Hedging Other												(690,625)					(2,102,424)	(2,102,424)	7,245,000	XXX	XXX
1389999999. Subtotal - Short Futures												(690,625)					(2,102,424)	(2,102,424)	7,245,000	XXX	XXX
1399999999. Subtotal - Hedging Effective												1,327,455		3,673,671				3,673,671	8,417,650	XXX	XXX
1409999999. Subtotal - Hedging Other												(690,625)					(2,102,424)	(2,102,424)	7,245,000	XXX	XXX
1419999999. Subtotal - Replication												(403,125)					9,879,163	9,879,163	7,616,160	XXX	XXX
1429999999. Subtotal - Income Generation																				XXX	XXX
1439999999. Subtotal - Other																				XXX	XXX
1449999999 - Totals												233,705		3,673,671			7,776,739	11,450,411	23,278,810	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	829	4	833
Total Net Cash Deposits	829	4	833

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.
0002	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	34,258,454	(17,052,100)	34,258,454	31,911,405	(18,145,850)	31,911,405	23,278,810	23,278,810
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	680,000	277,716	(178,967)		277,716	(178,967)			
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	760,000	2,113,836	(1,183,531)	170,306	2,113,836	(1,183,531)	170,306	173,186	173,186
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y			(859,503)			(859,503)			
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	2,030,000		(106,555)		2,258,391	(106,555)	121,836	344,228	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	4,040,000		(894,489)		243,953	(1,063,603)		446,884	
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	13,840,000	11,558,149	(947,123)		13,962,804	(947,123)		1,709,571	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	2,120,000	593,985	(318,779)		2,390,155	(236,444)	33,712	5,270,579	3,425,786
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y					1,045,683		1,045,683	181,734	181,734
0299999999. Total NAIC 1 Designation				23,470,000	14,543,686	(4,488,946)	170,306	22,292,540	(4,575,725)	1,371,537	8,126,182	3,780,705
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						(11,018)			(11,018)		6,754	
0999999999 - Gross Totals				23,470,000	48,802,140	(21,552,064)	34,428,759	54,203,945	(22,732,593)	33,282,942	31,411,746	27,059,515
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					48,802,140	(21,552,064)						

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)
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Cash		CASH	976,887	976,887	976,887		V
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash		CASH	290,000	290,000	290,000		V
JPMORGAN CHASE BANK, N.A. (CME, CBOT)		TREASURY NOTE	912810-RD-2	TREASURY NOTE	24,189,464	19,650,000	22,376,296	11/15/2043	I
JPMORGAN CHASE BANK, N.A. (CME, CBOT)		TREASURY NOTE	912810-RP-5	TREASURY NOTE	16,415,625	15,000,000	13,968,668	11/15/2045	I
JPMORGAN CHASE BANK, N.A. (CME, CBOT)		Cash		CASH	833	833	833		I
JPMORGAN CHASE BANK, N.A. (CME)		Cash		CASH	17,393	17,393	17,393		I
0199999999 - Total					41,890,202	35,935,113	37,630,078	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Cash		CASH	680,000	680,000	XXX		V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Cash		CASH	760,000	760,000	XXX		V
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Cash		CASH	2,030,000	2,030,000	XXX		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	13,840,000	13,840,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		CASH	4,040,000	4,040,000	XXX		V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH	2,120,000	2,120,000	XXX		V
0299999999 - Total					23,470,000	23,470,000	XXX	XXX	XXX

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/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6399999. Subtotal - Bank Loans						XXX
6499999. Total - Issuer Obligations						XXX
6599999. Total - Residential Mortgage-Backed Securities						XXX
6699999. Total - Commercial Mortgage-Backed Securities						XXX
6799999. Total - Other Loan-Backed and Structured Securities						XXX
6899999. Total - SVO Identified Funds						XXX
6999999. Total - Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks						XXX
7799999. Total - Common Stocks						XXX
7899999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		71,291,686	71,291,686	07/01/2019
9099999. Total - Cash (Schedule E Part 1 type)				71,291,686	71,291,686	XXX
9999999 - Totals				71,291,686	71,291,686	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 45,201,131 Book/Adjusted Carrying Value $ 45,201,131
2. Average balance for the year Fair Value $ 56,060,989 Book/Adjusted Carrying Value $ 56,060,989
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 71,291,686 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6399999. Subtotal - Bank Loans						XXX
6499999. Total - Issuer Obligations						XXX
6599999. Total - Residential Mortgage-Backed Securities						XXX
6699999. Total - Commercial Mortgage-Backed Securities						XXX
6799999. Total - Other Loan-Backed and Structured Securities						XXX
6899999. Total - SVO Identified Funds						XXX
6999999. Total - Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks						XXX
7799999. Total - Common Stocks						XXX
7899999. Total - Preferred and Common Stocks						XXX
49455M-U1-4	KINDER MORGAN INC			6,498,608	6,500,000	07/01/2019
84858P-U8-2	SPIRE INC			4,996,510	4,997,463	07/08/2019
46642T-U8-4	JM SMUCKER			9,133,620	9,135,504	07/08/2019
12636D-UB-2	CRH AMERICA FINANCE INC			2,310,897	2,311,380	07/11/2019
05916S-U1-6	BALTIMORE GAS AND ELECTRIC CO			13,594,179	13,597,000	07/01/2019
08465S-U8-0	BERKSHIRE HATHAWAY ENERGY CO			7,369,919	7,371,257	07/08/2019
45856X-U8-8	INTERCONTINENTAL EXCHANGE INC			4,882,593	4,890,650	07/08/2019
93884F-UB-6	WASHINGTON GAS LIGHT CO			4,995,760	4,996,472	07/11/2019
05916S-U2-4	BALTIMORE GAS AND ELECTRIC CO			2,499,305	2,499,826	07/02/2019
92240F-UC-5	VECTREN UTILITY HOLDINGS INC.			6,493,364	6,494,975	07/12/2019
89566H-UK-5	TRISTATE GEN&TRANS ASSN			3,195,098	3,196,000	07/19/2019
91842K-U8-7	VW CREDIT INC			4,996,510	4,997,531	07/08/2019
29380D-U1-6	ENTERPRISE PRODUCTS OPERATING LLC			20,995,554	21,000,000	07/01/2019
96332V-UC-0	WHIRLPOOL CORP			1,998,056	1,998,472	07/12/2019
95980H-U1-2	WESTERN UNION CO			3,899,171	3,900,000	07/01/2019
30040Y-UA-0	EVERSOURCE ENERGY			4,995,625	4,996,875	07/10/2019
05916S-U3-2	BALTIMORE GAS AND ELECTRIC CO			4,498,434	4,499,370	07/03/2019
92780K-U1-4	VIRGINIA ELECTRIC AND POWER COMPAN			1,849,597	1,850,000	07/01/2019
45856X-UA-3	INTERCONTINENTAL EXCHANGE INC			2,569,877	2,573,410	07/10/2019
64587B-UC-4	NEW JERSEY NATURAL GAS CO			4,845,572	4,846,191	07/12/2019
12636D-U8-9	CRH AMERICA FINANCE INC			6,495,463	6,496,790	07/08/2019
29447M-U2-5	EQUINOR ASA			38,989,626	38,997,346	07/02/2019
1725E3-U3-1	CINTAS CORPORATION NO. 2			8,097,052	8,098,830	07/03/2019
92940Y-UC-7	WRKCO INC			2,997,048	2,997,681	07/12/2019
86723B-U2-4	SUNCOR ENERGY INC.			899,750	899,936	07/02/2019
00038C-U2-3	ABB TREASURY CENTER USA INC			4,998,670	4,999,654	07/02/2019
92240F-U2-7	VECTREN UTILITY HOLDINGS INC.			7,497,818	7,499,473	07/02/2019
97670S-UH-4	WISCONSIN GAS CO			24,965,350	24,972,778	07/17/2019
08465S-UV-9	BERKSHIRE HATHAWAY ENERGY CO			3,990,474	3,991,255	07/29/2019
68236G-U2-1	ONCOR ELECTRIC DELIVERY CO			4,998,610	4,999,643	07/02/2019
80686E-U9-1	SCHLUMBERGER HLDGS CORP			4,995,990	4,997,178	07/09/2019
92940Y-U8-6	WRKCO INC			8,469,084	8,470,831	07/08/2019
8426E3-U3-9	SOUTHERN COMPANY FUNDING CORP			432,844	432,937	07/03/2019
91058U-UF-8	UNITEDHEALTH GROUP INC			14,982,375	14,985,242	07/15/2019
4851E1-U3-6	KANSAS CITY POWER & LIGHT COMPANY			6,597,703	6,599,069	07/03/2019
68236G-U9-6	ONCOR ELECTRIC DELIVERY CO			1,998,464	1,998,867	07/09/2019
45856X-UG-0	INTERCONTINENTAL EXCHANGE INC			3,493,036	3,496,398	07/16/2019
46070Q-U3-2	INTERPUBLIC GROUP OF COMPANIES INC			3,998,608	3,999,429	07/03/2019
90782B-U9-9	UNION PACIFIC CORPORATION			1,623,697	1,624,083	07/09/2019
05369C-UA-3	AVIATION CAPITAL GROUP LLC			2,997,399	2,998,088	07/10/2019
44352B-U1-3	HUBBELL INC			3,784,202	3,785,000	07/01/2019
92240F-U9-2	VECTREN UTILITY HOLDINGS INC.			3,672,053	3,672,942	07/09/2019
92780K-U9-7	VIRGINIA ELECTRIC AND POWER COMPAN			8,568,123	8,570,084	07/09/2019
68236G-UB-1	ONCOR ELECTRIC DELIVERY CO			2,497,728	2,498,194	07/11/2019
29251V-U9-5	ENBRIDGE (US) INC			499,616	499,713	07/09/2019
64587B-UJ-9	NEW JERSEY NATURAL GAS CO			1,498,041	1,498,194	07/18/2019
45856X-U9-6	INTERCONTINENTAL EXCHANGE INC			998,010	999,451	07/09/2019
29287B-UG-1	ENGIE SA			4,994,060	4,994,771	07/16/2019
05531N-U9-5	BAT INTL FINANCE PLC ABS			4,996,160	4,997,144	07/09/2019
05531N-U2-0	BAT INTL FINANCE PLC ABS			2,499,305	2,499,821	07/02/2019
28504H-UA-0	ELECTRICITE DE FRANCE			2,832,621	2,833,200	07/10/2019
65475M-UA-6	NISSAN MOTOR ACCEPTANCE CORP.			1,998,418	1,998,715	07/10/2019
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			489	489	09/30/2019
09248U-61-9	TREASURY TEMP FUND			28,807,968	28,805,101	09/30/2019
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			4,753	4,752	09/30/2019
85749P-10-1	STATE STREET CL INST LIQUID RSV			299,162,877	299,137,451	09/30/2019
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			226,071,034	225,989,364	09/30/2019
26188J-20-6	DREYFUS CASH MANAGEMENT INST			134,954,074	134,953,215	09/30/2019
90262Y-86-9	UBS SLCT PRIME PREFERRED			111,413	111,406	09/30/2019
857492-70-6	STATE STR INSTI US GOVT CL INST			983	983	09/30/2019
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			144,160,733	144,143,071	09/30/2019
857492-55-7	STATE ST INST TR PL MM-INST			2,054,010	2,054,010	09/30/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				1,144,303,978	1,144,254,952	XXX
9999999 - Totals				1,144,303,978	1,144,254,952	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 245,299,698 Book/Adjusted Carrying Value $ 245,067,106
2. Average balance for the year Fair Value $ 1,295,423,103 Book/Adjusted Carrying Value $ 1,295,387,238

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BNY Mellon	New York, New York		0.950	63,904	11,720	46,737,897	81,133,155	24,044,169	XXX
BNY Mellon	New York, New York					195,264	124,846	12,821,659	XXX
Bank of America, N.A	New York, New York					(810,446,931)	(789,006,604)	(823,733,049)	XXX
Bank of Oklahoma	Tulsa, Oklahoma					280,119	206,142	125,138	XXX
Citibank, N.A	New York, New York		0.120	21		2,000,648	6,098,591	29,113,880	XXX
Fifth Third Bank	Cincinnati, Ohio					534,400	565,412	809,044	XXX
First Hawaiian Bank	Honolulu, Hawaii					43,767	84,070	134,999	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					336,243	627,085	250,641	XXX
Branch Banking and Trust Co.	Richmond, Virginia					1,149,092	1,143,628	747,522	XXX
Capital One N.A	New Orleans, Louisiana					908,329	782,337	1,043,904	XXX
Huntington National Bank	Columbus, Ohio					186,471	542,844	470,177	XXX
JP Morgan Chase Bank, N.A	New York, New York		0.180	78	24	141,251,108	30,418,376	77,875,533	XXX
KeyBank National Association	Cleveland, Ohio					802,584	358,615	565,105	XXX
HSBC Bank, USA	Buffalo, New York					67,303	243,099	162,482	XXX
Regions Bank	Birmingham, Alabama					1,610,102	914,348	1,337,883	XXX
U.S Bank, N.A	St. Paul, Minnesota					1,004,161	636,883	986,477	XXX
Wells Fargo Bank, N.A	Charlotte, North Carolina					(68,035,651)	(88,467,229)	(76,130,910)	XXX
Wells Fargo Bank, N.A	Charlotte, North Carolina					2,196,985	2,157,471	2,641,134	XXX
Northrim Bank	Anchorage, Alaska		0.650	425	501	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	64,428	12,245	(678,911,399)	(751,170,223)	(746,467,503)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	64,428	12,245	(678,911,399)	(751,170,223)	(746,467,503)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	64,428	12,245	(678,911,399)	(751,170,223)	(746,467,503)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	ABB TREASURY CENTER USA INC		05/30/2019		07/02/2019	4,999,654		11,067
	AVIATION CAPITAL GROUP LLC		06/27/2019		07/10/2019	2,998,088		850
	BAT INTL FINANCE PLC ABS		06/27/2019		07/02/2019	2,499,821		717
	BAT INTL FINANCE PLC ABS		06/25/2019		07/09/2019	4,997,144		2,142
	BALTIMORE GAS AND ELECTRIC CO		06/28/2019		07/01/2019	13,597,000		2,821
	BALTIMORE GAS AND ELECTRIC CO		06/25/2019		07/02/2019	2,499,826		1,042
	BALTIMORE GAS AND ELECTRIC CO		06/26/2019		07/03/2019	4,499,370		1,575
	BEMIS COMPANY INC		06/13/2019	6.800	08/01/2019	3,953,242	13,413	(6,392)
	BERKSHIRE HATHAWAY ENERGY CO		06/07/2019		07/08/2019	7,371,257		12,833
	BERKSHIRE HATHAWAY ENERGY CO		06/27/2019		07/29/2019	3,991,255		1,106
	CRH AMERICA FINANCE INC		06/25/2019		07/08/2019	6,496,790		2,752
	CRH AMERICA FINANCE INC		06/28/2019		07/11/2019	2,311,380		614
	CINTAS CORPORATION NO. 2		06/26/2019		07/03/2019	8,098,830		2,925
	ELECTRICITE DE FRANCE		06/26/2019		07/10/2019	2,833,200		1,000
	ENBRIDGE (US) INC		06/27/2019		07/09/2019	499,713		143
	ENGIE SA		06/11/2019		07/16/2019	4,994,771		6,972
	ENTERPRISE PRODUCTS OPERATING LLC		06/28/2019		07/01/2019	21,000,000		4,445
	EQUINOR ASA		06/25/2019		07/02/2019	38,997,346		15,925
	EVERSOURCE ENERGY		06/26/2019		07/10/2019	4,996,875		1,736
	HUBBELL INC		06/28/2019		07/01/2019	3,785,000		798
	INTERCONTINENTAL EXCHANGE INC		06/07/2019		07/08/2019	4,890,650		8,057
	INTERCONTINENTAL EXCHANGE INC		06/10/2019		07/09/2019	999,451		1,441
	INTERCONTINENTAL EXCHANGE INC		06/11/2019		07/10/2019	2,573,410		3,533
	INTERCONTINENTAL EXCHANGE INC		06/17/2019		07/16/2019	3,496,398		3,362
	INTERPUBLIC GROUP OF COMPANIES INC		06/20/2019		07/03/2019	3,999,429		3,141
	JM SMUCKER		06/24/2019		07/08/2019	9,135,504		4,496
	KANSAS CITY POWER & LIGHT COMPANY		06/26/2019		07/03/2019	6,599,069		2,328
	KINDER MORGAN INC		06/28/2019		07/01/2019	6,500,000		1,392
	NEW JERSEY NATURAL GAS CO		06/24/2019		07/12/2019	4,846,191		2,424
	NEW JERSEY NATURAL GAS CO		06/27/2019		07/18/2019	1,498,194		425
	NISSAN MOTOR ACCEPTANCE CORP.		06/27/2019		07/10/2019	1,998,715		571
	ONCOR ELECTRIC DELIVERY CO		06/04/2019		07/02/2019	4,999,643		9,638
	ONCOR ELECTRIC DELIVERY CO		06/07/2019		07/09/2019	1,998,867		3,400
	ONCOR ELECTRIC DELIVERY CO		06/06/2019		07/11/2019	2,498,194		4,514
	SCHLUMBERGER HLDGS CORP		06/13/2019		07/09/2019	4,997,178		6,350
	SOUTHERN COMPANY FUNDING CORP		06/28/2019		07/03/2019	432,937		94
	SPIRE INC		06/24/2019		07/08/2019	4,997,463		2,538
	SUNCOR ENERGY INC.		06/20/2019		07/02/2019	899,936		710
	TRISTATE GEN&TRANS ASSN		06/26/2019		07/19/2019	3,196,000		1,111
	UNION PACIFIC CORPORATION		06/25/2019		07/09/2019	1,624,083		688
	UNITEDHEALTH GROUP INC		06/12/2019		07/15/2019	14,985,242		20,029
	VW CREDIT INC		06/27/2019		07/08/2019	4,997,531		1,411
	VECTREN UTILITY HOLDINGS INC.		06/17/2019		07/02/2019	7,499,473		7,379
	VECTREN UTILITY HOLDINGS INC.		06/24/2019		07/09/2019	3,672,942		1,801
	VECTREN UTILITY HOLDINGS INC.		06/26/2019		07/12/2019	6,494,975		2,284
	VIRGINIA ELECTRIC AND POWER COMPAN		05/29/2019		07/01/2019	1,850,000		4,426
	VIRGINIA ELECTRIC AND POWER COMPAN		06/06/2019		07/09/2019	8,570,084		15,364
	WRKCO INC		06/27/2019		07/08/2019	8,470,831		2,382
	WRKCO INC		06/28/2019		07/12/2019	2,997,681		633
	WASHINGTON GAS LIGHT CO		06/20/2019		07/11/2019	4,996,472		4,169
	WESTERN UNION CO		06/28/2019		07/01/2019	3,900,000		829
	WHIRLPOOL CORP		06/28/2019		07/12/2019	1,998,472		417
	WISCONSIN GAS CO		06/26/2019		07/17/2019	24,972,778		8,507
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						313,008,352	13,413	194,913
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						313,008,352	13,413	194,913
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						313,008,352	13,413	194,913
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds						313,008,352	13,413	194,913
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		06/25/2019	2.350		489	286	1
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						489	286	1
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		06/27/2019	2.440		144,160,733	532,749	342,451
857492-55-7	STATE ST INST TR PL MM-INST		06/28/2019	2.230		2,054,010	9,072	
09248U-55-1	BLACKROCK TREASURY TRUST		06/28/2019	2.270		3,809,627		
09248U-61-9	TREASURY TEMP FUND		06/26/2019	2.450		28,807,968	120,954	223,460
26188J-20-6	DREYFUS CASH MANAGEMENT INST		06/28/2019	2.450		134,954,074	151,172	41,335
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		06/26/2019	2.510		226,071,034	465,843	766,671
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		06/04/2019	2.400		4,753	9	21
857492-70-6	STATE STR INSTI US GOVT CL INST		06/25/2019	2.320		983	345	3,274
85749P-10-1	STATE STREET CL INST LIQUID RSV		06/28/2019	2.460		299,162,877	579,345	401,784
90262Y-86-9	UBS SLCT PRIME PREFERRED		06/27/2019	2.430		111,413	225	19,452
8699999. Subtotal - All Other Money Market Mutual Funds						839,137,471	1,859,715	1,798,449
8899999 - Total Cash Equivalents						1,152,146,312	1,873,414	1,993,363