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

QUARTERLY STATEMENT

AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

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

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3075 Sanders Road (Street and Number), Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Main Administrative Office 3075 Sanders Road (Street and Number)
Northbrook, IL, US 60062-7127 (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 Cynthia Rodrigues (Name), 847-402-5345 (Area Code) (Telephone Number)
cquad@Allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

President	MARY JANE FORTIN	Chief Financial Officer	MARIO IMBARRATO
Secretary	ANGELA KAY FONTANA	Actuary	THERESA MARY RESNICK

OTHER

JOHN EDWARD DUGENSKE, Executive Vice President	ERIC KYLE FERREN*, Controller	MICHAEL ALDO PEDRAJA #, Treasurer
SAMUEL HENRY PILCH, Senior Group Vice President	STEVEN EMIL SHEBIK, Chief Executive Officer	THOMAS JOSEPH WILSON II, Chairman of the Board

DIRECTORS OR TRUSTEES

BRIAN RICHARD BOHATY	JOHN EDWARD DUGENSKE	ANGELA KAY FONTANA
MARY JANE FORTIN	MARIO IMBARRATO	JESSE EDWARD MERTEN
JULIE PARSONS	SAMUEL HENRY PILCH	MARIO RIZZO
PETER JOHN RUGEL	GLENN THOMAS SHAPIRO	STEVEN EMIL SHEBIK
BRIAN PATRICK STRICKER	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.

MARY JANE FORTIN President	ANGELA KAY FONTANA Secretary	MARIO IMBARRATO Chief Financial Officer

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	16,453,817,861		16,453,817,861	16,905,923,684
2.	Stocks:				
	2.1 Preferred stocks	28,740,317		28,740,317	30,218,836
	2.2 Common stocks	1,795,643,430	79,638,150	1,716,005,280	1,702,895,128
3.	Mortgage loans on real estate:				
	3.1 First liens	3,251,122,333		3,251,122,333	3,223,696,997
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ 61,660,000 encumbrances)	121,752,285		121,752,285	124,306,119
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (22,058,773)), cash equivalents ($ 752,905,049) and short-term investments ($ 216,843,132)	947,689,408		947,689,408	612,050,249
6.	Contract loans (including $ ..... premium notes)	547,004,427	1,243,898	545,760,529	558,569,430
7.	Derivatives	70,468,138		70,468,138	27,518,339
8.	Other invested assets	3,632,156,859	2,969,596	3,629,187,263	3,582,438,212
9.	Receivables for securities	18,801,423		18,801,423	5,143,243
10.	Securities lending reinvested collateral assets	21,072,946		21,072,946	5,232,008
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	26,888,269,427	83,851,644	26,804,417,783	26,777,992,245
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	205,919,046	14,625	205,904,421	197,389,619
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(2,645,029)		(2,645,029)	(3,822,242)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	204,815,065		204,815,065	225,070,236
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,656,755	1,859,200	16,797,556	13,592,035
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	41,094,203	15,042	41,079,161	82,107,365
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				13,661,979
19.	Guaranty funds receivable or on deposit	5,869,427		5,869,427	5,844,973
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	11,385,190		11,385,190	15,770,646
24.	Health care ($ .....) and other amounts receivable	799,790	799,790		
25.	Aggregate write-ins for other than invested assets	355,320,616	318,454,704	36,865,912	47,159,548
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,729,484,491	404,995,004	27,324,489,487	27,374,766,406
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,989,250,200		2,989,250,200	2,755,342,224
28.	Total (Lines 26 and 27)	30,718,734,691	404,995,004	30,313,739,687	30,130,108,630
	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.	Advanced benefits	30,964,877		30,964,877	38,207,018
2502.	Accounts receivable	5,386,440	759,370	4,627,069	1,228,460
2503.	Premium tax recoverable	1,048,941		1,048,941	1,072,426
2598.	Summary of remaining write-ins for Line 25 from overflow page	317,920,358	317,695,333	225,025	6,651,643
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	355,320,616	318,454,704	36,865,912	47,159,548

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 18,879,168,432 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	18,879,168,432	19,210,694,028
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	88,048,200	92,388,298
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	1,957,472,183	2,028,194,597
4.	Contract claims:		
	4.1 Life	95,780,511	95,062,536
	4.2 Accident and health	11,770,254	12,124,834
5.	Policyholders' dividends/refunds to members $ 29 and coupons $ ..... due and unpaid	29	48
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)	4,667	4,654
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	405,641	377,032
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,278,471 accident and health premiums	2,658,709	2,259,266
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 18,502,518 assumed and $ 994,579 ceded	19,497,097	15,604,714
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,804,562 , accident and health $ 1,422,557 and deposit-type contract funds $	3,227,119	6,053,582
11.	Commissions and expense allowances payable on reinsurance assumed	14,286,539	4,264,924
12.	General expenses due or accrued	5,628,456	11,001,233
13.	Transfers to Separate Accounts due or accrued (net) (including $ (11,049,659) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(31,798,897)	(31,289,888)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	8,227,440	7,531,551
15.1	Current federal and foreign income taxes, including $ 1,548,827 on realized capital gains (losses)	11,383,698	68,011,651
15.2	Net deferred tax liability	14,883,803	
16.	Unearned investment income	310,898	245,672
17.	Amounts withheld or retained by reporting entity as agent or trustee	147,630	294,648
18.	Amounts held for agents' account, including $ ..... agents' credit balances	55,880	5,311
19.	Remittances and items not allocated		4,937,276
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	914,528,624	906,629,528
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	43,340,332	60,258,431
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	785,655,783	712,865,230
	24.08 Derivatives	23,904,185	5,494,785
	24.09 Payable for securities	282,402,345	201,507,466
	24.10 Payable for securities lending	497,851,721	447,802,294
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	39,936,396	41,266,242
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	23,668,777,675	23,903,589,945
27.	From Separate Accounts Statement	2,989,250,200	2,755,342,224
28.	Total liabilities (Lines 26 and 27)	26,658,027,875	26,658,932,169
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,887,510,317	1,887,510,317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,762,798,896	1,578,263,544
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,650,309,212	3,465,773,861
38.	Totals of Lines 29, 30 and 37	3,655,711,812	3,471,176,461
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,313,739,687	30,130,108,630
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	21,249,987	23,641,906
2502.	Collateral and related interest payable	7,310,331	6,909,317
2503.	Accrued investment expenses	4,752,513	5,629,805
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,623,565	5,085,214
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	39,936,396	41,266,242
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
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)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	457,645,212	472,005,728	958,398,965
2.	Considerations for supplementary contracts with life contingencies	15,870		
3.	Net investment income	617,387,614	571,975,166	1,189,651,445
4.	Amortization of Interest Maintenance Reserve (IMR)	2,737,924	6,877,255	11,478,707
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	42,818,081	45,874,328	96,111,763
7.	Reserve adjustments on reinsurance ceded	(209,490,772)	(261,330,055)	(475,187,828)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	17,991,021	18,589,758	37,172,654
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	22,514,416	40,011,056	60,435,849
9.	Totals (Lines 1 to 8.3)	951,619,366	894,003,236	1,878,061,555
10.	Death benefits	309,361,550	295,746,130	581,067,096
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,897,594	1,463,001	2,106,992
12.	Annuity benefits	415,077,207	455,568,054	866,344,692
13.	Disability benefits and benefits under accident and health contracts	20,273,577	21,758,842	43,598,076
14.	Coupons, guaranteed annual pure endowments and similar benefits	200,319	179,437	445,504
15.	Surrender benefits and withdrawals for life contracts	351,048,044	430,396,404	850,455,915
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	50,953,175	55,407,407	108,760,925
18.	Payments on supplementary contracts with life contingencies	18,392	84,878	145,768
19.	Increase in aggregate reserves for life and accident and health contracts	(335,865,694)	(416,980,955)	(809,092,107)
20.	Totals (Lines 10 to 19)	813,964,163	843,623,198	1,643,832,863
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	15,302,638	18,692,388	36,505,096
22.	Commissions and expense allowances on reinsurance assumed	30,454,527	34,159,694	61,459,005
23.	General insurance expenses and fraternal expenses	104,183,770	111,812,656	225,585,500
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,481,732	11,293,381	20,387,989
25.	Increase in loading on deferred and uncollected premiums	(772,263)	23,033	3,231,752
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(226,899,662)	(279,508,611)	(504,164,664)
27.	Aggregate write-ins for deductions	14,521,700	11,030,130	23,182,800
28.	Totals (Lines 20 to 27)	761,236,606	751,125,869	1,510,020,341
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	190,382,760	142,877,367	368,041,214
30.	Dividends to policyholders and refunds to members	2,437	2,608	4,623
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	190,380,323	142,874,759	368,036,591
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,084,488)	3,207,539	7,451,888
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	191,464,811	139,667,219	360,584,703
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,623,205 (excluding taxes of $ 1,105,078 transferred to the IMR)	21,153,964	21,294,713	(17,929,376)
35.	Net income (Line 33 plus Line 34)	212,618,775	160,961,932	342,655,327
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,471,176,461	3,408,139,607	3,408,139,607
37.	Net income (Line 35)	212,618,775	160,961,932	342,655,327
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 20,317,238	53,230,181	82,194,772	43,655,899
39.	Change in net unrealized foreign exchange capital gain (loss)	(5,396,194)	12,317,706	4,292,045
40.	Change in net deferred income tax	(8,228,544)	(5,669,596)	(12,768,264)
41.	Change in nonadmitted assets	15,210,230	(10,612,248)	(85,588,073)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(7,899,096)	(20,530,641)	20,789,918
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(75,000,000)		(250,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	184,535,352	218,661,926	63,036,853
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,655,711,812	3,626,801,533	3,471,176,461
	DETAILS OF WRITE-INS			
08.301.	Non-proprietary product revenue	21,207,039	15,519,629	35,317,394
08.302.	Fund manager fees	1,312,192	657,194	1,258,517
08.303.	Experience refund on reinsurance		23,842,923	23,842,923
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(4,815)	(8,690)	17,015
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	22,514,416	40,011,056	60,435,849
2701.	Funds withheld expense	14,510,725	11,019,768	23,174,156
2702.	Fines and penalties	10,975	10,362	10,024
2703.	Net change in discontinued operations liability			(1,379)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	14,521,700	11,030,130	23,182,800
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

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	477,910,746	482,226,936	957,476,903
2. Net investment income	592,488,565	570,937,172	1,182,263,721
3. Miscellaneous income	197,142,274	214,846,515	361,981,669
4. Total (Lines 1 to 3)	1,267,541,585	1,268,010,623	2,501,722,293
5. Benefit and loss related payments	1,309,128,711	1,478,045,766	2,830,019,257
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(226,390,653)	(278,972,332)	(517,948,361)
7. Commissions, expenses paid and aggregate write-ins for deductions	172,450,557	189,012,339	375,935,282
8. Dividends paid to policyholders	2,443	2,610	4,823
9. Federal and foreign income taxes paid (recovered) net of $ 65,000,000 tax on capital gains (losses)	62,271,748	56,019,344	22,043,783
10. Total (Lines 5 through 9)	1,317,462,806	1,444,107,727	2,710,054,784
11. Net cash from operations (Line 4 minus Line 10)	(49,921,221)	(176,097,104)	(208,332,491)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,446,267,351	3,717,629,594	6,125,622,523
12.2 Stocks	311,589,857	385,534,122	761,112,538
12.3 Mortgage loans	183,391,938	276,751,146	363,359,040
12.4 Real estate			
12.5 Other invested assets	233,439,386	145,566,239	482,958,541
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	131,100	(86,693)	(125,108)
12.7 Miscellaneous proceeds		1,724,076	47,517,449
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,174,819,632	4,527,118,484	7,780,444,983
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,956,982,404	3,042,830,412	5,329,586,708
13.2 Stocks	175,702,878	400,197,723	656,894,730
13.3 Mortgage loans	211,342,315	203,209,518	397,482,898
13.4 Real estate	727,030	19,825,598	20,437,755
13.5 Other invested assets	236,077,395	268,229,133	594,856,643
13.6 Miscellaneous applications	84,006,845		
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,664,838,867	3,934,292,384	6,999,258,734
14. Net increase (or decrease) in contract loans and premium notes	(13,917,536)	(2,245,829)	2,006,344
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	523,898,301	595,071,929	779,179,905
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(120,769,425)	(127,517,797)	(265,879,535)
16.5 Dividends to stockholders	75,000,000		250,000,000
16.6 Other cash provided (applied)	57,431,504	(114,590,288)	(68,105,709)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(138,337,921)	(242,108,085)	(583,985,244)
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)	335,639,159	176,866,740	(13,137,830)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	612,050,249	625,188,079	625,188,079
19.2 End of period (Line 18 plus Line 19.1)	947,689,408	802,054,819	612,050,249

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

20.0001. Portfolio investments exchanged	295,796,191	213,568,884	418,571,463
20.0002. Change in commitment on low income housing investments	59,637,301	47,500,001	124,771,651
20.0003. Change in payable for securities acquired	49,135,800	30,986,309	490,235
20.0004. Income from other invested assets	29,279,433		29,400,520
20.0005. Reinvestment of non-cash distributions from other invested assets	16,199,710	17,323,308	33,167,094
20.0006. Change in receivable from securities sold	13,658,271	26,580,393	1,478,020
20.0007. Bonds transferred to limited partnerships as contribution	3,927,057	1,290,632	1,290,632
20.0008. Stock dividends received	2,208,143	7,432,893	14,478,516
20.0009. Change in deferred premium financial guaranty liability	127,566	30,567	84,284
20.0010. Stock distributions - a return of capital	108,712	126,389	126,389

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

20.0011. Real estate expenses capitalized		64,209	127,910

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	185,371,154	180,235,598	391,146,855
3.	Ordinary individual annuities	14,111,978	13,032,610	23,335,501
4.	Credit life (group and individual)			
5.	Group life insurance	10,537,829	11,967,065	22,400,585
6.	Group annuities	1,381,863	1,540,185	3,302,123
7.	A & H - group	8,237,573	8,922,877	17,417,230
8.	A & H - credit (group and individual)			
9.	A & H - other	620,052	672,233	1,311,166
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	220,260,449	216,370,568	458,913,460
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	220,260,449	216,370,568	458,913,460
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	220,260,449	216,370,568	458,913,460
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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(B, C, J, K, O-R), 6, 7, 8(A-G), 9, 10(D-O), 11(A), 12(B-I), 13(1-3, 5-13), 14-16, 17(A), 18, 19, 21(A, B, D-H), 23, 24(A-D) 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 Life Insurance Company (the "Company") 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 35, Columns 1 & 3)	xxx	xxx	xxx	$ 213	$ 343
(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	$ 213	$ 343
Surplus						
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	$ 3,656	$ 3,471
(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	$ 3,656	$ 3,471

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 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

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first six months of 2019 were 3.77% and 4.68%. The minimum and maximum lending rates for new mortgage loans in 2018 were 3.90% and 6.46%. All new mortgage loans were commercial.

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	-	-	-	29	-	29
c. Present value of cash flows expected to be collected is less than the amortized cost basis	23	-	25	21	1	22
d. Total 1st Quarter	$ 23	$ -	$ 25	$ 50	$ 1	$ 51
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	1	-	1	19	-	19
g. Present value of cash flows expected to be collected is less than the amortized cost basis	23	2	25	27	1	26
h. Total 2nd Quarter	$ 24	$ 2	$ 26	$ 46	$ 1	$ 45
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				3	-	3
k. Present value of cash flows expected to be collected is less than the amortized cost basis				37	3	36
l. Total 3rd Quarter				$ 40	$ 3	$ 39
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				6	-	6
o. Present value of cash flows expected to be collected is less than the amortized cost basis				28	1	29
p. Total 4th Quarter				$ 34	$ 1	$ 35
q. Annual Aggregate Total		$ 2			$ 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.

(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 Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
161630BD9	$ 2	$ 2	$ -	$ 2	$ 3	03/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	03/31/2019
65536VAD9	$ 6	$ 6	-	$ 6	$ 6	03/31/2019
73316PBT6	$ 1	$ 1	-	$ 1	$ 2	03/31/2019
759950EP9	$ 7	$ 7	-	$ 7	$ 7	03/31/2019
82842RAJ9	$ 1	$ 1	-	$ 1	$ -	03/31/2019
949837BY3	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
94985LAG0	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
05363WAA7	$ 1	$ -	1	$ -	$ 1	06/30/2019
12513XAH5	$ 6	$ 6	-	$ 6	$ 6	06/30/2019
2254586G8	$ 1	$ 1	-	$ 1	$ 2	06/30/2019
36185MBN1	$ 1	$ -	1	$ -	$ 1	06/30/2019
57643MEE0	$ -	$ -	-	$ -	$ -	06/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
65536VAD9	$ 6	$ 6	-	$ 6	$ 6	06/30/2019
759950EP9	$ 7	$ 7	-	$ 7	$ 7	06/30/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2019
94985LAG0	$ -	$ -	-	$ -	$ 1	06/30/2019
Total			$ 2			
05363WAA7	$ 1	$ 1	$ -	$ 1	$ 2	03/31/2018
46629GAJ7	$ 10	$ 10	-	$ 10	$ 10	03/31/2018
46629GAM0	$ 1	$ 1	-	$ 1	$ -	03/31/2018
50184YAA6	$ 1	$ 1	-	$ 1	$ 1	03/31/2018
65157YA*0	$ -	$ -	-	$ -	$ -	03/31/2018
65536VAD9	$ 7	$ 6	1	$ 6	$ 7	03/31/2018
73316PBT6	$ 1	$ 1	-	$ 1	$ 2	03/31/2018
059500AG3	$ -	$ -	-	$ -	$ -	06/30/2018
12513XAH5	$ 7	$ 7	-	$ 7	$ 7	06/30/2018
46629GAJ7	$ 10	$ 10	-	$ 10	$ 9	06/30/2018
46629GAM0	$ 1	$ 1	-	$ 1	$ -	06/30/2018
576436AS8	$ 5	$ 4	1	$ 4	$ 5	06/30/2018
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	06/30/2018
65157YA*0	$ -	$ -	-	$ -	$ -	06/30/2018
05363WAA7	$ 2	$ 2	-	$ 2	$ 2	09/30/2018
059500AG3	$ -	$ -	-	$ -	$ -	09/30/2018
12513XAH5	$ 7	$ 6	1	$ 6	$ 7	09/30/2018
46629GAJ7	$ 8	$ 7	1	$ 7	$ 7	09/30/2018
576436AS8	$ 4	$ 4	-	$ 4	$ 4	09/30/2018
65157YA*0	$ -	$ -	-	$ -	$ -	09/30/2018
65536VAD9	$ 7	$ 6	1	$ 6	$ 7	09/30/2018
759950EP9	$ 8	$ 8	-	$ 8	$ 8	09/30/2018
94985LAG0	$ 1	$ 1	-	$ 1	$ 1	09/30/2018
05363WAA7	$ 2	$ 1	1	$ 1	$ 1	12/31/2018
46629GAJ7	$ 7	$ 7	-	$ 7	$ 7	12/31/2018
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	12/31/2018
65536VAD9	$ 6	$ 6	-	$ 6	$ 6	12/31/2018
759950EP9	$ 8	$ 8	-	$ 8	$ 8	12/31/2018
949837BY3	$ -	$ -	-	$ -	$ 1	12/31/2018
94985WDZ1	$ 1	$ 1	-	$ 1	$ 1	12/31/2018
Total			$ 6			

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	$ -	$ (3)
	2. 12 months or longer	$ (4)	$ (3)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 26	$ 415
	2. 12 months or longer	$ 24	$ 55

5. As of June 30, 2019, $1 million of the $4 million of 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.

As of June 30, 2019, the remaining $3 million of unrealized losses were related to below investment grade LBASS with an unrealized loss position greater than or equal to 20% of amortized cost. Unrealized losses on below investment grade LBASS were the result of wider credit spreads resulting from higher risk premiums since the time of the initial purchase. These wider spreads were largely due to the risk associated with the underlying collateral supporting certain LBASS.

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:

(in millions)		Fair Value	
		June 30, 2019	December 31, 2018
Securities lending			
(a)	Open	$ 498	$ 448
(b)	30 days or less	-	-
(c)	31 to 60 days	-	-
(d)	61 to 90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 498	$ 448
(g)	Securities received	-	-
(h)	Total collateral received	$ 498	$ 448

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	$ 502	$ 451

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:

(in millions)		June 30, 2019		December 31, 2018	
		Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending					
(a)	Open	$ 339	$ 339	$ 270	$ 270
(b)	30 days or less	163	163	164	164
(c)	31 to 60 days	-	-	7	7
(d)	61 to 90 days	-	-	10	10
(e)	91 to 120 days	-	-	-	-
(f)	121 to 180 days	-	-	-	-
(g)	181 to 365 days	-	-	-	-
(h)	1 to 2 years	-	-	-	-
(i)	2 to 3 years	-	-	-	-
(j)	Greater than 3 years	-	-	-	-
(k)	Subtotal	$ 502	$ 502	$ 451	$ 451
(l)	Securities received	-	-	-	-
(m)	Total collateral reinvested	$ 502	$ 502	$ 451	$ 451

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

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

($ 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	$ 477	$ 477	1.7 %	1.7 %
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	21	21	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 498	$ 498	1.8 %	1.8 %

	December 31, 2018			
	1	2	3	4
Collateral Assets	**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	$ 443	$ 443	1.6 %	1.6 %
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	5	5	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 448	$ 448	1.6 %	1.6 %

* 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:

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
June 30, 2019		
k. Recognized obligations to return collateral assets	$ 498	2.1 %
December 31, 2018		
k. Recognized obligations to return collateral assets	$ 448	1.9 %

* 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.

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

A., B. & C. 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 $216 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.

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. 4. The Company was not a sponsor of defined benefit pension, other postretirement, or special or contractual termination benefit plans.

NOTES TO FINANCIAL STATEMENTS

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

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

(in millions)

Date of Payment	2019	2018
June 24	$ 75	$ -
September 25	-	100
December 17	-	150
Total	$ 75	$ 250

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 within the General Account with fair values of $485 million and $435 million, respectively, were on loan under these agreements.

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.

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	5	$ -	$ -	$ -
Bonds	4	11	$ 2	$ 2	$ -
Bonds	5	3	$ -	$ -	$ -
Unaffiliated common stocks		246	$ 2	$ 2	$ -

	2018				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	10	$ 2	$ 2	$ -
Bonds	4	8	$ 1	$ 1	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		401	$ 8	$ 8	$ -

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					
Securities Valuation Office ("SVO")-identified investments	$ 87	$ -	$ -	$ -	$ 87
Bank loans	-	-	5	-	5
Total bonds	87	-	5	-	92
Unaffiliated common stocks					
Industrial and miscellaneous	745	-	50	14	809
Mutual funds	241	-	-	34	275
Total unaffiliated common stocks	986	-	50	48	1,084
Cash equivalents					
Money market mutual funds	608	-	-	-	608
Short-term investments					
Short term pool	-	-	-	216	216
Derivative assets					
Equity and index contracts	-	59	-	-	59
Foreign currency contracts	-	7	-	-	7
Interest rate contracts	-	-	-	-	-
Credit contracts	-	-	-	-	-
Total derivative assets	-	66	-	-	66
Separate Accounts assets	2,765	153	71	-	2,989
Total assets at fair value	$ 4,446	$ 219	$ 126	$ 264	$ 5,055
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (22)	$ -	$ -	$ (22)
Credit contracts	-	(1)	-	-	(1)
Foreign currency contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(24)	-	-	(24)
Separate Accounts - Derivatives	-	(5)	-	-	(5)
Total liabilities at fair value	$ -	$ (29)	$ -	$ -	$ (29)

	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					
SVO-identified investments	$ 58	$ -	$ -	$ -	$ 58
Bank loans	-	-	-	-	-
Total bonds	58	-	-	-	58
Unaffiliated common stocks					
Industrial and miscellaneous	627	1	61	11	700
Mutual funds	326	-	-	32	358
Total unaffiliated common stocks	953	1	61	43	1,058
Cash equivalents					
Money market mutual funds	376	-	-	-	376
Short-term investments					
Short term pool	-	-	-	132	132
Derivative assets					
Equity and index contracts	-	13	-	-	13
Foreign currency contracts	-	8	-	-	8
Interest rate contracts	-	-	1	-	1
Credit contracts	-	1	-	-	1
Total derivative assets	-	22	1	-	23
Separate Accounts assets	2,541	135	79	-	2,755
Total assets at fair value	$ 3,928	$ 158	$ 141	$ 175	$ 4,402
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (4)	$ -	$ -	$ (4)
Credit contracts	-	(1)	-	-	(1)
Foreign currency contracts	-	-	-	-	-
Total derivative liabilities	-	(5)	-	-	(5)
Separate Accounts - Derivatives	-	(1)	-	-	(1)
Total liabilities at fair value	$ -	$ (6)	$ -	$ -	$ (6)

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	$ -	$ 9	$ -	$ (4)	$ -
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	61	-	(2)	25	(7)
Mutual funds	-	-	-	-	-
Separate Accounts assets	79	-	-	-	1
Derivatives, net	1	-	-	-	(1)
Total assets and liabilities	$ 141	$ 9	$ (2)	$ 21	$ (7)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2019
Bonds					
Bank loans	$ -	$ -	$ -	$ -	$ 5
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	6	-	(33)	-	50
Mutual funds	-	-	-	-	-
Separate Accounts assets	-	-	-	(9)	71
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 6	$ -	$ (33)	$ (9)	$ 126

Description	Beginning balance as of 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (loses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ -	$ -	$ -	$ -	$ -
Industrial and miscellaneous	30	-	(30)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	10	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	41	-	(14)	-	6
Mutual funds	31	-	(31)	-	-
Separate Accounts assets	63	-	-	-	(1)
Derivatives, net	1	-	-	-	-
Total assets and liabilities	$ 176	$ -	$ (75)	$ -	$ 5

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2018
Bonds					
Bank loans	$ -	$ -	$ -	$ -	$ -
Industrial and miscellaneous	18	-	(18)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	10
Unaffiliated common stocks					
Industrial and miscellaneous	21	-	(6)	-	48
Mutual funds	-	-	-	-	-
Separate Accounts assets	-	-	-	(1)	61
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 39	$ -	$ (24)	$ (1)	$ 120

Transfers into Level 3 during the first six months of 2019 included securities measured at lower of cost or market and reported at fair value in 2019 and at cost in 2018. There were no transfers into Level 3 during the first six months of 2018. Transfers out of Level 3 during the first six months of 2019 and 2018 were 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 2018 included securities measured at lower of cost or market and reported at cost in 2018, and at fair value in 2017.

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

NOTES TO FINANCIAL STATEMENTS

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

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 are not active.

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 interest rate swap, foreign currency swap and total return swap agreements, certain options and 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.

Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation for public corporate 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. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

Level 3 measurements

Bonds – Bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

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.

Derivatives - Certain over-the-counter derivatives, such as interest rate cap agreements are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

Separate Accounts - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate 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.

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 the 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	$ 16,027	$ 15,181	$ 295	$ 15,333	$ 399	$ -	$ -
LBASS	$ 1,394	$ 1,273	$ -	$ 1,018	$ 376	$ -	$ -
Preferred stocks	$ 31	$ 29	$ -	$ 18	$ 13	$ -	$ -
Unaffiliated common stocks	$ 1,084	$ 1,084	$ 986	$ -	$ 50	$ 48	$ -
Mortgage loans on real estate	$ 3,355	$ 3,251	$ -	$ -	$ 3,355	$ -	$ -
Cash equivalents	$ 753	$ 753	$ 608	$ 145	$ -	$ -	$ -
Short-term investments	$ 217	$ 217	$ -	$ -	$ 1	$ 216	$ -
Derivatives	$ 72	$ 70	$ -	$ 72	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 374	$ 374	$ -	$ -	$ 374	$ -	$ -
Unaffiliated surplus notes	$ 22	$ 20	$ -	$ 22	$ -	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -	$ -
Securities lending reinvested collateral	$ 21	$ 21	$ -	$ 21	$ -	$ -	$ -
Separate Accounts	$ 2,989	$ 2,989	$ 2,765	$ 153	$ 71	$ -	$ -

	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	$ 15,601	$ 15,498	$ 416	$ 14,737	$ 448	$ -	$ -
LBASS	$ 1,491	$ 1,408	$ -	$ 1,140	$ 351	$ -	$ -
Preferred stocks	$ 30	$ 30	$ -	$ 18	$ 12	$ -	$ -
Unaffiliated common stocks	$ 1,058	$ 1,058	$ 953	$ 1	$ 61	$ 43	$ -
Mortgage loans on real estate	$ 3,249	$ 3,224	$ -	$ -	$ 3,249	$ -	$ -
Cash equivalents	$ 525	$ 525	$ 377	$ 148	$ -	$ -	$ -
Short-term investments	$ 133	$ 133	$ -	$ 1	$ -	$ 132	$ -
Derivatives	$ 24	$ 27	$ -	$ 23	$ 1	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 343	$ 343	$ -	$ -	$ 343	$ -	$ -
Unaffiliated surplus notes	$ 22	$ 20	$ -	$ 22	$ -	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -	$ -
Securities lending reinvested collateral	$ 5	$ 5	$ -	$ 5	$ -	$ -	$ -
Separate Accounts	$ 2,755	$ 2,755	$ 2,541	$ 135	$ 79	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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 rating 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 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 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 or internal models with non-market observable inputs.

The fair value of preferred stocks in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of preferred stocks in Level 3 is based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

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 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 non-binding broker quotes from brokers who are familiar with the investments or based on internal valuation models. 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 derivatives in Levels 2 and 3 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 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.

The fair value of the assets of the Separate Account in Level 1 is based on actively traded mutual funds that have daily quoted net asset values that are readily determinable for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

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)
Deposit-type contract	$ 2,229	$ 1,853	$ -	$ -	$ 2,229	$ -	$ -
Securities lending collateral	$ 498	$ 498	$ -	$ 498	$ -	$ -	$ -
Derivatives	$ 24	$ 24	$ -	$ 24	$ -	$ -	$ -
Separate Accounts - Derivatives	$ 5	$ 5	$ -	$ 5	$ -	$ -	$ -

	December 31, 2018						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Deposit-type contract	$ 2,314	$ 1,923	$ -	$ -	$ 2,314	$ -	$ -
Securities lending collateral	$ 448	$ 448	$ -	$ 448	$ -	$ -	$ -
Derivatives	$ 5	$ 5	$ -	$ 5	$ -	$ -	$ -
Separate Accounts - Derivatives	$ 1	$ 1	$ -	$ 1	$ -	$ -	$ -

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts incorporating current market-based crediting rates for similar contracts that reflect the Company's own credit risk. Immediate annuities without life contingencies and fixed rate funding agreements are valued at the present value of future benefits using current market-based implied interest rates and reflect the Company's own credit risk. Fixed annuities are valued at the account value less surrender charges.

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

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.

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.

NOTES TO FINANCIAL STATEMENTS

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

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.55 billion and cash of $53 million to AIMCO Private Fund I, LLC ("AIMCO I"). 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 I, which consisted of limited partnership investments with a book/adjusted carrying value of $1.49 billion, cash equivalents of $98 million and cash of $4 million as of June 30, 2019, will continue to be directly reported in the Company's financial statements.

Scottish Re (U.S.), Inc. ("SRUS")

The parent of SRUS, Scottish Holdings, Inc. and their parent, collectively referred to as SHI, filed U.S. Chapter 11 proceedings on January 28, 2018. During 2018, a stock purchase agreement was executed between SHI and Hildene Re Holdings LLC for the purchase of SHI. The sale did not occur in 2018 and SRUS did not file December 31, 2018 statutory statements. The Company's reinsurance reserve credit and recoverables with SRUS, net of the allowance for uncollectible reinsurance of $3 million as of June 30, 2019, were $52 million and $57 million, respectively as of June 30, 2019 and December 31, 2018.

On March 6, 2019, the Chancery Court of the State of Delaware entered a Rehabilitation and Injunction Order in response to a petition filed by the Insurance Commissioner (the "Petition") which declared SRUS impaired and in unsound financial condition. Pursuant to the Petition, it is expected that SRUS will submit a Plan of Rehabilitation and will not make payments relating to the claims or losses of ceding insurers. The Company joined in a joint motion filed on behalf of several affected parties asking the court to allow a specified amount of offsetting claim payments and losses against premiums remitted to SRUS. The Company and Allstate Life Insurance Company of New York also filed a separate motion related to the reimbursement of claim payments where SRUS is also acting administrator. The court has not yet ruled on either of these motions

The Company will continue to monitor SRUS for future developments and reevaluate its allowance for uncollectible amounts as new information becomes available.

22. Events Subsequent

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

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

The accident and health insurance premiums and claims reported by the Company are for products not subject to the ACA's risk sharing provisions.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in 2019 and 2018. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2019 or 2018.

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.

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. 0000899051

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:
$5,786,514 PLEDGED AS COLLATERAL, $97,740,358 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,825,821 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $3,756,107 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 788,309,892

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	$ 740,061,182	$ 711,463,662
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 422,814,740	$ 479,292,321
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,162,875,922	$ 1,190,755,983
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. $ 501,659,466

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 501,622,230

16.3 Total payable for securities lending reported on the liability page. $ 497,851,721

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

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
MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's 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
159377	MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	5493002H8STET494T224	SEC	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 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 3,251,122,333
1.14 Total Mortgages in Good Standing	$ 3,251,122,333
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,251,122,333
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent	39.700 %
2.2 A&H cost containment percent	0.100 %
2.3 A&H expense percent excluding cost containment expenses	46.200 %

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

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

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

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

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

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [X]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

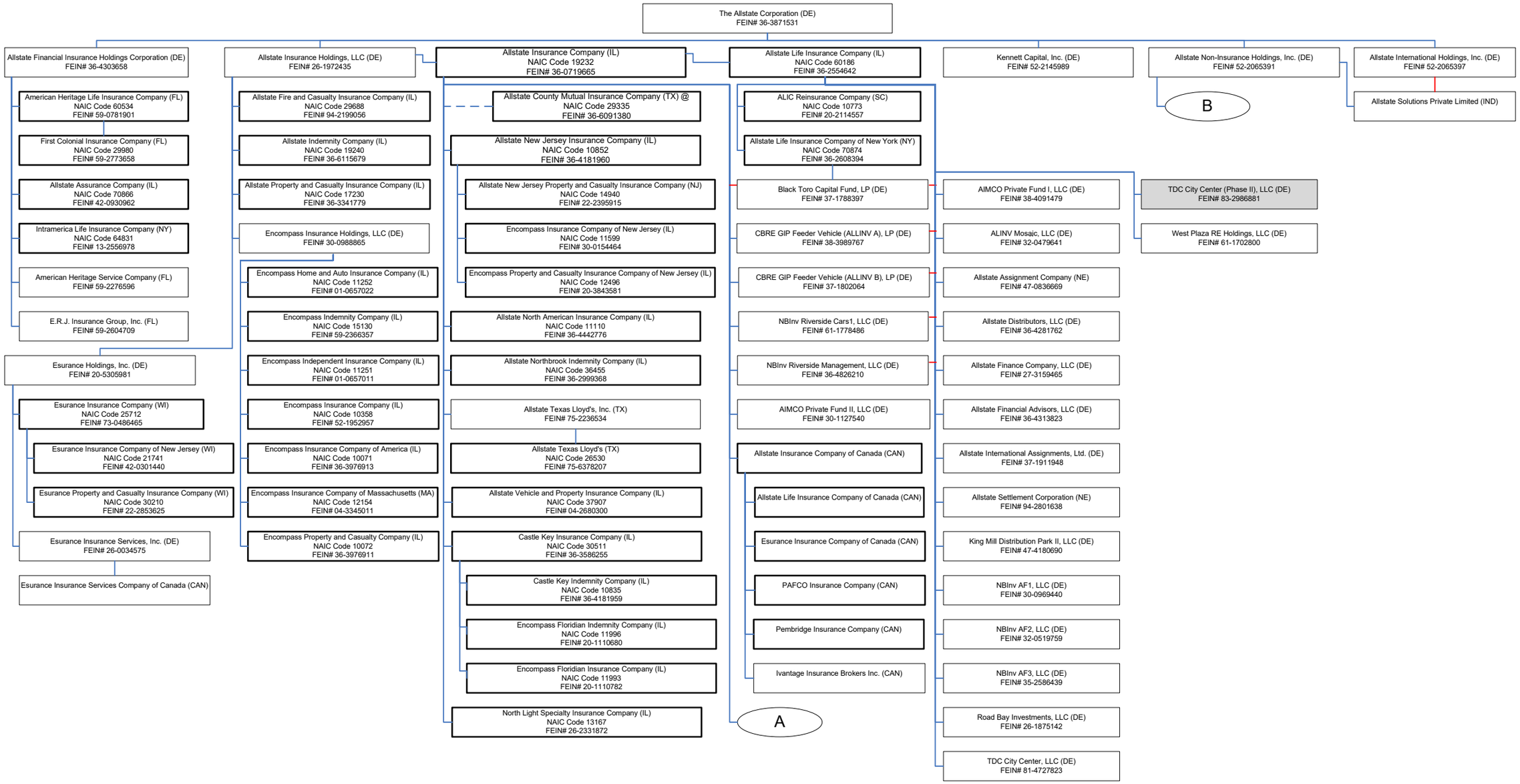
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	3,834,667	89,060	179,280		4,103,007	
2. Alaska	AK	L	650,055	7,150	29,974		687,179	
3. Arizona	AZ	L	3,757,914	170,624	143,717		4,072,255	
4. Arkansas	AR	L	1,411,993	238,106	140,046		1,790,144	
5. California	CA	L	24,757,604	1,027,222	1,103,756		26,888,582	
6. Colorado	CO	L	3,061,997	245,615	115,431		3,423,044	
7. Connecticut	CT	L	3,202,361	127,634	98,862		3,428,858	
8. Delaware	DE	L	601,472	2,000	23,533		627,005	
9. District of Columbia	DC	L	185,627	10,392	11,478		207,498	
10. Florida	FL	L	14,760,065	1,290,192	964,128		17,014,385	
11. Georgia	GA	L	8,003,910	113,685	346,144		8,463,739	
12. Hawaii	HI	L	1,277,694	71,795	91,969		1,441,457	
13. Idaho	ID	L	868,444	38,800	40,941		948,184	
14. Illinois	IL	L	14,333,341	1,261,884	392,856		15,988,081	
15. Indiana	IN	L	4,032,372	634,357	160,697		4,827,426	
16. Iowa	IA	L	716,576	13,800	47,900		778,276	
17. Kansas	KS	L	966,350	225,995	74,558		1,266,902	
18. Kentucky	KY	L	2,613,549	55,900	168,634		2,838,083	
19. Louisiana	LA	L	5,817,498	154,840	172,943		6,145,281	
20. Maine	ME	L	622,915	109,680	30,502		763,097	
21. Maryland	MD	L	5,276,423	71,944	145,853		5,494,220	
22. Massachusetts	MA	L	1,064,496	52,565	171,730		1,288,791	
23. Michigan	MI	L	5,642,735	492,304	222,633		6,357,672	
24. Minnesota	MN	L	1,755,006	1,009,990	96,368		2,861,364	
25. Mississippi	MS	L	2,080,801	291,197	107,108		2,479,106	
26. Missouri	MO	L	2,109,955	216,601	191,284		2,517,839	
27. Montana	MT	L	440,648	364,549	28,228		833,426	
28. Nebraska	NE	L	665,781	30,670	38,736		735,186	
29. Nevada	NV	L	1,995,438	112,157	74,972		2,182,567	
30. New Hampshire	NH	L	938,627	53,861	35,504		1,027,991	
31. New Jersey	NJ	L	4,355,252	815,039	387,447		5,557,738	
32. New Mexico	NM	L	1,493,270	210,284	68,896		1,772,450	
33. New York	NY	Q	668,662	275,099	145,007		1,088,767	
34. North Carolina	NC	L	6,780,267	237,841	249,241		7,267,349	
35. North Dakota	ND	L	140,147	46,100	16,816		203,063	
36. Ohio	OH	L	8,032,105	1,496,117	288,049		9,816,271	
37. Oklahoma	OK	L	2,109,112	61,027	107,696		2,277,835	
38. Oregon	OR	L	2,120,580	348,017	23,089		2,491,686	
39. Pennsylvania	PA	L	9,942,081	871,365	497,714		11,311,160	
40. Rhode Island	RI	L	775,154	32,480	22,381		830,015	
41. South Carolina	SC	L	3,352,787	319,548	92,109		3,764,444	
42. South Dakota	SD	L	182,255	20,058	18,469		220,782	
43. Tennessee	TN	L	5,000,721	440,460	226,755		5,667,936	
44. Texas	TX	L	22,643,566	1,157,195	628,470		24,429,230	
45. Utah	UT	L	1,398,330	22,280	35,399		1,456,009	
46. Vermont	VT	L	286,716	8,000	35,744		330,461	
47. Virginia	VA	L	6,630,630	113,914	359,836		7,104,380	
48. Washington	WA	L	4,393,750	158,070	71,750		4,623,569	
49. West Virginia	WV	L	858,903	46,600	51,679		957,182	
50. Wisconsin	WI	L	1,731,902	153,105	112,072		1,997,079	
51. Wyoming	WY	L	271,086	27,300	21,916		320,301	
52. American Samoa	AS	N						
53. Guam	GU	N	3,290		217		3,507	
54. Puerto Rico	PR	L	13,882		4,050		17,932	
55. U.S. Virgin Islands	VI	N	6,587		930		7,517	
56. Northern Mariana Islands	MP	N	2,628				2,628	
57. Canada	CAN	N	27,520	48,367	1,431		77,318	
58. Aggregate Other Aliens	OT	XXX	153,557	996	4,447		159,001	
59. Subtotal		XXX	200,821,054	15,493,831	8,921,370		225,236,255	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	612,811				612,811	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	201,433,865	15,493,831	8,921,370		225,849,066	
96. Plus Reinsurance Assumed		XXX	486,583,821	4,209,019	37,297,003		528,089,844	
97 Totals (All Business)		XXX	688,017,686	19,702,850	46,218,373		753,938,909	
98. Less Reinsurance Ceded		XXX	258,451,912	9,373,410	8,127,964		275,953,286	
99. Totals (All Business) less Reinsurance Ceded		XXX	429,565,774	10,329,441	38,090,410		477,985,624	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	153,557	996	4,447		159,001	
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	153,557	996	4,447		159,001	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer 1
N - None of the above - Not allowed to write business in the state 5

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



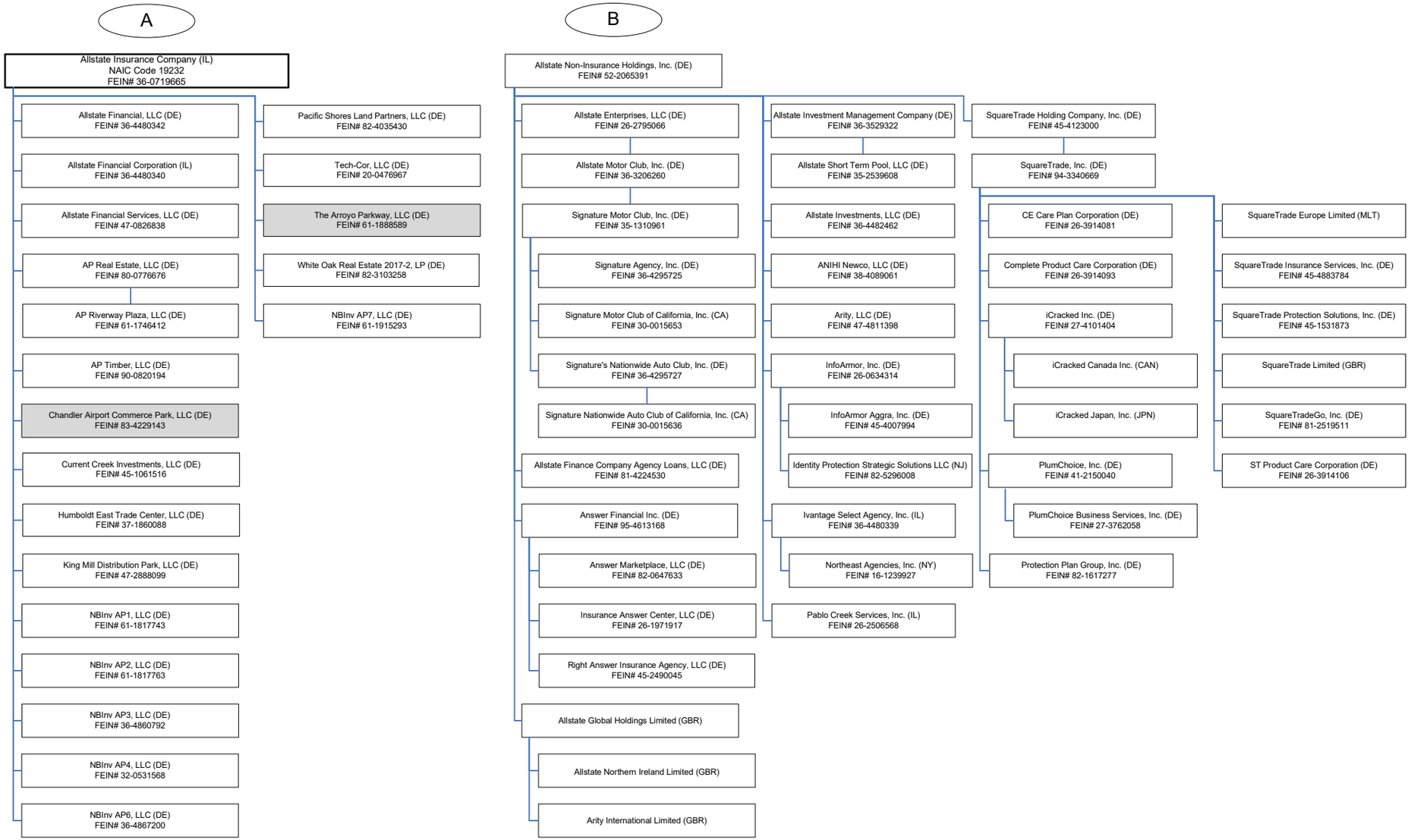
Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

STATEMENT AS OF JUNE 30, 2019 OF THE ALLSTATE LIFE 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

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	NIA	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	IA	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	NIA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	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	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	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	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	IA	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	IA	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	IA	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	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	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	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	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

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 *
			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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	NIA	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	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	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	NIA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	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	IA	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	IA	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	IA	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	NIA	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

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 *
			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	NIA	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	NIA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	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	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	IA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	NIA	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	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Collateral and related receivables	225,025		225,025	6,651,643
2505. Negative interest maintenance reserve	305,537,589	305,537,589		
2506. Prepaid expenses	6,177,938	6,177,938		
2507. Prepaid commissions	5,979,190	5,979,190		
2508. Customer receivables	616	616		
2597. Summary of remaining write-ins for Line 25 from overflow page	317,920,358	317,695,333	225,025	6,651,643

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	4,053,774	2,453,951
2505. Deferred fee income	1,463,389	1,533,075
2506. Deposit-type fund suspense	784,839	649,059
2507. Contingent financial guarantee	207,622	335,188
2508. Discontinued operations	113,941	113,941
2597. Summary of remaining write-ins for Line 25 from overflow page	6,623,565	5,085,214

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Allocated share of gain (loss) on sale of fixed assets	(3,623)	(8,677)	17,040
08.305. Service fees	(1,192)	(13)	(24)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(4,815)	(8,690)	17,015

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	124,306,119	109,800,299
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		46,850,000
	2.2 Additional investment made after acquisition	625,874	1,825,665
3.	Current year change in encumbrances		(28,110,000)
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
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	3,179,707	6,059,846
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	121,752,285	124,306,119
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	121,752,285	124,306,119

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	3,223,696,997	3,190,563,731
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	209,775,000	435,826,479
	2.2 Additional investment made after acquisition	1,599,274	18,478,988
3.	Capitalized deferred interest and other	(31,959)	(21,547)
4.	Accrual of discount	497,573	585,281
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	183,391,938	420,160,062
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,022,614	1,575,872
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)	3,251,122,333	3,223,696,997
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,251,122,333	3,223,696,997
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,251,122,333	3,223,696,997

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	3,585,641,894	3,361,579,727
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	88,201,616	246,944,905
	2.2 Additional investment made after acquisition	232,082,088	520,220,724
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(23,789,648)	12,302,070
6.	Total gain (loss) on disposals	8,197,029	(4,338,899)
7.	Deduct amounts received on disposals	223,609,797	493,606,552
8.	Deduct amortization of premium and depreciation	28,567,697	49,715,673
9.	Total foreign exchange change in book/adjusted carrying value	(5,998,626)	483,408
10.	Deduct current year's other than temporary impairment recognized		8,227,815
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,632,156,859	3,585,641,894
12.	Deduct total nonadmitted amounts	2,969,596	3,203,682
13.	Statement value at end of current period (Line 11 minus Line 12)	3,629,187,263	3,582,438,213

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	18,734,624,726	19,635,409,426
2.	Cost of bonds and stocks acquired	2,480,952,709	6,350,267,410
3.	Accrual of discount	27,146,877	51,882,417
4.	Unrealized valuation increase (decrease)	99,403,346	13,072,346
5.	Total gain (loss) on disposals	36,637,569	8,739,368
6.	Deduct consideration for bonds and stocks disposed of	3,082,022,000	7,262,502,148
7.	Deduct amortization of premium	9,880,129	22,952,169
8.	Total foreign exchange change in book/adjusted carrying value	1,699,141	(9,364,667)
9.	Deduct current year's other than temporary impairment recognized	18,751,264	47,827,209
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,390,631	17,899,954
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,278,201,606	18,734,624,726
12.	Deduct total nonadmitted amounts	79,638,150	95,587,081
13.	Statement value at end of current period (Line 11 minus Line 12)	18,198,563,456	18,639,037,645

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)	7,586,810,897	3,391,781,972	3,697,319,611	125,120,132	7,586,810,897	7,406,393,390		7,724,342,207
2. NAIC 2 (a)	6,808,561,007	415,860,321	442,168,819	(140,728,464)	6,808,561,007	6,641,524,045		6,613,270,202
3. NAIC 3 (a)	1,737,126,812	131,607,095	100,720,944	9,276,209	1,737,126,812	1,777,289,172		1,803,361,223
4. NAIC 4 (a)	771,398,686	82,784,492	81,820,693	29,676,286	771,398,686	802,038,771		883,966,316
5. NAIC 5 (a)	162,115,603	9,137,826	12,790,199	(18,457,178)	162,115,603	140,006,052		122,053,865
6. NAIC 6 (a)	45,635,088		1,205,098	4,246,531	45,635,088	48,676,521		40,330,225
7. Total Bonds	17,111,648,092	4,031,171,707	4,336,025,364	9,133,515	17,111,648,092	16,815,927,951		17,187,324,039
PREFERRED STOCK								
8. NAIC 1		2,904		(696)		2,208		
9. NAIC 2	7,445,460		1,355,407	(11,257)	7,445,460	6,078,795		7,218,787
10. NAIC 3	12,434,536		818,544	23,007	12,434,536	11,638,999		12,012,346
11. NAIC 4	511,231	32,600		7,233	511,231	551,065		518,453
12. NAIC 5	10,469,250				10,469,250	10,469,250		10,469,250
13. NAIC 6								
14. Total Preferred Stock	30,860,477	35,505	2,173,951	18,287	30,860,477	28,740,317		30,218,836
15. Total Bonds and Preferred Stock	17,142,508,569	4,031,207,211	4,338,199,314	9,151,802	17,142,508,569	16,844,668,268		17,217,542,875

(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 $ 197,823,886 ; NAIC 2 $ 162,996,524 ; NAIC 3 $ 321,568 NAIC 4 $ 145,463 ; 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	216,843,132	XXX	213,722,855	267,752	1,620

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	133,101,099	186,699,115
2.	Cost of short-term investments acquired	3,881,930,354	8,164,323,876
3.	Accrual of discount	2,762	42,946
4.	Unrealized valuation increase (decrease)	(22,173)	(14,732)
5.	Total gain (loss) on disposals	(1,794)	7,429
6.	Deduct consideration received on disposals	3,798,161,628	8,217,781,695
7.	Deduct amortization of premium	5,488	175,839
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)	216,843,132	133,101,099
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	216,843,132	133,101,099

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)	21,124,551
2.	Cost Paid/(Consideration Received) on additions	27,228,751
3.	Unrealized Valuation increase/(decrease)	(1,158,174)
4.	Total gain (loss) on termination recognized	4,666,786
5.	Considerations received/(paid) on terminations	32,174,633
6.	Amortization	27,973,380
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,096,709)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	46,563,952
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	46,563,952

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				899,003
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(899,003)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(3,388)			
	3.12 Section 1, Column 15, prior year	53,513	(56,900)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(36,563)			
	3.14 Section 1, Column 18, prior year	943,595	(980,158)	(1,037,058)	
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	(39,950)			
	3.24 Section 1, Column 19, prior year	997,108	(1,037,058)	(1,037,058)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		1,958,732		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	961,624	961,624		
4.3	Subtotal (Line 4.1 minus Line 4.2)				997,108
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(997,108)
	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)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

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-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 01/07/2019, attached to Cash Security-TREASURY NOTE	1Z	1,600,000	1,599,551	1,752,410	01/07/2019	09/20/2019	SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0		140,659	912828-Y4-6	TREASURY NOTE	1	1,599,551	1,611,750
PENDING	SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 01/07/2019, attached to Cash Security-TREASURY NOTE	1Z	1,600,000	1,599,551	1,752,410	01/07/2019	09/20/2019	SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0		140,659	912828-Y4-6	TREASURY NOTE	1	1,599,551	1,611,750
PENDING	CALL OPTION on EQUITY MAR20 SPX C @ 2825, effective 03/20/2019, attached to Cash Security-PACIFICORP	1Z	2,541,807	2,653,277	3,126,411	03/20/2019	03/20/2020	CALL OPTION on EQUITY MAR20 SPX C @ 2825	155,340	202,725	69512E-FR-1	PACIFICORP	1FE	2,497,937	2,923,686
PENDING	CALL OPTION on EQUITY MAR20 SPX C @ 2525, effective 03/20/2019, attached to Cash Security-PACIFICORP	1Z	2,541,807	2,845,067	3,339,666	03/20/2019	03/20/2020	CALL OPTION on EQUITY MAR20 SPX C @ 2525	347,130	415,980	69512E-FR-1	PACIFICORP	1FE	2,497,937	2,923,686
PENDING	CALL OPTION on EQUITY MAR20 SPX C @ 2525, effective 03/20/2019, attached to Cash Security-PACIFICORP	1Z	2,541,807	2,845,067	3,339,666	03/20/2019	03/20/2020	CALL OPTION on EQUITY MAR20 SPX C @ 2525	347,130	415,980	69512E-FR-1	PACIFICORP	1FE	2,497,937	2,923,686
69347SB@3	CDS ON PHM, effective 03/22/2019, attached to Cash Security-PNC BANK NATIONAL ASSOCIATION	1	2,000,000	2,313,296	2,545,126	03/22/2019	06/20/2024	CDS ON PHM	317,800	367,042	69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	1,995,496	2,178,084
854502A*2	CDS ON CTL, effective 03/22/2019, attached to Cash Security-STANLEY BLACK & DECKER INC	1	2,000,000	1,762,113	2,048,515	03/22/2019	06/20/2024	CDS ON CTL	(236,486)	(173,191)	854502-AH-4	STANLEY BLACK & DECKER INC	1FE	1,998,599	2,221,706
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	800,000	793,906	863,717	04/03/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0		21,154	912828-4Z-0	TREASURY NOTE	1	793,906	842,562
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	800,000	793,906	863,717	04/03/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0		21,154	912828-4Z-0	TREASURY NOTE	1	793,906	842,562
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	3,250,000	3,225,244	3,492,223	04/05/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		69,313	912828-4Z-0	TREASURY NOTE	1	3,225,244	3,422,910
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	3,250,000	3,225,244	3,492,223	04/05/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		69,313	912828-4Z-0	TREASURY NOTE	1	3,225,244	3,422,910
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-TEN VAL AUTH	1Z	6,319,855	7,333,908	9,109,293	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(8,027)	880591-DM-1	TEN VAL AUTH	1	7,333,908	9,117,320
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	5,952,539	5,863,606	6,091,934	04/29/2019	10/31/2019	SWAP 31-Oct-2019 Pay USD Float US1MLIB + 0.24 Rcv USD Float MSIMI_US + 0		(7,561)	912828-6L-9	TREASURY NOTE	1	5,863,606	6,099,495
PENDING	SWAP 20-Mar-2020 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/22/2019, attached to Cash Security-TREASURY NOTE	1Z	1,250,000	1,231,325	1,311,438	05/22/2019	03/20/2020	SWAP 20-Mar-2020 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		30,578	912828-6L-9	TREASURY NOTE	1	1,231,325	1,280,860
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/22/2019, attached to Cash Security-TREASURY NOTE	1Z	1,250,000	1,231,325	1,308,077	05/22/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		27,217	912828-6L-9	TREASURY NOTE	1	1,231,325	1,280,860

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-Mar-2020 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/22/2019, attached to Cash Security-TREASURY NOTE	1Z	1,250,000	1,231,325	1,311,438	05/22/2019	03/20/2020	SWAP 20-Mar-2020 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		30,578	912828-6L-9	TREASURY NOTE	1	1,231,325	1,280,860
PENDING	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0, effective 05/22/2019, attached to Cash Security-TREASURY NOTE	1Z	1,250,000	1,231,325	1,308,077	05/22/2019	12/20/2019	SWAP 20-Dec-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXHY + 0		27,217	912828-6L-9	TREASURY NOTE	1	1,231,325	1,280,860
PENDING	CALL OPTION on EQUITY JUN20 SPX C @ 2950, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1Z	2,655,414	2,791,517	2,948,070	06/21/2019	06/19/2020	CALL OPTION on EQUITY JUN20 SPX C @ 2950	156,330	151,380	912828-4Z-0	TREASURY NOTE	1	2,635,187	2,796,690
PENDING	CALL OPTION on EQUITY JUN20 SPX C @ 2650, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1Z	2,655,414	2,963,321	3,061,306	06/21/2019	06/19/2020	CALL OPTION on EQUITY JUN20 SPX C @ 2650	347,580	340,335	912828-6L-9	TREASURY NOTE	1	2,615,741	2,720,971
PENDING	CALL OPTION on EQUITY JUN20 SPX C @ 2650, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1Z	2,655,414	2,963,321	3,061,306	06/21/2019	06/19/2020	CALL OPTION on EQUITY JUN20 SPX C @ 2650	347,580	340,335	912828-6L-9	TREASURY NOTE	1	2,615,741	2,720,971
PENDING	FUTURE US 5YR NOTE SEP 19, effective 06/25/2019, attached to Cash Security-TREASURY NOTE	1Z	130,000	128,058	133,209	06/25/2019	01/01/1900	FUTURE US 5YR NOTE SEP 19			912828-6L-9	TREASURY NOTE	1	128,058	133,209
PENDING	FUTURE US 5YR NOTE SEP 19, effective 06/25/2019, attached to Cash Security-TREASURY NOTE	1Z	130,000	128,058	133,209	06/25/2019	01/01/1900	FUTURE US 5YR NOTE SEP 19			912828-6L-9	TREASURY NOTE	1	128,058	133,209
680665B#2	CDS ON OLN, effective 06/28/2017, attached to Cash Security-NESTLE HOLDINGS INC.	3	500,000	489,603	537,842	06/28/2017	06/20/2022	CDS ON OLN	(9,148)	6,933	641062-AE-4	NESTLE HOLDINGS INC.	1FE	498,751	530,910
78482#AD1	CALL OPTION on EQUITY SEP19 SPX C @ 2900, effective 09/20/2018, attached to Cash Security-TREASURY NOTE	1	2,637,675	2,815,866	2,776,576	09/20/2018	09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2900	176,400	94,905	912828-4T-4	TREASURY NOTE	1	2,639,466	2,681,671
78482#AE9	CALL OPTION on EQUITY SEP19 SPX C @ 2600, effective 09/20/2018, attached to Cash Security-TREASURY NOTE	1	2,637,675	3,021,773	3,057,798	09/20/2018	09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2600	379,800	321,210	912828-4L-1	TREASURY NOTE	1	2,641,973	2,736,588
78482#AF6	CALL OPTION on EQUITY SEP19 SPX C @ 2600, effective 09/26/2018, attached to Cash Security-NESTLE HOLDINGS INC.	1	2,615,373	2,982,791	3,098,263	09/26/2018	09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2600	373,950	321,210	641062-AE-4	NESTLE HOLDINGS INC.	1FE	2,608,841	2,777,053
78482#AJ8	CALL OPTION on EQUITY SEP19 SPX C @ 2900, effective 09/26/2018, attached to Cash Security-NESTLE HOLDINGS INC.	1	581,194	617,943	638,213	09/26/2018	09/20/2019	CALL OPTION on EQUITY SEP19 SPX C @ 2900	38,200	21,090	641062-AE-4	NESTLE HOLDINGS INC.	1FE	579,743	617,123
78482#AK5	CALL OPTION on EQUITY DEC19 SPX C @ 2375, effective 12/13/2018, attached to Cash Security-THOMAS & BETTS CORP	1	4,770,972	5,463,075	6,162,420	12/13/2018	12/20/2019	CALL OPTION on EQUITY DEC19 SPX C @ 2375	702,000	1,046,430	884315-AG-7	THOMAS & BETTS CORP	1FE	4,761,075	5,115,990
78482#AL3	CALL OPTION on EQUITY DEC19 SPX C @ 2650, effective 12/13/2018, attached to Cash Security-THOMAS & BETTS CORP	1	7,686,566	8,275,270	9,217,843	12/13/2018	12/20/2019	CALL OPTION on EQUITY DEC19 SPX C @ 2650	604,650	975,415	884315-AG-7	THOMAS & BETTS CORP	1FE	7,670,620	8,242,428
9999999999 - Totals				74,419,631	81,882,393	XXX	XXX	XXX	4,048,256	5,410,034	XXX	XXX	XXX	70,371,375	76,472,360

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	17	60,107,181	16	60,444,748					17	60,107,181
2. Add: Opened or Acquired Transactions	12	43,222,023	12	41,645,389					24	84,867,412
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	22,039	XXX		XXX		XXX	22,039
4. Less: Closed or Disposed of Transactions	13	33,808,733	7	23,767,066					20	57,575,799
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	9,075,724	XXX	3,925,478	XXX		XXX		XXX	13,001,202
7. Ending Inventory	16	60,444,748	21	74,419,631					21	74,419,631

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	46,563,952	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(3,388)	
3.	Total (Line 1 plus Line 2)		46,560,565
4.	Part D, Section 1, Column 5	70,468,138	
5.	Part D, Section 1, Column 6	(23,907,573)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	47,925,730	
8.	Part B, Section 1, Column 13	45,019	
9.	Total (Line 7 plus Line 8)		47,970,748
10.	Part D, Section 1, Column 8	71,818,079	
11.	Part D, Section 1, Column 9	(23,847,331)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	5,640,265	
14.	Part B, Section 1, Column 20	574,800	
15.	Part D, Section 1, Column 11	6,215,065	
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	524,817,367	403,570,936
2.	Cost of cash equivalents acquired	5,031,936,180	11,714,770,093
3.	Accrual of discount	1,416,894	3,939,943
4.	Unrealized valuation increase (decrease)	94,224	(6,545)
5.	Total gain (loss) on disposals	98,564	21,459
6.	Deduct consideration received on disposals	4,805,458,181	11,597,478,518
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	752,905,048	524,817,367
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	752,905,048	524,817,367

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
Tuscany Apartments	Alexandria	VA	11/30/2012	VARIOUS				135,133
Pooler Retail	Savannah	GA	06/18/2015	VARIOUS				8,448
Mosaic Apartments	Austin	TX	02/09/2016	VARIOUS				234,343
Courthouse Apartments	Wheaton	IL	01/24/2018	VARIOUS				43,034
0199999. Acquired by Purchase								420,958
0399999 - Totals								420,958

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
123652	AUSTIN,	TX		04/05/2019	4.320	10,200,000		15,500,000
123654	SALT LAKE CITY	UT		05/01/2019	4.460	20,000,000		29,763,006
123657	WALTHAM	MA		06/17/2019	4.100	12,000,000		27,200,000
123658	SALT LAKE CITY	UT		06/06/2019	4.130	10,000,000		16,910,000
123659	GREENWOOD VILLAGE	CO		06/04/2019	4.020	18,750,000		27,040,000
123660	SEATTLE	WA		06/13/2019	3.770	14,250,000		23,820,000
123662	CLEMSON	SC		06/20/2019	3.950	25,000,000		34,750,000
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						134,775,000	848,072	249,494,851
0899999. Total Mortgages in good standing						134,775,000	848,072	249,494,851
122720	NAPERVILLE	IL		12/21/2005	7.000		438,629	11,247,842
1399999. Restructured mortgages - Commercial mortgages-all other							438,629	11,247,842
1699999. Total - Restructured Mortgages							438,629	11,247,842
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						134,775,000	1,286,701	260,742,693

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	61,983,990		16,010			16,010		62,000,000	62,000,000			
123485	EATONTOWN	NJ		10/29/2013	06/04/2019	22,786,724		(162,895)			(162,895)		22,623,828	22,623,828			
123591	PHOENIX	AZ		03/01/2017	05/21/2019	13,287,730		20,410			20,410		13,308,141	13,308,141			
123594	FORT LAUDERDALE	FL		05/11/2017	05/29/2019	16,500,000							16,500,000	16,500,000			
123608	HOUSTON	TX		10/03/2017	05/07/2019	11,481,780							11,481,780	11,481,780			
0199999. Mortgages closed by repayment						126,040,224		(126,475)			(126,475)		125,913,749	125,913,749			
121581	LAS VEGAS	NV		12/16/1999		211,177							211,177	211,177			
121651	SUNRISE	FL		08/25/1998		88,785		(315)			(315)		88,470	88,470			
121759	MINNEAPOLIS	MN		11/09/1999		143,432							143,432	143,432			
121911	BRAINTREE	MA		12/28/2000		215,996							215,996	215,996			
122307	HENDERSON	NV		07/01/2003		76,785		25			25		76,809	76,809			
122324	SAN MARCOS	CA		12/09/2003		71,210							71,210	71,210			
122423	WHITESTONE	NY		06/09/2004		98,884							98,884	98,884			
122506	SEWICKLEY	PA		01/14/2005		40,304							40,304	40,304			
122545	STAMFORD	CT		11/22/2005		215,146							215,146	215,146			
122586	FEDERAL WAY	WA		04/22/2005		122,987							122,987	122,987			
122634	PARK CITY	IL		09/06/2005		57,021							57,021	57,021			
122643	WILLIAMSBURG	VA		01/19/2006		231,989							231,989	231,989			
122715	TUALATIN	OR		11/15/2006		217,100							217,100	217,100			
122782	NEW YORK	NY		01/05/2006		111,265							111,265	111,265			
122830	DENVER	CO		07/19/2006		202,473							202,473	202,473			
122897	HONOLULU	HI		01/10/2007		44,696							44,696	44,696			
122995	VARIOUS	NY		07/12/2007		44,758							44,758	44,758			

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
122996	VARIOUS	NY		07/12/2007		47,018							47,018	47,018			
123011	EAST HANOVER	NJ		10/01/2007		48,706		88			88		48,794	48,794			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		25,141							25,141	25,141			
123126	MEDFORD	MA		12/07/2007		54,913							54,913	54,913			
123130	OGDEN	UT		03/13/2008		140,885							140,885	140,885			
123141	BRANCHBURG	NJ		02/05/2008		79,479							79,479	79,479			
123169	ALEXANDRIA CITY	VA		03/31/2008		70,969							70,969	70,969			
123195	MEDFORD	NY		12/11/2009		101,255							101,255	101,255			
123224	HARTSDALE	NY		07/28/2010		80,168							80,168	80,168			
123230	SECAUCUS	NJ		10/07/2010		44,826							44,826	44,826			
123234	MACUNGIE	PA		10/26/2010		21,282							21,282	21,282			
123249	DES PLAINES	IL		02/24/2011		152,653							152,653	152,653			
123257	AUSTIN	TX		06/01/2011		65,345							65,345	65,345			
123262	WYCKOFF	NJ		05/25/2011		234,564							234,564	234,564			
123280	DANA POINT	CA		07/22/2011		48,029							48,029	48,029			
123286	SPRING HILL	FL		09/14/2011		36,129							36,129	36,129			
123294	WOODBURY	NY		07/01/2011		32,701							32,701	32,701			
123301	CHICAGO	IL		09/01/2011		47,802							47,802	47,802			
123302	ST. LOUIS	MO		06/30/2011		37,927							37,927	37,927			
123303	CHICAGO	IL		06/30/2011		7,067							7,067	7,067			
123304	PHILADELPHIA	PA		06/30/2011		78,376							78,376	78,376			
123305	MINNEAPOLIS	MN		06/30/2011		23,812							23,812	23,812			
123306	HOUSTON	TX		06/30/2011		5,555							5,555	5,555			
123307	CHELSEA	MA		06/30/2011		50,360							50,360	50,360			
123308	BALTIMORE	MD		06/30/2011		21,897							21,897	21,897			
123309	ATLANTA	GA		06/30/2011		32,408							32,408	32,408			
123310	WASHINGTON	DC		06/30/2011		12,344							12,344	12,344			
123312	DEERFIELD	IL		12/01/2011		253,793							253,793	253,793			
123314	SARASOTA	FL		08/08/2011		38,695							38,695	38,695			
123324	SEATTLE	WA		09/29/2011		113,979							113,979	113,979			
123328	ST. LOUIS	MO		10/11/2011		112,362							112,362	112,362			
123337	BOSTON	MA		11/30/2011		21,530							21,530	21,530			
123340	BOSTON	MA		11/30/2011		21,089							21,089	21,089			
123342	BOSTON	MA		11/30/2011		21,089							21,089	21,089			
123347	LAKEWOOD	CA		12/13/2011		32,550							32,550	32,550			
123348	OREGON CITY	OR		12/15/2011		104,230							104,230	104,230			
123374	ALEXANDRIA	VA		03/07/2012		294,160							294,160	294,160			
123375	DENVER	CO		02/21/2012		107,871							107,871	107,871			
123376	HOUSTON	TX		05/15/2012		129,991							129,991	129,991			
123379	NEWARK	NJ		01/20/2012		111,344							111,344	111,344			
123380	PLANT CITY	FL		12/16/2011		174,317							174,317	174,317			
123397	OAKLAND	CA		08/08/2012		261,565							261,565	261,565			
123404	SAN DIEGO	CA		09/04/2012		45,278							45,278	45,278			
123405	SAN DIEGO	CA		09/04/2012		87,772							87,772	87,772			
123406	NORTH HOLLYWOOD	CA		09/04/2012		11,426							11,426	11,426			
123407	LINTHICUM	MD		08/28/2012		82,831							82,831	82,831			
123416	LODI	NJ		02/13/2013		199,020							199,020	199,020			
123426	ROCKY POINT	NY		01/25/2013		71,390							71,390	71,390			
123429	CHICAGO	IL		11/29/2012		117,726		(114)			(114)		117,612	117,612			
123437	LAS VEGAS	NV		02/14/2013		15,881							15,881	15,881			
123438	TEMPE	AZ		02/14/2013		21,261							21,261	21,261			
123441	IRVINE	CA		03/28/2013		121,312		(35)			(35)		121,277	121,277			
123442	ALISO VIEJO	CA		04/30/2013		113,722							113,722	113,722			
123445	MOORESVILLE	NC		04/09/2013		36,228							36,228	36,228			
123449	CHICAGO	IL		05/08/2013		57,090							57,090	57,090			
123451	PLEASANTON	CA		04/18/2013		85,724							85,724	85,724			
123457	GREENSBORO	NC		05/07/2013		69,984							69,984	69,984			
123459	MARLTON	NJ		06/13/2013		128,179							128,179	128,179			
123460	SANTA CLARA	CA		06/12/2013		430,625		(986)			(986)		429,639	429,639			
123462	COPPELL	TX		05/22/2013		68,527							68,527	68,527			

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
123465	PHOENIXVILLE	PA		07/09/2013		53,648		(39)			(39)		53,609	53,609			
123470	MIAMI	FL		06/20/2013		132,042							132,042	132,042			
123472	CHICAGO	IL		08/13/2013		246,451							246,451	246,451			
123474	LAS VEGAS	NV		07/10/2013		93,847							93,847	93,847			
123476	ODENTON	MD		07/25/2013		68,151							68,151	68,151			
123478	HONOLULU	HI		01/30/2014		6,818							6,818	6,818			
123480	FULTON	MD		10/30/2013		94,958							94,958	94,958			
123481	FULTON	MD		10/30/2013		81,553							81,553	81,553			
123482	ATLANTA	GA		10/07/2013		64,462							64,462	64,462			
123483	LOS ANGELES	CA		10/29/2013		110,387		47			47		110,435	110,435			
123486	GREENVALE	NY		04/24/2014		58,232		(42)			(42)		58,190	58,190			
123491	ADDISON	TX		04/10/2014		25,371							25,371	25,371			
123492	GREENSBORO	NC		05/12/2014		60,884		14			14		60,898	60,898			
123493	SALT LAKE CITY	UT		05/07/2014		97,124							97,124	97,124			
123494	JUPITER	FL		07/01/2014		34,375							34,375	34,375			
123495	CUPERTINO	CA		07/31/2014		104,837							104,837	104,837			
123496	BROOKLYN	NY		07/30/2014		100,226							100,226	100,226			
123497	TOMS RIVER	NJ		07/09/2014		76,483							76,483	76,483			
123499	CHICAGO	IL		10/28/2014		95,797							95,797	95,797			
123501	LAS VEGAS	NV		10/01/2014		139,616							139,616	139,616			
123504	SAN DIEGO	CA		10/14/2014		242,023							242,023	242,023			
123505	CHICAGO	IL		09/10/2014		61,607							61,607	61,607			
123507	SAN ANTONIO	TX		10/30/2014		68,867							68,867	68,867			
123508	NEWARK	NJ		11/17/2014		73,762							73,762	73,762			
123509	PORTLAND	OR		12/04/2014		112,749		80			80		112,829	112,829			
123510	SEATTLE	WA		12/04/2014		59,919		(1,733)			(1,733)		58,185	58,185			
123511	SALT LAKE CITY	UT		12/18/2014		127,049							127,049	127,049			
123512	SAN ANTONIO	TX		02/27/2015		72,446							72,446	72,446			
123513	TEMPE	AZ		12/10/2014		79,391							79,391	79,391			
123514	CHANDLER	AZ		12/10/2014		35,805							35,805	35,805			
123515	SUGAR LAND	TX		12/15/2014		38,326							38,326	38,326			
123516	FULSHEAR	TX		01/16/2015		38,196							38,196	38,196			
123519	COLUMBIA	MD		01/30/2015		82,972							82,972	82,972			
123520	BALTIMORE	MD		01/30/2015		50,940							50,940	50,940			
123521	SARASOTA	FL		01/30/2015		52,224							52,224	52,224			
123522	SAN DIEGO	CA		04/08/2015		53,730		(6)			(6)		53,724	53,724			
123523	PISCATAWAY	NJ		03/13/2015		112,914							112,914	112,914			
123524	MADISON	WI		06/30/2015		97,342							97,342	97,342			
123526	IRVINE	CA		03/26/2015		134,647							134,647	134,647			
123527	FUQUAY-VARINA	NC		05/06/2015		50,234							50,234	50,234			
123528	KING OF PRUSSIA	PA		05/13/2015		50,540		(75)			(75)		50,466	50,466			
123530	LAS VEGAS	NV		06/29/2015		115,783							115,783	115,783			
123531	MINNEAPOLIS	MN		06/30/2015		34,175							34,175	34,175			
123537	ADDISON	TX		08/03/2015		50,781		(10)			(10)		50,771	50,771			
123539	PHOENIX	AZ		09/22/2015		76,016							76,016	76,016			
123540	RALEIGH	NC		09/22/2015		101,114							101,114	101,114			
123545	SAN FRANCISCO	CA		10/21/2015		36,039							36,039	36,039			
123550	PLANO	TX		10/29/2015		84,946							84,946	84,946			
123544	WINSTON-SALEM	NC		12/02/2015		82,921							82,921	82,921			
123546	SAN ANTONIO	TX		12/17/2015		75,122							75,122	75,122			
123547	BALTIMORE	MD		12/07/2015		48,443							48,443	48,443			
123549	ELMWOOD PARK	NJ		12/18/2015		101,495							101,495	101,495			
123552	PORTLAND	OR		12/22/2015		77,585							77,585	77,585			
123556	ATLANTA	GA		12/18/2015		67,668							67,668	67,668			
123536	SCHILLER PARK	IL		02/09/2016		77,371							77,371	77,371			
123557	CEDAR PARK	TX		02/10/2016		69,185							69,185	69,185			
123558	RIVERVIEW	FL		03/01/2016		54,296							54,296	54,296			
123559	CHICAGO	IL		04/22/2016		68,489							68,489	68,489			
123561	NATICK	MA		04/28/2016		146,473							146,473	146,473			
123564	BOULDER	CO		04/14/2016		54,804							54,804	54,804			

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
123565	CENTENNIAL	CO		04/14/2016		59,065							59,065	59,065			
123566	HOUSTON	TX		04/19/2016		114,017							114,017	114,017			
123562	CHICAGO	IL		06/07/2016		52,746							52,746	52,746			
123568	WOBURN	MA		06/03/2016		25,294							25,294	25,294			
123575	ATLANTA	GA		06/15/2016		109,198							109,198	109,198			
123560	CEDAR PARK	TX		05/10/2016		47,361							47,361	47,361			
123574	GLENDALE	AZ		07/20/2016		90,752							90,752	90,752			
123578	FULTON	MD		07/21/2016		73,771							73,771	73,771			
123570	GAINESVILLE	FL		08/11/2016		46,857							46,857	46,857			
123582	BEAVERTON	OR		09/15/2016		80,026							80,026	80,026			
123585	CELEBRATION	FL		09/22/2016		17,226							17,226	17,226			
123533	SAN ANTONIO	TX		11/21/2016		156,014							156,014	156,014			
123567	RALEIGH	NC		10/31/2016		74,924							74,924	74,924			
123586	MONROVIA	CA		11/18/2016		125,352							125,352	125,352			
123588	OVERLAND PARK	KS		02/23/2017		199,689							199,689	199,689			
123589	RALEIGH	NC		06/12/2017		38,549							38,549	38,549			
123610	AUSTIN	TX		09/28/2017		45,301							45,301	45,301			
123599	SAN ANTONIO	TX		10/02/2017		83,063							83,063	83,063			
123606	TEANECK	NJ		10/19/2017		208,601							208,601	208,601			
123607	LAS VEGAS	NV		11/17/2017		50,646							50,646	50,646			
123616	SAN ANTONIO	TX		12/07/2017		75,971							75,971	75,971			
123622	LAS VEGAS	NV		02/02/2018		71,139							71,139	71,139			
123619	RENO	NV		02/14/2018		106,702							106,702	106,702			
123623	AUSTIN	TX		03/21/2018		76,364							76,364	76,364			
123637	AUSTIN	TX		06/26/2018		28,685							28,685	28,685			
123633	GREENVILLE	SC		06/19/2018		67,535							67,535	67,535			
123630	NORTH HOLLYWOOD	CA		06/21/2018		22,079							22,079	22,079			
123621	VALLEY VIEW	OH		01/19/2018		40,836							40,836	40,836			
123635	AUSTIN	TX		08/01/2018		81,615							81,615	81,615			
123638	LOS ANGELES	CA		08/20/2018		63,552							63,552	63,552			
123644	MCKINNEY	TX		09/27/2018		45,602							45,602	45,602			
123641	WINSTON SALEM	NC		09/04/2018		219,416							219,416	219,416			
123648	CLAYTON	NC		12/19/2018		31,944							31,944	31,944			
123651	WEST SACRAMENTO	CA		02/12/2019		191,901							191,901	191,901			
123654	SALT LAKE CITY	UT		05/01/2019		36,380							36,380	36,380			
0299999. Mortgages with partial repayments						15,079,985		(3,101)			(3,101)		15,076,884	15,076,884			
0599999 - Totals						141,120,209		(129,577)			(129,577)		140,990,633	140,990,633			

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
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	5s	10/21/2008	2		83,277		5,137,565	6.890
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									83,277		5,137,565	XXX
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		142,889		4,772,448	2.310
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3		184,210		5,862,758	0.950
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		667		199,628	0.050
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		191,250		2,910,309	0.810
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		18,592		1,254,629	0.220
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor		04/28/2008	3		9,132		2,331,437	1.450
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3		4,427		1,522,148	0.690
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		29,013		54,064	0.270
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			973,400		7,856,693	1.950
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital		12/04/2015			1,185,648			12.440
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		25,076		3,203	2.210
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011			248,211		1,914,317	6.440
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		2,231,814		3,024,555	6.400
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
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		3,444			17.970
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		675,695		15,175,908	0.380
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		06/28/2018	3		12,381			7.140
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		4,745			2.670
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	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3		7,926,023		14,211,551	8.410
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		3,542		437,430	0.690
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		12/18/2017	3		1,011,098			6.250
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			6,218,562		34,660,407	33.500
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017			2,262,581		9,666,435	9.580
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			273,672		9,153,889	4.790
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			2,500,307			12.740
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			436,409		6,039,019	11.000
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013	3		124,516		1,024,991	8.010
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3		459,200		1,780,800	0.440
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		516,314		4,262,582	1.480
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		512,255		7,589,860	0.260
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		243,680		2,785,613	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		191,573		2,503,704	0.330
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		164,084		13,147,120	2.340
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	COMP Capital Advisors		01/17/2014	3		1,058,911		1,098,366	0.290
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		1,993,208		6,456,765	1.840
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		555,210		2,653,425	3.700
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3		1,125,641		9,190,906	1.450
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		1,107,745		9,287,367	0.350
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		66,543		1,173,682	3.350
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016	3		1,170,777		8,805,093	1.380
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3		349,905		3,995,184	3.550
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3		2,236,650		4,030,000	8.340
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012	3		639,600		173,160	6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3		409,069		1,076,386	9.050
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		1,460,948		6,895,834	2.350
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		992,480		6,252,655	0.120
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3		49,629			2.170
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		1,415,408		8,013,143	2.410
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		3,269,566		6,438,754	5.490
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3		1,024,323		3,452,149	2.460
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	Main Post Partners		02/10/2016	3		34,239			22.680
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		65,648		117,275	2.070
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		941,862		7,470,301	0.180
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2		46,504		2,115,390	4.850
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		102,455		619,278	0.600
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		1,208,043		3,747,847	0.250

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	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		21,169		4,956,408	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		117,220		1,831,930	0.580
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3		1,093,953		9,698,939	0.910
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011	3		234,400		2,130,269	1.120
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		10/02/2017	2		3,697			5.810
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013	3		160,693		6,436,474	0.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		4,257,969		8,985,254	0.490
744616-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2		30,887		4,468,915	3.100
744646-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		818,862		1,451,068	3.300
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2		998,547		6,440,338	0.820
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		254,234		1,199,802	0.170
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		11,253		668,406	2.200
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		2,513		3,457,619	2.090
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		52,728		5,936,921	0.830
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		11,486			1.020
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS		01/13/2016	3		1,887,577		4,263,108	4.910
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		545,004		2,689,723	0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		146,874		4,863,283	1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3		799,562		3,576,405	2.140
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		02/17/2017			1,132,439		5,043,241	8.950
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		09/21/2018			4,035,711		6,673,491	1.800
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3		479,710		1,823,314	10.000
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		1,400,876		5,239,519	0.150
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		659,221		12,500,398	1.360
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		25,386		1,921,191	0.880
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		683,847		1,040,672	0.650
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		1,253,476		5,029,568	9.140
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		365,168		5,210,166	0.260
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3		970,829		5,237,513	0.180
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners		06/04/2012	3		170,281		991,847	0.700
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		35,527		6,768,341	0.220
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		492,519		6,270,866	0.310
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		26,322		1,454,235	4.570
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		5,007			0.100
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		254,163		6,406,913	1.090
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			1,417,145		16,493,923	0.540
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			652,084		2,178,902	4.200
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		1,680,725		5,061,691	0.130
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3	1,301,270			9,948,730	1.580
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3	40,725			6,709,275	0.960
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,341,995	78,816,139		437,530,834	XXX
020018-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT		08/19/2010			10,000,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									10,000,000			XXX
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	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,142			0.790
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 IX, LP	New York	NY	Westbrook Partners		06/11/2013			37,573		2,342,900	1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			5,565		1,034,535	0.560
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	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			1,022,115		11,321,001	4.810
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			62,818			49.000
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			19,993			0.230
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017			1,286,483		55,538	3.060
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT LLC		11/05/2014			1,250,000		952,580	25.860
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		06/25/2018			1,876,587		1,097,597	50.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group		09/30/2008			3,480		172,622	2.080
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			811,551			49.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC 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 VII	New York	NY	Westbrook Partners		09/30/2008			15,610			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			2,757,345		22,863,971	1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		09/30/2008			1,371			0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		09/30/2007			34,709			1.700
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS		12/27/2018			3,017,731		17,945,439	6.490
1799999. Joint Venture Interests - Real Estate - Unaffiliated									12,990,079		70,414,922	XXX
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		11/01/2016			6,170,883		9,815,063	90.360
000000-00-0	TDC CITY CENTER (PHASE II) LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		01/22/2019			65,460		2,088,442	90.000
1899999. Joint Venture Interests - Real Estate - Affiliated									6,236,344		11,903,505	XXX
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		1,055,919		9,948,643	4.290
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			26,543		1,231,715	3.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			2,640,000		6,240,000	24.000
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019		3,809,622			10,561,779	2.500
2199999. Joint Venture Interests - Other - Unaffiliated								3,809,622	3,722,461		27,982,137	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT		02/29/2016			585,000			45.000
2299999. Joint Venture Interests - Other - Affiliated									585,000			XXX
000000-00-0	NEW YORK LIFE INSURANCE COMPANY	New York	NY	Various	6	04/01/2019		1,579,513				
2399999. Surplus Debentures, etc - Unaffiliated								1,579,513				XXX
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			19			9.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016			(245,268)			4.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017			(371,838)			11.670
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets		10/25/2017			(58,592)			8.630
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			2,046			11.900
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018			(6,335)			7.480
000000-00-0	PNC LIHTC FUND 71 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/03/2019		17,500,000				10.830
000000-00-0	RAH CORPORATE PARTNERS FUND 55 LLC	GREAT NECK	NY	REGIONS BANK		04/15/2019		12,897,000				12.400
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019		17,500,000				10.170
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								47,897,000	(679,968)			XXX
4499999. Total - Unaffiliated								54,628,130	94,931,989		541,065,459	XXX
4599999. Total - Affiliated									16,821,344		11,903,505	XXX
4699999 - Totals								54,628,130	111,753,332		552,968,964	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	06/25/2019	59,787							59,787	59,787				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							59,787							59,787	59,787				

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	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	04/11/2019	14,721							14,721	14,721				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	06/18/2019	153,101							153,101	153,101				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	06/20/2019	154,648							154,648	(100,936)	(255,584)		(255,584)	
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	04/11/2019	362,147							362,147	362,147				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	05/03/2019	29,013							29,013	29,013				
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	04/04/2019	1,142,752							1,142,752	1,142,752				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	05/07/2019	868,966							868,966	868,966				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	06/03/2019	33,336							33,336	30,405	(2,932)		(2,932)	
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners	05/28/2014	04/25/2019	12,073							12,073	12,073				
000000-00-0	INVESTCORP WRENCH AS LP	GRAND CAYMAN	CYM	INVESTCORP	06/30/2017	05/09/2019	2,959,468							2,959,468	2,959,468				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	06/30/2019	(1,636)	(5,366,705)				(5,366,705)		(5,368,341)	(5,368,341)				5,383,149
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				
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	06/28/2019	301,468							301,468	301,468				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER	05/10/2017	05/02/2019	88,542							88,542	88,542				
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	06/30/2019	(208,167)	477,025				477,025		268,858	268,858				(268,858)
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	06/06/2019	212,090							212,090	212,090				
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	68,170							68,170	68,170				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	06/27/2019	52,701							52,701	52,701				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	06/12/2019	494,255							494,255	494,255				
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	11/20/2018	06/11/2019	121,944							121,944	121,944				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	06/12/2019	1,416,018							1,416,018	1,416,018				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	06/28/2019	3,952,003							3,952,003	3,952,003				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	06/25/2019	2,930,083							2,930,083	2,930,083				
000000-00-0	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT FUND LP	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	01/05/2017	06/30/2019		2,178,948				2,178,948		2,178,948	2,178,948				(2,178,948)
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	05/16/2019	1,687,139							1,687,139	1,687,139				
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	346,074							346,074	346,074				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	04/12/2019	47,108							47,108	47,108				
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	06/26/2019	995,185							995,185	995,185				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	06/21/2019	7,544,801							7,544,801	7,544,801				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	05/06/2019	31,572							31,572	31,572				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	04/19/2019	2,512,288							2,512,288	2,512,288				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	05/31/2019	298,617							298,617	298,617				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	06/28/2019	3,154,929	(464,347)				(464,347)		2,690,582	3,104,206		413,624	413,624	
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	06/28/2019	3,905,082	(7,114,198)				(7,114,198)		(3,209,116)	3,834,704		7,043,820	7,043,820	
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	05/22/2019	2,643,075							2,643,075	2,643,075				
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	06/17/2019	4,146,120							4,146,120	4,146,120				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	05/15/2019	151,425							151,425	151,425				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	06/26/2019	132,560							132,560	133,078	518		518	
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	05/02/2019	3,321							3,321	(703)	(4,024)		(4,024)	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	04/30/2019	7,895							7,895	7,895				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	06/13/2019	234,400							234,400	234,400				
744616-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	06/27/2019	1,225,932							1,225,932	1,225,932				
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	06/28/2019	1,586,732							1,586,732	1,586,732				
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	04/12/2019	111,502							111,502	111,502				
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	04/17/2019	3,608,505							3,608,505	3,608,505				
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS	01/13/2016	04/30/2019	29,731							29,731	29,731				
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	04/17/2019	2,683,915							2,683,915	2,683,915				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	05/31/2019	224,301							224,301	224,301				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	06/28/2019	583,509							583,509	583,509				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	06/14/2019	1,375,824							1,375,824	1,375,824				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	05/17/2019	412,996							412,996	406,218	(6,779)		(6,779)	
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	06/21/2019	259,175							259,175	259,175				

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	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	06/26/2019	3,856,486							3,856,486	3,856,486				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	06/28/2019	1,223,444							1,223,444	1,223,444				
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	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	06/25/2019	480,173							480,173	480,173				
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	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	06/28/2019	2,313,883							2,313,883	2,313,883				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	05/21/2019	279,770							279,770	279,770				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	06/14/2019	4,311,783							4,311,783	4,311,783				
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	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	05/14/2019	5,261							5,261	5,261				
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	05/06/2019	105,472							105,472	105,472				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	05/09/2019	129,407							129,407	129,407				
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	05/30/2019								1,077	1,077				
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	01/18/2019	05/24/2019								29,745	29,745				
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	02/14/2019	04/08/2019								842	842				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	04/01/2019		(876,434)				(876,434)		(876,434)			876,434	876,434	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							78,508,247	(11,165,711)				(11,165,711)		67,374,199	75,439,277	(268,800)	8,333,878	8,065,078	2,935,343
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	05/28/2019	926							926	(396)	(1,322)		(1,322)	
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	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	04/23/2019	770,448							770,448	770,448				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	09/30/2008	06/11/2019	530,114							530,114	530,114				
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	06/27/2019	9,615							9,615	9,615				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	06/26/2019	52,352							52,352	52,352				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	04/25/2019	27,637							27,637	27,637				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	05/03/2019	311,723							311,723	311,723				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	06/17/2019	263,609							263,609	263,609				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT LLC	11/05/2014	04/22/2019	625,000							625,000	625,000				
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	06/25/2018	04/25/2019	330,379							330,379	330,379				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	06/21/2019	472,464							472,464	472,464				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/28/2019	3,480							3,480	3,480				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	05/22/2019	1,062,144							1,062,144	1,062,144				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	06/24/2019	1,416,008							1,416,008	1,416,008				
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	09/30/2007	04/10/2019	2,813,369							2,813,369	2,813,369				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	06/26/2019	51,560							51,560	49,436	(2,124)		(2,124)	
1799999. Joint Venture Interests - Real Estate - Unaffiliated							11,071,603							11,071,603	11,068,157	(3,446)		(3,446)	
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	04/12/2019	8,438							8,438	8,438				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	06/24/2019	1,278,480							1,278,480	1,210,438	(68,042)		(68,042)	
000000-00-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	04/18/2019	10,251							10,251	10,251				
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	01/29/2018	06/03/2019	289,582							289,582	289,582				
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC	02/01/2019	04/30/2019								602,921	602,921				
2199999. Joint Venture Interests - Other - Unaffiliated							1,586,751							2,189,671	2,121,629	(68,042)		(68,042)	
000000-00-0	NEW YORK LIFE INSURANCE COMPANY	New York	NY	Various	04/01/2019	04/24/2019								1,579,517	1,626,216		46,699	46,699	4,327
2399999. Surplus Debentures, etc - Unaffiliated														1,579,517	1,626,216		46,699	46,699	4,327
4499999. Total - Unaffiliated							91,226,387	(11,165,711)				(11,165,711)		82,274,777	90,315,066	(340,289)	8,380,577	8,040,289	2,939,669
4599999. Total - Affiliated																			
4699999 - Totals							91,226,387	(11,165,711)				(11,165,711)		82,274,777	90,315,066	(340,289)	8,380,577	8,040,289	2,939,669

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-RK-6	TREASURY BOND		04/01/2019	MORGAN STANLEY		7,318,898	7,850,000	24,938	1
912828-6B-1	TREASURY NOTE		04/15/2019	HSBC SECURITIES, INC.		905,695	900,000	3,916	1
912828-6H-8	TREASURY NOTE		04/01/2019	JPMORGAN CHASE & CO.		2,958,066	2,950,000	3,427	1
912828-6L-9	TREASURY NOTE		04/17/2019	Various		48,515,957	49,250,000	51,962	1
912828-6R-6	TREASURY NOTE		04/30/2019	BARCLAYS		28,264,625	28,300,000	1,730	1
912828-6S-4	TREASURY NOTE		05/23/2019	Various		47,071,949	46,700,000	55,250	1
912828-6X-3	TREASURY NOTE		06/19/2019	Various		47,129,219	46,500,000	51,848	1
912828-C5-7	TREASURY NOTE		04/15/2019	HSBC SECURITIES, INC.		1,555,795	1,560,000	1,534	1
912828-WG-1	TREASURY NOTE		05/13/2019	JPMORGAN CHASE & CO.		1,501,032	1,499,100	1,283	1
912828-XT-2	TREASURY NOTE		06/18/2019	GOLDMAN, SACHS & CO.		6,048,047	6,000,000	6,557	1
912810-FT-0	US TREASURY N/B		04/01/2019	GOLDMAN, SACHS & CO.		1,822,412	1,450,000	8,291	1
912810-RB-6	US TREASURY N/B		04/01/2019	GOLDMAN, SACHS & CO.		4,268,926	4,250,000	46,580	1
0599999. Subtotal - Bonds - U.S. Governments						197,360,623	197,209,100	257,317	XXX
23371D-AD-6	DAE FUNDING LLC	C	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		57,249	56,000	74	3FE
1099999. Subtotal - Bonds - All Other Governments						57,249	56,000	74	XXX
006395-BB-2	ADAMS ST UNIV COLO INSTL ENTER		04/24/2019	RBC DOMINION SECURITIES		1,091,309	1,005,000		1FE
098419-KP-8	BONNEVILLE & BINGHAM CNTYS IDA		05/30/2019	KEYCORP		683,894	575,000	6,229	1FE
138824-KN-6	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		615,100	500,000		1FE
138824-KP-1	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		613,140	500,000		1FE
19652P-FB-6	COLORADO MESA UNIV COLO ENTERP		05/24/2019	PIPER JAFFRAY INC.		968,632	805,000		1FE
387514-BW-1	GRANT & DOUGLAS CNTYS WASH SCH		06/05/2019	D.A. DAVIDSON & CO.		995,999	890,000		1FE
534655-FW-0	LINCOLN PK MICH SCH DIST		06/07/2019	STIFEL CAPITAL MARKETS		1,103,550	1,000,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,071,624	5,275,000	6,229	XXX
39167J-DV-4	GREATER CLEVELAND REGL TRAN AU		04/25/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,190,994	980,000		1FE
60416J-BW-9	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		563,075	500,000		1FE
60416J-BX-7	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		863,534	700,000		1FE
60637A-PT-3	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		866,912	800,000		1FE
772249-RA-8	ROCK HILL S C UTIL SYS REV		05/17/2019	WELLS FARGO		727,333	660,000		1FE
778260-FL-8	ROSS CNTY OHIO HOSP REV		06/06/2019	KEYCORP		1,200,120	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
3199999. Subtotal - Bonds - U.S. Special Revenues						6,506,918	5,640,000		XXX
68245X-AC-3	1011778 BC / NEW RED FIN	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		43,583	44,000	670	3FE
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		56,252	56,000	928	3FE
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,906	11,000	60	4FE
00404A-AJ-8	ACADIA HEALTHCARE CO INC		05/22/2019	Various		359,612	356,000	3,472	4FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		34,177	33,000	495	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		360,000	360,000		1Z
00115A-AK-5	AEP TRANSMISSION COMPANY LLC		06/10/2019	BANK OF AMERICA/MERRILL LYNCH		596,484	600,000		1FE
00130H-BU-8	AES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,230	11,000	116	3FE
00130H-BW-4	AES CORP		06/18/2019	Various		583,427	561,000	5,527	3FE
00130H-BX-2	AES CORP		06/12/2019	MORGAN STANLEY		1,063,750	1,000,000	4,833	3FE
00130H-BT-1	AES CORPORATION (THE)		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		56,883	56,000	68	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
013817-AJ-0	ALCOA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		23,201	22,000	407	3FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		06/27/2019	CREDIT SUISSE		400,000	400,000		4FE
019576-AB-3	ALLIED UNIVERSAL HOLDCO LLC		06/27/2019	CREDIT SUISSE		591,846	600,000		5FE
019736-AF-4	ALLISON TRANSMISSION INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,565	22,000	197	3FE
02005N-BF-6	ALLY FINANCIAL INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,850	11,000	7	3FE
02005N-BG-4	ALLY FINANCIAL INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		66,930	66,000	304	3FE
02005N-BH-2	ALLY FINANCIAL INC		06/12/2019	Various		8,540,240	8,418,000	18,578	3FE
023135-BC-9	AMAZON.COM INC		06/13/2019	WELLS FARGO		5,177,400	5,000,000	50,313	1FE
03066K-AH-3	AMCAR 19-2 D ABS		06/04/2019	BARCLAYS		8,498,632	8,500,000		2FE
02343U-AC-9	AMCOR FINANCE (USA) INC	C	06/25/2019	EXCHANGE		36,331,647	36,085,000		2FE
02364W-BG-9	AMERICA MOVIL SAB DE CV	D	04/15/2019	CITIGROUP GLOBAL MARKETS		3,008,964	3,026,000		1FE

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02376R-AC-6	AMERICAN AIRLINES GROUP INC		05/22/2019	Various		3,127,205	3,127,000	15	3FE
023766-AD-0	AMERICAN AIRLINES INC ABS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		3,260	3,190	64	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		5,086	4,998	100	3FE
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		57,644	56,000	82	4FE
025816-CF-4	AMERICAN EXPRESS COMPANY		05/15/2019	BARCLAYS		8,975,880	9,000,000		1FE
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP		06/25/2019	Various		60,027	66,000	2,769	5FE
031652-BK-5	AMKOR TECHNOLOGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		217,510	221,000	2,806	4FE
032177-AH-0	AMSTED INDUSTRIES INCORPORATED		05/21/2019	Various		915,138	914,000		3FE
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC	C	05/16/2019	EXCHANGE		13,230,122	13,366,000	142,292	2FE
03690A-AC-0	ANTERO MIDSTREAM LLC		04/18/2019	EXCHANGE		(2,000)			3FE
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,381	22,000	313	3FE
03674X-AC-0	ANTERO RESOURCES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,084	11,000	271	3FE
03674X-AF-3	ANTERO RESOURCES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		33,408	33,000	892	3FE
03674X-AJ-5	ANTERO RESOURCES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		43,111	44,000	507	3FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,151	22,000	76	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		1,800,000	1,800,000		1Z
03836W-AC-7	AQUA AMERICA INC		04/24/2019	RBC DOMINION SECURITIES		1,599,984	1,600,000		2FE
038522-AQ-1	ARAMARK SERVICES INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		56,969	56,000	879	3FE
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,444	11,000	132	4FE
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		06/18/2019	Various		916,874	843,000	7,566	4FE
045054-AF-0	ASHTEAD CAPITAL INC	C	04/02/2019	CITIGROUP GLOBAL MARKETS		387,000	400,000	2,382	2FE
00206R-HM-7	AT&T INC		06/27/2019	EXCHANGE		3,999,637	4,000,000		2FE
00206R-HT-2	AT&T INC		06/06/2019	JPMORGAN CHASE & CO.		1,576,918	1,527,000	23,833	2FE
00206R-HV-7	AT&T INC		06/06/2019	JPMORGAN CHASE & CO.		3,453,096	3,542,000	42,086	2FE
00206R-HW-5	AT&T INC		06/14/2019	EXCHANGE		9,959,644	10,000,000	122,444	2FE
00206R-JH-6	AT&T INC		06/27/2019	EXCHANGE		4,947,976	5,000,000		2FE
05401A-AD-3	AVOLON HOLDINGS FUNDING LTD	D	04/08/2019	CITIGROUP GLOBAL MARKETS		403,650	390,000	2,218	3Z
05401A-AE-1	AVOLON HOLDINGS FUNDING LTD	D	04/11/2019	JPMORGAN CHASE & CO.		3,182,675	3,185,000		2FE
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	D	05/15/2019	Various		3,165,513	3,188,000	2,721	2FE
05401A-AG-6	AVOLON HOLDINGS LTD	D	04/11/2019	JPMORGAN CHASE & CO.		388,148	390,000		2FE
05971K-AC-3	BANCO SANTANDER SA	D	06/20/2019	BANK OF AMERICA/MERRILL LYNCH		1,200,000	1,200,000		1FE
05971K-AD-1	BANCO SANTANDER SA	D	06/20/2019	BANK OF AMERICA/MERRILL LYNCH		1,600,000	1,600,000		1FE
06051G-HT-9	BANK OF AMERICA CORP		04/17/2019	BANK OF AMERICA/MERRILL LYNCH		5,797,000	5,797,000		1FE
06051G-HU-6	BANK OF AMERICA CORP		04/17/2019	BANK OF AMERICA/MERRILL LYNCH		4,297,000	4,297,000		1FE
06367W-MQ-3	BANK OF MONTREAL	A	06/25/2019	BANK MONTREAL / NESBITT BURNS		1,999,720	2,000,000		1FE
071734-AF-4	BAUSCH HEALTH COMPANIES INC		05/22/2019	Various		683,220	683,000	7	4FE
081437-AM-7	BEMIS COMPANY INC		06/25/2019	EXCHANGE		9,972,438	10,000,000		2FE
081437-AP-0	BEMIS COMPANY INC		06/26/2019	EXCHANGE		5,014,211	5,000,000		2FE
08576P-AA-9	BERRY GLOBAL INC		06/04/2019	CITIGROUP GLOBAL MARKETS		1,905,000	2,000,000	27,750	4FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		05/17/2019	WELLS FARGO		6,421,000	6,421,000		3FE
085770-AB-1	BERRY PLASTICS ESCROW CORP		05/22/2019	Various		386,446	386,000		3FE
09247X-AP-6	BLACKROCK INC		04/17/2019	CITIGROUP GLOBAL MARKETS		5,951,400	6,000,000		1FE
095370-AB-8	BLUE CUBE SPINCO INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		73,339	66,000	697	3FE
05565E-BJ-3	BMW US CAPITAL LLC	C	04/15/2019	BANK OF AMERICA/MERRILL LYNCH		5,990,040	6,000,000		1FE
097023-CD-5	BOEING CO		04/30/2019	CITIGROUP GLOBAL MARKETS		1,579,040	1,600,000	10,951	1FE
097023-CH-6	BOEING CO		04/30/2019	CITIGROUP GLOBAL MARKETS		1,595,504	1,600,000		1FE
097751-BR-1	BOMBARDIER INC	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,106	22,000	793	4FE
110122-BZ-0	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		1,593,792	1,600,000		1FE
110122-CA-4	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		4,786,944	4,800,000		1FE
110122-CB-2	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		4,760,400	4,800,000		1FE
110122-CC-0	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		2,391,792	2,400,000		1FE
110122-CD-8	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY		2,379,792	2,400,000		1FE
11135F-AE-1	BROADCOM INC		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		981,720	1,000,000	5,667	2FE
12008R-AM-9	BUILDERS FIRSTSOURCE INC		05/22/2019	CREDIT SUISSE		110,000	110,000		1Z
12429T-AD-6	BWAY HOLDING CO		06/03/2019	Various		3,451,896	3,522,000	26,867	4FE
12429T-AE-4	BWAY HOLDING CO		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,626	22,000	173	5FE
12803P-AB-4	CAJUN_17-1 ABS		05/20/2019	CREDIT SUISSE		4,906,727	4,700,000	1,697	2FE

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131347-CK-0	CALPINE CORP		05/21/2019	BANK OF AMERICA/MERRILL LYNCH		330,340	332,000	8,328	3FE
141781-BJ-2	CARGILL INC		05/20/2019	JPMORGAN CHASE & CO.		4,926,650	5,000,000		1FE
141781-BK-9	CARGILL INC		05/20/2019	BANK OF AMERICA/MERRILL LYNCH		4,975,050	5,000,000		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		1,516,058	1,500,000		4FE
1248EP-CB-7	CCO HOLDINGS LLC		06/25/2019	Various		4,622,000	4,600,000	11,377	3FE
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,089	11,000	36	3FE
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,028	11,000	101	3FE
12508E-AJ-0	CDK GLOBAL INC		05/30/2019	Various		2,160,367	2,156,000	4,011	3FE
150190-AC-0	CEDAR FAIR LP		06/18/2019	JPMORGAN CHASE & CO.		380,000	380,000		1Z
15089Q-AJ-3	CELANESE US HOLDINGS LLC		04/29/2019	BANK OF AMERICA/MERRILL LYNCH		1,598,320	1,600,000		2FE
15135B-AF-8	CENTENE CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		56,899	56,000	866	3FE
15135B-AJ-0	CENTENE CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		44,830	44,000	749	3FE
15135#-BX-9	CENTENNIAL ENERGY HOLDING 10Y SR A		04/04/2019	TD SECURITIES		7,000,000	7,000,000		2
15135#-BY-7	CENTENNIAL ENERGY HOLDING 12Y SR B		04/04/2019	TD SECURITIES		6,000,000	6,000,000		2Z
156504-AH-5	CENTURY COMMUNITIES INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		43,496	44,000	926	4FE
156504-AJ-1	CENTURY COMMUNITIES INC		06/20/2019	MORGAN STANLEY		1,018,750	1,000,000	5,813	4FE
156700-AM-8	CENTURY LINK		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		58,575	66,000	961	4FE
156700-AR-7	CENTURYLINK INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,465	11,000	313	4FE
12527G-AC-7	CF INDUSTRIES INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		32,327	33,000	547	3FE
15723R-AA-2	CFX ESCROW CORP		05/21/2019	STIFEL CAPITAL MARKETS		293,633	282,000	5,076	3FE
15723R-AC-8	CFX ESCROW CORP		06/12/2019	KEYCORP		789,950	740,000	16,904	3FE
159864-AC-1	CHARLES RIVER LABORATORIES INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		34,594	33,000	267	4FE
161175-BS-2	CHARTER COMMUNICATIONS OPT LLC		06/25/2019	MORGAN STANLEY		1,997,600	2,000,000		2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2019	SCHEDULED PAY UP			152		1FM
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		12,371	11,000	308	3FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		06/03/2019	Various		353,107	339,000	7,341	3FE
165167-CU-9	CHESAPEAKE ENERGY CORPORATION		06/28/2019	Various		357,323	387,000	13,810	4FE
171484-AG-3	CHURCHILL DOWNS INCORPORATED		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		57,353	56,000	505	4FE
125581-GV-4	CIT GROUP INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		33,512	33,000	284	3FE
125581-GW-2	CIT GROUP INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,690	11,000	120	3FE
125581-GX-0	CIT GROUP INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		24,358	22,000	281	3FE
125581-GY-8	CIT GROUP INC		05/14/2019	RBC DOMINION SECURITIES		267,475	260,000	3,088	3FE
184496-AN-7	CLEAN HARBORS INC		06/18/2019	GOLDMAN, SACHS & CO.		380,000	380,000		3FE
184496-AP-2	CLEAN HARBORS INC		06/18/2019	GOLDMAN, SACHS & CO.		190,000	190,000		3FE
12621E-AL-7	CNO FINANCIAL GROUP INC		05/30/2019	Various		6,476,928	6,440,000		2FE
20030N-BS-9	COMCAST CORP		06/06/2019	JPMORGAN CHASE & CO.		5,094,050	5,000,000	43,313	1FE
201723-AK-9	COMMERCIAL METALS CO		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,218	22,000	27	3FE
20338Q-AA-1	COMMSCOPE FINANCE LLC		06/19/2019	Various		200,338	199,000	4,951	4FE
20338Q-AD-5	COMMSCOPE FINANCE LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		101,624	99,000	1,568	3FE
12652A-AA-1	CRC ESCROW ISSUER LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,501	22,000	125	4FE
225310-AG-6	CREDIT ACCEPTANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		44,224	44,000	741	3FE
225310-AK-7	CREDIT ACCEPTANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,471	11,000	155	3FE
225310-AL-5	CREDIT ACCEPTANCE CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		23,144	22,000	312	3FE
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		05/22/2019	Various		2,411,616	2,406,000	201	4FE
228187-AB-6	CROWN AMERICAS LLC		06/13/2019	CITIGROUP GLOBAL MARKETS		1,290,625	1,250,000	22,431	3FE
22819K-AB-6	CROWN AMERICAS LLC		05/22/2019	Various		152,938	157,000	881	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-AT-4	CSC HOLDINGS LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,219	11,000	212	3FE
126307-AU-1	CSC HOLDINGS LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,445	22,000	30	3FE
126307-AY-3	CSC HOLDINGS LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		35,855	33,000	474	4FE
126307-AZ-0	CSC HOLDINGS LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		1,102,772	1,033,000	12,054	3FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		04/01/2019	SCHEDULED PAY UP			156		1FM
23062P-AE-1	CUMBERLAND FARMS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		23,375	22,000	95	4FE
23110A-AA-4	CUMULUS MEDIA NEW HOLDINGS INC		06/12/2019	BANK OF AMERICA/MERRILL LYNCH		211,000	211,000		1Z
126650-CZ-1	CVS HEALTH CORP		04/03/2019	Various		1,924,167	1,938,000	2,719	2FE
02151N-AB-8	CWALT_07-18CB RMBS		05/25/2019	SCHEDULED PAY UP			194		1FM

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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			1,437		1FM
237266-AH-4	DARLING INGREDIENTS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		56,899	56,000	417	3FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		05/17/2019	Various		392,906	407,000	1,106	4FE
240019-BT-5	DAYTON POWER AND LIGHT CO		06/03/2019	JPMORGAN CHASE & CO.		1,192,260	1,200,000		1FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP		05/22/2019	Various		981,692	981,000	112	3FE
25179M-AU-7	DEVON ENERGY CORP		05/03/2019	Various		1,176,960	1,120,000	22,089	2FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		67,040	66,000	1,713	3FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		23,237	22,000	692	3FE
25278X-AC-3	DIAMONDBACK ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		57,544	56,000	170	3FE
25278X-AE-9	DIAMONDBACK ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,607	22,000	67	3FE
25278X-AH-2	DIAMONDBACK ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,534	11,000	286	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		1,796,940	1,800,000		2FE
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC		05/16/2019	JPMORGAN CHASE & CO.		1,431,245	1,440,000		2FE
25470X-AE-5	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,393	11,000	357	4FE
25470X-AL-9	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,164	11,000	105	4FE
25470X-AW-5	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		9,713	11,000	16	4FE
25470X-AY-1	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		9,986	11,000	339	4FE
25746U-DA-4	DOMINION ENERGY INC		06/24/2019	CREDIT SUISSE		3,600,864	3,600,000	8,400	2FE
25746U-DB-2	DOMINION ENERGY INC		06/24/2019	CREDIT SUISSE		3,000,750	3,000,000	7,000	2FE
260543-CU-5	DOW CHEMICAL COMPANY (THE)		05/16/2019	CITIGROUP GLOBAL MARKETS		1,192,836	1,200,000		2FE
260543-CW-1	DOW CHEMICAL COMPANY (THE)		05/16/2019	HSBC SECURITIES, INC.		1,199,496	1,200,000		2FE
233293-AP-4	DPL INC		04/08/2019	MORGAN STANLEY		2,156,717	2,160,000		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
26441C-BE-4	DUKE ENERGY CORP		06/04/2019	MITSUBISHI UFJ SECURITIES (USA)		798,784	800,000		2FE
26441C-BF-1	DUKE ENERGY CORP		06/04/2019	MITSUBISHI UFJ SECURITIES (USA)		796,336	800,000		1Z
26817R-AB-4	DYNEGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		33,765	33,000	932	3FE
26817R-AS-7	DYNEGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		35,134	33,000	946	3FE
26817R-BA-5	DYNEGY INC		05/28/2019	CITIGROUP GLOBAL MARKETS		527,509	489,000	13,244	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		540,316	540,000	91	4FE
268648-AQ-5	EMC CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		55,766	56,000	713	3FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		05/22/2019	Various		333,253	315,000	3,986	4FE
29278N-AL-7	ENERGY TRANSFER OPERATING LP		04/01/2019	EXCHANGE		824,324	800,000	1,133	2FE
29278N-AM-5	ENERGY TRANSFER OPERATING LP		04/01/2019	EXCHANGE		1,095,113	1,000,000	11,750	2FE
29278N-AN-3	ENERGY TRANSFER OPERATING LP		04/01/2019	EXCHANGE		3,916,747	3,625,000	64,243	2FE
29336T-AA-8	ENLINK MIDSTREAM LLC		04/04/2019	RBC DOMINION SECURITIES		840,000	840,000		3FE
29357K-AF-0	ENOVA INTERNATIONAL INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		31,087	33,000	538	4FE
29365D-AA-7	ENTERCOM MEDIA CORP		04/23/2019	BANK OF AMERICA/MERRILL LYNCH		249,000	249,000		1Z
29366W-AA-4	ENTERGY MISSISSIPPI LLC		05/30/2019	BANK OF NEW YORK		1,184,436	1,200,000		1FE
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		46,527	44,000	1,892	4FE
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		06/24/2019	JPMORGAN CHASE & CO.		2,398,920	2,400,000		2FE
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		06/24/2019	JPMORGAN CHASE & CO.		2,395,008	2,400,000		2FE
29444U-AQ-9	EQUINIX INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		69,693	66,000	1,389	3FE
30231G-AT-9	EXXON MOBIL CORP		04/30/2019	DEUTSCHE BANK AG		9,541,705	9,500,000	48,984	1FE
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.		1,597,216	1,600,000		2FE
32008D-AB-2	FIRST DATA CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		57,597	56,000	1,154	4FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	05/29/2019	GOLDMAN, SACHS & CO.		352,500	400,000	6,428	4FE
337738-AS-7	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.		4,991,600	5,000,000		2FE
337738-AT-5	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.		8,199,426	8,200,000		2FE
337738-AV-0	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.		3,975,520	4,000,000		2FE
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		40,231	44,000	1,242	5FE
33938X-AA-3	FLEX LTD		05/30/2019	CITIGROUP GLOBAL MARKETS		796,856	800,000		2FE
338906-AE-0	FLEXI-VAN LEASING INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		40,102	44,000	1,210	5FE

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30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	06/12/2019	Various		1,546,588	1,506,000	6,058	3FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		67,129	66,000	648	3FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		04/30/2019	BARCLAYS		1,600,000	1,600,000		2FE
34531B-AA-0	FORDR_16-REV2 ABS		06/12/2019	BNP CAPITAL MARKETS		9,941,797	10,000,000	1,128	1FE
346232-AD-3	FORESTAR GROUP INC		05/22/2019	Various		541,931	541,000	411	4FE
35671D-AU-9	FREEPORT-MCMORAN C & G		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,843	11,000	90	3FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		54,476	56,000	416	3FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		05/22/2019	Various		2,947,653	3,344,000	30,751	3FE
35671D-BJ-3	FREEPORT-MCMORAN INC		05/22/2019	Various		224,999	242,000	259	3FE
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE		06/13/2019	WELLS FARGO		689,227	700,000		2FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		05/27/2019	DIRECT		1	1		6S
37185L-AF-9	GENESIS ENERGY LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,668	11,000	273	4FE
37185L-AK-8	GENESIS ENERGY LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,436	11,000	17	4FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,686	11,000	105	4FE
36168Q-AE-4	GFL ENVIRONMENTAL INC	A	04/17/2019	BARCLAYS		334,000	334,000		5FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,300	22,000	740	5FE
375558-BF-9	GILEAD SCIENCES INC		06/14/2019	JPMORGAN CHASE & CO.		3,131,880	3,000,000	32,546	1FE
361841-AF-6	GLP CAPITAL LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,663	11,000	38	2FE
361841-AL-3	GLP CAPITAL LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		59,387	56,000	1,064	2FE
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		47,590	44,000	1,216	2FE
38012T-AC-6	GMACM_06-HE3 RMBS		06/01/2019	SCHEDULED PAY UP			27,980		1FM
380355-AB-3	GOEASY LTD	A	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,548	11,000	55	3FE
381013-AA-9	GOLDEN ENTERTAINMENT INC		04/08/2019	JPMORGAN CHASE & CO.		350,000	350,000		5Z
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN		06/12/2019	BANK OF AMERICA/MERRILL LYNCH		3,835,625	3,795,000		3FE
389284-AA-8	GRAY ESCROW INC		05/22/2019	Various		210,866	198,000	244	4FE
40010P-AA-6	GRUBHUB HOLDINGS INC		06/12/2019	Various		6,600,311	6,500,000	3,667	3FE
40049J-BE-6	GRUPO TELEVISA SAB	D	05/21/2019	CITIGROUP GLOBAL MARKETS		837,998	850,000		2FE
37186X-AA-3	GSFMT 19-AA A ABS		04/18/2019	CREDIT SUISSE		3,745,383	3,700,000	1,443	1Z
40060Q-AA-3	GTCR (AP) FINANCE INC		05/01/2019	BANK OF AMERICA/MERRILL LYNCH		835,000	835,000		1Z
402635-AL-0	GULFPORT ENERGY CORPORATION		05/22/2019	Various		118,482	134,000	3,764	4FE
404030-AH-1	H&E EQUIPMENT SERVICES INC		05/22/2019	Various		532,047	524,000	5,558	4FE
40573L-AW-6	HALFMOON PARENT INC		04/22/2019	CREDIT SUISSE		349,514	350,000	10,338	2FE
415864-AM-9	HARSCO CORPORATION		06/12/2019	GOLDMAN, SACHS & CO.		360,000	360,000		3FE
418751-AA-1	HAT HOLDINGS I LLC		06/26/2019	WELLS FARGO		500,000	500,000		3FE
404119-BX-6	HCA INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		1,193,964	1,200,000		2Z
404119-BY-4	HCA INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		1,585,376	1,600,000		2FE
404119-BZ-1	HCA INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		788,224	800,000		2FE
404121-AF-2	HCA INC		05/17/2019	BARCLAYS		1,006,214	960,000	2,533	2FE
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		11,166	11,000	40	4FE
42704L-AA-2	HERC HOLDINGS INC		06/24/2019	JPMORGAN CHASE & CO.		500,000	500,000		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		100,000	100,000		4FE
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		56,829	56,000	224	3FE
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		06/04/2019	EXCHANGE		5,000,000	5,000,000	23,490	3FE
432833-AE-1	HILTON DOMESTIC OPERATING COMPANY		06/12/2019	Various		3,028,298	3,000,000		3FE
436440-AM-3	HOLOGIC INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,582	22,000	319	3FE
437076-BS-0	HOME DEPOT INC		06/03/2019	MORGAN STANLEY		1,230,504	1,200,000	260	1FE
437076-BY-7	HOME DEPOT INC		06/03/2019	MORGAN STANLEY		1,590,816	1,600,000		1FE
404280-CC-1	HSBC	D	05/15/2019	HSBC SECURITIES, INC.		1,800,000	1,800,000		1FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		05/20/2019	SCHEDULED PAY UP			268		1FM
449253-AB-9	IAA SPINCO INC		05/22/2019	JPMORGAN CHASE & CO.		575,000	575,000		4FE
451102-AX-5	ICAHN ENTERPRISES LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		44,290	44,000	829	3FE
451102-BF-3	ICAHN ENTERPRISES LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,243	22,000	406	3FE

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451102-BJ-5	ICAHN ENTERPRISES LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		57,389	56,000	1,099	3FE
451102-BR-7	ICAHN ENTERPRISES LP / ICAHN ENTER		06/24/2019	JEFFERIES & COMPANY, INC.		1,797,979	1,780,000	10,608	3FE
44962L-AH-0	IHS MARKIT LTD		04/03/2019	CITIGROUP GLOBAL MARKETS		1,111,499	1,115,000		2FE
44962L-AJ-6	IHS MARKIT LTD		04/03/2019	RBC DOMINION SECURITIES		791,399	796,000		2FE
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019	JPMORGAN CHASE & CO.		4,980,900	5,000,000		1FE
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		05/15/2019	CITIGROUP GLOBAL MARKETS		1,924,064	1,920,000	352	1FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019	JPMORGAN CHASE & CO.		2,992,470	3,000,000		1FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019	JPMORGAN CHASE & CO.		597,174	600,000		1FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019	JPMORGAN CHASE & CO.		591,486	600,000		1FE
46266T-AA-6	IQVIA INC		06/17/2019	Various		7,225,915	7,024,000	34,044	3FE
465740-AA-6	ITRON INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		99,619	99,000	1,774	4FE
466112-AP-4	JBS USA FINANCE INC		04/23/2019	BARCLAYS		189,255	186,000	3,187	3FE
466112-AR-0	JBS USA LLC		04/23/2019	BARCLAYS		253,358	249,000	5,369	3FE
46590X-AA-4	JBS USA LUX SA		04/23/2019	BARCLAYS		1,887,880	1,868,000	1,346	3FE
24422E-UX-5	JOHN DEERE CAPITAL CORP		06/04/2019	CITIGROUP GLOBAL MARKETS		1,996,580	2,000,000		1FE
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		06/01/2019	SCHEDULED PAY UP			1		1FM
46647P-AL-0	JPMORGAN CHASE & CO		04/16/2019	JPMORGAN CHASE & CO.		1,549,129	1,593,000	27,890	1FE
46647P-BD-7	JPMORGAN CHASE & CO		04/29/2019	JPMORGAN CHASE & CO.		800,000	800,000		1FE
494368-BZ-5	KIMBERLY-CLARK CORPORATION		04/23/2019	JPMORGAN CHASE & CO.		9,983,000	10,000,000		1FE
501044-DL-2	KROGER CO		06/27/2019	CREDIT SUISSE		4,098,669	3,770,000	78,699	2FE
501797-AR-5	L BRANDS INC		06/05/2019	CITIGROUP GLOBAL MARKETS		511,087	520,000		3Z
50168A-AB-6	LABL ESCROW ISSUER LLC		06/18/2019	BANK OF AMERICA/MERRILL LYNCH		530,000	530,000		1Z
513075-BL-4	LAMAR MEDIA CORP.		05/22/2019	Various		689,149	674,000	10,585	3FE
521865-AZ-8	LEAR CORPORATION		04/29/2019	JPMORGAN CHASE & CO.		1,769,760	1,800,000		2FE
521865-BA-2	LEAR CORPORATION		04/29/2019	JPMORGAN CHASE & CO.		6,978,370	7,000,000		2FE
526057-BV-5	LENNAR CORP		05/14/2019	BANK OF AMERICA/MERRILL LYNCH		263,250	260,000	5,695	3FE
526057-BZ-6	LENNAR CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		44,766	44,000	132	3FE
526057-CV-4	LENNAR CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,151	11,000	243	3FE
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,100	11,000	146	4FE
527298-BH-5	LEVEL 3 FINANCING INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,353	22,000	273	3FE
52603J-AA-8	LFT 18-2A A ABS		05/31/2019	BARCLAYS		30,788	30,000	49	1FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		06/01/2019	SCHEDULED PAY UP			1,082		1FM
548661-DR-5	LOWES COMPANIES INC		04/03/2019	GOLDMAN, SACHS & CO.		7,988,720	8,000,000		2FE
548661-DS-3	LOWES COMPANIES INC		04/03/2019	GOLDMAN, SACHS & CO.		1,982,598	1,991,000		2FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		06/01/2019	SCHEDULED PAY UP			19,381		1FM
52524M-AX-7	LXS_07-9 RMBS		06/01/2019	SCHEDULED PAY UP			26		1FM
56585A-BA-9	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		784,959	750,000	16,229	2FE
56585A-BB-7	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		25,425,391	25,500,000	210,552	2FE
570535-AT-1	MARKEL CORPORATION		05/15/2019	CITIGROUP GLOBAL MARKETS		597,414	600,000		2Z
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		06/18/2019	Various		2,298,556	2,224,000	33,563	3FE
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		06/28/2019	WELLS FARGO		6,817,305	6,505,000	70,037	1FE
57629W-CK-4	MASSMUTUAL GLOBAL FUNDING II		06/26/2019	JPMORGAN CHASE & CO.		1,999,480	2,000,000		1FE
57636Q-AL-8	MASTERCARD INC		05/28/2019	CITIGROUP GLOBAL MARKETS		2,995,650	3,000,000		1FE
57636Q-AM-6	MASTERCARD INC		05/28/2019	U.S. BANCORP		1,198,344	1,200,000		1FE
579780-AP-2	MCCORMICK & COMPANY INCORPORATED		05/03/2019	JEFFERIES & COMPANY, INC.		777,496	800,000	7,653	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		67,307	66,000	1,478	3FE
59001K-AD-2	MERITOR INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		34,016	33,000	567	3FE
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I		06/11/2019	JPMORGAN CHASE & CO.		6,494,410	6,500,000		1FE
55300R-AA-9	MGM CHINA HOLDINGS LTD	D	05/08/2019	DEUTSCHE BANK AG		346,000	346,000		1Z
55300R-AB-7	MGM CHINA HOLDINGS LTD	D	05/08/2019	BANK OF AMERICA/MERRILL LYNCH		346,000	346,000		1Z
594087-AU-2	MICHAELS STORES INC		06/21/2019	BANK OF AMERICA/MERRILL LYNCH		340,000	340,000		4FE
595017-AN-4	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		3,000,000	3,000,000	1,961	2FE
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		750,000	750,000	542	2FE
603051-AA-1	MINERAL RESOURCES LTD	D	05/22/2019	Various		927,196	926,000	392	3FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2019	SCHEDULED PAY UP			62		1FM
60855R-AH-3	MOLINA HEALTHCARE INC		04/11/2019	OPPENHEIMER & CO., INC.		151,500	150,000	2,438	4FE

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60871R-AG-5	MOLSON COORS BREWING CO		06/04/2019	MORGAN STANLEY		9,682,000	10,000,000	117,500	2FE
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC		04/26/2019	BANK OF AMERICA/MERRILL LYNCH		870,000	870,000		4FE
620076-BN-8	MOTOROLA SOLUTIONS INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH		1,599,360	1,600,000		2FE
55336V-AT-7	MPLX LP		05/30/2019	BARCLAYS		1,265,887	1,197,600	19,760	2FE
626738-AD-0	MURPHY OIL USA INC		06/13/2019	WELLS FARGO		1,550,625	1,500,000	10,781	3FE
62957H-AF-2	NABORS INDUSTRIES INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		19,637	22,000	397	3FE
63938C-AB-4	NAVIENT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,180	11,000	52	3FE
63938C-AJ-7	NAVIENT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,486	22,000	656	3FE
64110L-AN-6	NETFLIX INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,833	11,000	12	3FE
64110L-AT-3	NETFLIX INC		04/29/2019	EXCHANGE		2,000,000	2,000,000	53,528	3FE
64110L-AU-0	NETFLIX INC		06/12/2019	Various		2,080,255	2,026,000	8,607	3FE
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING		04/03/2019	CREDIT SUISSE		18,487,235	18,500,000		1FE
65343H-AA-9	NEXSTAR ESCROW INC		06/19/2019	BANK OF AMERICA/MERRILL LYNCH		480,000	480,000		4FE
65548P-AF-3	NORBORD INC	A	06/19/2019	BANK OF AMERICA/MERRILL LYNCH		870,000	870,000		3FE
655844-CB-2	NORFOLK SOUTHERN CORPORATION		04/29/2019	CITIGROUP GLOBAL MARKETS		1,250,244	1,200,000	16,490	2FE
655844-CC-0	NORFOLK SOUTHERN CORPORATION		04/29/2019	CITIGROUP GLOBAL MARKETS		1,786,752	1,800,000		2FE
665501-AL-6	NORTHERN NATURAL GAS COMPANY		06/12/2019	BARCLAYS		1,245,096	1,200,000	21,787	1FE
665859-AU-8	NORTHERN TRUST CORPORATION		04/30/2019	WELLS FARGO		20,480,730	20,500,000		1FE
629377-CA-8	NRG ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		35,943	33,000	60	3FE
629377-CC-4	NRG ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		53,615	50,000	1,187	3FE
629377-CH-3	NRG ENERGY INC		05/22/2019	Various		1,831,150	1,829,000	121	3FE
629377-CK-6	NRG ENERGY INC		05/20/2019	CREDIT SUISSE		3,598,956	3,600,000		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		33,854	33,000	567	4FE
67059T-AF-2	NUSTAR LOGISTICS LP		05/16/2019	RBC DOMINION SECURITIES		600,000	600,000		3Z
67066G-AE-4	NVIDIA CORPORATION		06/06/2019	JPMORGAN CHASE & CO.		2,316,596	2,295,000	17,136	1FE
680665-AJ-5	OLIN CORP		05/30/2019	Various		4,312,500	4,260,000	36,994	3FE
680665-AK-2	OLIN CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		96,869	99,000	1,554	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		4,998,800	5,000,000		1FE
683715-AB-2	OPEN TEXT CORP	A	05/01/2019	BANK OF AMERICA/MERRILL LYNCH		3,157,500	3,000,000	74,417	3FE
68389X-BM-6	ORACLE CORPORATION		06/06/2019	JPMORGAN CHASE & CO.		4,951,950	5,000,000	53,368	1FE
67103H-AH-0	OREILLY AUTOMOTIVE INC		05/09/2019	WELLS FARGO		1,919,827	1,920,000		2FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		06/12/2019	DEUTSCHE BANK AG		300,000	300,000		4FE
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,241	11,000	60	4FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		05/22/2019	MORGAN STANLEY		58,380	56,000	515	3FE
69888X-AA-7	PAR PHARMACEUTICAL INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		44,614	44,000	513	4FE
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	D	04/09/2019	CITIGROUP GLOBAL MARKETS		538,850	520,000	4,247	2FE
701094-AM-6	PARKER HANNIFIN CORPORATION		06/05/2019	BARCLAYS		1,119,485	1,120,000		1Z
701094-AN-4	PARKER HANNIFIN CORPORATION		06/05/2019	BARCLAYS		1,435,493	1,440,000		1Z
701094-AP-9	PARKER HANNIFIN CORPORATION		06/05/2019	BARCLAYS		1,182,048	1,200,000		1Z
70137T-AP-0	PARKLAND FUEL CORP	A	06/25/2019	JPMORGAN CHASE & CO.		1,200,000	1,200,000		3FE
701885-AD-7	PARSLEY ENERGY LLC		05/22/2019	Various		133,566	131,000	1,842	4FE
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		133,336	131,000	86	4FE
69318F-AG-3	PBF HOLDING COMPANY LLC		04/01/2019	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,289,063	1,250,000	27,188	4FE
708696-BZ-1	PENNSYLVANIA ELECTRIC COMPANY		05/28/2019	BARCLAYS		1,996,180	2,000,000		2FE
718172-CH-0	PHILIP MORRIS INTERNATIONAL INC ABS		05/14/2019	Various		3,721,132	3,740,000	2,564	1FE
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC ABS		04/29/2019	CITIGROUP GLOBAL MARKETS		2,960,010	3,000,000		1FE
72147K-AC-2	PILGRIMS PRIDE CORP		05/22/2019	Various		555,720	540,000	2,547	3FE
72147K-AE-8	PILGRIMS PRIDE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		33,949	33,000	291	3FE
737446-AP-9	POST HOLDINGS INC		06/24/2019	Various		2,045,175	2,035,000		4FE
743315-AV-5	PROGRESSIVE CORPORATION (THE)		05/09/2019	JPMORGAN CHASE & CO.		4,246,280	4,000,000	32,000	1FE
745867-AX-9	PULTE GROUP INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,429	22,000	394	3FE
745867-AW-1	PULTEGROUP INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		46,227	44,000	558	3FE
74733V-AD-2	QEP RESOURCES INC		05/22/2019	Various		181,542	196,000	1,212	3FE
74736K-AF-8	QORVO INC		06/26/2019	EXCHANGE		4,005,000	4,000,000	98,389	3FE
747525-AV-5	QUALCOMM INCORPORATED		04/17/2019	Various		1,799,044	1,797,000	32,148	1FE

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912920-AK-1	QWEST CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		23,989	22,000	306	3FE
750236-AW-1	RADIAN GROUP INC		06/13/2019	RBC DOMINION SECURITIES		280,000	280,000		3Z
75281A-AS-8	RANGE RESOURCES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		60,294	66,000	80	3FE
75281A-BA-6	RANGE RESOURCES CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,621	11,000	105	3FE
75606D-AG-6	REALOGY GROUP LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		55,031	56,000	802	4FE
76119L-AA-9	RESIDEO FUNDING INC		04/01/2019	STIFEL CAPITAL MARKETS		516,875	500,000	13,951	4FE
761735-AD-1	REYNOLDS GROUP HOLDINGS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		7,670	7,624	144	4FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		42,760	42,641	266	4FE
775109-BN-0	ROGERS COMMUNICATIONS INC	A	04/23/2019	JPMORGAN CHASE & CO.		1,196,004	1,200,000		2FE
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		05/07/2019	WELLS FARGO		480,000	480,000		3FE
827048-AR-0	SILGAN HOLDINGS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,082	11,000	190	3FE
82967N-BC-1	SIRIUS XM RADIO INC		06/05/2019	JPMORGAN CHASE & CO.		2,160,000	2,150,000		3FE
82967N-BE-7	SIRIUS XM RADIO INC		06/18/2019	JPMORGAN CHASE & CO.		1,100,000	1,100,000		3FE
78442F-EQ-7	SLM CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		56,897	56,000	1,018	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		629,329	654,000	6,709	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		3,332,467	3,333,000		2FE
7846EL-AC-1	SPCM SA	D	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,507	22,000	206	3FE
85172F-AK-5	SPRINGLEAF FINANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,624	11,000	17	3FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		06/11/2019	CANTOR FITZGERALD		219,863	205,000	3,570	3FE
85172F-AP-4	SPRINGLEAF FINANCE CORP		06/26/2019	GOLDMAN, SACHS & CO.		535,000	500,000	11,059	3FE
85172F-AQ-2	SPRINGLEAF FINANCE CORP		06/11/2019	Various		781,967	777,000	780	3FE
852060-AD-4	SPRINT CAPITAL CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,440	22,000	38	4FE
852060-AT-9	SPRINT CAPITAL CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		12,485	11,000	184	4FE
85207U-AH-8	SPRINT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,383	11,000	346	4FE
85207U-AJ-4	SPRINT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,536	11,000	231	4FE
85207U-AK-1	SPRINT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		34,664	33,000	580	4FE
78469X-AE-7	SPX FLOW INC		06/06/2019	Various		4,029,564	3,879,000	72,626	4FE
80285J-AN-6	SRT 19-A C ABS		04/10/2019	JPMORGAN CHASE & CO.		3,999,870	4,000,000		1FE
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	BANK OF AMERICA/MERRILL LYNCH		33,586	33,000	282	4FE
853254-BP-4	STANDARD CHARTERED PLC	D	05/16/2019	BANK OF AMERICA/MERRILL LYNCH		1,600,000	1,600,000		1FE
853496-AB-3	STANDARD INDUSTRIES INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,453	22,000	333	3FE
855030-AN-2	STAPLES INC		05/22/2019	Various		15,184,909	15,186,000	523	4FE
855030-AP-7	STAPLES INC		05/22/2019	Various		1,927,302	1,928,000	885	4FE
855244-AR-0	STARBUCKS CORPORATION		05/09/2019	BANK OF AMERICA/MERRILL LYNCH		1,566,030	1,500,000	29,667	2FE
85571B-AG-0	STARWOOD PROPERTY TRUST INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,245	11,000	243	3FE
85571B-AL-9	STARWOOD PROPERTY TRUST INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		55,978	56,000	510	3FE
85571B-AP-0	STARWOOD PROPERTY TRUST INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		43,878	44,000	501	3FE
858912-AF-5	STERICYCLE INC		06/13/2019	BANK OF AMERICA/MERRILL LYNCH		5,105,000	5,000,000	896	3FE
86614R-AM-9	SUMMIT MATERIALS LLC/SUMMIT MATERI		05/22/2019	Various		158,270	155,000	1,019	4FE
87422V-AA-6	TALEN ENERGY SUPPLY LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		19,223	22,000	687	4FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC		05/08/2019	CREDIT SUISSE		260,000	260,000		1Z
87422V-AG-3	TALEN ENERGY SUPPLY LLC		06/21/2019	JPMORGAN CHASE & CO.		460,000	460,000		3FE
87612B-AP-7	TARGA RESOURCES PARTNERS LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,907	22,000	23	3FE
87612B-BB-7	TARGA RESOURCES PARTNERS LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,451	22,000	354	3FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		43,218	44,000	788	3FE
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		05/22/2019	Various		228,329	222,000	205	3FE
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		05/21/2019	CITIGROUP GLOBAL MARKETS		823,000	823,000		3FE
87927V-AR-9	TELECOM ITALIA CAPITAL	D	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,630	22,000	554	3FE
87971M-BK-8	TELUS CORPORATION	A	05/22/2019	RBC DOMINION SECURITIES		3,961,920	4,000,000		2FE
88032W-AN-6	TENCENT HOLDINGS LTD	D	04/03/2019	DEUTSCHE BANK AG		795,737	796,000		1FE
88033G-CS-7	TENET HEALTHCARE CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		44,149	44,000	729	3FE
36162J-AA-4	THE GEO GROUP INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		20,579	22,000	140	4FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2019	SCHEDULED PAY UP		33,394	33,394		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2019	SCHEDULED PAY UP		34,280	34,280		5

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87264A-AN-5	T-MOBILE USA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,896	22,000	323	3FE
87264A-AU-9	T-MOBILE USA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,921	22,000	311	3FE
87264A-AV-7	T-MOBILE USA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		43,841	44,000	656	3FE
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		05/28/2019	Various		449,763	471,000	5,816	3FE
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	04/24/2019	DIRECT		1,076,235	1,076,235		4Z
89055F-AA-1	TOPBUILD CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		848,423	854,000	19,396	4FE
892331-AF-6	TOYOTA MOTOR CORPORATION	D	06/25/2019	JPMORGAN CHASE & CO.		2,000,000	2,000,000		1FE
893647-AW-7	TRANSDIGM INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,302	22,000	473	4FE
893647-AX-5	TRANSDIGM INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		33,456	33,000	769	4FE
893647-BB-2	TRANSDIGM INC		05/22/2019	Various		261,194	260,000	5,733	4FE
893647-BE-6	TRANSDIGM INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		34,004	33,000	579	4FE
89385A-AA-3	TRANSOCEAN SENTRY LIMITED		05/15/2019	WELLS FARGO		116,415	117,000		4Z
Q9194*-AL-3	TRANSURBAN QUEENSLAND SER K SR SEC		05/15/2019	SCOTIA CAPITAL (USA) INC.		7,000,000	7,000,000		2Z
897787-AA-5	TRUCK HERO INC		05/22/2019	Various		716,365	716,000	109	4FE
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		05/22/2019	Various		4,495,916	4,524,000	89	3FE
91127K-AC-6	UNITED OVERSEAS BANK LTD	D	04/08/2019	HSBC SECURITIES, INC.		1,349,356	1,354,000		1FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		06/13/2019	BANK OF AMERICA/MERRILL LYNCH		2,024,199	2,017,000	41,464	3FE
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		18,161	17,000	626	3FE
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		05/22/2019	Various		2,514,321	2,502,000	45	3FE
91529Y-AN-6	UNUM GROUP		06/10/2019	HSBC SECURITIES, INC.		597,798	600,000		1Z
90290M-AB-7	US FOODS INC		05/22/2019	Various		348,357	341,000	8,697	4FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		34,693	33,000	443	3FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		57,026	56,000	197	3FE
92343V-DS-0	VERIZON COMMUNICATIONS INC		05/28/2019	MORGAN STANLEY		1,623,024	1,440,000	9,022	2FE
92552V-AL-4	VIASAT INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		56,967	56,000	499	3FE
92676X-AD-9	VIKING CRUISES LTD		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,819	11,000	124	4FE
927320-AA-9	VINCI SA	D	04/03/2019	HSBC SECURITIES, INC.		14,962,800	15,000,000		1FE
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	D	06/25/2019	CITIGROUP GLOBAL MARKETS		3,459,500	3,400,000	25,453	3FE
92840J-AA-7	VISTAJET MALTA FINANCE PLC	D	05/14/2019	CREDIT SUISSE		230,566	235,000		1Z
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		05/22/2019	Various		418,709	406,000	4,237	3FE
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC		06/04/2019	CITIGROUP GLOBAL MARKETS		9,980,700	10,000,000		2FE
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC		06/04/2019	CITIGROUP GLOBAL MARKETS		1,596,544	1,600,000		2FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		06/06/2019	GOLDMAN, SACHS & CO.		1,200,000	1,200,000		3FE
92856J-AB-6	VIZIENT INC		05/22/2019	Various		514,609	513,000	103	4FE
92857W-BS-8	VODAFONE GROUP PLC	D	06/12/2019	BANK OF AMERICA/MERRILL LYNCH		1,179,012	1,200,000		2FE
92857W-BT-6	VODAFONE GROUP PLC	D	06/12/2019	BANK OF AMERICA/MERRILL LYNCH		591,162	600,000		2FE
91831A-AC-5	VRX ESCROW CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,834	22,000	146	4FE
931142-EM-1	WALMART INC		06/06/2019	JPMORGAN CHASE & CO.		5,147,700	5,000,000	19,910	1FE
93627C-AA-9	WARRIOR MET COAL LLC		06/27/2019	Various		257,401	246,000	2,737	4FE
941053-AJ-9	WASTE CONNECTIONS INC		04/09/2019	BANK OF AMERICA/MERRILL LYNCH		6,482,970	6,500,000		2FE
94106L-BG-3	WASTE MANAGEMENT INC		06/27/2019	Various		11,867,385	11,500,000	28,031	2FE
94106L-BH-1	WASTE MANAGEMENT INC		05/14/2019	GOLDMAN, SACHS & CO.		2,399,352	2,400,000		2FE
94106L-BJ-7	WASTE MANAGEMENT INC		05/14/2019	JPMORGAN CHASE & CO.		799,168	800,000		2FE
94106L-BK-4	WASTE MANAGEMENT INC		05/14/2019	JPMORGAN CHASE & CO.		1,597,952	1,600,000		2FE
94946T-AC-0	WELLCARE HEALTH PLANS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		33,864	33,000	255	3FE
94946T-AD-8	WELLCARE HEALTH PLANS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		58,037	56,000	828	3FE
95000U-2F-9	WELLS FARGO & COMPANY		06/10/2019	WELLS FARGO		16,600,000	16,600,000		1FE
958254-AL-8	WESTERN GAS PARTNERS LP		06/13/2019	CITIGROUP GLOBAL MARKETS		274,707	300,000	5,592	2FE
94985L-AG-0	WFMBS 2007-13 A7 RMBS		05/01/2019	SCHEDULED PAY UP			94		1FM
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL IN		05/09/2019	DEUTSCHE BANK AG		180,450	180,000	3,059	1Z
92933B-AM-6	WMG ACQUISITION CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,177	11,000	34	3FE
98212B-AH-6	WPX ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		44,994	44,000	1,216	4FE
984121-CQ-4	XEROX CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		26,794	27,000	213	3FE
989194-AP-0	ZAYO GROUP LLC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,405	11,000	227	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						925,332,218	922,366,604	2,597,248	XXX
060505-FP-4	BANK OF AMERICA CORP		06/17/2019	BANK OF AMERICA/MERRILL LYNCH		1,200,000	1,200,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						1,200,000	1,200,000		XXX

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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)
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		04/05/2019	Various	0.000	6,058,780			4
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		05/02/2019	CITIGROUP GLOBAL MARKETS	0.000	29,881,872			2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		06/24/2019	BANK OF AMERICA/MERRILL LYNCH	0.000	23,661			4
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		06/24/2019	BANK OF AMERICA/MERRILL LYNCH	0.000	46,199			2
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		06/24/2019	BANK OF AMERICA/MERRILL LYNCH	0.000	53,964			2
8199999. Subtotal - Bonds - SVO Identified Funds						36,064,476			XXX
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		06/13/2019	DIRECT		2,085,938	2,085,938		5GI
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		06/26/2019	JPMORGAN CHASE & CO.		494,862	495,000		4FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		06/13/2019	RBC DOMINION SECURITIES		474,641	480,000		4FE
09179F-AU-6	BJS WHOLESALE CLUB INC		06/17/2019	SOCIETE GENERALE		1,000,127	1,000,000		4FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		06/04/2019	SOCIETE GENERALE		999,633	1,000,000		3FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		06/24/2019	Various		374,730	536,719		5FE
20337E-AQ-4	COMMSCOPE INC TLB		05/31/2019	JPMORGAN CHASE & CO.		1,004,381	1,000,000		3FE
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		06/28/2019	Various		2,910,518	2,964,277		5Z
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		06/03/2019	MORGAN STANLEY		988,687	1,000,000		4FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		06/04/2019	MORGAN STANLEY		497,171	500,001		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		(1,289)			3FE
BAS0XA-P4-3	ELLIE MAE INC TL		06/07/2019	Jefferies & Company, Inc.		1,002,869	1,000,000		4FE
29426N-AE-4	EPICOR SOFTWARE TLB		06/12/2019	Jefferies & Company, Inc.		997,284	1,000,000		4FE
33905P-AB-7	FLEETWASH INC DDTL		05/31/2019	BANK MONTREAL / NESBITT BURNS		775,123	775,123		4
37249U-AN-6	GENTIVA HEALTH SERVICES INC TL		05/31/2019	JPMORGAN CHASE & CO.		1,004,653	1,000,000		4FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB		06/13/2019	CITIGROUP GLOBAL MARKETS		754,388	755,213		3FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		05/06/2019	Various		103,966	130,000		5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		06/19/2019	CITIGROUP GLOBAL MARKETS		985,171	1,000,000		4FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/03/2019	GOLDMAN, SACHS & CO.		982,747	1,000,000		4FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		06/07/2019	JPMORGAN CHASE & CO.		1,001,138	1,000,000		4FE
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE TL		05/22/2019	INTRA-CO. XFER (BOOKTO, ALL LEVELS)		(28,386)			4FE
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		06/05/2019	Antares Holdings LP		(13,234)			4FE
62974@-AA-8	NSM SUB HLDGS TL (BABSON)		05/08/2019	BABSON CAPITAL MANAGEMENT LLC		(29,800)			3PL
F6628D-AL-8	NUMERICABLE US TLB-12	D	05/29/2019	JPMORGAN CHASE & CO.		970,000	1,000,000		4FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		06/28/2019	CIT CAPITAL MARKET		1,030,147	1,031,551		5
69353F-AX-2	PQ CORPORATION THIRD AMEND TL B-1		06/13/2019	CREDIT SUISSE		1,000,382	1,000,000		4FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		06/21/2019	GOLDMAN, SACHS & CO.		999,336	1,000,000		4FE
77313D-AN-1	ROCKET SOFTWARE INC TL		06/12/2019	Jefferies & Company, Inc.		1,001,896	1,000,000		4FE
74966F-AJ-2	RP CROWN PARENT ITL		05/29/2019	JPMORGAN CHASE & CO.		998,750	1,000,000		4FE
BAS0UW-YF-3	SMILE BRANDS INC DDTL		04/10/2019	BANK MONTREAL / NESBITT BURNS		269,733	269,733		4Z
855031-AQ-3	STAPLES INC TL		05/31/2019	CITIGROUP GLOBAL MARKETS		976,978	1,000,000		4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		06/13/2019	Various		337,114	420,702		5FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		06/07/2019	Jefferies & Company, Inc.		986,075	1,000,000		4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		06/07/2019	Jefferies & Company, Inc.		1,000,512	1,000,000		4FE
88023H-AC-4	TEMPO ACQUISITION ITL		06/20/2019	BANK OF AMERICA/MERRILL LYNCH		997,074	1,000,000		4FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		05/16/2019	INTRA-CO. XFER (BOOKTO, ALL LEVELS)		(27,801)			5
88166@-AA-1	TEXTECH INDUSTRIES INC TL		04/30/2019	Bank of Ireland		(12,313)			4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		06/06/2019	GOLDMAN, SACHS & CO.		1,000,936	1,000,000		4FE
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		05/31/2019	JPMORGAN CHASE & CO.		1,004,156	1,000,000		4FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		06/19/2019	GOLDMAN, SACHS & CO.		1,496,555	1,500,000		4FE
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		06/13/2019	BANK OF AMERICA/MERRILL LYNCH		1,002,219	1,000,000		4FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		06/05/2019	MORGAN STANLEY		998,067	1,000,000		4FE
8299999. Subtotal - Bonds - Bank Loans						34,370,886	34,944,257		XXX
8399997. Total - Bonds - Part 3						1,206,963,993	1,166,690,961	2,860,868	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,206,963,993	1,166,690,961	2,860,868	XXX
23311P-AA-8	DCP MIDSTREAM PARTNERS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH	33,000.000	32,600	100.00	1,075	P4FE
SBJ02V-94-9	ROLLS-ROYCE HOLDINGS PLC	B	04/25/2019	DISTRIBUTION	1,991,550.000	2,904	1.00		RP1FEL
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						35,505	XXX	1,075	XXX

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8999997. Total - Preferred Stocks - Part 3						35,505	XXX	1,075	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						35,505	XXX	1,075	XXX
002824-10-0	ABBOTT LABS		06/04/2019	CITIGROUP GLOBAL MARKETS	9.000	704			L
00287Y-10-9	ABBVIE INC		06/04/2019	Various	811.000	64,630			L
N0162C-10-2	ABN AMRO GROUP NV	B	04/12/2019	GOLDMAN, SACHS & CO.	5,941.000	141,983			U
G1151C-10-1	ACCENTURE PLC		06/04/2019	CITIGROUP GLOBAL MARKETS	2.000	356			L
00724F-10-1	ADOBE INC		06/04/2019	CITIGROUP GLOBAL MARKETS	1.000	269			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	167			L
007903-10-7	ADVANCED MICRO DEVICES INC		04/12/2019	GOLDMAN, SACHS & CO.	12,996.000	361,939			L
00130H-10-5	AES CORP		06/04/2019	Various	32.000	535			L
001055-10-2	AFLAC INC.		04/04/2019	CITIGROUP GLOBAL MARKETS	4.000	195			L
S60552-08-0	AGC INC	B	04/12/2019	GOLDMAN, SACHS & CO.	1,800.000	62,325			U
00846U-10-1	AGILENT TECHNOLOGIES INC		06/04/2019	Various	14.000	1,018			L
S20098-23-2	AGNICO EAGLE MINES LTD COM	B	05/21/2019	GOLDMAN, SACHS & CO.	5,933.000	242,247			U
S60107-02-6	AISIN SEIKI LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	5,600.000	217,259			U
J00882-12-6	AJINOMOTO	B	04/12/2019	GOLDMAN, SACHS & CO.	5,600.000	85,798			U
012653-10-1	ALBEMARLE CORP		05/20/2019	GOLDMAN, SACHS & CO.	3,734.000	253,098			L
H01301-12-8	ALCON INC	B	04/09/2019	DISTRIBUTION	5,623.800	198,267			U
015351-10-9	ALEXION PHARMACEUTICAL INC		05/20/2019	GOLDMAN, SACHS & CO.	377.000	47,966			L
G01767-10-5	ALKERMES PLC		04/12/2019	GOLDMAN, SACHS & CO.	1,953.000	66,832			L
G0177J-10-8	ALLERGAN PLC		06/04/2019	Various	5,193.000	751,631			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		05/20/2019	GOLDMAN, SACHS & CO.	1,526.000	218,386			L
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		05/20/2019	GOLDMAN, SACHS & CO.	3,734.000	245,921			L
02079K-30-5	ALPHABET INC CLASS A		06/04/2019	Various	3.000	3,275			L
02079K-10-7	ALPHABET INC CLASS C		06/04/2019	CITIGROUP GLOBAL MARKETS	2.000	2,106			L
02156B-10-3	ALTERYX INC CLASS A		05/22/2019	STOCK DIVIDEND LPS	22,995.000	1,843,540			L
02209S-10-3	ALTRIA GROUP INC.		04/12/2019	GOLDMAN, SACHS & CO.	27,761.000	1,570,162			L
023135-10-6	AMAZON COM INC		06/04/2019	CITIGROUP GLOBAL MARKETS	3.000	5,189			L
023586-10-0	AMERCO		04/04/2019	CITIGROUP GLOBAL MARKETS	1.000	372			L
023608-10-2	AMEREN CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	143			L
025537-10-1	AMERICAN ELEC PWR INC		04/04/2019	CITIGROUP GLOBAL MARKETS	1.000	83			L
025816-10-9	AMERICAN EXPRESS CO		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	220			L
031100-10-0	AMETEK INC		06/04/2019	Various	79.000	6,868			L
031162-10-0	AMGEN INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	706			L
032654-10-5	ANALOG DEVICES INC		06/04/2019	CITIGROUP GLOBAL MARKETS	83.000	9,117			L
G03764-13-4	ANGLO AMERICAN PLC OMN STK	B	05/21/2019	GOLDMAN, SACHS & CO.	9,120.000	225,790			U
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		05/20/2019	GOLDMAN, SACHS & CO.	16,686.000	154,498			L
03662Q-10-5	ANSYS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	34.000	6,200			L
03674X-10-6	ANTERO RESOURCES CORP		04/25/2019	STOCK DIVIDEND LPS	37,403.000	325,892			L
036752-10-3	ANTHEM INC		05/02/2019	Various	3.000	814			L
G0408V-10-2	AON PLC		04/04/2019	CITIGROUP GLOBAL MARKETS	51.000	8,800			L
K0514G-10-1	AP MOLLER MAERSK B	B	04/12/2019	GOLDMAN, SACHS & CO.	190.000	244,297			U
037411-10-5	APACHE CORP		05/20/2019	GOLDMAN, SACHS & CO.	18,038.000	539,877			L
037833-10-0	APPLE INC.		06/04/2019	Various	166.000	31,105			L
03852U-10-6	ARAMARK		04/04/2019	CITIGROUP GLOBAL MARKETS	8.000	239			L
G0450A-10-5	ARCH CAPITAL GROUP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	180.000	6,095			L
039483-10-2	ARCHER DANIELS MIDLAND CO		06/04/2019	Various	3,944.000	157,057			L
S62539-83-8	ARISTOCRAT LEISURE LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	13,191.000	244,455			U
F0392W-12-5	ARKEMA EUR10	B	05/21/2019	GOLDMAN, SACHS & CO.	5,420.000	487,701			U
042735-10-0	ARROW ELECTRONICS INC		06/04/2019	Various	12.000	823			L
363576-10-9	ARTHUR J GALLAGHER & CO		04/04/2019	CITIGROUP GLOBAL MARKETS	4.000	315			L
J0242P-11-0	ASAHI KASEI CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	8,700.000	89,591			U
J96216-12-2	ASTELLAS PHARMA INC	B	05/21/2019	GOLDMAN, SACHS & CO.	17,100.000	235,671			U
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	05/21/2019	GOLDMAN, SACHS & CO.	399.000	29,701			U
00206R-10-2	AT&T INC		06/04/2019	Various	461.000	14,119			L
S56547-81-3	ATOS	B	04/12/2019	GOLDMAN, SACHS & CO.	1,106.000	112,536			U

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SBTGWJ-Y9-8	AURORA CANNABIS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	11,550.000	102,526			U
052800-10-9	AUTOLIV INV		05/21/2019	GOLDMAN, SACHS & CO.	5,328.000	357,656			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	73.000	11,565			L
053332-10-2	AUTOZONE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	7,268			L
05722G-10-0	BAKER HUGHES A GE COMPANY CLASS A		05/20/2019	GOLDMAN, SACHS & CO.	7,079.000	164,870			L
E15819-19-1	BANCO DE SABADELL S.A.	B	04/12/2019	GOLDMAN, SACHS & CO.	231,321.000	258,160			U
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	05/21/2019	GOLDMAN, SACHS & CO.	72,075.000	331,622			U
060505-10-4	BANK AMER CORP COM		06/04/2019	Various	503.000	14,147			L
064058-10-0	BANK NEW YORK MELLON CORP		05/20/2019	Various	397.000	19,277			L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	05/21/2019	GOLDMAN, SACHS & CO.	13,490.000	719,446			U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	4,246.000	57,062			U
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		04/12/2019	GOLDMAN, SACHS & CO.	5,562.000	138,059			U
071813-10-9	BAXTER INTL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	63.000	4,806			L
S50692-11-0	BAYER AG ORD NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	4,075.000	282,148			U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	05/21/2019	GOLDMAN, SACHS & CO.	9,003.000	653,300			U
054937-10-7	BB+T CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	6.000	291			L
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	05/21/2019	GOLDMAN, SACHS & CO.	37,378.000	212,954			U
084423-10-2	BERKLEY W R CORP COM		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	114			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/04/2019	CITIGROUP GLOBAL MARKETS	5.000	1,008			L
08579W-10-3	BERRY PLASTICS GROUP INC.		05/20/2019	GOLDMAN, SACHS & CO.	4,259.000	205,028			L
086516-10-1	BEST BUY CO INC		06/04/2019	CITIGROUP GLOBAL MARKETS	98.000	7,212			L
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	17,338.000	456,171			U
09062X-10-3	BIOGEN INC		04/04/2019	CITIGROUP GLOBAL MARKETS	7.000	1,645			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		05/20/2019	GOLDMAN, SACHS & CO.	3,001.000	260,265			L
09609G-10-0	BLUEBIRD BIO INC		04/12/2019	GOLDMAN, SACHS & CO.	829.000	128,487			L
S73096-81-0	BNP PARIBAS S.A.	B	04/12/2019	GOLDMAN, SACHS & CO.	3,889.000	203,048			U
097023-10-5	BOEING CO		06/04/2019	CITIGROUP GLOBAL MARKETS	8.000	2,911			L
W17218-15-2	BOLIDEN	B	05/23/2019	EXCHANGE	15,922.000	356,600			U
W2R820-11-0	BOLIDEN	B	05/21/2019	GOLDMAN, SACHS & CO.	11,817.000	282,389			U
SBK0VH-K1-9	BOLIDEN REDEMPTION SHARES	B	05/23/2019	DISTRIBUTION	15,922.000	7,140			L
099724-10-6	BORG WARNER INC.		05/21/2019	GOLDMAN, SACHS & CO.	14,332.000	516,744			L
110122-10-8	BRISTOL MYERS SQUIBB CO		05/20/2019	Various	29,252.000	1,335,533			L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	04/12/2019	GOLDMAN, SACHS & CO.	36,223.000	1,464,174			U
G15540-11-8	BRITISH LAND COMPANY PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	36,170.000	255,815			U
11135F-10-1	BROADCOM INC		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	604			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	04/12/2019	GOLDMAN, SACHS & CO.	72,516.000	213,362			U
122017-10-6	BURLINGTON STORES INC		04/04/2019	CITIGROUP GLOBAL MARKETS	4.000	626			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		05/20/2019	Various	2,008.000	164,226			L
127097-10-3	CABOT OIL + GAS CORP COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	204.000	5,122			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/04/2019	Various	101.000	6,990			L
127686-10-3	CAESARS ENTERTAINMENT CORP		05/20/2019	GOLDMAN, SACHS & CO.	22,849.000	206,326			L
E2427M-12-3	CAIXABANK SA	B	04/12/2019	GOLDMAN, SACHS & CO.	77,616.000	253,040			U
133131-10-2	CAMDEN PROP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	100			L
136681-20-2	CANADIAN TIRE LTD CLASS A	B	05/21/2019	GOLDMAN, SACHS & CO.	3,752.000	392,176			U
S61723-23-5	CANON	B	05/21/2019	GOLDMAN, SACHS & CO.	9,000.000	262,760			U
SBYTN3-W0-0	CANOPY GROWTH CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	3,718.000	157,095			U
S63093-03-3	CAPITALAND LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	136,400.000	329,822			U
G1890L-10-7	CAPRI HOLDINGS LTD	D	05/20/2019	GOLDMAN, SACHS & CO.	3,034.000	121,239			L
14149Y-10-8	CARDINAL HEALTH INC		04/12/2019	GOLDMAN, SACHS & CO.	3,165.000	148,090			L
143658-30-0	CARNIVAL CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	15.000	792			L
12504L-10-9	CBRE GROUP INC		06/04/2019	Various	5,318.000	248,935			L
124857-20-2	CBS CORP C LASS B		05/20/2019	GOLDMAN, SACHS & CO.	2,832.000	136,814			L
S21597-95-0	CCL INDUSTRIES INC CLASS B	B	04/12/2019	GOLDMAN, SACHS & CO.	3,827.000	158,197			U
S21715-73-5	CDN NAT RES COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	5,006.000	136,428			U
12514G-10-8	CDW CORP/DE		06/04/2019	CITIGROUP GLOBAL MARKETS	2.000	205			L
150870-10-3	CELANESE CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	59.000	5,945			L
SB57FG-04-7	CENOVUS ENERGY INC	B	05/21/2019	GOLDMAN, SACHS & CO.	4,894.000	42,318			U
15135B-10-1	CENTENE CORP		05/20/2019	Various	6,147.000	341,164			L

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15189T-10-7	CENTERPOINT ENERGY INC		06/04/2019	CITIGROUP GLOBAL MARKETS	13.000	376			L
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	05/21/2019	GOLDMAN, SACHS & CO.	217,000.000	261,115			U
156700-10-6	CENTURYLINK INC		04/12/2019	GOLDMAN, SACHS & CO.	15,969.000	193,544			L
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	05/20/2019	GOLDMAN, SACHS & CO.	2,107.000	248,563			L
166764-10-0	CHEVRON CORP		05/20/2019	Various	17,757.000	2,132,626			L
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	04/12/2019	GOLDMAN, SACHS & CO.	269.000	26,999			U
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	05/21/2019	GOLDMAN, SACHS & CO.	5,430.000	207,152			U
125523-10-0	CIGNA CORPORATION		05/20/2019	GOLDMAN, SACHS & CO.	796.000	122,321			L
171798-10-1	CIMAREX ENERGY CO		05/20/2019	GOLDMAN, SACHS & CO.	2,417.000	166,000			L
172062-10-1	CINCINNATI FINL CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	65.000	6,237			L
17275R-10-2	CISCO SYS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	55			L
125581-80-1	CIT GROUP INC		06/04/2019	CITIGROUP GLOBAL MARKETS	46.000	2,283			L
172967-42-4	CITIGROUP INC		06/04/2019	Various	212.000	14,038			L
174610-10-5	CITIZENS FINANCIAL GROUP		05/20/2019	GOLDMAN, SACHS & CO.	5,120.000	178,432			L
177376-10-0	CITRIX SYS INC		04/04/2019	CITIGROUP GLOBAL MARKETS	4.000	400			L
189054-10-9	CLOROX CO		05/02/2019	Various	45.000	6,784			L
12572Q-10-5	CME GROUP INC.		04/04/2019	CITIGROUP GLOBAL MARKETS	3.000	508			L
191216-10-0	COCA COLA CO.		06/04/2019	CITIGROUP GLOBAL MARKETS	23.000	1,129			L
192422-10-3	COGNEX CORP		05/20/2019	GOLDMAN, SACHS & CO.	3,681.000	159,608			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/04/2019	Various	18.000	1,111			L
20030N-10-1	COMCAST CORP NEW CL A		06/04/2019	Various	351.000	14,968			L
200340-10-7	COMERICA INC		05/20/2019	Various	5,031.000	371,093			L
BRSJ39-U3-7	COMMERZBANK AG	B	04/12/2019	GOLDMAN, SACHS & CO.	27,602.000	237,538			U
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	04/12/2019	GOLDMAN, SACHS & CO.	5,481.000	398,052			U
205887-10-2	CONAGRA BRANDS INC		05/20/2019	GOLDMAN, SACHS & CO.	8,342.000	245,074			L
20605P-10-1	CONCHO RESOURCES INC		05/20/2019	GOLDMAN, SACHS & CO.	3,294.000	373,827			L
20825C-10-4	CONOCOPHILLIPS		06/04/2019	CITIGROUP GLOBAL MARKETS	12.000	770			L
D16212-14-0	CONTINENTAL AG	B	05/21/2019	GOLDMAN, SACHS & CO.	2,419.000	346,085			U
216648-40-2	COOPER COMPANIES INC		05/02/2019	Various	22.000	6,396			L
219350-10-5	CORNING IN C COM		06/04/2019	Various	24.000	756			L
22052L-10-4	CORTEVA INC		06/05/2019	Various	136.650	4,225			L
22160K-10-5	COSTCO WHS L CORP NEW COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	57.000	13,833			L
222070-20-3	COTY INC CLASS A		04/12/2019	GOLDMAN, SACHS & CO.	8,765.000	98,168			L
BA50XP-E9-1	COUNTRY FRESH HOLDINGS LLC		04/29/2019	EXCHNG_TDR	4,608.320	3,932,863			U
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	04/12/2019	GOLDMAN, SACHS & CO.	12,201.000	164,225			U
126650-10-0	CVS HEALTH CORPORATION		05/20/2019	GOLDMAN, SACHS & CO.	26,047.000	1,376,352			L
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	5,100.000	72,282			U
J11257-10-2	DAIICHI SANKYO LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	7,900.000	369,560			U
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V	B	04/01/2019	EXCHANGE	33,485.000	235,267			U
J11151-10-7	DAITO TRUST CONST JPY50	B	05/21/2019	GOLDMAN, SACHS & CO.	3,900.000	485,932			U
J11718-11-1	DAIWA SECURITIES	B	04/12/2019	GOLDMAN, SACHS & CO.	72,300.000	342,368			U
235851-10-2	DANAHER CO RP COM		06/04/2019	CITIGROUP GLOBAL MARKETS	4.000	526			L
K22272-11-4	DANSKE BANK	B	04/12/2019	GOLDMAN, SACHS & CO.	24,614.000	471,912			U
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		05/20/2019	GOLDMAN, SACHS & CO.	6,457.000	315,554			L
J12075-10-7	DENSO CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	9,400.000	367,857			U
J1207N-10-8	DENTSU INC	B	04/12/2019	GOLDMAN, SACHS & CO.	2,200.000	91,864			U
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	05/21/2019	GOLDMAN, SACHS & CO.	68,617.000	509,456			U
S52874-88-0	DEUTSCHE LUFTHANSA AG	B	04/12/2019	GOLDMAN, SACHS & CO.	2,271.000	55,605			U
S46178-59-6	DEUTSCHE POST AG COM STK	B	05/21/2019	GOLDMAN, SACHS & CO.	6,218.000	192,992			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	18,435.000	315,217			U
25179M-10-3	DEVON ENERGY CORP.		05/20/2019	GOLDMAN, SACHS & CO.	11,634.000	349,369			L
252131-10-7	DEXCOM INC		04/12/2019	GOLDMAN, SACHS & CO.	1,367.000	161,142			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		06/04/2019	CITIGROUP GLOBAL MARKETS	409.000	11,005			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	182.000	5,209			L
25470M-10-9	DISH NETWORK CORP		05/20/2019	GOLDMAN, SACHS & CO.	2,656.000	89,515			L
254687-10-6	DISNEY WALT CO		06/04/2019	CITIGROUP GLOBAL MARKETS	33.000	3,867			L
R1812S-10-5	DNB ASA	B	05/21/2019	GOLDMAN, SACHS & CO.	13,473.000	237,954			U
256677-10-5	DOLLAR GENERAL CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	3.000	360			L

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SB4TP9-G2-2	DOLLARAMA INC	B	05/21/2019	GOLDMAN, SACHS & CO.	4,774.000	150,641			U
260557-10-3	DOW INC		04/12/2019	Various	14,407.970	724,571			L
26078J-10-0	DOWDUPONT INC		05/02/2019	Various	308.000	10,725			L
G2848Q-12-3	DS SMITH PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	39,365.000	160,688			U
233331-10-7	DTE ENERGY CO		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	246			L
264411-50-5	DUKE RLTY CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	192.000	5,846			L
26614N-10-2	DUPONT DE NEMOURS INC		06/06/2019	Various	136.660	10,119			L
27579R-10-4	EAST WEST BANCORP INC		05/21/2019	GOLDMAN, SACHS & CO.	8,214.000	392,294			L
277432-10-0	EASTMAN CH EM CO COM		05/20/2019	Various	8,978.000	628,932			L
G29183-10-3	EATON CORP PLC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	163			L
281020-10-7	EDISON INTL		04/12/2019	GOLDMAN, SACHS & CO.	2,724.000	182,862			L
S63072-00-3	EISAI LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	4,900.000	281,834			U
28414H-10-3	ELANCO ANIMAL HEALTH INC		05/20/2019	GOLDMAN, SACHS & CO.	4,202.000	137,195			L
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	04/12/2019	GOLDMAN, SACHS & CO.	3,465.000	47,322			U
W24713-12-0	ELECTROLUX AB SERIES B SEK 5	B	05/21/2019	GOLDMAN, SACHS & CO.	6,696.000	155,261			U
291011-10-4	EMERSON ELEC CO		06/04/2019	CITIGROUP GLOBAL MARKETS	133.000	8,307			L
292505-10-4	ENCANA CORP COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	9,518.000	62,987			U
S71450-56-3	ENI SPA	B	05/21/2019	GOLDMAN, SACHS & CO.	51,389.000	831,193			U
29364G-10-3	ENTERGY CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	187			L
26875P-10-1	EOG RESOUR CES INC COM		04/12/2019	GOLDMAN, SACHS & CO.	787.000	82,879			L
29414B-10-4	EPAM SYSTEMS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	34.000	5,718			L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		06/04/2019	CITIGROUP GLOBAL MARKETS	48.000	5,757			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/04/2019	CITIGROUP GLOBAL MARKETS	2.000	151			L
29530P-10-2	ERIE IDEMNITY CO CL A		06/04/2019	CITIGROUP GLOBAL MARKETS	24.000	5,265			L
S52898-37-6	ERSTE GROUP BANK	B	04/12/2019	GOLDMAN, SACHS & CO.	8,263.000	336,919			U
F31668-10-0	ESSILORLUXOTTICA SA	B	05/21/2019	GOLDMAN, SACHS & CO.	2,390.000	284,362			U
29786A-10-6	ETSY INC		05/20/2019	GOLDMAN, SACHS & CO.	1,360.000	85,843			L
S06886-66-7	EUROMONEY INSTL INVESTOR PLC	B	04/01/2019	EXCHANGE	12,454.000	203,739			U
30063P-10-5	EXACT SCIENCES CORP		05/20/2019	GOLDMAN, SACHS & CO.	1,769.000	167,942			L
30161Q-10-4	EXELIXIS INC		05/20/2019	GOLDMAN, SACHS & CO.	9,987.000	195,951			L
30161N-10-1	EXELON CORP COM		06/04/2019	CITIGROUP GLOBAL MARKETS	5.000	245			L
30212P-30-3	EXPEDIA IN C DEL COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	18.000	2,308			L
302130-10-9	EXPEDITORS INTL WA INC COM		06/04/2019	Various	6.000	442			L
30231G-10-2	EXXON MOBIL CORP		05/02/2019	Various	44,083.000	3,567,179			L
315616-10-2	F5 NETWORKS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	609			L
30303M-10-2	FACEBOOK INC		06/04/2019	Various	36.000	6,381			L
303075-10-5	FACTSET RESEARCH SYSTEMS		06/04/2019	CITIGROUP GLOBAL MARKETS	20.000	5,700			L
311900-10-4	FASTENAL CO		06/04/2019	CITIGROUP GLOBAL MARKETS	204.000	6,483			L
31428X-10-6	FEDEX CORP		04/12/2019	GOLDMAN, SACHS & CO.	2,321.000	457,121			L
G3421J-10-6	FERGUSON LTD		05/21/2019	Various	6,848.000	419,088			U
N3167Y-10-3	FERRARI NV	B	04/12/2019	GOLDMAN, SACHS & CO.	398.000	55,006			U
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	04/12/2019	GOLDMAN, SACHS & CO.	3,975.000	63,639			U
316773-10-0	FIFTH THIRD BANCORP		05/20/2019	Various	7,777.000	212,818			L
302445-10-1	FLIR SYSTEMS INC		04/04/2019	CITIGROUP GLOBAL MARKETS	111.000	5,322			L
343412-10-2	FLUOR CORP		04/12/2019	GOLDMAN, SACHS & CO.	1,056.000	43,486			L
345370-86-0	FORD MTR C O DEL COM PAR U		06/04/2019	Various	51,276.000	485,119			L
S60862-53-9	FORTESCUE METALS GROUP LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	22,692.000	142,584			U
34959E-10-9	FORTINET INC		06/04/2019	CITIGROUP GLOBAL MARKETS	81.000	5,870			L
35137L-10-5	FOX CORP CLASS A		05/20/2019	GOLDMAN, SACHS & CO.	5,969.000	222,500			L
F6866T-10-0	FRANCE TELECOM	B	05/21/2019	GOLDMAN, SACHS & CO.	42,325.000	659,693			U
354613-10-1	FRANKLIN RES INC		06/04/2019	Various	172.000	5,899			L
35671D-85-7	FREEPORT MCMORAN INC		04/12/2019	GOLDMAN, SACHS & CO.	12,982.000	177,853			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	04/12/2019	GOLDMAN, SACHS & CO.	2,053.000	171,308			U
D27348-12-3	FRESENIUS SE & CO KGAA	B	04/12/2019	GOLDMAN, SACHS & CO.	5,994.000	347,650			U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	34,000.000	207,175			U
370334-10-4	GENERAL MLS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	113.000	5,749			L
37045V-10-0	GENERAL MOTORS CO		06/04/2019	Various	8.000	296			L
372460-10-5	GENUINE PARTS CO		05/20/2019	Various	3,692.000	363,186			L

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375558-10-3	GILEAD SCIENCES INC		05/20/2019	GOLDMAN, SACHS & CO.	21,035.000	1,385,365			L
S26763-02-9	GOLDCORP INC	B	04/12/2019	GOLDMAN, SACHS & CO.	9,153.000	106,248			U
384802-10-4	GRAINGER W W INC		05/20/2019	GOLDMAN, SACHS & CO.	916.000	247,939			L
39138C-10-6	GREAT-WEST LIFECO INC	B	05/21/2019	GOLDMAN, SACHS & CO.	7,833.000	181,008			U
410345-10-2	HANESBRANDS, INC		05/20/2019	GOLDMAN, SACHS & CO.	9,627.000	159,519			L
412822-10-8	HARLEY DAVIDSON INC		05/20/2019	GOLDMAN, SACHS & CO.	7,861.000	273,641			L
40412C-10-1	HCA Healthcare Inc		05/02/2019	Various	5.000	648			L
40414L-10-9	HCP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	202.000	6,169			L
40416M-10-5	HD SUPPLY HOLDINGS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	131.000	5,810			L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	04/12/2019	GOLDMAN, SACHS & CO.	11,423.000	200,099			U
426281-10-1	HENRY JACK & ASSOCIATES		06/04/2019	CITIGROUP GLOBAL MARKETS	2.000	265			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		06/04/2019	Various	40.000	597			L
436106-10-8	HOLLYFRONTIER CORP		06/04/2019	Various	8,979.000	389,249			L
436440-10-1	HOLOGIC, INC.		06/04/2019	CITIGROUP GLOBAL MARKETS	132.000	5,951			L
437076-10-2	HOME DEPOT INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	402			L
J22302-11-1	HONDA MOTOR CO., LTD.	B	05/21/2019	GOLDMAN, SACHS & CO.	37,800.000	966,708			U
438516-10-6	HONEYWELL INTERNATIONAL INC		06/04/2019	CITIGROUP GLOBAL MARKETS	83.000	13,956			L
Y33370-10-0	HONG KONG AND CHINA GAS	B	05/30/2019	STOCK DIV.	49,953.300	108,712			U
440452-10-0	HORMEL FOODS CORP		05/02/2019	Various	15.000	611			L
44107P-10-4	HOST HOTELS & RESORTS INC		06/04/2019	Various	330.000	6,440			L
40434L-10-5	HP INC		04/04/2019	CITIGROUP GLOBAL MARKETS	9.000	178			L
444859-10-2	HUMANA INC COM		05/02/2019	Various	4.000	1,038			L
445658-10-7	HUNT TRANSPORT SVC		05/20/2019	Various	2,476.000	241,435			L
446150-10-4	HUNTINGTON BANCSHARES INC		05/20/2019	GOLDMAN, SACHS & CO.	17,595.000	234,357			L
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	B	05/21/2019	GOLDMAN, SACHS & CO.	6,700.000	204,357			U
45167R-10-4	IDEX CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	38.000	5,941			L
G47567-10-5	IHS MARKIT LTD		04/04/2019	CITIGROUP GLOBAL MARKETS	1.000	55			L
452327-10-9	ILLUMINA INC		05/20/2019	GOLDMAN, SACHS & CO.	346.000	104,004			L
453038-40-8	IMPERIAL OIL LTD		05/21/2019	GOLDMAN, SACHS & CO.	1,320.000	37,080			U
45337C-10-2	INCYTE CORPORATION		05/20/2019	GOLDMAN, SACHS & CO.	3,035.000	233,179			L
SBZ573-90-5	ING GROEP NV	B	04/12/2019	GOLDMAN, SACHS & CO.	11,606.000	155,248			U
457187-10-2	INGREDION INC		06/04/2019	Various	2,463.000	201,890			L
J2467E-10-1	INPEX CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	19,200.000	173,393			U
458140-10-0	INTEL CORP		06/04/2019	Various	29.000	1,368			L
SBDD54-N3-0	INTER PIPELINE LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	59,875.000	933,604			U
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	155			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	60.000	8,567			L
460146-10-3	INTERNATIONAL PAPER CO		06/04/2019	CITIGROUP GLOBAL MARKETS	145.000	6,367			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		04/04/2019	CITIGROUP GLOBAL MARKETS	23.000	489			L
T55067-10-1	INTESA SANPAOLO EURO.52	B	05/21/2019	GOLDMAN, SACHS & CO.	141,768.000	314,157			U
461202-10-3	INTUIT INC.		06/04/2019	Various	3.000	740			L
46120E-60-2	INTUITIVE SURGICAL INC		06/04/2019	Various	631.000	304,727			L
462222-10-0	IONIS PHARMACEUTICALS INC		06/04/2019	Various	3,592.000	242,152			L
44980X-10-9	IPG PHOTONICS CORP		05/20/2019	GOLDMAN, SACHS & CO.	1,335.000	173,657			L
46266C-10-5	IQVIA HOLDINGS INC		06/04/2019	Various	5.000	686			L
46284V-10-1	IRON MOUNTAIN INC		05/20/2019	GOLDMAN, SACHS & CO.	12,697.000	401,562			L
G4984A-11-0	ITV PLC ORD GBP0.10	B	05/21/2019	GOLDMAN, SACHS & CO.	233,760.000	336,676			U
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	3,643.000	45,013			U
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	04/12/2019	GOLDMAN, SACHS & CO.	9,000.000	141,765			U
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	6,300.000	70,075			U
S65133-42-3	JAPAN RETAIL FUND INVT	B	04/12/2019	GOLDMAN, SACHS & CO.	82.000	158,219			U
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	05/21/2019	GOLDMAN, SACHS & CO.	20,800.000	485,456			U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		05/20/2019	Various	755.000	104,067			L
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		05/20/2019	GOLDMAN, SACHS & CO.	17,993.000	333,410			L
478160-10-4	JOHNSON & JOHNSON		06/04/2019	CITIGROUP GLOBAL MARKETS	15.000	2,026			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	207.000	8,069			L
48020Q-10-7	JONES LANG LASALLE INC.		05/20/2019	Various	2,220.000	291,498			L
46625H-10-0	JP MORGAN CHASE & CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	12.000	1,385			L

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48203R-10-4	JUNIPER NETWORKS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	14.000	368			L
SB627L-W9-9	JXTG HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	84,900.000	408,714			U
S64834-89-8	KANSAI ELECTRIC POWER INC	B	05/21/2019	GOLDMAN, SACHS & CO.	33,500.000	390,406			U
487836-10-8	KELLOGG CO.		04/04/2019	CITIGROUP GLOBAL MARKETS	3.000	169			L
493267-10-8	KEYCORP NEW COM		05/20/2019	GOLDMAN, SACHS & CO.	15,189.000	256,123			L
49446R-10-9	KIMCO REALTY CORP		06/04/2019	Various	311.000	5,595			L
49456B-10-1	KINDER MORGAN INC DEL		05/02/2019	Various	436.000	8,684			L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	05/21/2019	GOLDMAN, SACHS & CO.	55,592.000	160,123			U
500255-10-4	KOHLS CORP		06/04/2019	Various	3,330.000	208,138			L
S64963-24-2	KOITO MANUFACTURING LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	2,100.000	126,023			U
50050N-10-3	KONTOOR BRANDS INC		05/23/2019	DISTRIBUTION	1,357.430	32,156			L
500754-10-6	KRAFT HEINZ ORD		05/20/2019	GOLDMAN, SACHS & CO.	13,791.000	451,748			L
501044-10-1	KROGER CO		04/12/2019	Various	10,478.000	268,407			L
J36662-13-8	KUBOTA CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	5,300.000	75,069			U
501797-10-4	L BRANDS INC		05/20/2019	GOLDMAN, SACHS & CO.	9,881.000	220,445			L
512807-10-8	LAM RESEARCH CORP.		04/04/2019	CITIGROUP GLOBAL MARKETS	39.000	7,450			L
517834-10-7	LAS VEGAS SANDS CORP		05/20/2019	GOLDMAN, SACHS & CO.	897.000	53,120			L
521865-20-4	LEAR CORP		06/04/2019	Various	2,840.000	372,764			L
524660-10-7	LEGGETT & PLATT INC		05/02/2019	Various	133.000	5,679			L
525327-10-2	LEIDOS HOLDINGS INC		04/04/2019	CITIGROUP GLOBAL MARKETS	4.000	256			L
Q55368-11-4	LEND LEASE GROUP	B	05/21/2019	GOLDMAN, SACHS & CO.	16,065.000	157,982			U
526107-10-7	LENNOX INTERNATIONAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	266			L
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	05/02/2019	BANK OF AMERICA/MERRILL LYNCH	81.000	2,123			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	05/20/2019	Various	6,258.000	153,945			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/04/2019	CITIGROUP GLOBAL MARKETS	8.000	305			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/04/2019	CITIGROUP GLOBAL MARKETS	8.000	302			L
531172-10-4	LIBERTY PROPERTY TRUST		06/04/2019	CITIGROUP GLOBAL MARKETS	226.000	10,942			L
G5494J-10-3	LINDE PLC	D	06/04/2019	Various	11,638.000	2,130,502			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	126			L
501889-20-8	LKQ CORP		05/20/2019	GOLDMAN, SACHS & CO.	1,818.000	48,845			L
540424-10-8	LOEWS CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	1.000	48			L
H50524-13-3	LONZA GROUP AG	B	04/12/2019	GOLDMAN, SACHS & CO.	6.000	1,778			U
548661-10-7	LOWES COS INC USD0.50		06/04/2019	CITIGROUP GLOBAL MARKETS	123.000	11,910			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		05/20/2019	Various	12,018.000	959,329			L
55261F-10-4	M & T BANK CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	327			L
55616P-10-4	MACYS INC		05/20/2019	Various	13,005.000	280,657			L
S65558-05-8	MAKITA CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	2,600.000	91,774			U
S24925-19-0	MANULIFE FINANCIAL CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	18,579.000	336,951			U
565849-10-6	MARATHON OIL CORP		06/04/2019	Various	425.000	6,511			L
56585A-10-2	MARATHON PETROLEUM CORP		06/04/2019	Various	21.000	1,106			L
J39788-13-8	MARUBENI	B	05/21/2019	GOLDMAN, SACHS & CO.	58,200.000	365,220			U
57636Q-10-4	MASTERCARD INC CLASS A		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	472			L
579780-20-6	MCCORMICK & CO.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	44.000	6,725			L
580135-10-1	MCDONALDS CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	5.000	979			L
58155Q-10-3	MCKESSON CORP		05/20/2019	GOLDMAN, SACHS & CO.	2,231.000	281,998			L
G5960L-10-3	MEDTRONIC PLC		04/04/2019	CITIGROUP GLOBAL MARKETS	8.000	714			L
58933Y-10-5	MERCK & CO. INC.		06/04/2019	CITIGROUP GLOBAL MARKETS	12.000	978			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/04/2019	CITIGROUP GLOBAL MARKETS	8.000	5,935			L
552953-10-1	MGM RESORTS INTERNATIONAL		05/20/2019	GOLDMAN, SACHS & CO.	15,910.000	403,290			L
595112-10-3	MICRON TEC HNOLOGY INC COM		06/04/2019	CITIGROUP GLOBAL MARKETS	25.000	862			L
594918-10-4	MICROSOFT CORP		06/04/2019	Various	22.000	2,712			L
S66424-06-0	MINEBEA MITSUMI INC	B	04/12/2019	GOLDMAN, SACHS & CO.	8,500.000	142,582			U
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	04/12/2019	GOLDMAN, SACHS & CO.	32,300.000	230,516			U
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	05/21/2019	GOLDMAN, SACHS & CO.	374,800.000	1,710,161			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	05/21/2019	GOLDMAN, SACHS & CO.	415,500.000	594,678			U
60871R-20-9	MOLSON COORS BREWING CO. CL B		05/20/2019	Various	3,272.000	189,983			L
609207-10-5	MONDELEZ INTERNATIONAL INC		06/04/2019	CITIGROUP GLOBAL MARKETS	1.000	52			L
615369-10-5	MOODYS CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	43.000	8,032			L

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61945C-10-3	MOSAIC COMPANY		06/04/2019	Various	11,140.000	250,599			L
N59465-10-9	MYLAN NV		05/20/2019	GOLDMAN, SACHS & CO.	24,159.000	469,168			L
631103-10-8	NASDAQ OMX GROUP		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	178			L
637071-10-1	NATIONAL OILWELL VARCO INC		05/20/2019	GOLDMAN, SACHS & CO.	19,531.000	471,283			L
637417-10-6	NATIONAL RETAIL PROPERTIES		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	53			L
SB1HDJ-L2-6	NATIXIS	B	05/21/2019	GOLDMAN, SACHS & CO.	12,293.000	68,564			U
640268-10-8	NEKTAR THERAPEUTICS		04/12/2019	GOLDMAN, SACHS & CO.	3,448.000	121,197			L
64110L-10-6	NETFLIX INC		05/20/2019	Various	6.000	2,157			L
64125C-10-9	NEUROCRINE BIOSCIENCES INC		05/20/2019	GOLDMAN, SACHS & CO.	2,300.000	176,198			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		05/20/2019	GOLDMAN, SACHS & CO.	19,627.000	201,962			L
S66371-01-4	NEWCREST MINING LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	2,782.000	51,004			U
651229-10-6	NEWELL RUBBERMAID INC		05/20/2019	GOLDMAN, SACHS & CO.	10,802.000	166,155			L
651639-10-6	NEWMONT GOLDCORP CORP		04/23/2019	MERGER	7,445.270	241,003			L
65249B-10-9	NEWS CORP CLASS A		06/04/2019	Various	55.000	672			L
654106-10-3	NIKE INC CL B		04/04/2019	CITIGROUP GLOBAL MARKETS	4.000	341			L
S66425-69-5	NIPPON STEEL CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	69,400.000	1,160,902			U
J57160-12-9	NISSAN MOTOR CO CMN STK	B	04/12/2019	GOLDMAN, SACHS & CO.	59,000.000	491,667			U
655044-10-5	NOBLE ENER GY INC COM		05/20/2019	GOLDMAN, SACHS & CO.	3,557.000	85,475			L
S59029-41-3	NOKIA OYJ EURO.06	B	04/12/2019	GOLDMAN, SACHS & CO.	17,327.000	101,687			U
J59009-15-9	NOMURA HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	174,700.000	658,100			U
SBYZF9-J9-8	NORDEA BANK	B	05/21/2019	GOLDMAN, SACHS & CO.	120,008.000	891,338			U
655844-10-8	NORFOLK SOUTHERN CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	50.000	10,057			L
G66721-10-4	NORWEGIAN CRUISE LINE		06/04/2019	Various	112.000	6,354			L
SBHC8X-90-3	NOVO-NORDISK B ORD	B	05/21/2019	GOLDMAN, SACHS & CO.	13,320.000	633,837			U
629377-50-8	NRG ENERGY INC		06/04/2019	Various	4,990.000	179,477			L
670346-10-5	NUCOR CORP.		06/04/2019	Various	15.000	815			L
67066G-10-4	NVIDIA CORP		06/04/2019	Various	253.000	38,551			L
G6718L-10-6	OCADO GROUP PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	6,056.000	110,627			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/04/2019	Various	25.000	1,401			L
670837-10-3	OGE ENERGY CORP		05/02/2019	Various	6.000	250			L
S66576-04-2	OIL SEARCH LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	67,519.000	357,291			U
679580-10-0	OLD DOMINION FREIGHT LINE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	38.000	5,702			L
681919-10-6	OMNICOM GROUP		04/04/2019	CITIGROUP GLOBAL MARKETS	3.000	222			L
A51460-11-0	OMV AG NPV(VAR)	B	05/21/2019	GOLDMAN, SACHS & CO.	7,931.000	385,817			U
682680-10-3	ONEOK INC		05/20/2019	GOLDMAN, SACHS & CO.	177.000	11,866			L
S66601-07-1	ONO PHARMACEUTICAL CO	B	05/21/2019	GOLDMAN, SACHS & CO.	14,600.000	258,822			U
68389X-10-5	ORACLE CORP COM		06/04/2019	Various	249.000	13,254			L
67103H-10-7	OREILLY AUTOMOTIVE INC		05/20/2019	GOLDMAN, SACHS & CO.	3.000	1,062			L
S66488-91-7	ORIENTAL LAND LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	900.000	101,359			U
Q71610-10-1	ORIGIN ENERGY LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	37,263.000	203,254			U
690742-10-1	OWENS CORNING INC		05/20/2019	GOLDMAN, SACHS & CO.	2,344.000	113,309			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/04/2019	Various	60.000	5,926			L
697435-10-5	PALO ALTO NETWORKS INC		05/20/2019	GOLDMAN, SACHS & CO.	809.000	180,965			L
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	1,500.000	99,031			U
J41121-10-4	PANASONIC CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	78,900.000	718,367			U
701094-10-4	PARKER HAN NIFIN CORP COM		06/04/2019	CITIGROUP GLOBAL MARKETS	41.000	6,609			L
70450Y-10-3	PAYPAL HOLDINGS INC		06/04/2019	Various	142.000	15,426			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	316.000	5,502			L
713448-10-8	PEPSICO INC.		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	243			L
714046-10-9	PERKINELMER INC		06/04/2019	Various	2,509.000	211,168			L
G97822-10-3	PERRIGO PLC		05/20/2019	GOLDMAN, SACHS & CO.	4,285.000	212,452			L
S71035-26-5	PEUGEOT SA EUR1	B	05/21/2019	GOLDMAN, SACHS & CO.	641.000	15,237			U
717081-10-3	PFIZER INC		04/04/2019	CITIGROUP GLOBAL MARKETS	329.000	14,061			L
718172-10-9	PHILIP MORRIS INTL.		05/20/2019	Various	27,388.000	2,350,245			L
718546-10-4	PHILLIPS 66		06/04/2019	Various	10.000	902			L
723484-10-1	PINNACLE WEST CAPITAL CORP		05/02/2019	Various	63.000	5,900			L
723787-10-7	PIONEER NA T RES CO COM		05/20/2019	GOLDMAN, SACHS & CO.	440.000	67,852			L
72651A-20-7	PLAINS GP HOLDINGS CLASS A		06/04/2019	Various	16.000	376			L

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731068-10-2	POLARIS INDUSTRIES INC		05/20/2019	GOLDMAN, SACHS & CO.	2,260.000	194,202			L
73927C-10-0	POWER FINANCIAL CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	18,243.000	407,719			U
69354M-10-8	PRA HEALTH SCIENCES INC		05/20/2019	GOLDMAN, SACHS & CO.	2,100.000	180,558			L
742718-10-9	PROCTER & GAMBLE CO		06/04/2019	CITIGROUP GLOBAL MARKETS	5.000	522			L
743315-10-3	PROGRESSIVE CORP		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	145			L
G72899-10-0	PRUDENTIAL CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	21,268.000	450,207			U
74460D-10-9	PUBLIC STORAGE		04/04/2019	CITIGROUP GLOBAL MARKETS	37.000	8,056			L
693656-10-0	PVH CORP		05/20/2019	GOLDMAN, SACHS & CO.	2,937.000	311,317			L
74736K-10-1	QORVO INC		06/04/2019	CITIGROUP GLOBAL MARKETS	10.000	642			L
747525-10-3	QUALCOMM INC		05/20/2019	Various	20,988.000	1,243,841			L
74915M-10-0	QURATE RETAIL INC QVC GROUP		04/12/2019	Various	8,116.000	137,726			L
S62295-97-7	RAKUTEN INC	B	04/12/2019	GOLDMAN, SACHS & CO.	16,800.000	164,112			U
751212-10-1	RALPH LAUREN CORP		06/04/2019	Various	47.000	6,098			L
S60419-95-9	RAMSAY HEALTH CARE LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	481.000	22,935			U
755111-50-7	RAYTHEON COMPANY		04/04/2019	CITIGROUP GLOBAL MARKETS	5.000	885			L
756109-10-4	REALTY INCOME CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	97.000	6,829			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	5,859.000	452,724			U
758849-10-3	REGENCY CENTERS CORPORATION		06/04/2019	CITIGROUP GLOBAL MARKETS	140.000	9,400			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/04/2019	Various	23.000	9,103			L
7591EP-10-0	REGIONS FINANCIAL CORP		05/20/2019	GOLDMAN, SACHS & CO.	32,726.000	473,545			L
759351-60-4	REINSURANCE GROUP AMERICA INC		04/04/2019	CITIGROUP GLOBAL MARKETS	1.000	145			L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		04/04/2019	CITIGROUP GLOBAL MARKETS	1.000	143			L
F77098-10-5	RENAULT SA COMMON STOCK	B	04/12/2019	GOLDMAN, SACHS & CO.	1,163.000	81,587			U
J6448E-10-6	RESONA HOLDINGS	B	04/12/2019	GOLDMAN, SACHS & CO.	65,600.000	267,743			U
G75754-10-4	RIO TINTO CMN STK	B	05/21/2019	GOLDMAN, SACHS & CO.	2,855.000	169,952			U
Q81437-10-7	RIO TINTO LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	2,756.000	193,625			U
770323-10-3	ROBERT HALF INTL INC		06/04/2019	Various	4,299.000	240,181			L
773903-10-9	ROCKWELL AUTOMATION INC		06/04/2019	Various	41.000	7,510			L
775711-10-4	ROLLINS, INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	143.000	5,365			L
776696-10-6	ROPER TECHNOLOGIES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	8,583			L
778296-10-3	ROSS STORES, INC.		04/04/2019	CITIGROUP GLOBAL MARKETS	1.000	97			L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	31,940.000	90,776			U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		05/20/2019	GOLDMAN, SACHS & CO.	124.000	15,266			L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	05/21/2019	GOLDMAN, SACHS & CO.	3,375.000	109,760			U
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	05/21/2019	GOLDMAN, SACHS & CO.	4,787.000	156,015			U
780287-10-8	ROYAL GOLD INC		05/21/2019	GOLDMAN, SACHS & CO.	1,199.000	100,905			L
S67584-55-7	RYOHIN KEIKAKU LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	600.000	122,982			U
78573M-10-4	SABRE CORPORATION		04/04/2019	CITIGROUP GLOBAL MARKETS	16.000	348			L
78667J-10-8	SAGE THERAPEUTICS INC		04/12/2019	GOLDMAN, SACHS & CO.	761.000	129,827			L
79466L-30-2	SALESFORCE.COM INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	162			L
G7800X-10-7	SANDS CHINA LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	34,000.000	165,428			U
803607-10-0	SAREPTA THERAPEUTICS INC		04/12/2019	GOLDMAN, SACHS & CO.	1,122.000	131,824			L
S63094-66-8	SBI HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	3,500.000	74,628			U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	271,152.000	724,206			U
806407-10-2	SCHEIN HENRY INC		04/04/2019	CITIGROUP GLOBAL MARKETS	2.000	123			L
G7945M-10-7	SEAGATE TECHNOLOGY		05/20/2019	GOLDMAN, SACHS & CO.	5,296.000	236,866			L
81211K-10-0	SEALED AIR CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	27.000	1,183			L
812578-10-2	SEATTLE GENETICS INC		05/20/2019	GOLDMAN, SACHS & CO.	3,643.000	234,617			L
81762P-10-2	SERVICENOW INC		05/20/2019	GOLDMAN, SACHS & CO.	892.000	236,451			L
L8300G-13-5	SES	B	04/12/2019	GOLDMAN, SACHS & CO.	7,214.000	123,612			U
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	12,200.000	418,240			U
82669G-10-4	SIGNATURE BK NEW YORK NY		05/21/2019	GOLDMAN, SACHS & CO.	1,695.000	199,332			L
828806-10-9	SIMON PPTY GROUP INC		06/04/2019	CITIGROUP GLOBAL MARKETS	3.000	486			L
82968B-10-3	SIRIUS XM HOLDINGS INC		05/20/2019	GOLDMAN, SACHS & CO.	25,381.000	141,705			L
W83567-11-0	SKANSKA B	B	05/21/2019	GOLDMAN, SACHS & CO.	181.000	3,000			U
78440X-10-1	SL GREEN REALTY CORP		05/20/2019	GOLDMAN, SACHS & CO.	1,845.000	158,836			L
831865-20-9	SMITH (A.O.)		06/04/2019	Various	124.000	6,335			L
833034-10-1	SNAP ON IN C COM		06/04/2019	CITIGROUP GLOBAL MARKETS	2.000	321			L

SCHEDULE D - PART 3

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

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F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	04/12/2019	GOLDMAN, SACHS & CO.	19,430.000	613,296			U
SBF5M0-K5-2	SOFTBANK CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	38,300.000	434,603			U
B82095-11-6	SOLVAY SA COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	5,522.000	535,325			U
SBWSW5-D9-1	SOUTH32 LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	56,654.000	134,591			U
844741-10-8	SOUTHWEST AIRLINES CO		04/04/2019	CITIGROUP GLOBAL MARKETS	105.000	5,584			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		06/04/2019	Various	67.000	5,830			L
85207U-10-5	SPRINT CORPORATION		05/02/2019	Various	138.000	775			L
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	05/21/2019	GOLDMAN, SACHS & CO.	6,397.000	56,250			U
857477-10-3	STATE STREET CORPORATION		05/20/2019	GOLDMAN, SACHS & CO.	12,386.000	741,302			L
858119-10-0	STEEL DYNAMICS INC		06/04/2019	Various	12,002.000	356,587			L
G8473T-10-0	STERIS		06/04/2019	CITIGROUP GLOBAL MARKETS	43.000	5,845			L
Q8773B-10-5	STOCKLAND	B	05/21/2019	GOLDMAN, SACHS & CO.	146,933.000	420,743			U
X8T9CM-11-3	STORA ENSO OYJ	B	04/12/2019	GOLDMAN, SACHS & CO.	11,853.000	159,474			L
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	25,100.000	312,363			U
S68588-49-0	SUMITOMO METAL MINING LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	1,800.000	56,383			U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	26,500.000	921,106			U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	8,600.000	305,181			U
866674-10-4	SUN COMMUNITIES		06/04/2019	CITIGROUP GLOBAL MARKETS	46.000	5,802			L
SB3NB1-P2-8	SUNCOR ENERGY INC	B	05/21/2019	GOLDMAN, SACHS & CO.	7,676.000	248,657			U
W94232-10-0	SWEDBANK AB	B	05/21/2019	GOLDMAN, SACHS & CO.	24,783.000	369,015			U
871503-10-8	SYMANTEC CORP.		04/12/2019	GOLDMAN, SACHS & CO.	1,490.000	35,700			L
871607-10-7	SYNOPSYS INC		06/04/2019	Various	55.000	6,636			L
87161C-50-1	SYNOVUS FINANCIAL CORP		05/21/2019	GOLDMAN, SACHS & CO.	8,484.000	293,379			L
S68838-07-7	SYSMEX CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	3,400.000	192,203			U
S67442-94-7	T&D HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	29,000.000	309,302			U
74144T-10-8	T. ROWE PRICE GROUP		06/04/2019	CITIGROUP GLOBAL MARKETS	1.000	103			L
S68732-62-7	TABCORP HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	142,063.000	453,737			U
S68701-00-2	TAISEI CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	700.000	29,920			U
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	1,200.000	46,211			U
876030-10-7	TAPESTRY INC		05/20/2019	Various	6,696.000	205,727			L
87612G-10-1	TARGA RES CORP		05/20/2019	GOLDMAN, SACHS & CO.	5,767.000	237,889			L
87612E-10-6	TARGET CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	306			L
SBJMY6-G0-1	TC ENERGY CORP	B	05/09/2019	EXCHANGE	19,698.000	680,571			U
J82141-13-6	TDK CORP.	B	04/12/2019	GOLDMAN, SACHS & CO.	2,400.000	199,354			U
G87110-10-5	TECHNIPFMC PLC	D	05/20/2019	GOLDMAN, SACHS & CO.	4,564.000	104,835			L
S76343-94-6	TELECOM ITALIA EUR0.55	B	04/12/2019	GOLDMAN, SACHS & CO.	321,668.000	186,602			U
879382-10-9	TELEFONICA DE ESPANA	B	05/21/2019	GOLDMAN, SACHS & CO.	80,748.000	648,366			U
S75385-15-3	TENARIS SA	B	05/21/2019	GOLDMAN, SACHS & CO.	634.000	8,753			U
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	05/20/2019	GOLDMAN, SACHS & CO.	30,250.000	347,573			L
882508-10-4	TEXAS INST RS INC COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	235			L
883203-10-1	TEXTRON IN C COM		06/04/2019	CITIGROUP GLOBAL MARKETS	12.000	603			L
H83949-14-1	THE SWATCH GROUP	B	05/21/2019	GOLDMAN, SACHS & CO.	1,364.000	369,531			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/04/2019	CITIGROUP GLOBAL MARKETS	2.000	536			L
D83980-11-9	THYSSENKRUPP AG NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	23,337.000	318,348			U
872540-10-9	TJX COMPANIES INC		06/04/2019	CITIGROUP GLOBAL MARKETS	10.000	521			L
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	12,100.000	70,117			U
SB15C5-57-0	TOTAL SA EUR 2.5	B	04/12/2019	GOLDMAN, SACHS & CO.	3,911.000	220,399			U
89417E-10-9	TRAVELERS COS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	4,995			L
90184L-10-2	TWITTER INC		05/20/2019	GOLDMAN, SACHS & CO.	850.000	29,440			L
902681-10-5	U G I CORP.		06/04/2019	CITIGROUP GLOBAL MARKETS	8.000	420			L
H42097-10-7	UBS GROUP AG	B	05/21/2019	GOLDMAN, SACHS & CO.	69,734.000	841,239			U
B93562-12-0	UCB	B	05/21/2019	GOLDMAN, SACHS & CO.	941.000	73,042			U
902653-10-4	UDR INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	133			L
90384S-30-3	ULTA BEAUTY INC		05/20/2019	GOLDMAN, SACHS & CO.	491.000	169,884			L
SBYMXP-S7-5	UNICREDIT	B	05/21/2019	GOLDMAN, SACHS & CO.	19,294.000	225,193			U
910047-10-9	UNITED AIRLINES HOLDINGS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	67.000	5,654			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		04/12/2019	GOLDMAN, SACHS & CO.	8,565.000	980,350			L
911363-10-9	UNITED RENTALS INC		05/20/2019	GOLDMAN, SACHS & CO.	452.000	56,071			L

SCHEDULE D - PART 3

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

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913017-10-9	UNITED TECHNOLOGIES CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	105.000	13,584			L
91307C-10-2	UNITED THERAPEUTICS CORP		05/02/2019	Various	12.000	1,301			L
91324P-10-2	UNITEDHEALTH GROUP INC		06/04/2019	CITIGROUP GLOBAL MARKETS	6.000	1,458			L
91303-10-0	UNIVERSAL HEALTH SERVICES INC		05/20/2019	Various	1,270.000	156,562			L
91529Y-10-6	UNUM GROUP		05/20/2019	GOLDMAN, SACHS & CO.	3,705.000	128,786			L
X9518S-10-8	UPM-KYMMENE	B	05/21/2019	GOLDMAN, SACHS & CO.	4,928.000	128,620			U
902973-30-4	US BANCORP		04/04/2019	CITIGROUP GLOBAL MARKETS	4.000	199			L
91879Q-10-9	VAIL RESORTS INC		04/12/2019	GOLDMAN, SACHS & CO.	256.000	55,575			L
SBDC5S-T8-2	VALEO SA	B	05/21/2019	GOLDMAN, SACHS & CO.	2,413.000	71,920			U
91913Y-10-0	VALERO ENERGY CORP		06/04/2019	CITIGROUP GLOBAL MARKETS	46.000	3,418			L
92276F-10-0	VENTAS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	112.000	6,891			L
92339V-10-0	VEREIT INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	17			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		06/04/2019	CITIGROUP GLOBAL MARKETS	79.000	11,021			L
92343V-10-4	VERIZON COMMUNICATIONS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	84.000	4,787			L
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	04/12/2019	GOLDMAN, SACHS & CO.	359.000	32,204			U
92826C-83-9	VISA INC		06/04/2019	CITIGROUP GLOBAL MARKETS	4.000	649			L
SBH4HK-S3-2	VODAFONE GROUP PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	413,099.000	759,704			U
92936U-10-9	W. P. CAREY REIT INC		04/04/2019	CITIGROUP GLOBAL MARKETS	77.000	6,019			L
929740-10-8	WABTEC		05/20/2019	GOLDMAN, SACHS & CO.	2,958.000	190,436			L
931427-10-8	WALGREENS BOOTS ALLIANCE		05/20/2019	Various	15,257.000	813,259			L
931142-10-3	WALMART INC		06/04/2019	Various	6.000	614			L
S45251-89-9	WARTSILA	B	04/12/2019	GOLDMAN, SACHS & CO.	7,763.000	130,787			U
941848-10-3	WATERS CORPORATION		05/02/2019	Various	30.000	7,322			L
94419L-10-1	WAYFAIR INC CLASS A		04/12/2019	GOLDMAN, SACHS & CO.	922.000	135,746			L
92939U-10-6	WEC ENERGY GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	87.000	6,752			L
94946T-10-6	WELLCARE HEALTH PLANS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	519			L
949746-10-1	WELLS FARGO CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	294.000	14,200			L
95040Q-10-4	WELLTOWER INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	75.000	5,651			L
958102-10-5	WESTERN DIGITAL CORP.		05/20/2019	GOLDMAN, SACHS & CO.	1,378.000	57,807			L
Q97417-10-1	WESTPAC BANKING CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	42,088.000	778,863			U
96145D-10-5	WESTROCK		05/20/2019	GOLDMAN, SACHS & CO.	9,820.000	345,173			L
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	12,991.000	260,339			U
963320-10-6	WHIRLPOOL CORP COM		06/04/2019	Various	1,736.000	225,040			L
S75089-27-6	WIRECARD AG	B	05/21/2019	GOLDMAN, SACHS & CO.	1,012.000	163,909			U
SBNFWR-44-2	WORLDLINE SA	B	05/03/2019	DISTRIBUTION	442.400	27,439			U
98212B-10-3	WPX ENERGY INC		05/20/2019	GOLDMAN, SACHS & CO.	31,910.000	391,855			L
983134-10-7	WYNN RESOR TS LTD COM		05/20/2019	GOLDMAN, SACHS & CO.	777.000	93,380			L
984121-60-8	XEROX CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	167.000	5,503			L
983919-10-1	XILINX INC COM		06/04/2019	Various	8.000	903			L
983793-10-0	XPO LOGISTICS INC		04/12/2019	GOLDMAN, SACHS & CO.	2,028.000	128,149			L
J95732-10-3	YAMAHA CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	2,300.000	118,837			U
J96612-11-4	YAMATO HOLDINGS CO LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	11,500.000	242,016			U
98954M-20-0	ZILLOW GROUP INC CLASS C		05/20/2019	GOLDMAN, SACHS & CO.	2,525.000	101,934			L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		05/20/2019	GOLDMAN, SACHS & CO.	1,798.000	208,424			L
989701-10-7	ZIONS BANCORPORATION NA		05/20/2019	Various	2,676.000	120,224			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						111,078,471	XXX		XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	05/29/2019	Various	4,833.000	291,468			U
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	05/29/2019	Various	61,010.000	2,974,991			L
464287-20-0	ISHARES CORE S&P 500 ETF		05/29/2019	Various	8,843.000	2,523,255			L
464286-50-9	ISHARES MSCI CANADA ETF	C	05/29/2019	Various	1,097.000	30,589			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		05/29/2019	Various	10,158.000	1,600,060			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		05/29/2019	BANK OF AMERICA/MERRILL LYNCH	3,705.000	561,509			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/04/2019	Various	8,315.000	2,384,027			L
9299999. Subtotal - Common Stocks - Mutual Funds						10,365,900	XXX		XXX
9799997. Total - Common Stocks - Part 3						121,444,371	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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

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9799999. Total - Common Stocks						121,444,371	XXX		XXX
9899999. Total - Preferred and Common Stocks						121,479,875	XXX	1,075	XXX
9999999 - Totals						1,328,443,869	XXX	2,861,942	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 185

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)
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		06/01/2019	SCHEDULED REDEMPTION		84	84	96	94		(10)		(10)		84				3	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		06/01/2019	SCHEDULED REDEMPTION		5,948	5,948	5,347	5,572		375		375		5,948				181	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		06/01/2019	SCHEDULED REDEMPTION		394	394	404	403		(9)		(9)		394				16	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		06/01/2019	SCHEDULED REDEMPTION		1,069	1,069	983	1,020		49		49		1,069				35	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		06/01/2019	SCHEDULED REDEMPTION		157	157	161	161		(5)		(5)		157				6	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		06/01/2019	SCHEDULED REDEMPTION		336	336	385	354		(18)		(18)		336				11	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		06/01/2019	SCHEDULED REDEMPTION		95	95	98	98		(3)		(3)		95				4	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		06/01/2019	SCHEDULED REDEMPTION		280	280	307	301		(20)		(20)		280				11	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		06/01/2019	SCHEDULED REDEMPTION		3	3	3	3						3					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		06/01/2019	SCHEDULED REDEMPTION		228	228	232	233		(4)		(4)		228				9	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		06/01/2019	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		06/01/2019	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		06/01/2019	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	06/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2019	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		06/01/2019	SCHEDULED REDEMPTION		52	52	55	56		(4)		(4)		52				2	07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		06/01/2019	SCHEDULED REDEMPTION		73	73	78	81		(8)		(8)		73				3	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		06/01/2019	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		06/01/2019	SCHEDULED REDEMPTION		3,061	3,061	3,111	3,138		(77)		(77)		3,061				80	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		06/01/2019	SCHEDULED REDEMPTION		180	180	173	179		1		1		180				8	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		06/01/2019	SCHEDULED REDEMPTION		7	7	7	7						7					08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		06/01/2019	SCHEDULED REDEMPTION		90	90	103	99		(9)		(9)		90				3	05/15/2027	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		06/01/2019	SCHEDULED REDEMPTION		62	62	64	62						62				3	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		06/01/2019	SCHEDULED REDEMPTION		83	83	86	84		(1)		(1)		83				4	08/20/2021	1
912810-RJ-9	TREASURY BOND		05/22/2019	HSBC SECURITIES, INC.		12,402,263	11,964,800	12,059,677			(688)		(688)		12,058,989		343,274	343,274	187,275	11/15/2044	1
912810-RK-6	TREASURY BOND		05/22/2019	MORGAN STANLEY		7,405,984	7,850,000	7,318,898			1,962		1,962		7,320,860		85,124	85,124	52,586	02/15/2045	1
912810-SD-1	TREASURY BOND		05/22/2019	GOLDMAN, SACHS & CO.		7,973,109	7,700,000	7,136,938	7,138,732		4,344		4,344		7,143,075		830,034	830,034	177,398	08/15/2048	1
912810-SE-9	TREASURY BOND		04/01/2019	Various		9,080,229	8,251,100	8,907,525			(1,904)		(1,904)		8,905,621		174,608	174,608	106,159	11/15/2048	1
912810-SF-6	TREASURY BOND		05/22/2019	Various		9,132,223	8,900,000	8,901,203			(6)		(6)		8,901,197		231,026	231,026	52,923	02/15/2049	1
912828-4N-7	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		156,105	150,000	150,217	150,208		(8)		(8)		150,200		5,905	5,905	2,250	05/15/2028	1
912828-4Q-0	TREASURY NOTE		05/22/2019	JPMORGAN CHASE & CO.		3,705	3,700	3,699	3,699						3,699		6	6	44	05/31/2020	1
912828-4R-8	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		155,285	150,000	149,736	149,756		14		14		149,770		5,516	5,516	2,061	05/31/2025	1
912828-4S-6	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		643,707	630,000	628,921	629,038		80		80		629,118		14,589	14,589	8,282	05/31/2023	1
912828-4U-1	TREASURY NOTE		05/22/2019	JPMORGAN CHASE & CO.		508,691	500,000	497,129	497,386		216		216		497,601		11,090	11,090	5,185	06/30/2023	1
912828-4V-9	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		9,460,550	9,116,800	8,905,618	8,908,629		6,146		6,146		8,914,776		545,775	545,775	185,369	08/15/2028	1
912828-4W-7	TREASURY NOTE		05/22/2019	HSBC SECURITIES, INC.		761,491	752,700	749,466	749,753		425		425		750,178		11,313	11,313	15,896	08/15/2021	1
912828-4Y-3	TREASURY NOTE		05/22/2019	JPMORGAN CHASE & CO.		49,991	49,800	49,627	49,651		34		34		49,685		306	306	952	08/31/2020	1
912828-4Z-0	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		4,113,750	4,000,000	3,930,156	3,932,623		3,572		3,572		3,936,195		177,555	177,555	80,109	08/31/2025	1
912828-5C-0	TREASURY NOTE		05/22/2019	Various		7,480,595	7,171,600	7,142,746	7,143,367		1,458		1,458		7,144,825		335,770	335,770	137,668	09/30/2025	1
912828-5F-3	TREASURY NOTE		05/22/2019	HSBC SECURITIES, INC.		58,410	57,500	57,412	57,417		11		11		57,428		981	981	998	10/15/2021	1
912828-5K-2	TREASURY NOTE		05/22/2019	BARCLAYS		1,029,063	1,000,000	999,102	999,122		67		67		999,188		29,874	29,874	16,172	10/31/2023	1
912828-6A-3	TREASURY NOTE		05/07/2019	HSBC SECURITIES, INC.		15,765,801	15,500,000	15,573,867			(2,315)		(2,315)		15,571,552		194,249	194,249	109,025	01/31/2026	1
912828-6B-1	TREASURY NOTE		05/22/2019	CITIGROUP GLOBAL MARKETS		2,958,000	2,900,000	2,898,352			114		114		2,898,465		59,535	59,535	20,398	02/15/2029	1
912828-6G-0	TREASURY NOTE		05/22/2019	Various		5,544,145	5,500,000	5,464,980			1,415		1,415		5,466,395		77,749	77,749	28,264	02/29/2024	1
912828-6H-8	TREASURY NOTE		05/22/2019	HSBC SECURITIES, INC.		2,967,285	2,950,000	2,958,066			(368)		(368)		2,957,698		9,587	9,587	13,137	03/15/2022	1
912828-6L-9	TREASURY NOTE		05/08/2019	RBC DOMINION SECURITIES		15,410,996	15,500,000	15,284,072			1,847		1,847		15,285,919		125,077	125,077	37,162	03/31/2026	1
912828-6R-6	TREASURY NOTE		05/15/2019	JPMORGAN CHASE & CO.		28,441,500	28,300,000	28,264,625			274		274		28,264,899		176,601	176,601	27,685	04/30/2024	1
912828-6S-4	TREASURY NOTE		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		14,329,766	14,000,000	14,056,809			(256)		(256)		14,056,553		273,213	273,213	33,431	04/30/2026	1
912828-C5-7	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		1,560,061	1,560,000	1,555,795			213		213		1,556,009		4,052	4,052	5,083	03/31/2021	1
912828-WG-1	TREASURY NOTE		05/22/2019	JPMORGAN CHASE & CO.		1,499,627	1,499,100	1,501,032			(24)		(24)		1,501,009		(1,382)	(1,382)	2,108	04/30/2021	1
912828-XY-1	TREASURY NOTE		05/22/2019	HSBC SECURITIES, INC.		601	600	599	599						600		1	1	6	06/30/2020	1
912828-XZ-8	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		616,875	600,000	597,141	597,317		149		149		597,466		19,409	19,409	6,518	06/30/2025	1
912828-Y2-0	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		79,187	78,500	78,380	78,395		16		16		78,411		776	776	1,759	07/15/2021	1
912828-Y7-9	TREASURY NOTE		05/22/2019	GOLDMAN, SACHS & CO.		3,830,656	3,700,000	3,714,977	3,714,271		(777)		(777)		3,713,494		117,162	117,162	86,099	07/31/2025	1
912810-FT-0	US TREASURY N/B		05/22/2019	MORGAN STANLEY		1,835,326	1,450,000	1,822,412			(2,487)		(2,487)		1,819,925		15,401	15,401	17,484	02/15/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
912810-QA-9	US TREASURY N/B		05/22/2019	CITIGROUP GLOBAL MARKETS		7,660,036	6,769,900	7,459,584			(7,209)		(7,209)		7,452,375		207,661	207,661	181,964	02/15/2039	1
912810-RB-6	US TREASURY N/B		05/22/2019	GOLDMAN, SACHS & CO.		4,318,730	4,250,000	4,268,926			(77)		(77)		4,268,849		49,881	49,881	63,750	05/15/2043	1
74046B-AA-4	PREMIER AIRCRAFT LEASING		05/06/2019	SCHEDULED REDEMPTION		49,237	49,237	51,225	50,438		(1,201)		(1,201)		49,237				968	02/06/2022	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
797224-AC-6	SAN CLEMENTE LEASING LLC		05/22/2019	SCHEDULED REDEMPTION		283,262	283,262	283,262	283,262						283,262				4,291	11/22/2022	1Z
805649-AB-6	SAYARRA LTD		04/29/2019	SCHEDULED REDEMPTION		227,126	227,126	227,126	227,126						227,126				2,924	04/14/2022	1Z
0599999. Subtotal - Bonds - U.S. Governments						177,915,575	173,487,931	173,770,999	35,482,741		5,290		5,290		173,783,856		4,131,720	4,131,720	1,675,265	XXX	XXX
651333-DK-9	NEWFOUNDLAND PROV DEB	A	06/01/2019	MATURED		10,000,000	10,000,000	9,712,000	9,957,548		42,452		42,452		10,000,000				450,000	06/01/2019	1FE
50064F-AJ-3	REPUBLIC OF KOREA	D	04/16/2019	MATURED		5,000,000	5,000,000	5,340,550	5,013,194		(13,194)		(13,194)		5,000,000				178,125	04/16/2019	1FE
716540-BC-5	PETROLEOS MEXICANOS	D	06/20/2019	SCHEDULED REDEMPTION		550,000	550,000	550,000	550,000						550,000				5,500	12/20/2022	1
716540-BD-3	PETROLEOS MEXICANOS	D	06/20/2019	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				4,875	12/20/2022	1
1099999. Subtotal - Bonds - All Other Governments						16,050,000	16,050,000	16,102,550	16,020,742		29,258		29,258		16,050,000				638,500	XXX	XXX
196696-QK-7	COLORADO ST BRD CMNTY COLLEGES		06/04/2019	UMB BANK		134,134	125,000	132,541	131,495		(453)		(453)		131,041		3,092	3,092	2,240	11/01/2024	1FE
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009		05/01/2019	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				344,500	05/01/2039	1FE
398892-JL-4	GROSSE ILE TWP MICH SCH DIST		05/22/2019	UMB BANK		106,632	100,000	109,634	107,087		(1,184)		(1,184)		105,903		729	729	2,819	05/01/2021	1FE
419792-VT-0	HAWAII ST		06/14/2019	UMB BANK		437,100	400,000	447,280	436,847		(5,168)		(5,168)		431,678		5,422	5,422	18,611	01/01/2022	1FE
590621-KX-5	MESA CNTY COLO VY SCH DIST NO		06/25/2019	UMB BANK		126,115	100,000	120,390	118,776		(911)		(911)		117,864		8,251	8,251	3,004	12/01/2033	1FE
833068-MY-2	SNOHOMISH & ISLAND CNTYS WASH		05/14/2019	LOOP CAPITAL MARKETS		1,379,782	1,330,000	1,380,088	1,379,194		(9,286)		(9,286)		1,369,908		9,874	9,874	21,871	12/15/2020	1FE
88161Y-DG-7	TETON CNTY IDAHO SCH DIST NO 4		04/11/2019	UMB BANK		211,272	185,000	201,082	200,090		(413)		(413)		199,676		11,596	11,596	7,338	09/15/2032	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,395,035	12,240,000	12,391,015	12,373,487		(17,416)		(17,416)		12,356,071		38,963	38,963	400,384	XXX	XXX
232392-AG-5	CUYAHOGA OHIO CMNTY COLLEGE DI		06/12/2019	UMB BANK		224,828	200,000	227,928	223,210		(2,595)		(2,595)		220,615		4,213	4,213	5,361	12/01/2022	1FE
60534W-SL-3	MISSISSIPPI DEV BK SPL OBLIG		06/03/2019	UMB BANK		212,608	200,000	214,446	211,580		(1,520)		(1,520)		210,059		2,549	2,549	6,089	03/01/2022	1FE
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A		06/30/2019	MATURED		6,270,000	6,270,000	2,333,192	6,087,791		182,209		182,209		6,270,000					06/30/2019	1FE
86476P-WN-4	SUFFOLK CNTY N Y		05/06/2019	UMB BANK		456,320	400,000	460,868	450,824		(3,563)		(3,563)		447,262		9,058	9,058	11,278	10/15/2023	1FE
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP		04/01/2019	CALLED @ 83.335		770,847	925,000	352,527	759,218		11,622		11,622		770,840		7	7		04/01/2022	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,934,603	7,995,000	3,588,961	7,732,623		186,152		186,152		7,918,775		15,828	15,828	22,728	XXX	XXX
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A		06/15/2019	CALLED @ 100.000		550,000	550,000	550,000	550,000						550,000				15,070	12/15/2028	1FE
115065-ZL-1	BROWARD CNTY FLA SCH BRD CTFS		06/10/2019	CABRERA CAPITAL MARKETS, INC		2,336,800	2,000,000	2,340,480	2,290,825		(22,387)		(22,387)		2,268,438		68,362	68,362	94,722	07/01/2024	1FE
196680-JH-9	COLORADO ST BLDG EXCELLENT SCH		05/02/2019	UMB BANK		103,090	100,000	104,946	104,005		(1,146)		(1,146)		102,859		231	231	3,167	03/15/2020	1FE
196680-JV-8	COLORADO ST BLDG EXCELLENT SCH		06/13/2019	UMB BANK		205,446	200,000	209,892	208,010		(3,047)		(3,047)		204,963		483	483	7,472	03/15/2020	1FE
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2019	CALLED @ 100.000		1,450,000	1,450,000	1,450,000	1,433,054		3,540		3,540		1,436,595		13,405	13,405	62,531	06/01/2022	1FE
235241-LT-1	DALLAS TX AREA RAPID TRANS BABS 09 B		06/01/2019	CALLED @ 100.000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				937,350	12/01/2034	1FE
313401-U2-5	FED HOME LOAN MTG CORP #360088		06/01/2019	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		06/01/2019	SCHEDULED REDEMPTION		48	48	55	53		(5)		(5)		48				2	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		06/01/2019	SCHEDULED REDEMPTION		20	20	23	20						20				1	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		06/01/2019	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					11/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		06/01/2019	SCHEDULED REDEMPTION		15,830	15,830	16,809	16,526		(696)		(696)		15,830				330	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		06/01/2019	SCHEDULED REDEMPTION		4,072	4,072	4,322	4,262		(190)		(190)		4,072				89	09/01/2023	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		06/01/2019	SCHEDULED REDEMPTION		86	86	91	86		(1)		(1)		86				4	04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		06/01/2019	SCHEDULED REDEMPTION		1,975	1,975	1,913	1,925		50		50		1,975				44	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		06/01/2019	SCHEDULED REDEMPTION		206	206	204	204		2		2		206				5	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		06/01/2019	SCHEDULED REDEMPTION		3,211	3,211	3,110	3,122		89		89		3,211				72	03/01/2035	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		05/01/2019	Various		12	12	11	12						12					05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		05/01/2019	Various		145	145	140	145						145				1	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		05/01/2019	Various		97	97	93	96						97				1	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		05/01/2019	SCHEDULED REDEMPTION		344	344	332	344						344				3	06/01/2019	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		06/01/2019	SCHEDULED REDEMPTION		273	273	329	275		(2)		(2)		273				12	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		06/01/2019	SCHEDULED REDEMPTION		232	232	246	235		(3)		(3)		232				9	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2019	SCHEDULED REDEMPTION		94	94	97	104		(10)		(10)		94				3	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2019	SCHEDULED REDEMPTION		60	60	62	64		(4)		(4)		60				2	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		06/01/2019	SCHEDULED REDEMPTION		45	45	47	51		(5)		(5)		45				2	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2019	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		06/01/2019	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18				1	02/01/2032	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)
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		06/01/2019	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	10/01/2029	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		06/01/2019	SCHEDULED REDEMPTION		3	3	4	4						3					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		06/01/2019	SCHEDULED REDEMPTION		163	163	170	181		(18)		(18)		163				7	07/01/2030	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		06/01/2019	SCHEDULED REDEMPTION		49	49	52	50		(1)		(1)		49				2	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		06/01/2019	SCHEDULED REDEMPTION		438	438	496	498		(60)		(60)		438				15	03/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2019	SCHEDULED REDEMPTION		380	380	391	407		(27)		(27)		380				14	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		06/01/2019	SCHEDULED REDEMPTION		16	16	16	17		(2)		(2)		16				1	11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		06/01/2019	SCHEDULED REDEMPTION		86	86	88	93		(7)		(7)		86				3	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		06/01/2019	SCHEDULED REDEMPTION		12,028	12,028	12,374	12,674		(645)		(645)		12,028				290	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2019	SCHEDULED REDEMPTION		1,505	1,505	1,491	1,492		13		13		1,505				35	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		06/01/2019	SCHEDULED REDEMPTION		4,395	4,395	4,521	4,631		(237)		(237)		4,395				106	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		06/01/2019	SCHEDULED REDEMPTION		13,301	13,301	13,776	13,616		(316)		(316)		13,301				312	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2019	SCHEDULED REDEMPTION		6,263	6,263	6,487	6,433		(170)		(170)		6,263				150	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2019	SCHEDULED REDEMPTION		26,637	26,637	27,589	27,478		(841)		(841)		26,637				633	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2019	SCHEDULED REDEMPTION		38,613	38,613	39,993	39,910		(1,297)		(1,297)		38,613				912	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2019	SCHEDULED REDEMPTION		15,555	15,555	16,111	16,093		(537)		(537)		15,555				363	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2019	SCHEDULED REDEMPTION		15,532	15,532	16,087	16,086		(554)		(554)		15,532				370	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2019	SCHEDULED REDEMPTION		4,215	4,215	4,366	4,323		(108)		(108)		4,215				100	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2019	SCHEDULED REDEMPTION		3,989	3,989	4,131	4,098		(109)		(109)		3,989				93	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2019	SCHEDULED REDEMPTION		5,522	5,522	5,719	5,666		(144)		(144)		5,522				130	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		06/01/2019	SCHEDULED REDEMPTION		5,821	5,821	6,029	5,962		(141)		(141)		5,821				137	05/01/2024	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2019	SCHEDULED REDEMPTION		6,625	6,625	6,862	6,780		(155)		(155)		6,625				157	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		06/01/2019	SCHEDULED REDEMPTION		2,035	2,035	2,108	2,096		(61)		(61)		2,035				48	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		06/01/2019	SCHEDULED REDEMPTION		1,498	1,498	1,532	1,509		(11)		(11)		1,498				53	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2019	SCHEDULED REDEMPTION		719	719	707	712		7		7		719				20	08/01/2028	1
313614-Y3-7	FED NATL MTG ASSOC #050230		06/01/2019	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		06/01/2019	SCHEDULED REDEMPTION		338	338	371	352		(13)		(13)		338				14	07/01/2022	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		05/01/2019	SCHEDULED REDEMPTION		89	89	87	89						89				1	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		06/01/2019	SCHEDULED REDEMPTION		187	187	181	186		1		1		187				3	07/01/2019	1
31371J-L5-1	FED NATL MTG ASSOC #253348		06/01/2019	SCHEDULED REDEMPTION		59	59	62	67		(8)		(8)		59				2	06/01/2030	1
31371J-SE-5	FED NATL MTG ASSOC #253517		06/01/2019	SCHEDULED REDEMPTION		83	83	88	96		(13)		(13)		83				3	11/01/2030	1
31371J-WA-8	FED NATL MTG ASSOC #253641		06/01/2019	SCHEDULED REDEMPTION		20	20	22	24		(3)		(3)		20				1	01/01/2031	1
31371J-3J-1	FED NATL MTG ASSOC #253801		06/01/2019	SCHEDULED REDEMPTION		358	358	347	351		7		7		358				10	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		06/01/2019	SCHEDULED REDEMPTION		570	570	552	560		10		10		570				16	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		06/01/2019	SCHEDULED REDEMPTION		140	140	136	138		3		3		140				4	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		06/01/2019	SCHEDULED REDEMPTION		306	306	296	300		6		6		306				9	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		06/01/2019	SCHEDULED REDEMPTION		663	663	642	650		13		13		663				18	11/01/2021	1
31371K-GV-7	FED NATL MTG ASSOC #254112		06/01/2019	SCHEDULED REDEMPTION		70	70	75	76		(6)		(6)		70				3	11/01/2031	1
31371K-KE-0	FED NATL MTG ASSOC #254193		06/01/2019	SCHEDULED REDEMPTION		355	355	343	348		7		7		355				10	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		06/01/2019	SCHEDULED REDEMPTION		730	730	707	715		15		15		730				21	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		06/01/2019	SCHEDULED REDEMPTION		709	709	686	693		15		15		709				20	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2019	SCHEDULED REDEMPTION		392	392	380	384		9		9		392				11	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		06/01/2019	SCHEDULED REDEMPTION		641	641	621	626		15		15		641				18	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		06/01/2019	SCHEDULED REDEMPTION		671	671	650	656		15		15		671				19	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		06/01/2019	SCHEDULED REDEMPTION		1,412	1,412	1,400	1,399		12		12		1,412				37	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		06/01/2019	SCHEDULED REDEMPTION		94,493	94,493	101,343	100,478		(5,985)		(5,985)		94,493				2,220	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		06/01/2019	SCHEDULED REDEMPTION		119	119	122	123		(4)		(4)		119				4	02/01/2036	1
31371N-TS-4	FED NATL MTG ASSOC #257161		06/01/2019	SCHEDULED REDEMPTION		3,876	3,876	4,319	4,359		(483)		(483)		3,876				94	04/01/2038	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2019	SCHEDULED REDEMPTION		2,589	2,589	2,657	2,635		(45)		(45)		2,589				55	05/01/2023	1
31374F-WG-0	FED NATL MTG ASSOC #313047		06/01/2019	SCHEDULED REDEMPTION		65	65	69	69		(4)		(4)		65				3	12/01/2025	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		06/01/2019	SCHEDULED REDEMPTION		40	40	42	45		(5)		(5)		40				2	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		06/01/2019	SCHEDULED REDEMPTION		101	101	107	107		(7)		(7)		101				4	07/01/2030	1
31384W-G2-0	FED NATL MTG ASSOC #535817		06/01/2019	SCHEDULED REDEMPTION		71	71	72	74		(3)		(3)		71				2	04/01/2031	1
31385F-LV-6	FED NATL MTG ASSOC #543140		06/01/2019	SCHEDULED REDEMPTION		70	70	74	81		(11)		(11)		70				3	06/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		06/01/2019	SCHEDULED REDEMPTION		89	89	95	100		(11)		(11)		89				4	06/01/2030	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		06/01/2019	SCHEDULED REDEMPTION		160	160	155	157		3		3		160				4	04/01/2021	1
31387S-AE-6	FED NATL MTG ASSOC #592305		06/01/2019	SCHEDULED REDEMPTION		191	191	185	187		4		4		191				5	06/01/2021	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)
31388C-FF-2	FED NATL MTG ASSOC #600566		06/01/2019	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2031	1
31390J-D9-9	FED NATL MTG ASSOC #647328		06/01/2019	SCHEDULED REDEMPTION		146	146	162	164		(19)		(19)		146				4	07/01/2032	1
31400C-4C-5	FED NATL MTG ASSOC #684019		06/01/2019	SCHEDULED REDEMPTION		111	111	110	110		1		1		111				3	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		06/01/2019	SCHEDULED REDEMPTION		1,992	1,992	2,086	2,140		(148)		(148)		1,992				61	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		06/01/2019	SCHEDULED REDEMPTION		992	992	1,039	1,054		(62)		(62)		992				30	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		06/01/2019	SCHEDULED REDEMPTION		2,538	2,538	2,657	2,626		(88)		(88)		2,538				78	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		06/01/2019	SCHEDULED REDEMPTION		75	75	76	76		(1)		(1)		75				2	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		06/01/2019	SCHEDULED REDEMPTION		371	371	380	383		(13)		(13)		371				11	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		06/01/2019	SCHEDULED REDEMPTION		2,663	2,663	2,730	2,754		(91)		(91)		2,663				82	10/01/2036	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		06/01/2019	SCHEDULED REDEMPTION		875	875	900	899		(24)		(24)		875				27	04/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		06/01/2019	SCHEDULED REDEMPTION		1,394	1,394	1,463	1,399		(5)		(5)		1,394				31	07/01/2019	1
31405E-CU-7	FED NATL MTG ASSOC #786783		06/01/2019	SCHEDULED REDEMPTION		828	828	858	831		(2)		(2)		828				20	08/01/2019	1
31405J-6X-7	FED NATL MTG ASSOC #791186		06/01/2019	SCHEDULED REDEMPTION		409	409	411	411		(2)		(2)		409				13	08/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		06/01/2019	SCHEDULED REDEMPTION		413	413	420	413		(1)		(1)		413				10	11/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		06/01/2019	SCHEDULED REDEMPTION		651	651	662	652		(1)		(1)		651				15	11/01/2019	1
31406S-TE-3	FED NATL MTG ASSOC #818749		06/01/2019	SCHEDULED REDEMPTION		1,428	1,428	1,435	1,436		(8)		(8)		1,428				44	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		06/01/2019	SCHEDULED REDEMPTION		405	405	415	417		(12)		(12)		405				13	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		06/01/2019	SCHEDULED REDEMPTION		266	266	272	272		(6)		(6)		266				9	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		06/01/2019	SCHEDULED REDEMPTION		86	86	87	87						86				3	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		06/01/2019	SCHEDULED REDEMPTION		20	20	20	20						20				1	02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		06/01/2019	SCHEDULED REDEMPTION		54	54	55	55						54				2	02/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		06/01/2019	SCHEDULED REDEMPTION		216	216	217	217		(1)		(1)		216				6	02/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		06/01/2019	SCHEDULED REDEMPTION		4,552	4,552	4,719	4,663		(111)		(111)		4,552				106	03/01/2023	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		06/01/2019	SCHEDULED REDEMPTION		102	102	104	104		(2)		(2)		102				3	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		06/01/2019	SCHEDULED REDEMPTION		41	41	41	42		(2)		(2)		41				1	05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		06/01/2019	SCHEDULED REDEMPTION		150	150	154	155		(5)		(5)		150				5	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		06/01/2019	SCHEDULED REDEMPTION		131	131	135	134		(2)		(2)		131				3	02/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		06/01/2019	SCHEDULED REDEMPTION		11,700	11,700	12,128	11,955		(255)		(255)		11,700				273	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		06/01/2019	SCHEDULED REDEMPTION		131	131	134	135		(4)		(4)		131				4	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		06/01/2019	SCHEDULED REDEMPTION		238	238	244	245		(7)		(7)		238				7	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		06/01/2019	SCHEDULED REDEMPTION		563	563	577	572		(9)		(9)		563				17	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		06/01/2019	SCHEDULED REDEMPTION		8	8	9	9						8					10/01/2036	1
31411F-6K-5	FED NATL MTG ASSOC #907274		05/01/2019	SCHEDULED REDEMPTION		37,629	37,629	38,574	38,985		(1,357)		(1,357)		37,629				1,017	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		06/01/2019	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		06/01/2019	SCHEDULED REDEMPTION		4,497	4,497	4,662	4,583		(86)		(86)		4,497				106	02/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		06/01/2019	SCHEDULED REDEMPTION		841	841	860	869		(28)		(28)		841				18	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		06/01/2019	SCHEDULED REDEMPTION		6,984	6,984	7,240	7,097		(113)		(113)		6,984				163	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		06/01/2019	SCHEDULED REDEMPTION		3,165	3,165	3,281	3,245		(80)		(80)		3,165				75	04/01/2022	1
31411W-YF-8	FED NATL MTG ASSOC #917010		06/01/2019	SCHEDULED REDEMPTION		9,543	9,543	9,892	9,718		(175)		(175)		9,543				230	04/01/2022	1
31411X-XB-6	FED NATL MTG ASSOC #917874		06/01/2019	SCHEDULED REDEMPTION		281	281	284	285		(4)		(4)		281				9	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		06/01/2019	SCHEDULED REDEMPTION		5,316	5,316	5,513	5,431		(115)		(115)		5,316				126	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		06/01/2019	SCHEDULED REDEMPTION		2,947	2,947	3,055	3,009		(62)		(62)		2,947				69	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		06/01/2019	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2019	SCHEDULED REDEMPTION		3,244	3,244	3,363	3,317		(73)		(73)		3,244				76	04/01/2022	1
31412D-2D-9	FED NATL MTG ASSOC #922472		06/01/2019	SCHEDULED REDEMPTION		357	357	366	367		(10)		(10)		357				11	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		06/01/2019	SCHEDULED REDEMPTION		6,262	6,262	6,419	6,465		(203)		(203)		6,262				203	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		06/01/2019	SCHEDULED REDEMPTION		195	195	200	201		(6)		(6)		195				6	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		06/01/2019	SCHEDULED REDEMPTION		83	83	85	86		(3)		(3)		83				3	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		06/01/2019	SCHEDULED REDEMPTION		4,687	4,687	4,864	4,828		(141)		(141)		4,687				110	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		06/01/2019	SCHEDULED REDEMPTION		200	200	204	208		(8)		(8)		200				5	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		06/01/2019	SCHEDULED REDEMPTION		3,727	3,727	3,864	3,813		(85)		(85)		3,727				88	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		06/01/2019	SCHEDULED REDEMPTION		1,378	1,378	1,412	1,420		(43)		(43)		1,378				44	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		06/01/2019	SCHEDULED REDEMPTION		3,775	3,775	3,913	3,860		(85)		(85)		3,775				89	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		06/01/2019	SCHEDULED REDEMPTION		168	168	172	173		(5)		(5)		168				5	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		06/01/2019	SCHEDULED REDEMPTION		837	837	867	854		(18)		(18)		837				20	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		06/01/2019	SCHEDULED REDEMPTION		56	56	58	57		(1)		(1)		56				1	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		06/01/2019	SCHEDULED REDEMPTION		87	87	87	88		(1)		(1)		87				3	07/01/2037	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)
31413H-LU-0	FED NATL MTG ASSOC #945939		06/01/2019	SCHEDULED REDEMPTION		4,058	4,058	4,160	4,195		(137)		(137)		4,058				131	08/01/2037	1
31414C-TX-6	FED NATL MTG ASSOC #962366		06/01/2019	SCHEDULED REDEMPTION		188	188	193	191		(3)		(3)		188				4	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		06/01/2019	SCHEDULED REDEMPTION		156	156	160	159		(2)		(2)		156				3	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		06/01/2019	SCHEDULED REDEMPTION		42	42	43	44		(1)		(1)		42				1	09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		06/01/2019	SCHEDULED REDEMPTION		1,711	1,711	1,774	1,749		(38)		(38)		1,711				40	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		06/01/2019	SCHEDULED REDEMPTION		186	186	191	188		(2)		(2)		186				4	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		06/01/2019	SCHEDULED REDEMPTION		7,140	7,140	7,401	7,263		(123)		(123)		7,140				174	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		06/01/2019	SCHEDULED REDEMPTION		4,634	4,634	4,804	4,741		(107)		(107)		4,634				110	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		06/01/2019	SCHEDULED REDEMPTION		23,121	23,121	23,968	23,582		(461)		(461)		23,121				493	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		06/01/2019	SCHEDULED REDEMPTION		77	77	79	80		(3)		(3)		77				2	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		06/01/2019	SCHEDULED REDEMPTION		994	994	1,017	1,034		(41)		(41)		994				25	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		06/01/2019	SCHEDULED REDEMPTION		359	359	367	374		(15)		(15)		359				9	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2019	SCHEDULED REDEMPTION		7,426	7,426	7,618	7,549		(124)		(124)		7,426				158	03/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		06/01/2019	SCHEDULED REDEMPTION		250	250	256	260		(10)		(10)		250				6	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		06/01/2019	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		06/01/2019	SCHEDULED REDEMPTION		2,426	2,426	2,515	2,495		(70)		(70)		2,426				57	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		06/01/2019	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		06/01/2019	SCHEDULED REDEMPTION		2,552	2,552	2,646	2,621		(69)		(69)		2,552				60	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		06/01/2019	SCHEDULED REDEMPTION		481	481	493	488		(7)		(7)		481				10	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		06/01/2019	SCHEDULED REDEMPTION		131	131	134	138		(7)		(7)		131				3	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		06/01/2019	SCHEDULED REDEMPTION		410	410	419	429		(19)		(19)		410				9	05/01/2038	1
31415L-4E-4	FED NATL MTG ASSOC #983821		06/01/2019	SCHEDULED REDEMPTION		1,953	1,953	2,179	2,169		(216)		(216)		1,953				51	06/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		06/01/2019	SCHEDULED REDEMPTION		4,371	4,371	4,531	4,454		(83)		(83)		4,371				103	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		06/01/2019	SCHEDULED REDEMPTION		5,878	5,878	6,094	6,004		(126)		(126)		5,878				138	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2019	SCHEDULED REDEMPTION		6,511	6,511	6,750	6,672		(161)		(161)		6,511				154	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		06/01/2019	SCHEDULED REDEMPTION		777	777	797	791		(14)		(14)		777				16	09/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		04/01/2019	SCHEDULED REDEMPTION		69,355	69,355	71,897	71,267		(1,912)		(1,912)		69,355				1,131	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		06/01/2019	SCHEDULED REDEMPTION		4,627	4,627	4,797	4,711		(84)		(84)		4,627				109	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		06/01/2019	SCHEDULED REDEMPTION		5,076	5,076	5,262	5,217		(141)		(141)		5,076				120	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		06/01/2019	SCHEDULED REDEMPTION		1,619	1,619	1,661	1,646		(27)		(27)		1,619				34	10/01/2023	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		06/01/2019	SCHEDULED REDEMPTION		110,678	110,678	115,088	111,225		(547)		(547)		110,678				2,080	10/01/2019	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		06/01/2019	SCHEDULED REDEMPTION		61,124	61,124	64,534	61,606		(481)		(481)		61,124				1,292	12/01/2019	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		06/01/2019	SCHEDULED REDEMPTION		6,647	6,647	6,971	6,896		(248)		(248)		6,647				93	07/01/2027	1
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		04/01/2019	CALLED @ 100.000		485,000	485,000	473,588	484,493		328		328		484,821		179	179	11,955	04/01/2020	1FE
48507T-GA-5	KANSAS CITY MO SAN SWR SYS REV		06/25/2019	UMB BANK		316,626	300,000	318,060	316,161		(3,885)		(3,885)		312,276		4,350	4,350	10,958	01/01/2021	1FE
59259N-7G-2	METROPOLITAN TRANSN AUTH N Y D		05/07/2019	UMB BANK		12,494	10,000	12,042	11,904		(67)		(67)		11,836		658	658	254	11/15/2033	1FE
677522-XG-4	OHIO ST		05/31/2019	UMB BANK		159,488	150,000	164,744	160,741		(1,997)		(1,997)		158,744		744	744	5,063	04/01/2021	1FE
677522-XH-2	OHIO ST		06/03/2019	UMB BANK		988,164	900,000	1,009,431	987,205		(11,174)		(11,174)		976,032		12,132	12,132	30,500	04/01/2022	1FE
67756D-PJ-9	OHIO ST HIGHER EDL FAC COMMN		06/03/2019	UMB BANK		279,745	250,000	280,110	275,829		(2,711)		(2,711)		273,118		6,627	6,627	6,389	12/01/2022	1FE
67756D-PK-6	OHIO ST HIGHER EDL FAC COMMN		05/17/2019	UMB BANK		286,260	250,000	284,425	280,463		(2,282)		(2,282)		278,180		8,080	8,080	5,903	12/01/2023	1FE
67868V-BR-1	OKLAHOMA CNTY OKLA FIN AUTH LE		05/15/2019	UMB BANK		77,698	70,000	78,502	77,135		(643)		(643)		76,493		1,205	1,205	1,569	12/01/2022	1FE
696550-D4-1	PALM BEACH CNTY FLA SCH BRD CT		06/10/2019	CABRERA CAPITAL MARKETS, INC		2,077,781	1,875,000	2,118,469	2,071,968		(23,851)		(23,851)		2,048,117		29,664	29,664	80,990	08/01/2022	1FE
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2019	CALLED @ 100.000		3,980,000	3,980,000	3,966,070	3,975,845		683		683		3,976,528		3,472	3,472	112,057	06/01/2023	1FE
735389-MT-2	PORT OF SEATTLE WA REV 2009 B-1		05/01/2019	CALLED @ 100.000		20,000,000	20,000,000	19,377,400	19,539,626		7,639		7,639		19,547,265		452,736	452,736	700,000	05/01/2036	1FE
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B		05/01/2019	CALLED @ 100.000		16,900,000	16,900,000	16,900,000	16,900,000						16,900,000				614,991	05/01/2044	1FE
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D		06/24/2019	UMB BANK		296,169	250,000	268,818	268,698		(542)		(542)		268,155		28,013	28,013	4,981	05/01/2035	1FE
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2019	CALLED @ 100.000		240,000	240,000	240,000	240,000						240,000				9,024	06/01/2028	1FE
914733-CY-4	UNIVERSITY NORTHN COLO GREELEY		04/09/2019	UMB BANK		248,245	225,000	247,887	245,310		(1,595)		(1,595)		243,715		4,530	4,530	4,063	06/01/2022	1FE
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2		05/01/2019	CALLED @ 100.000		18,580,000	18,580,000	18,580,000	18,580,000						18,580,000				610,632	05/01/2039	1FE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		06/01/2019	SCHEDULED REDEMPTION		22,559	22,559	20,436	21,854		705		705		22,559				803	06/15/2022	1FE
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		06/01/2019	SCHEDULED REDEMPTION		25,544	25,544	23,760	24,995		549		549		25,544				966	06/15/2022	1FE
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		06/01/2019	SCHEDULED REDEMPTION		17,058	17,058	15,445	16,510		548		548		17,058				604	09/15/2022	1FE
31337S-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		06/01/2019	SCHEDULED REDEMPTION		10,216	10,216	8,856	9,622		594		594		10,216				338	04/15/2024	1FE
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		06/01/2019	SCHEDULED REDEMPTION		3,589	3,589	2,646	3,491		99		99		3,589				109	11/25/2020	1FE
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		06/01/2019	SCHEDULED REDEMPTION		8,787	8,787	7,119	8,497		290		290		8,787				313	06/25/2022	1FE
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		06/01/2019	SCHEDULED REDEMPTION		80,213	80,213	74,428	78,912		1,301		1,301		80,213				2,822	11/25/2022	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)
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		06/01/2019	SCHEDULED REDEMPTION		21,716	21,716	16,331	20,223		1,493		1,493		21,716				718	07/25/2022	1FE
3133T1-C5-9	FHR 1602 PJ RMBS		06/01/2019	SCHEDULED REDEMPTION		2,020	2,020	2,132	2,051		(31)		(31)		2,020				62	10/15/2023	1FE
313398-QA-0	FHR 2335 PZ RMBS		06/01/2019	SCHEDULED REDEMPTION		17,132	17,132	16,121	16,500		632		632		17,132				495	07/15/2031	1FE
313399-TE-7	FHR 2345 PZ RMBS		06/01/2019	SCHEDULED REDEMPTION		24,630	24,630	23,253	23,809		821		821		24,630				769	08/15/2031	1FE
313399-FX-0	FHR 2351 AZ RMBS		06/01/2019	SCHEDULED REDEMPTION		9,670	9,670	9,275	9,440		230		230		9,670				293	08/15/2031	1FE
31339N-2C-9	FHR 2398 ZP RMBS		06/01/2019	SCHEDULED REDEMPTION		140,125	140,125	133,817	136,707		3,418		3,418		140,125				3,916	01/15/2032	1FE
31339D-YJ-1	FHR 2412 ZC RMBS		06/01/2019	SCHEDULED REDEMPTION		29,311	29,311	27,991	28,659		652		652		29,311				899	02/15/2032	1FE
31392K-ZE-9	FHR 2448 TN RMBS		06/01/2019	SCHEDULED REDEMPTION		5,133	5,133	5,345	5,259		(126)		(126)		5,133				158	05/15/2032	1FE
31358U-7D-2	FNR 1993-70 Z RMBS		06/01/2019	SCHEDULED REDEMPTION		1,766	1,766	1,841	1,766						1,766				57	05/25/2023	1FE
31397M-WQ-6	FNR 2008-82 EY RMBS		06/01/2019	SCHEDULED REDEMPTION		147,941	147,941	143,203	147,593		348		348		147,941				3,492	09/25/2023	1
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		06/01/2019	SCHEDULED REDEMPTION		72,254	72,254	66,774	70,817		1,437		1,437		72,254				2,629	05/15/2022	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						100,979,404	100,171,398	100,372,414	100,416,240		(71,708)		(71,708)		100,344,532		634,871	634,871	3,366,219	XXX	XXX
88579Y-AQ-4	3M CO		04/02/2019	PNC CAPITAL MARKETS LLC		4,976,550	5,000,000	4,971,200	4,990,454		1,521		1,521		4,991,975		(15,425)	(15,425)	65,833	08/07/2020	1FE
00037B-AD-4	ABB FINANCE INC	C	04/26/2019	BANK OF AMERICA/MERRILL LYNCH		1,601,472	1,600,000	1,598,976	1,599,351		169		169		1,599,520		1,953	1,953	25,760	04/03/2020	1FE
00287Y-AT-6	ABBVIE INC		04/26/2019	BARCLAYS		2,584,028	2,593,000	2,571,104	2,586,117		1,637		1,637		2,587,754		(3,726)	(3,726)	29,892	05/14/2020	2FE
00287Y-AU-3	ABBVIE INC		04/03/2019	RBC DOMINION SECURITIES		1,481,430	1,500,000	1,497,390	1,498,727		137		137		1,498,864		(17,434)	(17,434)	13,513	05/14/2021	2FE
00287Y-BD-0	ABBVIE INC		04/03/2019	CREDIT SUISSE		613,983	628,000	621,362	621,390		26		26		621,415		(7,432)	(7,432)	16,753	11/14/2048	2FE
00287Y-BF-5	ABBVIE INC		04/03/2019	JEFFERIES & COMPANY, INC.		3,201,064	3,144,000	3,117,119	3,117,726		561		561		3,118,287		82,777	82,777	73,120	11/14/2028	2FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		05/24/2019	JPMORGAN CHASE & CO.		236,325	230,000	232,588			(183)		(183)		232,405		3,921	3,921	3,654	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
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-AM-9	ACE INA HOLDINGS		06/15/2019	MATURED		13,000,000	13,000,000	13,187,791	13,047,870		(47,870)		(47,870)		13,000,000				383,500	06/15/2019	1FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		04/26/2019	Various		5,826,936	7,097,000	6,914,743	6,927,721		5,910		5,910		6,933,631		(1,106,695)	(1,106,695)	243,295	08/15/2026	4FE
00688J-AA-5	ADIENT US LLC		04/25/2019	STIFEL CAPITAL MARKETS		368,100	360,000	360,000							360,000		8,100	8,100		05/15/2026	1Z
00111@-AA-2	AES HAWAII (HEPCO)		06/30/2019	SCHEDULED REDEMPTION		477,750	477,750	477,750	477,750						477,750				8,205	06/30/2022	5
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
009089-AB-9	AIR CANADA	A	05/15/2019	SCHEDULED REDEMPTION		59,540	59,540	61,586	61,168		(1,629)		(1,629)		59,540				1,600	11/15/2022	2FE
00913R-AB-2	AIR LIQUIDE FINANCE SA	D	05/15/2019	WELLS FARGO		2,934,075	3,000,000	2,974,935	2,985,786		1,907		1,907		2,987,693		(53,618)	(53,618)	33,396	09/27/2021	1FE
010392-FS-2	ALABAMA POWER COMPANY		06/19/2019	JEFFERIES & COMPANY, INC.		4,415,720	4,000,000	3,969,880	3,970,132		239		239		3,970,372		445,349	445,349	168,656	07/15/2048	1FE
01626P-AK-2	ALIMENTATION COUCHE-TARD INC	A	06/20/2019	JPMORGAN CHASE & CO.		1,398,516	1,400,000	1,399,832	1,399,919		41		41		1,399,960		(1,444)	(1,444)	17,455	12/13/2019	2FE
01626P-AL-0	ALIMENTATION COUCHE-TARD INC	A	05/28/2019	CALLED @ 100.000		696,000	696,000	696,000	696,000						696,000				10,273	12/13/2019	2FE
01639#-AA-1	ALISAL WATER CORPORATION		04/01/2019	SCHEDULED REDEMPTION		115,000	115,000	115,000	115,000						115,000				4,514	01/01/2027	3FE
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		06/15/2019	SCHEDULED REDEMPTION		1,736,820	1,736,820	1,736,820	1,736,820						1,736,820				43,942	06/15/2025	1
02004V-AC-7	ALLYA 18-2 A3 ABS		05/02/2019	CITIGROUP GLOBAL MARKETS		5,039,700	5,024,000	5,023,088	5,023,327		92		92		5,023,418		16,282	16,282	57,458	11/15/2022	1FE
02315Q-AA-6	AMBAC LSNI LLC		04/01/2019	SCHEDULED REDEMPTION		426	426				426		426		426				8	02/12/2023	6Z
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
02343U-AA-3	AMCOR FINANCE (USA) INC	C	06/13/2019	EXCHANGE		36,367,732	36,085,000	36,476,106	36,385,306		(16,348)		(16,348)		36,368,958		(1,226)	(1,226)	817,551	04/28/2026	2FE
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	05/15/2019	CALLED @ 102.088		7,146,152	7,000,000	7,122,370	7,054,376		(16,056)		(16,056)		7,038,320		(38,320)	(38,320)	364,902	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	9,918,600	9,991,973		3,735		3,735		9,995,707		4,293	4,293	387,380	10/16/2019	1FE
02364W-BG-9	AMERICA MOVIL SAB DE CV	D	06/12/2019	Various		2,562,330	2,483,000	2,469,021			22		22		2,469,043		93,287	93,287	10,582	04/22/2049	1FE
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2019	SCHEDULED REDEMPTION		18,896	18,896	17,610	17,615		1,281		1,281		18,896				283	04/15/2030	1FE
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2019	SCHEDULED REDEMPTION		22,041	22,041	20,672	20,675		1,366		1,366		22,041				358	04/15/2030	1FE
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION	C	06/19/2019	BANK MONTREAL / NESBITT BURNS		740,730	750,000	749,753	749,872		23		23		749,896		(9,166)	(9,166)	11,653	07/12/2021	1FE
031162-CF-5	AMGEN INC		06/26/2019	BNP CAPITAL MARKETS		702,026	650,000	644,787	644,820		34		34		644,854		57,172	57,172	16,249	06/15/2051	2FE
031652-BG-4	AMKOR TECHNOLOGY INC		04/15/2019	CALLED @ 101.594		1,168,331	1,150,000	1,159,530	1,148,829		(561)		(561)		1,148,268		1,732	1,732	57,838	10/01/2022	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)
03522A-AD-2	ANHEUSER-BUSCH COMPANIES / ANHEUSE	C	05/16/2019	EXCHANGE		13,230,122	13,366,000	13,225,992			4,130		4,130		13,230,122				142,292	02/01/2026	2FE
037411-AX-3	APACHE CORP		06/21/2019	Various		3,868,394	3,811,000	3,771,747	3,801,705		2,046		2,046		3,803,750		(49,687)	(49,687)	237,129	02/01/2021	2FE
03789X-AA-6	APPIHP_14-1 ABS		06/05/2019	Various		10,866,759	10,866,450	10,820,250	4,407,749		7,380		7,380		10,843,406		23,353	23,353	151,897	09/06/2044	2FE
03835V-AH-9	APTIV PLC		05/02/2019	BARCLAYS		718,623	701,000	697,902			6		6		697,908		20,715	20,715	5,468	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.		1,807,704	1,800,000	1,800,000							1,800,000		7,704	7,704	535	05/01/2029	1Z
03836W-AC-7	AQUA AMERICA INC		06/21/2019	JEFFERIES & COMPANY, INC.		855,616	800,000	799,992							799,992		55,624	55,624	5,606	05/01/2049	2FE
038522-AN-8	ARAMARK SERVICES INC		04/11/2019	RBC DOMINION SECURITIES		905,625	900,000	895,754	896,465		116		116		896,581		9,044	9,044	15,913	06/01/2026	3FE
03938L-BA-1	ARCELORMITTAL	D	05/02/2019	Various		1,651,181	1,605,000	1,600,426			47		47		1,600,473		50,708	50,708	6,155	03/11/2026	2FE
03939P-AA-2	ARCH MERGER SUB INC		04/16/2019	CALLED @ 111.804		2,169,001	1,940,000	1,905,062	1,522,990		894		894		1,907,884		32,116	32,116	325,651	09/15/2025	4FE
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA		04/26/2019	Various		829,420	807,000	807,000							807,000		22,420	22,420	3,472	04/01/2027	4FE
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	06/13/2019	Market Axess		617,128	615,000	616,565	615,658		(278)		(278)		615,380		1,748	1,748	19,748	09/15/2022	3FE
007036-UQ-7	ARMT_05-11 RMBS		05/28/2019	SCHEDULED REDEMPTION		73,317	73,317	34,459	38,505		34,812		34,812		73,317				855	04/25/2057	1FM
2254W0-MM-4	ARMT_05-12 RMBS		06/25/2019	SCHEDULED REDEMPTION		43,643	43,643	19,680	21,634		22,010		22,010		43,643				588	07/25/2056	1FM
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		05/02/2019	Various		331,105	339,000	336,410	336,464		78		78		336,542		(5,436)	(5,436)	12,826	11/01/2026	4FE
045054-AD-5	ASHTEAD CAPITAL INC	C	04/02/2019	CITIGROUP GLOBAL MARKETS		393,000	400,000	383,000			390		390		383,390		9,610	9,610	10,496	08/15/2025	2FE
00206R-FU-1	AT&T INC		04/09/2019	CREDIT SUISSE		438,137	422,000	396,835	396,857		86		86		396,943		41,194	41,194	14,308	02/15/2050	2FE
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS		06/15/2019	SCHEDULED REDEMPTION		800,323	800,323	800,323	800,323						800,323				11,075	05/15/2025	1Z
05401A-AD-3	AVOLON HOLDINGS FUNDING LTD	D	04/10/2019	BARCLAYS		407,550	390,000	403,650			(13)		(13)		403,637		3,913	3,913	2,332	05/15/2024	1Z
02582J-GN-4	AXCMT_14-1 ABS		05/15/2019	SCHEDULED REDEMPTION		5,565,000	5,565,000	5,591,086	5,570,032		(5,032)		(5,032)		5,565,000				65,693	12/15/2021	1FE
059500-AG-3	BACM 2006-3 AJ CMBS		05/01/2019	SCHEDULED REDEMPTION			87,795													07/10/2044	1FM
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	C	06/01/2019	MATURED		6,000,000	6,000,000	6,708,579	6,053,969		(53,969)		(53,969)		6,000,000				191,250	06/01/2019	2FE
059523-BB-5	BAFC 2007-5 7A5 RMBS		06/01/2019	SCHEDULED REDEMPTION			18,678	6,097	9,305		(9,305)		(9,305)						420	02/25/2052	1FM
06051G-FW-4	BANK OF AMERICA CORP		05/29/2019	RBC DOMINION SECURITIES		749,850	750,000	749,828	749,918		15		15		749,932		(82)	(82)	12,141	04/19/2021	1FE
06051G-HS-1	BANK OF AMERICA CORP		06/14/2019	GOLDMAN, SACHS & CO.		2,560,273	2,386,000	2,386,000							2,386,000		174,273	174,273	26,689	03/15/2050	1FE
06051G-HU-6	BANK OF AMERICA CORP		06/19/2019	BANK OF AMERICA/MERRILL LYNCH		839,624	797,000	797,000							797,000		42,624	42,624	5,236	04/23/2040	1FE
06406H-BM-0	BANK OF NEW YORK MELLON		05/15/2019	MATURED		7,000,000	7,000,000	6,990,900	6,999,568		432		432		7,000,000				190,750	05/15/2019	1FE
06406H-DD-8	BANK OF NEW YORK MELLON CORP		04/26/2019	JPMORGAN CHASE & CO.		999,980	1,000,000	1,005,765	1,002,058		(412)		(412)		1,001,646		(1,666)	(1,666)	18,272	08/17/2020	1FE
06739F-JJ-1	BARCLAYS BANK PLC	D	06/19/2019	BARCLAYS		750,825	750,000	749,273	749,502		116		116		749,618		1,207	1,207	18,936	01/11/2021	1FE
05530Q-AG-5	BAT INTERNATIONAL FINANCE PLC	D	06/20/2019	TD SECURITIES		1,376,528	1,374,000	1,362,267	1,366,165		2,547		2,547		1,368,712		7,816	7,816	19,837	06/15/2020	2FE
075887-BW-8	BECTON DICKINSON AND COMPANY		06/05/2019	Various		3,606,254	3,480,000	3,480,000	3,480,000						3,480,000		21,854	21,854	168,422	06/06/2027	2FE
081437-AF-2	BEMIS COMPANY INC		06/13/2019	EXCHANGE		2,999,875	3,000,000	2,990,730	2,999,273		560		560		2,999,833		42	42	176,800	08/01/2019	2FE
081437-AH-8	BEMIS COMPANY INC		06/13/2019	EXCHANGE		9,982,438	10,000,000	9,935,300	9,978,981		3,215		3,215		9,982,196		242	242	297,500	10/15/2021	2FE
081437-AJ-4	BEMIS COMPANY INC		06/13/2019	EXCHANGE		5,019,211	5,000,000	5,025,300	5,020,354		(1,063)		(1,063)		5,019,290		(79)	(79)	115,389	09/15/2026	2FE
084659-AB-7	BERKSHIRE HATHAWAY ENERGY CO		04/26/2019	MIZUHO SECURITIES USA INC.		798,464	800,000	799,424	799,844		47		47		799,891		(1,427)	(1,427)	14,347	02/01/2020	1FE
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO		06/21/2019	JPMORGAN CHASE & CO.		450,259	401,000	400,873			1		1		400,874		49,385	49,385	7,931	01/15/2049	1FE
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP		04/16/2019	MORGAN STANLEY		834,392	800,000	791,824			37		37		791,861		42,531	42,531	9,161	01/15/2049	1FE
09776@-AB-7	BGN SECOURS HEALTH SYSTEM INC ABS		06/15/2019	SCHEDULED REDEMPTION		284,205	284,205	325,835	291,724		(7,519)		(7,519)		284,205				10,338	09/15/2021	1
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		04/25/2019	DEUTSCHE BANK AG		798,898	786,000	785,528			15		15		785,544		13,354	13,354	4,821	03/01/2024	2FE
05569A-AB-5	BP AMI LEASING INC	C	05/08/2019	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				414,225	05/08/2019	1FE
07330N-AL-9	BRANCH BANKING AND TRUST COMPANY		05/10/2019	MATURED		10,000,000	10,000,000	9,990,900	9,998,893		1,107		1,107		10,000,000				72,500	05/10/2019	1FE
110122-CC-0	BRISTOL-MYERS SQUIBB CO		06/18/2019	BNP CAPITAL MARKETS		1,278,912	1,200,000	1,195,896			12		12		1,195,908		83,004	83,004	4,675	06/15/2039	1FE
110122-CD-8	BRISTOL-MYERS SQUIBB CO		06/11/2019	Various		2,571,176	2,400,000	2,379,792			23		23		2,379,815		191,361	191,361	7,083	10/26/2049	1FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	D	06/20/2019	SCHEDULED REDEMPTION		30,896	30,896	30,896	30,896						30,896				714	12/20/2025	1FE
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC	D	06/18/2019	GOLDMAN, SACHS & CO.		749,963	750,000	750,713	750,138		(91)		(91)		750,047		(84)	(84)	14,984	09/16/2019	2FE
11134L-AB-5	BROADCOM CORPORATION		04/01/2019	JPMORGAN CHASE & CO.		1,491,240	1,500,000	1,497,823	1,498,794		295		295		1,499,088		(7,848)	(7,848)	25,531	01/15/2020	2FE
11134L-AD-1	BROADCOM CORPORATION		04/05/2019	MORGAN STANLEY		1,115,210	1,124,000	1,120,361	1,121,124		248		248		1,121,371		(6,161)	(6,161)	24,728	01/15/2022	2FE
11135F-AB-7	BROADCOM INC		06/25/2019	Various		1,861,630	1,829,000	1,820,312			153		153		1,820,465		41,165	41,165	19,427	04/15/2029	2FE
07384M-6H-0	BSARM_04-12 RMBS		06/01/2019	SCHEDULED REDEMPTION		111,244	111,244	109,384	109,119		2,125		2,125		111,244				2,287	05/25/2037	1FM
12008R-AM-9	BUILDERS FIRSTSOURCE INC		05/22/2019	STIFEL CAPITAL MARKETS		111,925	110,000	110,000							110,000		1,925	1,925		06/01/2027	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)
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		04/05/2019	Various		122,610	119,129	111,111	118,227		901		901		119,129				6,206	01/15/2021	1FE
90357#-AH-9	BURLINGTON NORTHERN ABS		04/01/2019	SCHEDULED REDEMPTION		212,547	212,547	212,547	212,547						212,547				4,408	04/01/2023	1
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2019	SCHEDULED REDEMPTION		214,484	214,484	214,484	214,484						214,484				5,652	04/01/2023	1
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2019	SCHEDULED REDEMPTION		107,928	107,928	107,928	107,928						107,928				6,382	04/01/2023	1
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2019	SCHEDULED REDEMPTION		336,429	336,429	336,429	336,429						336,429				7,976	04/01/2022	1
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2019	SCHEDULED REDEMPTION		195,019	195,019	195,019	195,019						195,019				5,139	04/01/2023	1
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2019	SCHEDULED REDEMPTION		48,544	48,544	48,544	48,544						48,544				1,279	04/01/2023	1
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2019	SCHEDULED REDEMPTION		90,475	90,475	90,475	90,475						90,475				1,053	04/01/2020	1
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2019	SCHEDULED REDEMPTION		83,323	83,323	83,323	83,323						83,323				2,194	04/01/2020	1
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		06/01/2019	SCHEDULED REDEMPTION		38,673	38,673	38,673	38,673						38,673				1,323	08/01/2022	1
12429T-AE-4	BWAY HOLDING CO		05/08/2019	GOLDMAN, SACHS & CO.		162,199	167,000	168,670	168,231		(121)		(121)		168,110		(5,912)	(5,912)	6,895	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		2,677,963	2,640,000	2,766,556	2,690,746		(15,658)		(15,658)		2,675,087		(35,087)	(35,087)	113,863	06/15/2022	4FE
126802-DP-9	CABMT_16-1 ABS		06/17/2019	SCHEDULED REDEMPTION		13,500,000	13,500,000	13,646,484	13,522,186		(22,186)		(22,186)		13,500,000				226,891	06/15/2022	1FE
129268-AA-6	CALEDONIA GENERATING LLC		06/30/2019	SCHEDULED REDEMPTION		671,329	671,329	671,329	671,329						671,329				5,455	02/28/2022	1FE
12958R-AD-9	CALFRAC HOLDINGS LP	C	04/16/2019	RBC DOMINION SECURITIES		283,018	350,000	350,000	350,000						350,000		(66,983)	(66,983)	9,891	06/15/2026	4FE
194204-AA-1	CASL_17-A ABS		06/25/2019	Various		989,931	976,291	978,315	978,187		(1,896)		(1,896)		976,291		13,640	13,640	20,203	11/26/2046	2FE
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		06/15/2019	SCHEDULED REDEMPTION		167,435	167,435	167,435	167,435						167,435				4,809	08/15/2033	1
1248MG-AP-9	CBASS_07-CB1 RMBS		06/01/2019	SCHEDULED REDEMPTION		139,549	139,549	78,324	49,049		90,500		90,500		139,549				1,070	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		06/01/2019	SCHEDULED REDEMPTION		210,491	210,491	119,412	88,444		122,047		122,047		210,491				1,800	02/25/2047	1FM
17305E-FR-1	CCCIT_14-A5 ABS		05/02/2019	GOLDMAN, SACHS & CO.		1,832,430	1,830,000	1,847,085	1,842,617		(1,645)		(1,645)		1,840,972		(8,541)	(8,541)	20,299	06/07/2023	1FE
16678R-BT-3	CGMFC 2004-A B1 RMBS		06/01/2019	SCHEDULED REDEMPTION		129,804	129,804	90,927	75,037		54,767		54,767		129,804				1,854	03/25/2035	1FM
16678R-FD-4	CGMFC_06-1A RMBS		04/30/2019	DIRECT			110,392	6,124												12/25/2046	1FM
16678R-CM-7	CGMFCF_04-BA RMBS		06/01/2019	SCHEDULED REDEMPTION		113,246	113,246	80,013	40,299		72,947		72,947		113,246				1,651	10/25/2035	1FM
12513X-AH-5	CD_06-CD2 CMBS		06/01/2019	SCHEDULED REDEMPTION			47,181	31,242	31,087		(31,087)		(31,087)						1,010	01/15/2046	5FM
150190-AC-0	CEDAR FAIR LP		06/19/2019	JPMORGAN CHASE & CO.		382,850	380,000	380,000							380,000		2,850	2,850		07/15/2029	1Z
151020-AZ-7	CELGENE CORPORATION		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		812,384	800,000	795,200	795,266		23		23		795,290		17,094	17,094	24,064	02/20/2048	2FE
156700-AM-8	CENTURY LINK		05/31/2019	Various		386,745	437,000	369,288			298		298		369,585		4,050	4,050	34,219	09/15/2039	4FE
15723R-AC-8	CFX ESCROW CORP		05/02/2019	BARCLAYS		107,865	102,000	102,000							102,000		5,865	5,865	1,644	02/15/2026	3FE
161571-HE-7	CHAIT_16-A4 ABS		05/02/2019	JPMORGAN CHASE & CO.		5,034,855	5,100,000	4,991,426			34,907		34,907		5,026,333		8,522	8,522	29,763	07/15/2022	1FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		04/16/2019	WELLS FARGO		502,782	479,000	454,906			76		76		454,983		47,800	47,800	15,072	04/01/2048	2FE
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L		06/14/2019	GOLDMAN, SACHS & CO.		1,726,864	1,600,000	1,598,960			33		33		1,598,993		127,871	127,871	33,891	03/30/2029	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2019	SCHEDULED REDEMPTION		185,420	185,420	122,577	129,761		58,133		58,133		185,420				3,727	03/25/2037	1FM
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP		05/08/2019	CITIGROUP GLOBAL MARKETS		874,470	849,000	849,000	849,000						849,000		25,470	25,470	31,705	10/01/2026	3FE
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		2,367,908	2,438,000	2,496,487	2,482,174		(2,751)		(2,751)		2,479,422		(111,515)	(111,515)	83,806	03/31/2023	4FE
18055#-AK-8	CLARION LION PROPERTIES FUND MAY 2007 12		06/15/2019	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				206,671	06/15/2019	1
18539U-AA-3	CLEARWAY ENERGY OPERATING LLC		05/28/2019	Various		538,735	532,000	532,000	532,000						532,000		6,735	6,735	18,803	10/15/2025	3FE
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC		06/18/2019	GOLDMAN, SACHS & CO.		1,814,889	1,814,000	1,829,760	1,819,825		(5,074)		(5,074)		1,814,751		137	137	56,971	07/15/2019	2FE
12594K-AB-8	CNH INDUSTRIAL NV	D	05/03/2019	CANTOR FITZGERALD		1,686,773	1,750,000	1,637,655	1,642,311		3,451		3,451		1,645,762		41,010	41,010	32,190	11/15/2027	2FE
198280-AD-1	COLUMBIA PIPELINE GROUP INC		04/26/2019	TD SECURITIES		182,795	182,000	181,629	181,864		31		31		181,896		900	900	2,486	06/01/2020	2FE
20030N-CE-9	COMCAST CORPORATION		06/19/2019	SUNTRUST INVESTMENT SERVICES, INC.		1,060,461	1,018,000	883,566	884,570		908		908		885,478		174,983	174,983	26,009	11/01/2049	1FE
20030N-CL-3	COMCAST CORPORATION		06/19/2019	BARCLAYS		1,698,825	1,500,000	1,499,010	1,499,017		15		15		1,499,032		199,793	199,793	49,067	10/15/2038	1FE
20030N-CM-1	COMCAST CORPORATION		04/16/2019	WELLS FARGO		2,485,265	2,300,000	2,298,114	2,298,121		9		9		2,298,130		187,135	187,135	57,954	10/15/2048	1FE
20030N-CN-9	COMCAST CORPORATION		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		3,877,020	3,500,000	3,496,920	3,496,926		7		7		3,496,933		380,087	380,087	92,881	10/15/2058	1FE
200339-DW-6	COMERICA BANK		06/20/2019	JPMORGAN CHASE & CO.		454,749	454,000	455,709	454,516		(173)		(173)		454,343		406	406	6,369	06/02/2020	1FE
14041N-FC-0	COMET_16-1 ABS		04/15/2019	SCHEDULED REDEMPTION		4,758,000	4,758,000	4,763,204	4,762,613		(4,613)		(4,613)		4,758,000				46,154	02/15/2022	1FE
14041N-FD-8	COMET_16-A2 ABS		05/02/2019	BARCLAYS		2,202,582	2,185,000	2,213,337	2,202,905		(1,564)		(1,564)		2,201,341		1,242	1,242	26,450	02/15/2024	1FE
201723-AK-9	COMMERCIAL METALS CO		06/13/2019	Market Axess		294,080	295,000	302,593	300,869		(575)		(575)		300,294		(6,214)	(6,214)	8,469	05/15/2023	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)
203380-AA-1	COMMSCOPE FINANCE LLC		05/08/2019	BANK OF AMERICA/MERRILL LYNCH		395,375	373,000	373,000							373,000		22,375	22,375	5,326	03/01/2027	4FE
205887-CE-0	CONAGRA BRANDS INC		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		778,995	750,000	746,235	746,245		15		15		746,260		32,735	32,735	19,800	11/01/2048	2FE
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW		04/16/2019	SUSQUEHANNA FINANCIAL GROUP LLLP		265,706	280,000	278,891	278,904		4		4		278,908		(13,202)	(13,202)	4,760	11/15/2057	1FE
209115-AC-8	CONSOLIDATED EDISON INC		06/19/2019	GOLDMAN, SACHS & CO.		745,943	750,000	749,543	749,777		44		44		749,821		(3,878)	(3,878)	9,000	05/15/2021	2FE
209115-AD-6	CONSOLIDATED EDISON INC		04/26/2019	WELLS FARGO		2,980,590	3,000,000	2,999,010	2,999,600		109		109		2,999,709		(19,119)	(19,119)	37,500	03/15/2020	2FE
21036P-AS-7	CONSTELLATION BRANDS INC		06/05/2019	DEUTSCHE BANK AG		701,554	700,000	698,362	698,594		63		63		698,657		2,897	2,897	14,156	05/09/2027	2FE
21036P-AZ-1	CONSTELLATION BRANDS INC		04/04/2019	BARCLAYS		498,816	557,000	510,262	510,614		207		207		510,820		(12,005)	(12,005)	14,781	02/15/2048	2FE
210518-DD-5	CONSUMERS ENERGY COMPANY		04/16/2019	U.S. BANCORP		849,331	785,000	782,001	782,008		14		14		782,022		67,309	67,309	14,702	04/15/2049	1FE
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		04/29/2019	SCHEDULED REDEMPTION		11,269	11,269	11,720	11,509		(240)		(240)		11,269				310	04/29/2022	2FE
22160K-AL-9	COSTCO WHOLESALE CORPORATION		06/19/2019	MORGAN STANLEY		716,674	700,000	697,172	697,778		182		182		697,960		18,714	18,714	11,390	05/18/2024	1FE
22303Q-AL-4	COVIDIEN INTL FINANCE SA		04/06/2019	CALLED @ 101.927		10,192,700	10,000,000	10,699,200	10,129,359		(23,060)		(23,060)		10,106,299		(106,299)	(106,299)	322,200	06/15/2020	1FE
225310-AL-5	CREDIT ACCEPTANCE CORPORATION		05/02/2019	CITIGROUP GLOBAL MARKETS		130,200	124,000	124,000							124,000		6,200	6,200	1,346	03/15/2026	3FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		04/01/2019	SCHEDULED REDEMPTION			7,973	2,960	601		(601)		(601)						174	04/25/2037	1FM
173109-AH-2	CRMSI_07-1 RMBS		04/01/2019	SCHEDULED REDEMPTION			32,943	8,842											733	03/25/2037	1FM
228187-AB-6	CROWN AMERICAS LLC		05/13/2019	CITIGROUP GLOBAL MARKETS		113,848	113,000	112,106			33		33		112,139		1,708	1,708	4,234	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
126307-AU-1	CSC HOLDINGS LLC		06/13/2019	Market Axess		875,756	842,000	848,850	826,308		(498)		(498)		848,254		27,501	27,501	26,666	05/15/2026	3FE
126307-AY-3	CSC HOLDINGS LLC		06/13/2019	BANK OF AMERICA/MERRILL LYNCH		568,606	523,000	523,000	523,000						523,000		45,606	45,606	27,893	04/01/2028	4FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		06/01/2019	SCHEDULED REDEMPTION		67,219	92,008	64,885	63,625		3,593		3,593		67,219				2,458	10/25/2035	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		05/01/2019	SCHEDULED REDEMPTION		18,223	18,223	10,566	10,237		7,986		7,986		18,223				527	04/25/2036	1FM
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		04/01/2019	SCHEDULED REDEMPTION		71,060	71,060	71,060	71,060						71,060				944	09/30/2038	2FE
126408-HM-8	CSX CORP		06/14/2019	DEUTSCHE BANK AG		1,094,870	1,000,000	996,410	996,446		130		130		996,576		98,294	98,294	25,146	03/15/2029	2FE
126408-HP-1	CSX CORP		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		166,093	159,000	158,451			1		1		158,453		7,640	7,640	954	03/15/2049	2FE
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP		04/12/2019	JPMORGAN CHASE & CO.		68,508	67,000	67,000	67,000						67,000		1,508	1,508	1,319	06/01/2025	3FE
23062P-AE-1	CUMBERLAND FARMS INC		04/16/2019	BANK OF AMERICA/MERRILL LYNCH		393,515	373,000	384,656	383,402		(629)		(629)		382,772		10,743	10,743	11,680	05/01/2025	4FE
23110A-AA-4	CUMULUS MEDIA NEW HOLDINGS INC		06/12/2019	BANK OF AMERICA/MERRILL LYNCH		213,110	211,000	211,000							211,000		2,110	2,110		07/01/2026	1Z
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		06/10/2019	SCHEDULED REDEMPTION		80,194	80,194	80,194	80,194						80,194				2,758	01/10/2024	2
126650-CZ-1	CVS HEALTH CORP		06/14/2019	JEFFERIES & COMPANY, INC.		1,232,254	1,200,000	1,223,487	1,223,304		(170)		(170)		1,223,134		9,120	9,120	43,486	03/25/2048	2FE
126650-BC-3	CVS PASS-THROUGH TRUST ABS		06/10/2019	SCHEDULED REDEMPTION		332,837	332,837	332,837	356,895		(24,058)		(24,058)		332,837				9,244	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		06/01/2019	SCHEDULED REDEMPTION		3,400	3,400	3,303	3,318		82		82		3,400				89	01/25/2036	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		06/01/2019	SCHEDULED REDEMPTION		101,331	103,929	92,993	52,236		49,095		49,095		101,331				2,788	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		06/01/2019	SCHEDULED REDEMPTION		99,013	209,214	172,922	112,166		(13,153)		(13,153)		99,013				5,354	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		06/25/2019	SCHEDULED REDEMPTION		183,463	190,085	116,844	43,263		140,200		140,200		183,463				2,630	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2019	SCHEDULED REDEMPTION		83,902	105,829	76,249	69,064		14,838		14,838		83,902				3,123	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		06/01/2019	SCHEDULED REDEMPTION		234,017	234,017	182,399	153,593		80,424		80,424		234,017				6,716	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		65,080	65,223	45,258	45,152		19,928		19,928		65,080				1,340	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		06/25/2019	SCHEDULED REDEMPTION		5,977	5,977	5,966	6,039		(62)		(62)		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		32,980	45,831	30,377			32,980		32,980		32,980				1,622	08/27/2046	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
237266-AG-6	DARLING INGREDIENTS INC		04/03/2019	TENDER OFFER		19,122,234	18,835,000	19,046,801	18,867,502		(11,753)		(11,753)		18,855,749		266,485	266,485	725,540	01/15/2022	3FE
23311V-AE-7	DCP MIDSTREAM OPERATING LP		04/01/2019	MATURED		2,250,000	2,250,000	2,140,650	2,242,833		7,167		7,167		2,250,000				30,375	04/01/2019	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)
23311V-AH-0	DCP MIDSTREAM OPERATING LP		05/08/2019	CITIGROUP GLOBAL MARKETS		348,735	347,000	347,000							347,000		1,735	1,735		05/15/2029	3FE
242370-AD-6	DEAN FOODS CO		05/10/2019	Various		3,326,125	5,432,000	5,463,095	5,433,181		(2,293)		(2,293)		5,430,888		(2,104,763)	(2,104,763)	223,676	03/15/2023	5FE
24737R-AA-8	DELTA AIR LINES 2019-1 CLASS A PAS ABS		04/05/2019	BAIRD (ROBERT W.) & CO. INC.		800,484	791,000	791,000							791,000		9,484	9,484	1,945	04/25/2024	1FE
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	04/16/2019	BARCLAYS		822,688	800,000	794,792	794,875		48		48		794,924		27,764	27,764	12,350	06/21/2038	2FE
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
25470X-AY-1	DISH DBS CORP		06/13/2019	BARCLAYS		372,950	385,000	432,163	423,826		(1,921)		(1,921)		421,905		(48,956)	(48,956)	28,677	07/01/2026	4FE
256603-AC-5	DOLE FOOD COMPANY INC		04/16/2019	JEFFERIES & COMPANY, INC.		286,650	315,000	315,000	312,121		105		105		312,226		(25,576)	(25,576)	7,803	06/15/2025	5FE
25746U-BU-2	DOMINION RESOURCES INC		06/20/2019	GOLDMAN, SACHS & CO.		2,250,248	2,250,000	2,252,228	2,250,373		(353)		(353)		2,250,021		227	227	64,794	07/01/2019	2FE
260543-CQ-4	DOW CHEMICAL COMPANY (THE)		04/10/2019	GOLDMAN, SACHS & CO.		847,368	785,000	784,199	784,205		18		18		784,223		63,146	63,146	13,816	11/30/2028	2FE
233293-AN-9	DPL INC		04/04/2019	CALLED @ 101.531		252,812	249,000	262,695	254,454		(1,856)		(1,856)		252,597		(3,597)	(3,597)	12,356	10/01/2019	2FE
233293-AP-4	DPL INC		04/16/2019	SCOTIA CAPITAL (USA) INC.		1,081,912	1,080,000	1,078,358							1,078,359		3,553	3,553	131	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
23334B-AA-2	DTE ENERGY CNTR		04/30/2019	SCHEDULED REDEMPTION		948,750	948,750	979,289	959,276		(10,526)		(10,526)		948,750				35,379	04/30/2024	3FE
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		04/16/2019	SUSQUEHANNA FINANCIAL GROUP LLLP		826,626	784,000	781,107	781,142		71		71		781,213		45,413	45,413	13,764	11/15/2028	1FE
26441C-AR-6	DUKE ENERGY CORP		06/19/2019	MITSUBISHI UFJ SECURITIES (USA)		1,581,168	1,600,000	1,599,840	1,599,914		15		15		1,599,929		(18,761)	(18,761)	23,200	09/01/2021	2FE
26441C-BF-1	DUKE ENERGY CORP		06/06/2019	JEFFERIES & COMPANY, INC.		803,504	800,000	796,336			1		1		796,337		7,168	7,168	280	06/15/2049	1Z
26442E-AA-8	DUKE ENERGY OHIO INC		04/01/2019	MATURED		3,000,000	3,000,000	3,237,894	3,025,951		(25,951)		(25,951)		3,000,000				81,750	04/01/2019	1FE
26442E-AF-7	DUKE ENERGY OHIO INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH		847,760	800,000	799,648			12		12		799,660		48,100	48,100	12,086	02/01/2029	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		155,925	156,000	156,094	156,024		(8)		(8)		156,017		(92)	(92)	3,335	01/15/2020	2FE
278865-AR-1	ECOLAB INC		04/26/2019	MIZUHO SECURITIES USA INC.		498,670	500,000	505,445	501,415		(451)		(451)		500,963		(2,293)	(2,293)	9,000	01/12/2020	1FE
532457-BS-6	ELI LILLY AND COMPANY		04/16/2019	MORGAN STANLEY		137,503	135,086	134,951			1		1		134,952		2,551	2,551	814	03/15/2039	1FE
532457-BU-1	ELI LILLY AND COMPANY		04/16/2019	DEUTSCHE BANK AG		408,132	400,000	397,512			4		4		397,516		10,616	10,616	2,582	03/15/2059	1FE
29103D-AC-0	EMERA US FINANCE LP	C	06/15/2019	MATURED		5,000,000	5,000,000	4,998,504	4,999,711		289		289		5,000,000				53,750	06/15/2019	2FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	05/25/2019	SCHEDULED REDEMPTION		282,746	282,746	282,746	282,746						282,746				8,129	05/25/2025	2FE
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP		04/16/2019	STIFEL CAPITAL MARKETS		1,213,092	1,200,000	1,190,364	1,190,848		229		229		1,191,078		22,014	22,014	25,245	05/15/2028	2FE
29273V-AD-2	ENERGY TRANSFER EQUITY LP		04/01/2019	EXCHANGE		1,095,113	1,000,000	1,050,000	1,031,953		(1,343)		(1,343)		1,030,610		64,503	64,503	41,125	01/15/2024	3FE
29273V-AF-7	ENERGY TRANSFER EQUITY LP		04/01/2019	EXCHANGE		3,916,747	3,625,000	3,830,938	3,810,484		(4,327)		(4,327)		3,806,157		110,591	110,591	64,243	06/01/2027	3FE
29273V-AG-5	ENERGY TRANSFER EQUITY LP		04/01/2019	EXCHANGE		824,324	800,000	800,000	800,000						800,000		24,324	24,324	18,133	03/15/2023	3FE
29278N-AL-7	ENERGY TRANSFER OPERATING LP		04/10/2019	BANK OF AMERICA/MERRILL LYNCH		127,411	124,000	127,770			(37)		(37)		127,733		(322)	(322)	395	03/15/2023	2FE
29336T-AA-8	ENLINK MIDSTREAM LLC		05/06/2019	Various		841,673	840,000	840,000							840,000		1,673	1,673	2,633	06/01/2029	3FE
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		04/01/2019	MATURED		376,000	376,000	269,310	365,731		10,269		10,269		376,000				5,076	04/01/2019	3FE
29365D-AA-7	ENTERCOM MEDIA CORP		04/23/2019	BAIRD (ROBERT W.) & CO. INC.		251,490	249,000	249,000							249,000		2,490	2,490		05/01/2027	1Z
29366W-AA-4	ENTERGY MISSISSIPPI LLC		06/19/2019	Various		1,226,979	1,200,000	1,184,436			10		10		1,184,446		42,532	42,532	1,736	06/01/2049	1FE
26884L-AA-7	EQT CORP		06/01/2019	MATURED		4,000,000	4,000,000	3,986,720	3,999,214		786		786		4,000,000				162,500	06/01/2019	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		04/01/2019	SCHEDULED REDEMPTION		19,701	19,701	19,701	19,701						19,701				530	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		04/01/2019	SCHEDULED REDEMPTION		22,401	22,401	22,401	22,401						22,401				614	10/01/2025	1FE
26924X-AG-0	ETRVM_04-1 ABS		06/07/2019	SCHEDULED REDEMPTION		386,856	386,856	382,397	386,665		191		191		386,856				8,305	11/07/2031	1FE
30161N-AT-8	EXELON CORP		06/19/2019	U.S. BANCORP		899,154	900,000	899,784	899,898		21		21		899,919		(765)	(765)	15,068	04/15/2021	2FE
30161M-AP-8	EXELON GENERATION CO LLC		05/09/2019	TD SECURITIES		500,130	500,000	500,695	500,184		(64)		(64)		500,120		10	10	12,210	01/15/2020	2FE
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO		06/19/2019	Various		2,266,125	2,250,000	2,245,275	2,247,873		352		352		2,248,225		17,900	17,900	53,213	02/25/2021	2FE
30219G-AT-5	EXPRESS SCRIPTS HOLDING CO		04/17/2019	BANK OF AMERICA/MERRILL LYNCH		1,890,196	1,900,000	1,896,067	1,896,871		233		233		1,897,104		(6,908)	(6,908)	22,858	11/30/2022	2FE
31428X-BR-6	FEDERAL EXPRESS CORP		05/22/2019	CREDIT SUISSE		3,163,890	3,000,000	2,996,370	2,996,431		118		118		2,996,549		167,341	167,341	75,950	10/17/2028	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)
31740L-AC-7	FINANCIAL & RISK US HOLDINGS INC		04/11/2019	CITIGROUP GLOBAL MARKETS		368,939	364,000	364,000	364,000						364,000		4,939	4,939	16,146	11/15/2026	4FE
320517-AB-1	FIRST HORIZON NATIONAL CORP		06/20/2019	MITSUBISHI UFJ SECURITIES (USA)		3,038,430	3,000,000	2,992,570	2,996,993		720		720		2,997,713		40,717	40,717	55,125	12/15/2020	2FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	06/04/2019	Various		825,750	900,000	852,500	500,000		110		110		852,610		(26,860)	(26,860)	30,424	03/01/2024	4FE
337738-AV-0	FISERV INC		06/11/2019	Various		2,608,796	2,628,000	2,611,917							2,611,917		(3,121)	(3,121)		07/01/2049	2FE
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		04/30/2019	MORGAN STANLEY		156,512	167,000	167,000	167,000						167,000		(10,488)	(10,488)	11,069	07/15/2026	5FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	05/14/2019	CREDIT SUISSE		741,150	732,000	726,245			361		361		726,606		14,544	14,544	25,114	03/15/2023	3FE
345397-ZK-2	FORD MOTOR CREDIT COMPANY LLC		04/15/2019	Various		1,607,849	1,574,000	1,574,000							1,574,000		33,849	33,849	22,010	01/07/2021	2FE
345397-ZM-8	FORD MOTOR CREDIT COMPANY LLC		04/11/2019	Various		1,600,561	1,547,000	1,547,000							1,547,000		53,561	53,561	22,397	01/07/2022	2FE
34531E-AE-6	FORDO_17-A ABS		05/02/2019	CITIGROUP GLOBAL MARKETS		2,969,531	3,000,000	2,936,484	2,946,981		11,424		11,424		2,958,405		11,126	11,126	22,560	04/15/2022	1FE
349553-AM-9	FORTIS INC	A	04/18/2019	Various		3,676,357	3,808,000	3,808,000	3,808,000						3,808,000		(245,883)	(245,883)	176,931	10/04/2026	2FE
34959J-AE-8	FORTIVE CORP		06/15/2019	MATURED		139,000	139,000	138,900	138,977		23		23		139,000				1,251	06/15/2019	2FE
35137L-AD-7	FOX CORP		04/16/2019	BNP CAPITAL MARKETS		871,080	789,000	789,000							789,000		82,080	82,080	9,961	01/25/2039	2FE
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		05/29/2019	Various		193,045	200,000	200,000	200,000						200,000		(6,955)	(6,955)	10,719	04/01/2026	4FE
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		04/01/2019	SCHEDULED REDEMPTION		1	1		1						1					01/25/2035	1
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		06/05/2019	Various		79,188	78,695	18,656	132,238	18,112	(20,705)		(2,593)		78,695		494	494	19,823	10/27/2020	6S
20173M-AG-5	GCCFC_06-GG7 CMBS		06/01/2019	SCHEDULED REDEMPTION		115,826	115,826	110,039	115,826						115,826				3,086	07/10/2038	1FM
36828Q-SC-1	GECMC_06-C1 CMBS		06/01/2019	SCHEDULED REDEMPTION		510,554	898,479	446,132	393,866		116,688		116,688		510,554				62,958	03/10/2044	1FM
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC		04/04/2019	BANK OF NEW YORK		970,659	960,000	958,579	958,717		71		71		958,788		11,871	11,871	12,063	06/19/2023	2FE
36168Q-AE-4	GFL ENVIRONMENTAL INC	A	04/25/2019	BARCLAYS		343,603	334,000	334,000							334,000		9,603	9,603	473	05/01/2027	5FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	05/08/2019	BANK MONTREAL / NESBITT BURNS		163,693	167,000	167,000	167,000						167,000		(3,307)	(3,307)	5,261	06/01/2026	5FE
375558-BB-8	GILEAD SCIENCES INC		05/17/2019	CITIGROUP GLOBAL MARKETS		906,102	908,000	906,366	907,428		131		131		907,559		(1,457)	(1,457)	16,722	09/01/2020	1FE
375558-BC-6	GILEAD SCIENCES INC		05/20/2019	BANK OF AMERICA/MERRILL LYNCH		2,031,140	2,000,000	2,012,210	2,006,937		(706)		(706)		2,006,231		24,909	24,909	47,125	09/01/2022	1FE
375558-BL-6	GILEAD SCIENCES INC		05/17/2019	BANK OF AMERICA/MERRILL LYNCH		1,478,370	1,500,000	1,494,690	1,496,331		290		290		1,496,621		(18,251)	(18,251)	27,083	09/01/2023	1FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		61,189	61,550	41,804	66,142		(4,953)		(4,953)		61,189				1,352	11/19/2035	5FM
38012T-AC-6	GMACM_06-HE3 RMBS		06/01/2019	SCHEDULED REDEMPTION		238,648	238,648	169,970			238,648		238,648		238,648				6,619	12/25/2040	1FM
381013-AA-9	GOLDEN ENTERTAINMENT INC		04/09/2019	SEAPORT GROUP		350,000	350,000	350,000							350,000					04/15/2026	5Z
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		05/06/2019	SCHEDULED REDEMPTION		146,636	146,636	137,703	142,662		3,974		3,974		146,636				4,181	05/06/2025	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		05/10/2019	SCHEDULED REDEMPTION		581,897	581,897	581,897	581,897						581,897				20,977	02/10/2024	3FE
36245E-AG-3	GSAMP_06-HE7 RMBS		06/25/2019	SCHEDULED REDEMPTION			103,455												1,332	10/27/2036	1
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		59,313	68,931	56,738	53,958		5,355		5,355		59,313				1,878	01/25/2037	1FM
40060Q-AA-3	GTCR (AP) FINANCE INC		05/06/2019	BANK OF AMERICA/MERRILL LYNCH		839,180	835,000	835,000							835,000		4,180	4,180		05/15/2027	1Z
40573L-AW-6	HALFMOON PARENT INC		06/04/2019	Various		358,951	350,000	349,514			1		1		349,514		9,437	9,437	12,338	12/15/2048	2FE
412690-AD-1	HARLAND CLARKE HOLDINGS CORP		06/10/2019	BANK OF AMERICA/MERRILL LYNCH		2,957,500	3,000,000	3,067,500	3,002,581		(2,581)		(2,581)		3,000,000		(42,500)	(42,500)	159,080	03/01/2020	4FE
404119-BX-6	HCA INC		06/20/2019	DEUTSCHE BANK AG		1,241,952	1,200,000	1,193,964			16		16		1,193,980		47,972	47,972	1,650	06/15/2029	2Z
404119-BY-4	HCA INC		06/24/2019	JEFFERIES & COMPANY, INC.		1,109,898	1,066,000	1,056,257			11		11		1,056,268		53,630	53,630	2,125	06/15/2039	2FE
404119-BZ-1	HCA INC		06/24/2019	BARCLAYS		415,952	400,000	394,112			3		3		394,115		21,837	21,837	817	06/15/2049	2FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		06/10/2019	SCHEDULED REDEMPTION		51,932	51,932	51,932	51,932						51,932				1,437	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		607,425	596,000	605,373	599,473		(791)		(791)		598,682		(2,682)	(2,682)	31,987	11/01/2024	4FE
42704L-AA-2	HERC HOLDINGS INC		06/27/2019	Various		382,309	381,000	381,000							381,000		1,309	1,309		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
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

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)
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
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		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				151,615	05/01/2026	3FE
43739E-BS-5	HMBT_05-4 RMBS		06/25/2019	SCHEDULED REDEMPTION		362,717	362,717	280,426	311,225		51,492		51,492		362,717				5,225	10/25/2035	1FM
437076-BG-6	HOME DEPOT INC		05/15/2019	CITIGROUP GLOBAL MARKETS		2,006,060	2,000,000	1,995,900	1,997,889		224		224		1,998,113		7,947	7,947	24,208	06/01/2022	1FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		05/31/2019	SCHEDULED REDEMPTION		294,320	294,320	293,155	292,054		2,267		2,267		294,320				6,504	05/31/2033	2PL
444859-BC-5	HUMANA INC		05/09/2019	MORGAN STANLEY		999,120	1,000,000	1,006,340	1,001,280		(623)		(623)		1,000,657		(1,537)	(1,537)	16,188	10/01/2019	2FE
447010-BD-3	HUNTSMAN INTERNATIONAL LLC		06/13/2019	Millennium Advisors		496,212	470,000	487,625	484,807		(1,639)		(1,639)		483,167		13,045	13,045	14,185	11/15/2022	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		06/19/2019	SCHEDULED REDEMPTION		73,514	76,058	40,461			73,514		73,514		73,514				1,224	11/19/2034	1FM
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		06/05/2019	SCHEDULED REDEMPTION		1,019,949	1,019,949	1,019,949	1,019,949						1,019,949				72,818	10/05/2021	2
451102-BJ-5	ICAHN ENTERPRISES LP		06/13/2019	Market Axess		363,961	353,000	358,685	356,373		(714)		(714)		355,659		8,302	8,302	19,366	02/01/2022	3FE
451102-BR-7	ICAHN ENTERPRISES LP / ICAHN ENTER		05/07/2019	BAIRD (ROBERT W.) & CO. INC.		481,200	480,000	480,000							480,000		1,200	1,200		05/15/2026	3FE
452308-AJ-8	ILLINOIS TOOL WORKS INC		04/01/2019	MATURED		3,000,000	3,000,000	3,298,761	3,032,565		(32,565)		(32,565)		3,000,000				93,750	04/01/2019	1FE
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		06/15/2019	SCHEDULED REDEMPTION		578,852	578,852	578,852	579,602		(750)		(750)		578,852				28,277	12/15/2020	2FE
458140-BD-1	INTEL CORPORATION		04/08/2019	MIZUHO SECURITIES USA INC.		703,171	700,000	699,825	699,863		7		7		699,870		3,301	3,301	8,330	05/11/2024	1FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CO		06/19/2019	SUNTRUST INVESTMENT SERVICES, INC.		628,692	600,000	591,486			14		14		591,500		37,192	37,192	2,550	05/15/2049	1FE
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		04/09/2019	CITIGROUP GLOBAL MARKETS		7,748,000	7,450,000	7,604,375	7,534,076		(8,337)		(8,337)		7,525,738		222,262	222,262	305,243	02/15/2022	3FE
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP		04/01/2019	MATURED		200,000	200,000	212,750	201,134		(1,134)		(1,134)		200,000				5,875	04/01/2019	2FE
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		04/16/2019	JPMORGAN CHASE & CO.		796,061	785,000	780,596	780,613		18		18		780,631		15,430	15,430	24,374	10/01/2048	2FE
46284P-AQ-7	IRON MOUNTAIN INC		04/01/2019	STIFEL CAPITAL MARKETS		3,362,950	3,265,000	3,250,791	3,257,037		352		352		3,257,389		105,561	105,561	124,070	08/15/2023	3FE
465685-AF-2	ITC HOLDINGS CORP		06/14/2019	CALLED @ 101.724		5,086,200	5,000,000	4,966,750	4,995,665		1,862		1,862		4,997,527		2,473	2,473	337,519	01/15/2020	2FE
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	04/15/2019	BANK OF AMERICA/MERRILL LYNCH		336,675	402,000	336,173	337,856		1,585		1,585		339,441		(2,766)	(2,766)	9,849	10/01/2027	3FE
46590X-AA-4	JBS USA LUX SA		06/13/2019	Market Axess		312,250	289,000	289,000							289,000		23,250	23,250	3,235	04/15/2029	3FE
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		05/17/2019	Various		4,289,531	4,116,000	4,449,287	4,379,966		(12,700)		(12,700)		4,367,266		(201,215)	(201,215)	245,211	02/14/2026	2FE
46628G-AF-6	JPALT RMBS		06/01/2019	SCHEDULED REDEMPTION		255,640	287,470	207,683	179,488		76,152		76,152		255,640				6,090	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/01/2019	SCHEDULED REDEMPTION		106,318	106,318	78,174	55,042		51,277		51,277		106,318				1,274	12/25/2050	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		06/01/2019	SCHEDULED REDEMPTION			40,190	2,200											682	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		06/01/2019	SCHEDULED REDEMPTION		187,512	187,512	149,165	109,790		77,722		77,722		187,512				3,019	06/25/2042	1FM
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		06/01/2019	SCHEDULED REDEMPTION		302,826	302,826	249,783	249,783		53,042		53,042		302,826				8,486	05/12/2045	4FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		124,023	136,996	92,843	98,152		25,871		25,871		124,023				2,594	04/25/2036	1FM
46647P-AL-0	JPMORGAN CHASE & CO		06/14/2019	GOLDMAN, SACHS & CO.		1,618,074	1,593,000	1,549,129			115		115		1,549,244		68,830	68,830	37,362	11/15/2048	1FE
48122C-AB-1	JRMT 2004-A, A2 ABS		06/15/2019	SCHEDULED REDEMPTION		11,419	11,419	9,999	2,599		8,820		8,820		11,419				215	04/15/2022	6FE
49456B-AQ-4	KINDER MORGAN INC		04/16/2019	Market Axess		844,807	801,000	799,070	799,093		8		8		799,101		45,706	45,706	26,264	03/01/2048	2FE
496902-AN-7	KINROSS GOLD CORP	A	04/16/2019	JPMORGAN CHASE & CO.		651,888	605,000	650,963	642,196		(1,905)		(1,905)		640,291		11,596	11,596	21,299	03/15/2024	2FE
48268K-AD-3	KT CORP	D	04/22/2019	MATURED		7,500,000	7,500,000	7,473,150	7,498,242		1,758		1,758		7,500,000				98,438	04/22/2019	1FE
501797-AR-5	L BRANDS INC		06/18/2019	CITIGROUP GLOBAL MARKETS		512,200	520,000	511,087			1		1		511,088		1,112	1,112	56	06/15/2029	3Z
50168A-AB-6	LABL ESCROW ISSUER LLC		06/19/2019	Various		533,445	530,000	530,000							530,000		3,445	3,445		07/15/2026	1Z
512807-AR-9	LAM RESEARCH CORP		06/19/2019	Various		1,507,114	1,500,000	1,498,740	1,499,362		109		109		1,499,471		7,643	7,643	20,050	06/15/2021	2FE
512807-AT-5	LAM RESEARCH CORPORATION		04/16/2019	Millennium Advisors		242,809	230,000	229,887			1		1		229,888		12,921	12,921	1,370	03/15/2049	2FE
513075-BM-2	LAMAR MEDIA CORP		05/08/2019	EXCHANGE		630,360	618,000	630,360			(591)		(591)		629,769		591	591	9,575	02/01/2026	3FE
521615-AA-2	LEA POWER PARTNERS 2033		06/15/2019	SCHEDULED REDEMPTION		45,909	45,909	40,226	41,797		4,112		4,112		45,909				1,514	06/15/2033	3FE
521865-AV-7	LEAR CORP		05/29/2019	CALLED @ 102.688		13,590,757	13,235,000	13,379,425	13,304,385		(8,312)		(8,312)		13,296,074		(61,074)	(61,074)	857,676	03/15/2024	2FE
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		06/10/2019	SCHEDULED REDEMPTION		60,123	60,123	73,495	68,389		(8,266)		(8,266)		60,123				1,849	01/10/2034	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		06/05/2019	SCHEDULED REDEMPTION		110,346	110,346	110,346	110,346						110,346				2,924	02/05/2027	1
526057-BN-3	LENNAR CORPORATION		04/09/2019	GOLDMAN, SACHS & CO.		7,851,128	7,641,000	7,426,335	7,546,296		6,030		6,030		7,552,326		298,802	298,802	147,195	11/15/2022	3FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		06/01/2019	SCHEDULED REDEMPTION		252,465	253,779	205,120	173,180		79,285		79,285		252,465				6,586	02/25/2036	1FM
539830-BF-5	LOCKHEED MARTIN CORP		04/26/2019	WELLS FARGO		997,160	1,000,000	996,410	998,586		242		242		998,828		(1,668)	(1,668)	10,903	11/23/2020	2FE
548661-DS-3	LOWES COMPANIES INC		06/14/2019	Various		2,030,883	1,991,000	1,982,598			17		17		1,982,615		48,268	48,268	11,393	04/05/2049	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)
52523K-AL-8	LXS 2006-17, WF62 RMBS		06/01/2019	SCHEDULED REDEMPTION		169,257	169,257	133,085	72,414		96,843		96,843		169,257				4,646	11/25/2036	1FM
52524M-AX-7	LXS_07-9 RMBS		06/01/2019	SCHEDULED REDEMPTION		67,259	67,259	54,546	51,958		15,301		15,301		67,259				1,412	04/25/2037	1FM
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP		04/16/2019	Market Axess		752,557	710,000	705,534			17		17		705,551		47,007	47,007	8,609	02/01/2049	2FE
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		05/23/2019	Various		301,800	317,000	305,905	310,877		1,843		1,843		312,721		(10,921)	(10,921)	9,432	04/15/2020	4FE
56585A-AP-7	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		784,959	750,000	790,254	787,847		(2,890)		(2,890)		784,958			1	16,229	12/15/2023	2FE
56585A-AQ-5	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		25,425,391	25,500,000	25,438,487	25,415,288		4,119		4,119		25,419,407		5,984	5,984	863,990	04/01/2024	2FE
570535-AT-1	MARKEL CORPORATION		05/16/2019	CITIGROUP GLOBAL MARKETS		604,998	600,000	597,414							597,414		7,584	7,584		05/20/2049	2Z
576433-UF-1	MARM 2004-13 3A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		92,903	92,903	89,840	89,970		2,933		2,933		92,903				1,924	01/21/2057	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		06/01/2019	SCHEDULED REDEMPTION		161,589	163,312	153,560	152,804		8,785		8,785		161,589				4,931	08/25/2047	3FM
571676-AF-2	MARS INCORPORATED		06/14/2019	GOLDMAN, SACHS & CO.		1,212,149	1,171,000	1,164,068			27		27		1,164,094		48,055	48,055	10,150	04/01/2049	1FE
57643M-EE-0	MASTR 2004-8 1A1 RMBS		05/01/2019	SCHEDULED REDEMPTION		6,266	6,266	6,190	6,262		4		4		6,266				99	09/25/2033	1FM
577778-BM-4	MAY DEPT STORES		06/01/2019	MATURED		5,000,000	5,000,000	3,680,605	4,907,351		92,649		92,649		5,000,000				212,500	06/01/2019	2FE
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		505,620	500,000	540,495	509,011		(3,009)		(3,009)		506,002		(382)	(382)	10,957	11/01/2019	1FE
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		06/15/2019	SCHEDULED REDEMPTION		316,441	316,441	317,430	317,061		(621)		(621)		316,441				8,583	04/15/2028	1
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I		06/19/2019	CITIGROUP GLOBAL MARKETS		1,488,555	1,500,000	1,497,510	1,498,622		235		235		1,498,858		(10,303)	(10,303)	22,425	09/15/2021	1FE
593171-BK-6	MEZZ_05-C3 CMBS		06/01/2019	SCHEDULED REDEMPTION				17											8	05/17/2044	1Z
55288*-AA-5	MGE POWER LLC ABS		06/25/2019	SCHEDULED REDEMPTION		231,306	231,306	232,077	231,711		(404)		(404)		231,306				6,206	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		06/25/2019	SCHEDULED REDEMPTION		190,678	190,678	190,678	190,678						190,678				4,674	10/25/2033	1
55300R-AA-9	MGM CHINA HOLDINGS LTD	D	05/09/2019	BANK OF AMERICA/MERRILL LYNCH		348,595	346,000	346,000							346,000		2,595	2,595		05/15/2024	1Z
55300R-AB-7	MGM CHINA HOLDINGS LTD	D	05/09/2019	BANK OF AMERICA/MERRILL LYNCH		349,460	346,000	346,000							346,000		3,460	3,460		05/15/2026	1Z
552953-CB-5	MGM RESORTS INTERNATIONAL		04/10/2019	Various		356,958	350,000	345,625	348,597		300		300		348,897		(2,439)	(2,439)	20,198	03/31/2020	3FE
61913P-AQ-5	MHL_05-1 RMBS		06/25/2019	SCHEDULED REDEMPTION		38,451	38,451	38,451	38,451						38,451				583	02/25/2035	1FM
61913P-AS-1	MHL_05-1 RMBS		06/25/2019	SCHEDULED REDEMPTION		96,127	96,127	96,127	95,635		492		492		96,127				1,430	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		06/25/2019	SCHEDULED REDEMPTION		245,926	245,926	240,737	241,690		4,236		4,236		245,926				3,580	08/25/2035	1FM
595017-AJ-3	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				60,791	06/01/2021	2FE
595017-AL-8	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		750,000	750,000	750,000	750,000						750,000				16,790	06/01/2023	2FE
594918-BX-1	MICROSOFT CORPORATION		06/19/2019	Various		1,540,358	1,500,000	1,489,080	1,491,828		671		671		1,492,499		47,858	47,858	36,716	02/06/2024	1FE
603051-AA-1	MINERAL RESOURCES LTD	D	05/06/2019	Various		252,991	248,000	248,000							248,000		4,991	4,991	420	05/01/2027	3FE
605417-CA-0	MISSISSIPPI POWER COMPANY		05/09/2019	TD SECURITIES		2,400,782	2,400,000	2,400,000	2,400,000						2,400,000		782	782	31,041	03/27/2020	2FE
606935-AM-6	MLCFC_06-1 CMBS		06/01/2019	SCHEDULED REDEMPTION		184,220	186,881	134,552	104,159		80,061		80,061		184,220				5,163	02/12/2039	1FM
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		06/01/2019	SCHEDULED REDEMPTION		95,340	95,340	93,109	93,548		1,792		1,792		95,340				2,068	02/25/2035	1FM
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
609207-AN-5	MONDELEZ INTERNATIONAL INC		04/26/2019	BARCLAYS		2,003,220	2,000,000	1,996,920	1,997,902		505		505		1,998,407		4,813	4,813	28,833	05/07/2020	2FE
615369-AG-0	MOODYS CORPORATION		06/19/2019	Various		1,812,082	1,800,000	1,794,438	1,796,478		527		527		1,797,004		15,077	15,077	24,863	12/15/2021	2FE
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC		05/06/2019	Various		630,398	622,000	622,000							622,000		8,398	8,398	508	05/15/2027	4FE
620076-BL-2	MOTOROLA SOLUTIONS INC		06/14/2019	Various		1,615,063	1,584,000	1,548,672	1,549,389		1,159		1,159		1,550,547		64,515	64,515	53,628	02/23/2028	2FE
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		06/15/2019	SCHEDULED REDEMPTION		111,821	111,821	111,821	111,821						111,821				3,668	03/25/2030	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
61750H-AG-1	MSC 2006-HQ10 AJ CMBS		05/01/2019	SCHEDULED REDEMPTION		115,758	115,758	116,389	115,758						115,758				2,577	11/12/2041	1FM
61748H-HC-8	MSM_04-11A RMBS		06/25/2019	SCHEDULED REDEMPTION		30,158	30,158	30,158	30,158						30,158				417	07/25/2053	1FM
61748H-AN-1	MSM_04-5AR RMBS		06/01/2019	SCHEDULED REDEMPTION		34,371	34,371	34,257	34,300		71		71		34,371				510	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		06/01/2019	SCHEDULED REDEMPTION		144,877	146,035	119,871	102,670		42,207		42,207		144,877				4,630	04/25/2058	1FM
626717-AH-5	MURPHY OIL CORPORATION		06/14/2019	Market Axess		65,502	63,000	63,000	63,000						63,000		2,502	2,502	3,645	08/15/2024	3FE
62854A-AL-8	MYLAN NV		05/14/2019	BARCLAYS		1,502,010	1,500,000	1,499,624	1,499,775		42		42		1,499,817		2,193	2,193	23,594	12/15/2020	2FE
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		06/01/2019	SCHEDULED REDEMPTION		197,279	197,279	61,871	63,130		135,438		135,438		197,279				1,196	10/25/2051	1FM
65478A-AE-3	NAROT_15-C ABS		05/02/2019	CITIGROUP GLOBAL MARKETS		14,987,053	15,060,000	14,888,222	14,929,348		43,422		43,422		14,972,770		14,283	14,283	98,505	02/15/2022	1FE
65478H-AD-0	NAROT_17-C ABS		05/02/2019	CITIGROUP GLOBAL MARKETS		2,833,746	2,850,000	2,837,531	2,842,220		1,326		1,326		2,843,546		(9,800)	(9,800)	23,665	04/18/2022	1FE
63254A-AR-9	NATIONAL AUSTRALIA BANK LTD (NEW	D	06/19/2019	BANK MONTREAL / NESBITT BURNS		1,486,440	1,500,000	1,495,725	1,497,785		405		405		1,498,190		(11,750)	(11,750)	26,484	07/12/2021	1FE
62927#-AD-8	NATIONAL FOOTBALL LEAGUE		04/15/2019	SCHEDULED REDEMPTION		1,410,569	1,410,569	1,410,569	1,410,569						1,410,569				19,960	03/31/2024	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)
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		04/15/2019	SCHEDULED REDEMPTION		242,011	242,011	242,011	242,011						242,011				6,776	03/31/2024	1FE
63940G-AA-3	NAVSL_16-7 ABS		04/18/2019	CREDIT SUISSE		2,194,848	2,181,215	2,229,441	2,226,077		(894)		(894)		2,225,183		(30,335)	(30,335)	25,922	03/25/2066	1FE
63939R-AA-2	NAVSL_17-2 ABS		06/25/2019	SCHEDULED REDEMPTION		20,931	20,931	21,229	21,222		(291)		(291)		20,931				354	12/27/2066	1FE
63946B-AD-2	NBC UNIVERSAL		04/26/2019	BANK MONTREAL / NESBITT BURNS		988,971	966,000	1,017,478	997,406		(7,687)		(7,687)		989,719		(747)	(747)	24,875	04/30/2020	1FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		06/30/2019	SCHEDULED REDEMPTION		608,748	608,748	608,748	608,748						608,748				18,902	06/30/2027	1PL
64110L-AQ-9	NETFLIX INC		04/29/2019	EXCHANGE		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				53,528	11/15/2028	3FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		04/04/2019	JEFFERIES & COMPANY, INC.		496,728	461,000	471,373	470,411		(307)		(307)		470,104		26,624	26,624	19,066	01/01/2026	2FE
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/01/2019	MATURED		5,000,000	5,000,000	4,994,950	4,999,567		433		433		5,000,000				57,500	04/01/2019	2FE
65539B-AA-6	NMRR_10-1RA RMBS		06/01/2019	SCHEDULED REDEMPTION		179,535	179,535	180,321	179,730		(195)		(195)		179,535				4,909	07/26/2037	1FM
655844-CB-2	NORFOLK SOUTHERN CORPORATION		06/21/2019	U.S. BANCORP		1,405,329	1,269,000	1,302,419	449,127		(2)		(2)		1,302,417		102,912	102,912	36,849	08/01/2118	2FE
665501-AL-6	NORTHERN NATURAL GAS COMPANY		06/18/2019	Various		862,549	814,424	845,030			(2)		(2)		845,028		17,521	17,521	14,915	01/15/2049	1FE
67054L-AC-1	NUMERICABLE GROUP SA	D	06/09/2019	CALLED @ 103.125		1,217,906	1,181,000	1,170,800	1,173,492		493		493		1,173,984		7,016	7,016	97,186	05/15/2024	4FE
67059T-AF-2	NUSTAR LOGISTICS LP		05/20/2019	Various		606,455	600,000	600,000							600,000		6,455	6,455		06/01/2026	3Z
67066G-AD-6	NVIDIA CORPORATION		05/07/2019	WELLS FARGO		740,955	750,000	748,515	749,175		105		105		749,281		(8,326)	(8,326)	10,679	09/16/2021	1FE
68403B-AG-0	OCMLT_07-FXD2 RMBS		06/01/2019	SCHEDULED REDEMPTION		139,691	139,691	124,453	120,900		18,792		18,792		139,691				2,611	03/25/2037	1FM
690732-AD-4	OWENS & MINOR INC		05/07/2019	BANK OF AMERICA/MERRILL LYNCH		136,200	160,000	160,757	160,376		(47)		(47)		160,328		(24,128)	(24,128)	4,030	09/15/2021	4FE
69371R-N2-8	PACCAR FINANCIAL CORP		05/10/2019	MATURED		10,000,000	10,000,000	9,994,100	9,999,284		716		716		10,000,000				65,000	05/10/2019	1FE
694308-HZ-3	PACIFIC GAS & ELECTRIC UTILITIES		06/19/2019	RBC DOMINION SECURITIES		543,200	560,000	558,684	558,780		33		33		558,813		(15,613)	(15,613)		08/01/2023	6FE
694308-JA-6	PACIFIC GAS & ELECTRIC UTILITIES		06/19/2019	BARCLAYS		492,600	500,000	498,580	498,626		16		16		498,641		(6,041)	(6,041)		08/01/2028	6FE
70556M-AA-0	PALS_00-1 ABS		06/25/2019	DISTRIBUTION		170,524											170,524	170,524		12/25/2015	6Z
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		04/01/2019	Various		5	5	5	788,771						5				27,153	07/31/2029	3FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		06/20/2019	JPMORGAN CHASE & CO.		300,274	287,000	287,000							287,000		13,274	13,274	4,136	05/15/2026	3FE
69888X-AA-7	PAR PHARMACEUTICAL INC		06/07/2019	Market Axess		114,066	115,000	115,000							115,000		(934)	(934)	1,749	04/01/2027	4FE
701094-AM-6	PARKER HANNIFIN CORPORATION		06/11/2019	CREDIT SUISSE		1,121,960	1,120,000	1,119,485							1,119,485		2,475	2,475		06/14/2024	1Z
701094-AN-4	PARKER HANNIFIN CORPORATION		06/18/2019	Various		1,449,013	1,440,000	1,435,493			2		2		1,435,495		13,518	13,518	293	06/14/2029	1Z
701094-AP-9	PARKER HANNIFIN CORPORATION		06/18/2019	Various		1,203,607	1,200,000	1,182,048			2		2		1,182,050		21,558	21,558	240	06/14/2049	1Z
708696-BZ-1	PENNSYLVANIA ELECTRIC COMPANY		06/05/2019	JEFFERIES & COMPANY, INC.		847,402	834,000	832,407			1		1		832,409		14,994	14,994	334	06/01/2029	2FE
717081-EV-1	PFIZER INC		06/19/2019	Market Axess		861,160	800,000	786,936			63		63		786,999		74,161	74,161	8,889	03/15/2049	1FE
743873-BX-8	PFMLT_05-2 RMBS		06/01/2019	SCHEDULED REDEMPTION		44,646	44,646	24,109	25,550		19,096		19,096		44,646				964	07/25/2042	1FM
724479-AK-6	PITNEY BOWES INC		06/26/2019	Market Axess		73,570	75,000	74,793	74,882		20		20		74,902		(1,333)	(1,333)	2,155	10/01/2021	3FE
724479-AM-2	PITNEY BOWES INC		06/26/2019	Market Axess		139,786	140,000	139,670	139,808		54		54		139,862		(76)	(76)	4,265	09/15/2020	3FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		04/16/2019	STIFEL CAPITAL MARKETS		695,297	720,000	674,920	675,886		232		232		676,118		19,178	19,178	23,814	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		1,993,300	2,000,000	2,004,480	2,001,743		(307)		(307)		2,001,437		(8,137)	(8,137)	23,819	11/05/2020	1FE
69353R-FH-6	PNC BANK NA		04/26/2019	TD SECURITIES		859,095	862,000	852,458	855,221		1,064		1,064		856,284		2,811	2,811	16,641	01/22/2021	1FE
736508-BQ-4	PORTLAND GENERAL ELEC		04/15/2019	MATURED		10,000,000	10,000,000	9,992,600	9,999,720		280		280		10,000,000				305,000	04/15/2019	1FE
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		06/30/2019	SCHEDULED REDEMPTION		1,801,766	1,801,766	1,801,766	1,801,766						1,801,766					12/30/2019	2
74736K-AE-1	QORVO INC		06/26/2019	EXCHANGE		4,005,000	4,000,000	4,005,000	4,004,672		(357)		(357)		4,004,316		684	684	207,778	07/15/2026	3FE
747525-AS-2	QUALCOMM INCORPORATED		05/17/2019	MIZUHO SECURITIES USA INC.		136,404	135,000	135,000	135,000						135,000		1,404	1,404	2,557	01/30/2023	1FE
747525-AV-5	QUALCOMM INCORPORATED		05/31/2019	Various		1,119,106	1,111,000	1,099,777			26		26		1,099,803		19,303	19,303	25,744	05/20/2047	1FE
747262-AQ-6	QVC INC		04/01/2019	MATURED		1,500,000	1,500,000	1,488,090	1,499,056		944		944		1,500,000				23,438	04/01/2019	2FE
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		06/07/2019	SCHEDULED REDEMPTION		584,660	584,660	584,660	587,336		(2,676)		(2,676)		584,660				28,678	12/07/2022	2FE
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		06/07/2019	SCHEDULED REDEMPTION		903,566	903,566	916,159	907,093		(3,528)		(3,528)		903,566				44,320	12/07/2022	2FE
750236-AW-1	RADIAN GROUP INC		06/13/2019	CITIGROUP GLOBAL MARKETS		282,800	280,000	280,000							280,000		2,800	2,800		03/15/2027	3Z
759950-EP-9	RAMC_04-4 RMBS		06/01/2019	SCHEDULED REDEMPTION		185,513	185,513	177,234	177,991		7,927		7,927		185,513				3,540	05/25/2052	1FM
75281A-AS-8	RANGE RESOURCES CORP		05/08/2019	WELLS FARGO		169,703	187,000	172,274	173,369		630		630		174,000		(4,297)	(4,297)	4,432	05/15/2025	3FE
45660L-EW-5	RAST 2005-A1 A3 RMBS		06/01/2019	SCHEDULED REDEMPTION		196,772	196,772	163,321	196,772						196,772				5,259	04/25/2035	1FM
74949L-AC-6	RELX CAPITAL INC		04/03/2019	Various		1,774,700	1,742,000	1,721,775			72		72		1,721,848		52,853	52,853	3,041	03/18/2029	2FE
76119L-AA-9	RESIDEO FUNDING INC		05/08/2019	GOLDMAN, SACHS & CO.		857,183	825,000	830,278	452,703		(309)		(309)		829,975		27,208	27,208	27,874	11/01/2026	4FE
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		06/01/2019	SCHEDULED REDEMPTION		31,558	34,640	25,530	26,345		5,213		5,213		31,558				1,025	12/25/2039	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		06/01/2019	SCHEDULED REDEMPTION		142,118	189,804	145,575	150,917		(8,799)		(8,799)		142,118				5,171	07/25/2037	1FM
772739-AP-3	ROCK-TENN CO		06/03/2019	CALLED @ 100.523		603,138	600,000	613,776	603,955		(1,417)		(1,417)		602,538		(2,538)	(2,538)	19,005	03/01/2020	2FE
773903-AF-6	ROCKWELL AUTOMATION INC		04/10/2019	MORGAN STANLEY		497,045	500,000	496,750	499,151		202		202		499,353		(2,308)	(2,308)	6,292	03/01/2020	1FE
775109-BN-0	ROGERS COMMUNICATIONS INC	A	06/06/2019	GOLDMAN, SACHS & CO.		1,239,252	1,200,000	1,196,004			7		7		1,196,011		43,241	43,241	5,800	05/01/2049	2FE
78013X-KG-2	ROYAL BANK OF CANADA	A	05/31/2019	MIZUHO SECURITIES USA INC.		1,014,650	1,000,000	999,290	999,443		99		99		999,541		15,109	15,109	19,022	04/30/2021	1FE
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022		04/01/2019	SCHEDULED REDEMPTION		530,303	530,303	530,303	530,303						530,303				15,909	04/01/2022	2FE
78409V-AJ-3	S&P GLOBAL INC		04/26/2019	BANK MONTREAL / NESBITT BURNS		2,226,929	2,210,000	2,220,462	2,214,340		(870)		(870)		2,213,470		13,459	13,459	51,861	08/14/2020	1FE
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	D	06/28/2019	MATURED		50,000,000	50,000,000	49,837,761	49,990,016		9,984		9,984		50,000,000				1,525,000	06/28/2019	2
86359D-SR-9	SASC 2005-17 5A1 RMBS		04/01/2019	SCHEDULED REDEMPTION		3,237,235	4,003,666	2,580,231	2,315,170		922,066		922,066		3,237,235				73,052	10/25/2035	1FM
806261-AM-5	SCHAEFFLER FINANCE BV	D	05/15/2019	CALLED @ 101.188		942,060	931,000	931,000	931,000						931,000				44,227	05/15/2023	2FE
806851-AH-4	SCHLUMBERGER HOLDINGS CORP		06/11/2019	BARCLAYS		1,232,557	1,180,000	1,179,198			23		23		1,179,220		53,337	53,337	18,182	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
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		05/07/2019	Various		483,600	480,000	480,000							480,000		3,600	3,600		06/01/2029	3FE
824348-AU-0	SHERWIN-WILLIAMS COMPANY (THE)		04/25/2019	U.S. BANCORP		1,389,766	1,400,000	1,399,132	1,399,399		55		55		1,399,454		(9,688)	(9,688)	15,828	06/01/2022	2FE
824348-AZ-9	SHERWIN-WILLIAMS COMPANY (THE)		06/15/2019	MATURED		6,900,000	6,900,000	6,890,590	6,897,562		2,438		2,438		6,900,000				250,125	06/15/2019	2FE
82967N-BE-7	SIRIUS XM RADIO INC		06/18/2019	DEUTSCHE BANK AG		221,100	220,000	220,000							220,000		1,100	1,100		07/15/2024	3FE
78442F-EQ-7	SLM CORPORATION		06/13/2019	JPMORGAN CHASE & CO.		390,066	383,000	368,638			1,269		1,269		369,906		20,160	20,160	18,841	01/25/2023	3FE
78443C-BN-3	SLMA_04-B ABS		05/29/2019	GOLDMAN, SACHS & CO.		5,642,765	5,664,005	5,646,305	5,648,688		1,575		1,575		5,650,263		(7,498)	(7,498)	78,800	03/15/2024	1FE
78443C-CB-8	SLMA_05-B ABS		06/17/2019	SCHEDULED REDEMPTION		558,866	558,866	525,713	462,760		25,170		25,170		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	189,023		15,644		15,644		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		92,863	95,000	92,863	93,083		92		92		93,175		(312)	(312)	4,647	01/23/2025	3FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		05/08/2019	Various		939,438	886,000	889,250	889,121		(121)		(121)		889,000		50,438	50,438	41,164	03/15/2026	3FE
85207U-AH-8	SPRINT CORP		06/13/2019	BARCLAYS		122,980	118,000	125,375	123,467		(395)		(395)		123,072		(92)	(92)	4,250	06/15/2024	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/20/2019	SCHEDULED REDEMPTION		276,563	276,563	273,105	273,105		3,457		3,457		276,563				4,646	03/20/2023	2FE
853496-AD-9	STANDARD INDUSTRIES INC		04/10/2019	Market Axess		119,314	124,000	119,350	119,661		107		107		119,768		(454)	(454)	4,368	01/15/2028	3FE
855030-AN-2	STAPLES INC		06/27/2019	Various		2,909,617	2,935,000	2,935,000							2,935,000		(25,383)	(25,383)	45,466	04/15/2026	4FE
855030-AP-7	STAPLES INC		06/13/2019	Various		510,685	511,000	511,000							511,000		(315)	(315)	5,329	04/15/2027	4FE
855244-AJ-8	STARBUCKS CORP		04/26/2019	BARCLAYS		741,660	750,000	749,573	749,816		29		29		749,844		(8,184)	(8,184)	11,638	02/04/2021	2FE
855244-AR-0	STARBUCKS CORPORATION		04/16/2019	MARKET AXESS		195,638	188,000	187,789	187,796		5		5		187,801		7,837	7,837	3,196	11/15/2028	2FE
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		06/17/2019	DIRECT		6,860	12,270	5,591	614	6,350			6,350		6,964		(104)	(104)		04/17/2021	6S
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		06/17/2019	DIRECT		49,818	89,110	40,627	4,456	46,111			46,111		50,566		(749)	(749)		04/17/2021	6S
863667-AM-3	STRYKER CORP		06/19/2019	Various		2,253,103	2,250,000	2,249,145	2,249,610		72		72		2,249,682		3,421	3,421	42,094	03/15/2021	2FE
86828L-AA-0	SUPERIOR PLUS LP AND SUPERIOR GENE	A	04/01/2019	Various					2,018,794		(719)		(719)		8		(8)	(8)	74,278	07/15/2026	3FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC		05/09/2019	JPMORGAN CHASE & CO.		263,575	260,000	260,000							260,000		3,575	3,575		05/15/2027	1Z
87612B-BH-4	TARGA RESOURCES PARTNERS FINANCE C		04/17/2019	EXCHANGE		205,339	200,000	206,750	206,085		(746)		(746)		205,339				5,940	04/15/2026	3FE
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		2,659,375	2,500,000	2,587,500	2,554,756		(7,073)		(7,073)		2,547,684		(47,684)	(47,684)	282,153	06/01/2024	2FE
872456-AA-6	TELECOM ITALIA CAPITAL	D	06/18/2019	MATURED		5,000,000	5,000,000	5,036,500	5,002,978		(2,978)		(2,978)		5,000,000				179,375	06/18/2019	3FE
87971M-BK-8	TELUS CORPORATION	A	06/06/2019	CITIGROUP GLOBAL MARKETS		2,044,180	2,000,000	1,980,960			10		10		1,980,970		63,210	63,210	2,867	06/15/2049	2FE
88031R-AA-6	TENASKA ALABAMA		04/01/2019	SCHEDULED REDEMPTION		746,812	746,812	770,682	759,837		(13,025)		(13,025)		746,812				11,435	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		06/30/2019	SCHEDULED REDEMPTION		282,281	282,281	275,630	279,775		2,506		2,506		282,281				4,271	12/30/2023	2FE
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	D	05/14/2019	Various		1,330,000	1,400,000	1,299,879	1,324,953		10,498		10,498		1,335,452		(5,452)	(5,452)	25,222	07/21/2021	3FE
882508-BF-0	TEXAS INSTRUMENTS INC		06/14/2019	CREDIT SUISSE		846,096	800,000	792,848			64		64		792,912		53,184	53,184	8,353	03/15/2039	1FE
87244B-AA-6	TGIF_17-1 ABS		04/30/2019	SCHEDULED REDEMPTION		40,720	40,720	40,913	40,897		(177)		(177)		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
887317-AP-0	TIME WARNER INC		06/05/2019	EXCHANGE		4,952,976	5,000,000	4,946,450	4,952,491		466		466		4,952,958		18	18	115,694	06/15/2042	2FE
887317-AQ-8	TIME WARNER INC		06/05/2019	EXCHANGE		4,003,637	4,000,000	4,010,800	4,004,144		(487)		(487)		4,003,656		(19)	(19)	64,222	06/15/2022	2FE
887317-BB-0	TIME WARNER INC		06/11/2019	EXCHANGE		9,969,644	10,000,000	9,961,500	9,968,143		1,501		1,501		9,969,644				312,444	02/15/2027	2FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/03/2019	VARIOUS		2,897	2,897	2,897								2,897		2,897		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/03/2019	VARIOUS		2,974	2,974	2,974								2,974		2,974		03/01/2023	5

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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)
893647-AX-5	TRANSDIGM INC		05/16/2019	BARCLAYS		498,480	496,000	489,800			279		279		490,079		8,401	8,401	11,194	07/15/2024	4FE
893647-BB-2	TRANSDIGM INC		05/16/2019	Various		75,493	76,000	76,380			(7)		(7)		76,373		(881)	(881)	2,052	06/15/2026	4FE
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS		06/28/2019	SCHEDULED REDEMPTION		1,506,443	1,506,443	1,506,443	1,506,443						1,506,443				44,881	03/31/2022	2PL
89385A-AA-3	TRANSOCEAN SENTRY LIMITED		05/15/2019	KEYCORP		117,293	117,000	116,415							116,415		878	878		05/15/2023	4Z
87265H-AF-6	TRI POINTE GROUP INC		05/31/2019	JPMORGAN CHASE & CO.		164,560	176,000	176,000	176,000						176,000		(11,440)	(11,440)	4,697	06/01/2027	3FE
962178-AL-3	TRI POINTE HOLDINGS INC		06/15/2019	MATURED		300,000	300,000	295,216	299,407		593		593		300,000				6,563	06/15/2019	3FE
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC		04/30/2019	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,094		192		192		714,286				21,679	04/30/2020	2
89655X-AA-6	TRL_06-1A ABS		06/14/2019	SCHEDULED REDEMPTION		551,118	551,118	551,118	558,900		(7,782)		(7,782)		551,118				15,313	05/14/2036	2FE
897787-AA-5	TRUCK HERO INC		06/13/2019	Various		719,718	716,000	716,365			(5)		(5)		716,360		3,358	3,358	2,959	04/21/2024	4FE
898613-AA-2	TUCKAH_02 ABS		04/01/2019	Various		1,832,217			8,082,387		(4,896)		(4,896)						2,015,938	10/20/2025	3FE
902494-BH-5	TYSON FOODS INC		06/21/2019	Various		1,063,434	1,007,000	973,950			95		95		974,046		89,389	89,389	30,610	09/28/2048	2FE
907825-AA-1	UNION PACIFIC RAILROAD CO ABS		05/14/2019	SCHEDULED REDEMPTION		240,800	240,800	239,678	239,864		936		936		240,800				3,885	05/14/2026	1FE
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		04/01/2019	Various					3,211,805		(17,592)		(17,592)						14,830	06/01/2019	1FE
90933J-AA-9	UNITED AIRLINES 2016-2 CLASS B PAS ABS		04/07/2019	SCHEDULED REDEMPTION		29,977	29,977	28,748	28,751		1,225		1,225		29,977				547	10/07/2025	2FE
90932E-AA-1	UNITED AIRLINES INC ABS		04/07/2019	SCHEDULED REDEMPTION		19,823	19,823	18,204	18,204		1,620		1,620		19,823				285	04/07/2030	1FE
911312-AK-2	UNITED PARCEL SERVICE		04/01/2019	MATURED		3,000,000	3,000,000	3,233,628	3,025,428		(25,428)		(25,428)		3,000,000				76,875	04/01/2019	1FE
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		05/26/2019	CALLED @ 102.875		7,818,500	7,600,000	7,668,125	7,636,245		(4,507)		(4,507)		7,631,738		(31,738)	(31,738)	450,353	11/15/2024	3FE
91324P-CM-2	UNITEDHEALTH GROUP INC		04/18/2019	CITIGROUP GLOBAL MARKETS		4,998,950	5,000,000	4,997,000	4,999,029		193		193		4,999,223		(273)	(273)	104,250	07/15/2020	1FE
91324P-DK-5	UNITEDHEALTH GROUP INC		04/15/2019	WELLS FARGO		3,261,440	3,128,000	3,122,620	3,122,858		134		134		3,122,992		138,448	138,448	40,812	06/15/2028	1FE
91324P-DM-1	UNITEDHEALTH GROUP INC		04/12/2019	CITIGROUP GLOBAL MARKETS		1,615,731	1,577,000	1,573,073	1,573,100		204		204		1,573,304		42,427	42,427	18,245	02/15/2024	1FE
91324P-DP-4	UNITEDHEALTH GROUP INC		04/12/2019	WELLS FARGO		823,807	788,000	785,289	785,298		65		65		785,363		38,443	38,443	10,094	12/15/2028	1FE
91529Y-AN-6	UNUM GROUP		06/11/2019	GOLDMAN, SACHS & CO.		601,512	600,000	597,798							597,798		3,714	3,714		06/15/2029	1Z
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		04/01/2019	SCHEDULED REDEMPTION		248,061	248,061	248,061	248,061						248,061				7,318	04/01/2026	1FE
90345K-AA-8	US AIRWAYS GROUP INC ABS		04/22/2019	SCHEDULED REDEMPTION		161,399	161,399	161,399	161,399						161,399				5,044	10/22/2024	1FE
90346W-AB-9	US AIRWAYS INC ABS		05/15/2019	SCHEDULED REDEMPTION		49,528	49,528	49,528	49,528						49,528				1,331	05/15/2023	2FE
90331H-MY-6	US BANK NA/ MINNEAPOLIS MN		04/26/2019	MATURED		10,000,000	10,000,000	9,972,200	9,996,984		3,016		3,016		10,000,000				70,000	04/26/2019	1FE
903293-BE-7	USG CORPORATION		05/24/2019	TENDER OFFER		1,010,000	1,000,000	1,015,000	1,012,394		(665)		(665)		1,011,730		(1,730)	(1,730)	23,427	06/01/2027	3FE
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO		05/24/2019	Various		489,293	482,000	445,280	449,188		2,709		2,709		451,897		22,936	22,936	33,827	03/01/2023	4FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		06/13/2019	Market Axess		84,677	80,000	84,600			(533)		(533)		84,067		610	610	4,231	03/15/2024	3FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		06/13/2019	Market Axess		105,842	102,000	97,665	97,679		238		238		97,917		7,925	7,925	3,522	11/01/2025	3FE
91913Y-AW-0	VALERO ENERGY CORPORATION		06/12/2019	Various		1,907,993	1,900,000	1,885,427			105		105		1,885,532		22,461	22,461	6,722	04/01/2029	2FE
92343V-ET-7	VERIZON COMMUNICATIONS INC		05/08/2019	DISTRIBUTION		1,724		997							997		727	727		12/03/2029	2FE
92552V-AL-4	VIASAT INC		06/28/2019	BANK OF AMERICA/MERRILL LYNCH		697,395	671,000	671,967			(33)		(33)		671,933		25,462	25,462	9,849	04/15/2027	3FE
92840J-AA-7	VISTAJET MALTA FINANCE PLC	D	05/15/2019	Various		231,879	235,000	230,566							230,566		1,313	1,313		06/01/2024	1Z
92856J-AB-6	VIZIENT INC		05/06/2019	JPMORGAN CHASE & CO.		128,650	124,000	124,000							124,000		4,650	4,650	43	05/15/2027	4FE
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANC	C	04/03/2019	SOCIETE GENERALE		1,033,580	1,000,000	997,580	997,620		77		77		997,697		35,883	35,883	18,243	11/13/2025	2FE
94106L-BG-3	WASTE MANAGEMENT INC		06/14/2019	Various		4,123,816	4,000,000	3,992,160			41		41		3,992,201		131,615	131,615	8,740	06/15/2029	2FE
94106L-BJ-7	WASTE MANAGEMENT INC		06/19/2019	GOLDMAN, SACHS & CO.		846,792	800,000	799,168			2		2		799,170		47,622	47,622	2,578	07/15/2039	2FE
94106L-BK-4	WASTE MANAGEMENT INC		06/19/2019	Various		1,692,348	1,600,000	1,597,952			2		2		1,597,954		94,394	94,394	3,412	07/15/2049	2FE
94974B-GM-6	WELLS FARGO & CO		06/10/2019	WELLS FARGO		17,509,625	17,500,000	17,490,200	17,496,809		903		903		17,497,712		11,913	11,913	404,444	07/22/2020	1FE
94978#-DC-8	WELLS FARGO & COMPANY ABS		04/02/2019	PRINCIPAL PAYMENT		3,833	3,833	3,833	3,833						3,833				97	01/02/2024	1
958254-AJ-3	WESTERN GAS PARTNERS LP		04/12/2019	MIZUHO SECURITIES USA INC.		670,917	612,000	606,914	606,973		21		21		606,994		63,923	63,923	20,273	03/01/2048	2FE
958254-AK-0	WESTERN GAS PARTNERS LP		04/12/2019	WELLS FARGO		484,466	450,000	449,181	449,207		19		19		449,226		35,240	35,240	14,666	08/15/2028	2FE
96188#-AA-6	WETT HOLDINGS LLC		04/01/2019	SCHEDULED REDEMPTION		55,556	55,556	55,556	55,556						55,556				599	12/18/2024	2FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		06/01/2019	SCHEDULED REDEMPTION		19,985	26,184	20,629	21,353		(1,368)		(1,368)		19,985				508	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2019	SCHEDULED REDEMPTION		229,349	230,048	168,233	172,064		57,285		57,285		229,349				5,242	10/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		06/01/2019	SCHEDULED REDEMPTION		4,144	4,908	4,445	4,728		(539)		(539)		4,144				144	07/25/2037	3FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2019	SCHEDULED REDEMPTION		71,403	88,902	71,895	73,936		(2,533)		(2,533)		71,403				2,436	08/25/2037	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2019	SCHEDULED REDEMPTION		64,154	75,965	59,500	65,539		5,210		5,210		64,154				1,969	09/25/2037	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		06/01/2019	SCHEDULED REDEMPTION		97,009	100,843	69,419	70,256		26,753		26,753		97,009				2,332	04/27/2037	1FM
949810-AU-2	WFMBS_05-AR16 RMBS		06/01/2019	SCHEDULED REDEMPTION		89,181	89,181	88,996	89,069		111		111		89,181				1,936	10/25/2035	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		06/01/2019	SCHEDULED REDEMPTION		144,814	160,806	119,062	107,011		37,804		37,804		144,814				3,689	04/25/2036	1FM
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL IN		05/09/2019	STIFEL CAPITAL MARKETS		182,250	180,000	180,450							180,450		1,800	1,800	3,059	08/15/2023	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)
92933B-AF-1	WMG ACQUISITION CORP		05/16/2019	CALLED @ 101.406		303,204	299,000	299,000	299,000						299,000				14,062	04/15/2022	3FE
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
98212B-AH-6	WPX ENERGY INC		04/16/2019	BARCLAYS		260,205	249,000	239,351	239,411		305		305		239,716		20,489	20,489	5,449	06/01/2026	4FE
92940P-AD-6	WRKCO INC		05/15/2019	BARCLAYS		425,822	395,000	394,810			4		4		394,813		31,009	31,009	8,817	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
983919-AJ-0	XILINX INC		04/25/2019	TD SECURITIES		693,714	700,000	699,209	699,374		35		35		699,409		(5,695)	(5,695)	8,489	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
98978V-AJ-2	ZOETIS INC		04/26/2019	GOLDMAN, SACHS & CO.		1,009,410	1,000,000	998,680	999,481		89		89		999,570		9,840	9,840	16,004	11/13/2020	2FE
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2	D	06/30/2019	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				638,000	06/30/2019	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						983,170,063	978,290,944	974,618,507	783,055,642	70,572	2,955,740		3,026,313		975,618,568	5,871	3,603,779	3,609,650	24,480,355	XXX	XXX
05565A-GF-4	BNP PARIBAS SA	D	04/16/2019	SEAPORT GROUP		308,520	300,000	300,000	300,000						300,000		8,520	8,520	14,117	01/01/9999	2FE
4899999. Subtotal - Bonds - Hybrid Securities						308,520	300,000	300,000	300,000						300,000		8,520	8,520	14,117	XXX	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		05/20/2019	Various	0.000	6,030,575		6,058,780							6,058,780		(28,205)	(28,205)	26,140		4
8199999. Subtotal - Bonds - SVO Identified Funds						6,030,575		6,058,780							6,058,780		(28,205)	(28,205)	26,140	XXX	XXX
06901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	06/28/2019	SCHEDULED REDEMPTION		5,000	5,000	4,994	4,994		6		6		5,000					02/16/2024	3FE
00450#-AC-5	ACCOUNT CONTROL TECH TL		04/01/2019	Various		617,259	251,970	248,225	247,944		4,026		4,026		251,970				367,863	04/28/2022	4
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		7,722	7,722	7,585	7,579		142		142		7,722				153	11/17/2023	5FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		05/20/2019	Various		1,364,944	1,550,110	1,548,780	1,555,134		201		201		1,548,797		(183,853)	(183,853)	6,098	07/23/2021	4FE
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		06/04/2019	Various		2,107,095	2,107,870	2,107,870	2,107,870						2,107,870		(776)	(776)	18,263	11/10/2023	3FE
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		06/28/2019	Various		1,063,649	1,075,944	1,075,938	1,075,938		1		1		1,075,938		(12,289)	(12,289)	4,038	10/31/2023	4FE
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		06/26/2019	COST OF CARRY		(932)											(932)	(932)		08/21/2023	4FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		06/28/2019	SCHEDULED REDEMPTION		23,761	23,761	23,543	18,564		227		227		23,761					06/29/2024	4Z
04269G-AQ-5	ARRIS GROUP INC TLB3		04/04/2019	Various		2,548,000	2,548,000	2,543,154	2,542,954		5,046		5,046		2,548,000				11,752	04/26/2024	3FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		06/28/2019	Various		729	1,209	1,198			1,050		1,050		1,209		(481)	(481)		04/30/2025	4FE
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
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		06/28/2019	SCHEDULED REDEMPTION		15,364	15,364	15,287	15,282		81		81		15,364				1	06/02/2025	3FE
09179F-AU-6	BJS WHOLESALE CLUB INC		06/17/2019	COST OF CARRY		(1,282)											(1,282)	(1,282)		02/03/2024	4FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		06/28/2019	Various		2,126	2,532	2,533			866		866		2,532		(405)	(405)		12/23/2024	3FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		27,500	27,500	27,306	27,292		208		208		27,500				175	11/29/2023	4
15670B-AB-8	CENTURYLINK INC TERM LOAN B		06/28/2019	SCHEDULED REDEMPTION		2,500	2,500	2,490	2,490		10		10		2,500				10	01/31/2025	3FE
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		05/10/2019	SCHEDULED REDEMPTION		128,322	128,322	127,252	127,196		1,126		1,126		128,322				779	12/29/2023	5GI
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		05/15/2019	Various		20,694	21,992	21,904	21,893		13		13		21,906		(1,212)	(1,212)	318	09/07/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		05/13/2019	Various		163,096	173,329	170,602	170,270		384		384		170,654		(7,558)	(7,558)	2,506	09/07/2021	4FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		06/28/2019	Various		12,769	12,972	9,789	6,335		3,438		3,438		12,972		(203)	(203)	160	11/12/2020	5FE
20337E-AQ-4	COMMSCOPE INC TLB		05/31/2019	COST OF CARRY		(136)											(136)	(136)		04/06/2026	3FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		06/28/2019	Various		797,033	812,716	812,716	812,716						812,716		(15,683)	(15,683)	4,047	10/05/2023	4FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		06/28/2019	Various		1,504,232	1,508,741	1,493,671	1,493,934		623		623		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	14,972,244		(293,590)		(293,590)		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	12,425		81		81		12,506					10/04/2024	4FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		06/28/2019	Various		2,211	2,545	2,518			27		27		2,545		(334)	(334)		11/14/2022	4FE
24360@-AB-8	DECOPAC INC INITIAL 2ND LN		05/02/2019	PENNANT PARK INVESTMENT CORPORATION		2,484,375	2,500,000	2,478,417	2,477,806		845		845		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	998,699		613		613		999,312		3,784	3,784	25,350	05/01/2024	4FE
L2324E-AE-1	DELOS FINANCE SARL 2018 NEW LOAN		06/28/2019	SCHEDULED REDEMPTION		333,333	333,333	333,524	333,534		(200)		(200)		333,333				3,666	10/06/2023	2FE
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		06/28/2019	SCHEDULED REDEMPTION		1,852	1,852	1,589	963		267		267		1,852				5	11/06/2023	4FE
25365E-AP-0	DIEBOLD NIXDORF INCORPORATED TL-A1		06/28/2019	SCHEDULED REDEMPTION		816	816	816	816						816				4	08/31/2022	4FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		06/28/2019	Various		1,048	1,250	1,244			585		585		1,250		(202)	(202)	4	02/02/2026	4FE
23341M-AC-5	DUNN PAPER TLB		06/17/2019	Various		1,743,569	1,754,215	1,738,949			1,364		1,364		1,740,313		3,256	3,256	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	4,811,073		2,906		2,906		4,813,980		48,520	48,520	10,519	02/05/2023	5GI
BA50XA-P4-3	ELLIE MAE INC TL		06/07/2019	COST OF CARRY		(610)											(610)	(610)		04/17/2026	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		06/28/2019	Various		1,256	2,198	2,197			2,217		2,217		2,198		(943)	(943)	2	06/01/2022	4FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		06/28/2019	SCHEDULED REDEMPTION		49,476	49,476	49,184	49,167		309		309		49,476				219	04/18/2025	4FE
33905P-AB-7	FLEETWASH INC DDTL		06/28/2019	SCHEDULED REDEMPTION		2,970	5,940	2,970	1,794						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	17,702		175		175		17,877					10/01/2024	4Z

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)
35645@-AD-7	FREEDOM SCIENTIFIC INCRE 2017 TL		06/28/2019	SCHEDULED REDEMPTION		28,250	28,250	28,058	28,059		191		191		28,250				1,011	11/10/2020	4
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		06/28/2019	SCHEDULED REDEMPTION		625,000	625,000	618,952	618,930		6,070		6,070		625,000				24,586	10/12/2024	4Z
37249U-AN-6	GENTIVA HEALTH SERVICES INC TL		06/28/2019	Various		2,377	2,513	2,525			(13)		(13)		2,513		(136)	(136)		07/02/2025	4FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB		06/28/2019	Various		1,291	2,547	2,550			1,578		1,578		2,547		(1,256)	(1,256)		02/15/2024	3FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		06/28/2019	Various		917	967	792	269		232		232		967		(50)	(50)	17	08/25/2023	5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		06/19/2019	COST OF CARRY		(1,393)											(1,393)	(1,393)		06/01/2025	4FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/28/2019	Various		2,187	2,519	2,478			895		895		2,519		(332)	(332)		05/23/2025	4FE
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		74,902	74,902	74,310	74,260		642		642		74,902				348	12/20/2022	4
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		06/28/2019	Various		1,923	2,532	2,538			1,356		1,356		2,532		(609)	(609)	3	07/31/2024	4FE
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	D	06/28/2019	SCHEDULED REDEMPTION		162,582	162,582	162,205	162,184		398		398		162,582				68	11/01/2025	3FE
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		06/28/2019	SCHEDULED REDEMPTION		443,739	443,739	442,995	442,908		832		832		443,739				5,473	03/11/2021	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
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE TL		06/28/2019	SCHEDULED REDEMPTION		35,433	35,433	35,207	35,365		68		68		35,433				212	12/06/2022	4PL
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		04/09/2019	SCHEDULED REDEMPTION		3,928	3,928	3,917	3,916		12		12		3,928				18	06/21/2024	4FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/04/2019	MORGAN STANLEY		958,013	1,127,075	1,122,460	1,122,353		232		232		1,122,586		(164,572)	(164,572)	11,224	09/24/2024	3FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		06/28/2019	SCHEDULED REDEMPTION		6,065	6,065	6,015	6,011		54		54		6,065				32	09/13/2024	4FE
594088-AQ-9	MICHAELS STORES INC 2018 NEW TLB		05/30/2019	Various		1,771,551	1,784,900	1,784,900	1,784,900						1,784,900		(13,349)	(13,349)	15,770	01/30/2023	3FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		06/26/2019	Various		2,758,786	2,758,786	2,760,144	2,760,787		(2,001)		(2,001)		2,758,786				39,051	03/27/2020	4FE
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		04/01/2019	SCHEDULED REDEMPTION		27,481	27,481	27,457	27,455		26		26		27,481					12/23/2021	4FE
64746P-AC-3	NEW MILANI GROUP TL		04/01/2019	SCHEDULED REDEMPTION		16,250	16,250	16,103	16,100		150		150		16,250				97	06/06/2024	4
65340M-AN-3	NIACET CORP TL		06/28/2019	SCHEDULED REDEMPTION		151,718	151,718	150,604	150,538		1,180		1,180		151,718				921	02/01/2024	4
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4		05/21/2019	Various		1,120,405	1,125,936	1,124,656	1,124,568		100		100		1,124,668		(4,263)	(4,263)	9,931	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	1,006,678		219		219		1,006,897		578	578	19,719	03/28/2025	4
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		06/28/2019	Various		2,621,653	2,635,023	2,599,303	2,583,339		(3,079)		(3,079)		2,600,811		20,842	20,842	19,629	06/07/2022	4
BASOSU-YL-7	OLDE THOMPSON LLC REVOLVER		04/01/2019	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	953,690		8,810		8,810		962,500				2,772	05/14/2024	4PL
68558U-AC-0	ORBIT PURCHASER LLC DD TL		04/01/2019	Regions Capital Markets															1,462	10/19/2023	4Z
68558U-AD-8	ORBIT PURCHASER LLC TERM LOAN		04/01/2019	Regions Capital Markets															35,184	10/19/2023	4Z
BASOV4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		06/11/2019	SCHEDULED REDEMPTION		387,197	387,197	382,607	382,381		4,816		4,816		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	329,419		21		21		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	667,287		120		120		667,407		(1,909)	(1,909)	14,639	01/05/2025	5
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		06/28/2019	SCHEDULED REDEMPTION		4,795	4,795	4,785	4,784		11		11		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	1,374		3		3		1,377				7	06/11/2023	5
73931U-AC-8	POWER STOP LLC INITIAL TL		04/01/2019	SCHEDULED REDEMPTION		15,000	15,000	14,928	14,926		74		74		15,000				88	10/19/2025	4Z
69353F-AX-2	PQ CORPORATION THIRD AMEND TL B-1		06/13/2019	SCHEDULED REDEMPTION		(1,013)											(1,013)	(1,013)		02/08/2025	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
76100L-AH-5	RESEARCH NOW GROUP INC TL		06/28/2019	Various		982	2,532	2,543			(11)		(11)		2,532		(1,549)	(1,549)		12/20/2024	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		06/28/2019	SCHEDULED REDEMPTION		981	981	763	755		226		226		981				15	09/07/2023	5FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		06/28/2019	Various		3,239,913	3,251,041	3,252,979	3,253,172		(207)		(207)		3,252,965		(13,052)	(13,052)	6,327	02/05/2023	4FE
74968E-AB-0	RMP ACQUISITION INC TL		05/15/2019	SCHEDULED REDEMPTION		63,093	63,093	62,871	62,856		237		237		63,093					03/02/2022	3PL
77313D-AN-1	ROCKET SOFTWARE INC TL		06/28/2019	Various		1,553	2,500	2,511			2,592		2,592		2,500		(947)	(947)		11/28/2025	4FE
BASOUL-6R-2	ROVER 180 FUNDING LLC DDTL		06/13/2019	SCHEDULED REDEMPTION		205,478	205,478	205,478	123,287						205,478				5,922	03/14/2023	5Z
74966F-AJ-2	RP CROWN PARENT ITL		06/28/2019	SCHEDULED REDEMPTION		2,558	2,558	2,554			3		3		2,558					10/12/2023	4FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		06/28/2019	SCHEDULED REDEMPTION		16,854	16,854	16,803	16,798		56		56		16,854					03/27/2023	2FE
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B		04/09/2019	SCHEDULED REDEMPTION		26,548	26,548	26,472	26,469		79		79		26,548				119	06/21/2024	4FE
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		06/28/2019	Various		352,089	351,005	351,214	351,245		(37)		(37)		351,207		882	882		10/14/2021	2FE
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	04/30/2019	SCHEDULED REDEMPTION		5,000	5,000	4,990	4,990		10		10		5,000				23	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	4,807,020		21,939		21,939		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	27,356		269		269		27,625				78	10/12/2024	4Z
BASOUW-YF-3	SMILE BRANDS INC DDTL		04/01/2019	SCHEDULED REDEMPTION		1,864	3,729	1,864	1,864						1,864				40	10/12/2024	4Z
855031-AQ-3	STAPLES INC TL		05/31/2019	COST OF CARRY		(132)											(132)	(132)		04/16/2026	4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		06/28/2019	Various		3,382	3,468	3,020	1,968		715		715		3,468		(85)	(85)	15	03/19/2021	5FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		06/28/2019	Various		1,938	2,538	2,506			1,457		1,457		2,538		(600)	(600)		09/02/2024	4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		06/28/2019	Various		1,936	2,545	2,550			(5)		(5)		2,545		(609)	(609)		05/01/2024	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)
88023H-AC-4	TEMPO ACQUISITION ITL		06/28/2019	Various		1,068	2,545	2,546			3,325		3,325		2,545		(1,477)	(1,477)		05/01/2024	4FE
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		06/28/2019	SCHEDULED REDEMPTION		4,528	4,528	4,511	4,511		17		17		4,528				34	01/31/2024	3FE
88166@-AA-1	TEXTECH INDUSTRIES INC TL		06/28/2019	SCHEDULED REDEMPTION		25,000	25,000	24,808	24,800		200		200		25,000				233	08/24/2023	4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		06/28/2019	Various		1,965	2,506	2,512			(6)		(6)		2,506		(541)	(541)		07/21/2025	4FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		06/28/2019	SCHEDULED REDEMPTION		21,036	21,036	20,888	20,872		164		164		21,036					07/20/2022	5
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		06/28/2019	SCHEDULED REDEMPTION		14,984	14,984	14,880	14,869		115		115		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	2,511,358		1,023		1,023		2,512,381		8,649	8,649	17,939	05/28/2021	4FE
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL		06/28/2019	SCHEDULED REDEMPTION		2,545	2,545	2,545	2,545						2,545					05/28/2021	4FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		06/28/2019	Various		3,169,929	3,173,466	3,167,330	3,167,012		737		737		3,167,749		2,179	2,179	11,120	04/10/2023	3FE
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		06/28/2019	SCHEDULED REDEMPTION		9,376	9,376	9,298	9,291		85		85		9,376				36	06/09/2023	4FE
89616@-AA-5	TRIDENT MARITIME TL		05/14/2019	SCHEDULED REDEMPTION		255,208	255,208	252,889	252,803		2,405		2,405		255,208				5,335	06/04/2024	4
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		06/28/2019	Various		2,364	2,500	2,511			(11)		(11)		2,500		(136)	(136)		03/19/2026	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/28/2019	SCHEDULED REDEMPTION		111,851	111,851	111,265	111,491		360		360		111,851					10/04/2021	4FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		06/28/2019	Various		1,497,882	1,500,000	1,502,550			3,445		3,445		1,500,000		(2,118)	(2,118)		12/30/2022	4FE
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		06/28/2019	Various		1,510	2,525	2,537			2,569		2,569		2,525		(1,015)	(1,015)		02/28/2025	4FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		06/28/2019	Various		2,040	2,513	2,511			5		5		2,513		(472)	(472)		04/30/2025	4FE
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB		04/11/2019	Various		643,167	643,230	639,370	639,008		389		389		639,397		3,770	3,770	2,878	10/27/2021	3FE
8299999. Subtotal - Bonds - Bank Loans						59,290,368	67,798,203	67,029,226	63,879,342		(172,094)		(172,094)		59,257,563		(332,484)	(332,484)	975,346	XXX	XXX
8399997. Total - Bonds - Part 4						1,364,074,143	1,356,333,476	1,354,232,453	1,019,260,817	70,572	2,915,224		2,985,796		1,351,688,145	5,871	8,072,992	8,078,863	31,599,054	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,364,074,143	1,356,333,476	1,354,232,453	1,019,260,817	70,572	2,915,224		2,985,796		1,351,688,145	5,871	8,072,992	8,078,863	31,599,054	XXX	XXX
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		04/15/2019	UNION BANK OF SWITZERLAND	259,000.000	247,345	100.00	251,554	251,627		22		22		251,649		(4,304)	(4,304)	10,882		P3FEU
S50767-05-2	HENKEL VORZUG	B	05/21/2019	GOLDMAN, SACHS & CO.	13,418.000	1,308,292	1.00	1,355,407	1,108,807	119,214			119,214	(40,087)	1,355,407	5,589	(52,704)	(47,115)	20,603		P2Z
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	3,598.000	621,764	1.00	566,895	97,767					(419)	566,895	(7,206)	62,076	54,870			P3Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,177,401	XXX	2,173,856	1,458,201	119,214	22		119,237	(40,506)	2,173,951	(1,617)	5,068	3,451	31,484	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						2,177,401	XXX	2,173,856	1,458,201	119,214	22		119,237	(40,506)	2,173,951	(1,617)	5,068	3,451	31,484	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						2,177,401	XXX	2,173,856	1,458,201	119,214	22		119,237	(40,506)	2,173,951	(1,617)	5,068	3,451	31,484	XXX	XXX
88579Y-10-1	3M COMPANY		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	1,725		1,905	1,905						1,905		(181)	(181)	23		L
002824-10-0	ABBOTT LABS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	315		286	289	(3)			(3)		286		29	29	3		L
00287Y-10-9	ABBVIE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	180.000	14,879		14,492	2,397						14,492		386	386	39		L
N0162C-10-2	ABN AMRO GROUP NV	B	05/21/2019	GOLDMAN, SACHS & CO.	5,941.000	127,236		141,983							141,983	(1,360)	(13,386)	(14,746)	4,511		U
G1151C-10-1	ACCENTURE PLC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	359		247	282	(35)			(35)		247		111	111	3		L
00724F-10-1	ADOBE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	53.000	14,809		8,409	11,764	(3,581)			(3,581)		8,409		6,399	6,399			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	37.000	5,740		5,843	5,039						5,843		(104)	(104)	4		L
S59273-75-5	AEGON	B	05/21/2019	GOLDMAN, SACHS & CO.	26,147.000	122,325		121,921	121,921	8,319			8,319	(8,319)	121,921	5,905	(5,501)	404	3,774		U
008252-10-8	AFFILIATED MANAGERS GR		05/20/2019	GOLDMAN, SACHS & CO.	2,725.000	241,498		285,989							285,989		(44,491)	(44,491)	1,744		L
001055-10-2	AFLAC INC.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	12.000	625		516	547	(30)			(30)		516		109	109	5		L
S60552-08-0	AGC INC	B	05/21/2019	GOLDMAN, SACHS & CO.	1,800.000	58,381		62,325							62,325	856	(4,800)	(3,944)			U
00846U-10-1	AGILENT TECHNOLOGIES INC		05/20/2019	GOLDMAN, SACHS & CO.	2,779.000	191,539		211,343							211,343		(19,804)	(19,804)	456		L
009158-10-6	AIR PRODUCTS & CHEM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	827		623	640	(17)			(17)		623		204	204	9		L
S60107-02-6	AISIN SEIKI LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	8,500.000	278,440		318,229	100,971	3,057			3,057	(3,057)	318,229	5,894	(45,683)	(39,789)	2,039		U
S60112-00-0	AKEBONO BRAKE INDUSTRY LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	29,800.000	35,441		33,385	49,705	831			831	(831)	33,385	30	2,026	2,056			U
H01301-12-8	ALCON INC	B	04/11/2019	VARIOUS	0.800	44		28							28	(2)	17	16			U

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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)
G01767-10-5	ALKERMES PLC		05/20/2019	GOLDMAN, SACHS & CO.	1,953.000	47,916		66,832							66,832		(18,916)	(18,916)			L
G0176J-10-9	ALLEGION PLC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	61.000	6,029		5,533							5,533		496	496	16		L
G0177J-10-8	ALLERGAN PLC		05/20/2019	Various	5,043.000	700,515		730,284	8,153						730,284		(29,769)	(29,769)	3,730		L
02079K-30-5	ALPHABET INC CLASS A		05/06/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	1,179		1,045	1,045						1,045		135	135			L
02079K-10-7	ALPHABET INC CLASS C		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	4,212		4,323	2,071						4,323		(111)	(111)			L
02156B-10-3	ALTERYX INC CLASS A		05/22/2019	DIRECT	22,995.000	1,917,739		1,843,540							1,843,540		74,199	74,199			L
02209S-10-3	ALTRIA GROUP INC.		05/20/2019	Various	27,783.000	1,453,734		1,571,323							1,571,323		(117,589)	(117,589)	18		L
023135-10-6	AMAZON COM INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	5,189		4,406	4,506	(100)			(100)		4,406		783	783			L
023586-10-0	AMERCO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	14.000	5,412		5,102							5,102		311	311	7		L
023608-10-2	AMEREN CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	149		109	130	(21)			(21)		109		40	40	1		L
02376R-10-2	AMERICAN AIRLINES GROUP INC		04/12/2019	GOLDMAN, SACHS & CO.	5,639.000	195,585		179,095							179,095		16,490	16,490	564		L
024061-10-3	AMERICAN AXLE MFG HLDGS		05/20/2019	GOLDMAN, SACHS & CO.	3,577.000	40,974		39,705	39,705						39,705		1,269	1,269			L
025537-10-1	AMERICAN ELEC PWR INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	74.000	6,434		6,024							6,024		411	411	48		L
025816-10-9	AMERICAN EXPRESS CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	469		391							391		78	78	2		L
03027X-10-0	AMERICAN TOWER CORP		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	69.000	13,320		12,276							12,276		1,043	1,043			L
03073E-10-5	AMERISOURCEBERGEN CORP		04/12/2019	GOLDMAN, SACHS & CO.	3,255.000	243,257		258,838							258,838		(15,580)	(15,580)	1,302		L
031100-10-0	AMETEK INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	81.000	6,804		5,946							5,946		858	858	11		L
031162-10-0	AMGEN INC		06/04/2019	Various	12,020.000	2,023,971		2,111,437	2,339,155	(228,424)			(228,424)		2,111,437		(87,465)	(87,465)	34,852		L
032654-10-5	ANALOG DEVICES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	234		221							221		13	13			L
03674X-10-6	ANTERO RESOURCES CORP		04/25/2019	DIRECT	37,403.000	272,281		325,892							325,892		(53,612)	(53,612)			L
036752-10-3	ANTHEM INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	280		188	263	(75)			(75)		188		92	92	1		L
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	05/21/2019	GOLDMAN, SACHS & CO.	4,678.000	50,260		53,181							53,181	(1,363)	(1,558)	(2,921)	1,703		U
S60655-86-7	ANZ NATIONAL BANK	B	05/21/2019	GOLDMAN, SACHS & CO.	44,551.000	879,398		801,877							801,877	(31,056)	108,577	77,522			U
G0408V-10-2	AON PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	51.000	9,323		8,800							8,800		523	523	22		L
K0514G-10-1	AP MOLLER MAERSK B	B	05/21/2019	GOLDMAN, SACHS & CO.	190.000	216,959		244,297							244,297	(2,501)	(24,836)	(27,337)			U
037833-10-0	APPLE INC.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	164.000	30,793		27,284	14,039	(893)			(893)		27,284		3,509	3,509	139		L
03852U-10-6	ARAMARK		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	828		706							706		122	122	4		L
00208D-40-8	ARC RESOURCES LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	32,000.000	194,800		189,779	189,779	(3,294)			(3,294)	3,294	189,779	(71)	5,092	5,022	5,099		U
L0302D-21-0	ARCELORMITTAL SA	B	05/21/2019	GOLDMAN, SACHS & CO.	12,146.000	197,437		246,277	251,868	1,994			1,994	(1,994)	246,277	(3,822)	(45,018)	(48,840)	2,073		U
G0450A-10-5	ARCH CAPITAL GROUP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	174		169							169		5	5			L
039483-10-2	ARCHER DANIELS MIDLAND CO		05/02/2019	Various	7,694.000	333,721		331,838							331,838		1,883	1,883	2,693		L
363576-10-9	ARTHUR J GALLAGHER & CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	506		392	442	(51)			(51)		392		115	115	3		L
00206R-10-2	AT&T INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	8.000	256		230	200						230		26	26	4		L
S56547-81-3	ATOS	B	05/03/2019	DISTRIBUTION	0.000	27,439		27,439							27,439						U
SB07VZ-99-2	ATRESMEDIA CORPORACION DE MEDIOS D	B	04/12/2019	GOLDMAN, SACHS & CO.	52,649.000	252,066		246,991							246,991	(3,297)	8,372	5,075			U
SBTGWJ-Y9-8	AURORA CANNABIS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	11,550.000	99,572		102,526							102,526	(786)	(2,168)	(2,954)			U
S54855-27-5	AURUBIS AG	B	05/21/2019	GOLDMAN, SACHS & CO.	1,622.000	71,484		80,138	80,138	634			634	(634)	80,138	(1,244)	(7,410)	(8,654)	2,093		U
G3224V-10-8	BALFOUR BEATTY PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	44,016.000	153,047		139,755	139,754	(8,784)			(8,784)	8,784	139,755	(4,656)	17,949	13,293			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)
058498-10-6	BALL CORP COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	621		460	460						460		161	161	2		L
060505-10-4	BANK AMER CORP COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	516.000	15,039		13,803	3,622						13,803		1,236	1,236	24		L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	04/12/2019	GOLDMAN, SACHS & CO.	7,798.000	419,976		415,247							415,247	(6,045)	10,773	4,728	4,281		U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	28,977.000	347,659		387,125	191,870	(5,931)			(5,931)	3,330	387,125	(3,622)	(35,845)	(39,467)	846		U
S50865-77-3	BASF SE	B	05/21/2019	GOLDMAN, SACHS & CO.	12,102.000	844,639		882,448							882,448	(20,120)	(17,690)	(37,809)	31,939		U
071813-10-9	BAXTER INTL INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	64.000	5,137		4,173	3,620	(96)			(96)		4,173		965	965	19		L
S50692-11-0	BAYER AG ORD NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	18,214.000	1,132,527		1,196,604	978,831	7,749			7,749	(7,749)	1,196,604	(16,894)	(47,183)	(64,077)	41,992		U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	04/12/2019	GOLDMAN, SACHS & CO.	3,380.000	286,789		260,922							260,922	(3,483)	29,350	25,867			U
054937-10-7	BB+T CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	101		87	87						87		14	14	1		L
075887-10-9	BECTON DICKINSON		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	1,006		999							999		7	7	3		L
S51074-01-1	BEIERSDORF AG	B	04/12/2019	GOLDMAN, SACHS & CO.	418.000	44,120		43,528	43,560	(2,996)			(2,996)	2,996	43,528	(3,365)	3,957	593			U
084423-10-2	BERKLEY W R CORP COM		06/04/2019	Various	10.500	619		505	517	(12)			(12)		505		114	114	2		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	648		516	613	(97)			(97)		516		132	132			L
086516-10-1	BEST BUY CO INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	150		149							149		1	1			L
09062X-10-3	BIOGEN INC		06/04/2019	Various	3,975.000	926,615		939,601	1,184,120	(91,497)			(91,497)		939,601		(12,986)	(12,986)			L
09609G-10-0	BLUEBIRD BIO INC		05/20/2019	GOLDMAN, SACHS & CO.	829.000	100,692		128,487							128,487		(27,795)	(27,795)			L
Q1415L-10-2	BLUESCOPE STEEL LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	7,631.000	64,634		58,880	58,880	(1,911)			(1,911)	1,911	58,880	(2,884)	8,638	5,754	324		U
S73096-81-0	BNP PARIBAS S.A.	B	05/21/2019	GOLDMAN, SACHS & CO.	3,889.000	195,322		203,048							203,048	(1,945)	(5,781)	(7,726)			U
097023-10-5	BOEING CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	2,255		1,568	1,613	(372)			(372)		1,568		687	687	12		L
W2R820-11-0	BOLIDEN	B	05/23/2019	Various	15,922.000	363,740		368,963	88,889	(1,133)			(1,133)	(1,182)	368,963	(5,223)		(5,223)	3,174		U
SBK0VH-K1-9	BOLIDEN REDEMPTION SHARES	B	06/25/2019	TENDER OFFER	15,922.000	7,302		7,140							7,140	162		162			U
09857L-10-8	BOOKING HOLDINGS INC		04/12/2019	Various	70.000	127,892		120,503	106,790						120,503		7,390	7,390			L
110122-10-8	BRISTOL MYERS SQUIBB CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	265.000	12,422		12,368							12,368		54	54			L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	05/21/2019	GOLDMAN, SACHS & CO.	36,223.000	1,358,655		1,464,174							1,464,174	(39,218)	(66,301)	(105,519)			U
11135F-10-1	BROADCOM INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	797		697	509	(44)			(44)		697		100	100	8		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	57.000	6,649		5,013	5,198	(490)			(490)		5,013		1,636	1,636	54		L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	05/21/2019	GOLDMAN, SACHS & CO.	72,516.000	186,343		213,362							213,362	(5,715)	(21,304)	(27,019)			U
G16962-10-5	BUNGE LTD		04/12/2019	GOLDMAN, SACHS & CO.	4,671.000	245,900		247,890	77,916						247,890		(1,990)	(1,990)	2,336		L
122017-10-6	BURLINGTON STORES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	38.000	6,481		5,953							5,953		528	528			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	71.000	5,697		6,161							6,161		(464)	(464)	32		L
127097-10-3	CABOT OIL + GAS CORP COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	204.000	5,197		5,122							5,122		74	74	18		L
E2427M-12-3	CAIXABANK SA	B	05/21/2019	GOLDMAN, SACHS & CO.	77,616.000	240,823		253,040							253,040	(2,424)	(9,793)	(12,217)			U
133131-10-2	CAMDEN PROP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	204		168	176	(8)			(8)		168		36	36	3		L
S21661-60-8	CAMECO CORP COM	B	04/12/2019	GOLDMAN, SACHS & CO.	7,532.000	88,647		86,911	46,946	(815)			(815)	815	86,911	(237)	1,972	1,735			U
13462K-10-9	CAMPING WORLD HOLDINGS INC CLASS A		04/12/2019	GOLDMAN, SACHS & CO.	5,001.000	73,788		69,564							69,564		4,224	4,224	766		L
14149Y-10-8	CARDINAL HEALTH INC		05/20/2019	GOLDMAN, SACHS & CO.	3,165.000	145,508		148,090							148,090		(2,583)	(2,583)			L
143658-30-0	CARNIVAL CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	109		106							106		2	2			L
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	05/21/2019	GOLDMAN, SACHS & CO.	1,552.000	78,814		74,380	74,380	3			3	(3)	74,380	(3)	4,437	4,434	779		U
12514G-10-8	CDW CORP/DE		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	416		304	81	(11)			(11)		304		113	113	1		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)
150870-10-3	CELANESE CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	58.000	6,160		5,719							5,719		440	440	36		L
15135B-10-1	CENTENE CORP		06/04/2019	Various	6,246.000	330,639		331,354	5,419	(602)			(602)		331,354		(715)	(715)			L
15189T-10-7	CENTERPOINT ENERGY INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	31		30							30		1	1			L
156700-10-6	CENTURYLINK INC		05/20/2019	GOLDMAN, SACHS & CO.	15,969.000	161,683		193,544							193,544		(31,862)	(31,862)			L
125269-10-0	CF INDUSTRIES HOLDINGS		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	132.000	5,699		5,396							5,396		303	303	38		L
163851-10-8	CHEMOURS ORD		05/20/2019	GOLDMAN, SACHS & CO.	4,651.000	104,402		125,019	131,251	(6,232)			(6,232)		125,019		(20,617)	(20,617)	2,326		L
166764-10-0	CHEVRON CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	352		313	326	(13)			(13)		313		39	39	7		L
125523-10-0	CIGNA CORPORATION		04/12/2019	GOLDMAN, SACHS & CO.	1,812.000	290,992		291,406	344,135	(18,337)			(18,337)		291,406		(414)	(414)	72		L
171798-10-1	CIMAREX ENERGY CO		04/12/2019	GOLDMAN, SACHS & CO.	2,150.000	152,271		141,136	68,370						141,136		11,135	11,135	387		L
172062-10-1	CINCINNATI FINL CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	299		288							288		11	11			L
17275R-10-2	CISCO SYS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	18.000	985		775	780	(5)			(5)		775		210	210	12		L
125581-80-1	CIT GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	318		298							298		20	20			L
172967-42-4	CITIGROUP INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	8.000	527		477	104						477		49	49	1		L
S61973-04-6	CITIZEN WATCH LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	27,100.000	122,764		133,876	133,876	4,053			4,053	(4,053)	133,876	3,859	(14,971)	(11,112)	2,129		U
177376-10-0	CITRIX SYS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	61.000	5,756		6,081							6,081		(325)	(325)	20		L
189054-10-9	CLOROX CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	306		297							297		8	8			L
12572Q-10-5	CME GROUP INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	62.000	10,713		10,074	10,723	(1,095)			(1,095)		10,074		639	639	144		L
N20944-10-9	CNH INDUSTRIAL N.V. NV	B	05/21/2019	GOLDMAN, SACHS & CO.	6,212.000	55,424		55,731	55,731	441			441	(441)	55,731	(865)	559	(306)	1,250		U
191216-10-0	COCA COLA CO.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	97		87	95	(8)			(8)		87		10	10	1		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		05/20/2019	Various	10,361.000	621,506		682,671	314,416	(8,569)			(8,569)		682,671		(61,166)	(61,166)	2,072		L
19626G-10-8	COLONY CAPITAL INC CLASS A		04/12/2019	GOLDMAN, SACHS & CO.	29,549.000	159,709		157,201							157,201		2,508	2,508	3,250		L
20030N-10-1	COMCAST CORP NEW CL A		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	351.000	14,182		11,657	11,918	(298)			(298)		11,657		2,525	2,525	140		L
200340-10-7	COMERICA INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	77.000	6,020		5,964							5,964		56	56			L
BRSJ39-U3-7	COMMERZBANK AG	B	05/21/2019	GOLDMAN, SACHS & CO.	15,015.000	124,325		129,216							129,216	(1,238)	(3,653)	(4,891)			U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	05/21/2019	GOLDMAN, SACHS & CO.	21,340.000	1,146,503		1,070,822	1,087,541	(42,190)			(42,190)	35,299	1,070,822	(52,447)	128,128	75,681	30,207		U
20825C-10-4	CONOCOPHILLIPS		05/20/2019	GOLDMAN, SACHS & CO.	15,322.000	980,176		955,327	955,327						955,327		24,850	24,850	7,895		L
216648-40-2	COOPER COMPANIES INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	621		581							581		40	40			L
22052L-10-4	CORTEVA INC		06/05/2019	VARIOUS	0.650			21							21		(21)	(21)			L
22160K-10-5	COSTCO WHS L CORP NEW COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	59.000	14,419		12,032	11,611						12,032		2,387	2,387	34		L
SBYTBW-Y9-8	COVESTRO AG	B	05/21/2019	GOLDMAN, SACHS & CO.	5,836.000	282,691		288,072	288,072	2,281			2,281	(2,281)	288,072	(4,471)	(911)	(5,381)	11,655		U
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	05/21/2019	GOLDMAN, SACHS & CO.	12,201.000	151,382		164,225							164,225	(1,573)	(11,270)	(12,843)			U
S65918-09-6	CREDIT SAISON LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	5,200.000	55,556		61,188	61,188	1,852			1,852	(1,852)	61,188	1,764	(7,395)	(5,632)	1,840		U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	05/21/2019	Various	8,401.000	118,531		111,269	92,038	2,968			2,968	(2,968)	111,269	472	6,790	7,262			U
231021-10-6	CUMMINS IN C COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	163		136							136		27	27	1		L
126650-10-0	CVS HEALTH CORPORATION		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	36.000	1,922		1,941							1,941		(19)	(19)			L
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	26,200.000	377,733		364,057	410,259	8,197			8,197	(27,011)	364,057	24,797	(11,121)	13,676	11,985		U
G26236-12-8	DAILY MAIL AND GENERAL TRUST NON V	B	04/01/2019	EXCHANGE	62,483.000	439,006		452,081	457,576	(34,255)			(34,255)	28,760	452,081	(13,075)		(13,075)	13,102		U
J11508-12-4	DAIWA HOUSE INDS JPY50	B	05/21/2019	GOLDMAN, SACHS & CO.	8,900.000	260,790		269,266	283,755	(5,900)			(5,900)	(8,590)	269,266	7,762	(16,238)	(8,476)	4,481		U
J11718-11-1	DAIWA SECURITIES	B	05/21/2019	GOLDMAN, SACHS & CO.	72,300.000	313,677		342,368							342,368	4,701	(33,391)	(28,690)			U

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235851-10-2	DANAHER CO RP COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	267		172	206	(35)			(35)		172		95	95	1		L
K22272-11-4	DANSKE BANK	B	05/21/2019	GOLDMAN, SACHS & CO.	24,614.000	407,068		471,912							471,912	(4,832)	(60,013)	(64,845)			U
237194-10-5	DARDEN RESTAURANTS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	118		100	100						100		18	18	2		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		04/12/2019	GOLDMAN, SACHS & CO.	3,730.000	203,411		202,502							202,502		910	910			L
247361-70-2	DELTA AIR LINES, INC.		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	113.000	6,465		5,414							5,414		1,051	1,051	37		L
J12075-10-7	DENSO CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	6,700.000	288,035		261,317	298,802	21,379			21,379	(21,379)	261,317	15,686	11,032	26,718	3,626		U
J1207N-10-8	DENTSU INC	B	05/21/2019	GOLDMAN, SACHS & CO.	2,200.000	79,480		91,864							91,864	1,261	(13,646)	(12,384)			U
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	04/12/2019	GOLDMAN, SACHS & CO.	42,543.000	365,096		338,826	338,826	2,683			2,683	(2,682)	338,826	(2,032)	28,301	26,270			U
S52874-88-0	DEUTSCHE LUFTHANSA AG	B	05/21/2019	GOLDMAN, SACHS & CO.	5,039.000	100,613		116,414	62,336	(659)			(659)	(493)	116,414	(1,476)	(14,325)	(15,802)	3,337		U
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		05/20/2019	Various	8,757.000	226,498		222,941							222,941		3,557	3,557			L
254687-10-6	DISNEY WALT CO		05/02/2019	Various	111.970	14,999		12,281	11,952						12,281		2,719	2,719	96		L
SB4Y7R-14-3	DIXONS CARPHONE PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	36,020.000	68,347		55,096	55,096	2			2	(2)	55,096	1,514	11,737	13,251	1,067		U
A1447E-10-7	DO & CO AKTIENGESELLSCHAFT AG	B	04/12/2019	GOLDMAN, SACHS & CO.	492.000	41,776		40,494	45,444	331			331	(331)	40,494	(269)	1,551	1,282			U
256677-10-5	DOLLAR GENERAL CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	67.000	8,693		7,045	6,701	(247)			(247)		7,045		1,649	1,649	39		L
260557-10-3	DOW INC		05/20/2019	Various	5,479.970	274,490		287,152							287,152		(12,662)	(12,662)			L
26078J-10-0	DOWDUPONT INC		06/04/2019	Various	43,258.330	2,131,212		2,221,820	1,435,064	(97,682)			(97,682)		2,221,820		(90,608)	(90,608)	22,456		L
233331-10-7	DTE ENERGY CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	124		123							123		1	1			L
264411-50-5	DUKE RLTY CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	194.000	6,042		5,713							5,713		329	329			L
26614N-10-2	DUPONT DE NEMOURS INC		06/06/2019	VARIOUS	0.666			51							51		(51)	(51)			L
23355L-10-6	DXC TECHNOLOGY COMPANY		05/20/2019	GOLDMAN, SACHS & CO.	1,556.000	85,041		95,391	21,268						95,391		(10,349)	(10,349)	372		L
277432-10-0	EASTMAN CH EM CO COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	71.000	5,511		5,208	5,045						5,208		303	303	86		L
G29183-10-3	EATON CORP PLC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	166		137	137						137		29	29	1		L
278865-10-0	ECOLAB INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	373		295	295						295		78	78	2		L
281020-10-7	EDISON INTL		05/20/2019	GOLDMAN, SACHS & CO.	2,724.000	163,532		182,862							182,862		(19,330)	(19,330)			L
532457-10-8	ELI LILLY & CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	244		221	231	(11)			(11)		221		23	23	1		L
S51386-38-1	ELRINGKLINGER AG	B	04/12/2019	GOLDMAN, SACHS & CO.	7,020.000	49,208		47,767	54,569	432			432	(432)	47,767	(286)	1,727	1,440			U
G30401-10-6	ENDO INTERNATIONAL INC		04/12/2019	GOLDMAN, SACHS & CO.	4,691.000	35,346		37,669							37,669		(2,323)	(2,323)			L
29364G-10-3	ENTERGY CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	69.000	6,720		5,566	5,595	(394)			(394)		5,566		1,155	1,155	122		L
26875P-10-1	EOG RESOUR CES INC COM		05/20/2019	Various	890.000	83,003		91,957	7,936						91,957		(8,954)	(8,954)	211		L
R8413J-10-3	EQUINOR ASA	B	05/21/2019	GOLDMAN, SACHS & CO.	6,689.000	140,508		146,688							146,688	(5,110)	(1,070)	(6,180)	2,465		U
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	153		129							129		24	24	1		L
S52898-37-6	ERSTE GROUP BANK	B	05/21/2019	Various	8,263.000	310,018		336,919							336,919	(3,228)	(23,674)	(26,902)			U
297178-10-5	ESSEX PROPERTY		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	23.000	6,622		5,481							5,481		1,141	1,141	45		L
F31668-10-0	ESSILORLUXOTTICA SA	B	04/12/2019	GOLDMAN, SACHS & CO.	6,364.000	724,370		695,233	803,524	(80,227)			(80,227)	10,942	695,233	(17,021)	46,159	29,138			U
S43209-86-5	ESSO SOCIETE ANONYME FRANCAISE SA	B	04/24/2019	GOLDMAN, SACHS & CO.	1,195.000	42,843		44,124	44,124	249			249	(249)	44,124	(366)	(915)	(1,281)			U
G3223R-10-8	EVEREST RE GROUP LTD		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	5,167		5,183	5,008						5,183		(16)	(16)	34		L
30034W-10-6	EVERGY INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	109.000	6,165		5,998							5,998		167	167			L
30212P-30-3	EXPEDIA IN C DEL COM		06/04/2019	Various	2,031.000	236,563		241,707							241,707		(5,144)	(5,144)	650		L
302130-10-9	EXPEDITORS INTL WA INC COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	157		134							134		23	23			L
30231G-10-2	EXXON MOBIL CORP		06/04/2019	Various	43,611.000	3,309,770		3,239,567	1,550,231						3,239,567		70,203	70,203	56,584		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)
315616-10-2	F5 NETWORKS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	38.000	5,195		5,945	5,023						5,945		(749)	(749)			L
30303M-10-2	FACEBOOK INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	34.000	6,052		4,457	4,457						4,457		1,595	1,595			L
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	248.000	113,887		109,125	109,125	(1,894)			(1,894)	1,894	109,125	802	3,959	4,762	2,108		U
311900-10-4	FASTENAL CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	103.000	7,180		6,410							6,410		770	770	43		L
31428X-10-6	FEDEX CORP		05/20/2019	GOLDMAN, SACHS & CO.	2,321.000	390,396		457,121							457,121		(66,725)	(66,725)			L
SBFYFZ-P5-5	FERGUSON		05/10/2019	EXCHANGE	4,643.000	266,228		273,562	296,671	(38,391)			(38,391)	15,281	273,562	(7,333)		(7,333)	2,912		U
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	05/21/2019	GOLDMAN, SACHS & CO.	19,746.000	265,417		292,278	228,639	1,810			1,810	(1,810)	292,278	(4,158)	(22,703)	(26,861)	42,915		U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	74.000	8,891		7,604	7,281						7,604		1,287	1,287	26		L
316773-10-0	FIFTH THIRD BANCORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	251.000	7,235		5,981	5,294						5,981		1,254	1,254	100		L
335934-10-5	FIRST QUANTUM MINERALS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	20,153.000	165,981		176,189	129,921	(2,255)			(2,255)	2,255	176,189	(1,072)	(9,137)	(10,208)	64		U
337738-10-8	FISERV INC COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	91.000	8,197		7,861							7,861		335	335			L
302445-10-1	FLIR SYSTEMS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	111.000	5,777		5,322							5,322		454	454			L
SBY084-81-6	FLUGHAFEN ZUERICH AG	B	05/02/2019	DISTRIBUTION	0.000	1,419		1,449							1,449	(30)		(30)			U
343412-10-2	FLUOR CORP		05/20/2019	GOLDMAN, SACHS & CO.	1,056.000	31,114		43,486							43,486		(12,372)	(12,372)			L
345370-86-0	FORD MTR C O DEL COM PAR U		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	64.000	632		528	23						528		104	104	13		L
35137L-20-4	FOX CORP CLASS B		04/12/2019	Various	7,764.330	286,604		278,584							278,584		8,020	8,020			L
SB3SJK-B0-6	FREEHOLD ROYALTIES LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	19,993.000	128,602		121,059	121,059	(3,329)			(3,329)	3,329	121,059	(1,079)	8,622	7,543	3,347		U
35671D-85-7	FREEPORT MCMORAN INC		05/20/2019	GOLDMAN, SACHS & CO.	12,982.000	132,349		177,853							177,853		(45,505)	(45,505)			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	05/21/2019	GOLDMAN, SACHS & CO.	2,053.000	156,656		171,308							171,308	(1,641)	(13,010)	(14,651)	1,977		U
D27348-12-3	FRESENIUS SE & CO KGAA	B	05/21/2019	GOLDMAN, SACHS & CO.	5,994.000	314,833		347,650							347,650	(3,331)	(29,486)	(32,817)	3,938		U
Q3973C-11-0	G8 EDUCATION LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	3,215.000	6,265		6,920							6,920	(268)	(387)	(655)	183		U
364760-10-8	GAP INC		05/20/2019	GOLDMAN, SACHS & CO.	7,346.000	161,792		186,882							186,882		(25,090)	(25,090)	1,781		L
S29566-62-7	GEORGE WESTON LTD.	B	05/21/2019	GOLDMAN, SACHS & CO.	269.000	20,555		17,736	17,736	(2,140)			(2,140)	2,140	17,736	(1,630)	4,450	2,820	175		U
375558-10-3	GILEAD SCIENCES INC		04/12/2019	Various	21,631.000	1,412,235		1,367,164	993,357						1,367,164		45,071	45,071	13,628		L
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	05/21/2019	Various	110,328.000	410,734		344,865	409,386	(107,617)			(107,617)	27,139	342,936	(10,944)	78,741	67,797			U
S26763-02-9	GOLDCORP INC	B	04/23/2019	MERGER	22,699.000	241,457		233,586	132,604	(7,568)			(7,568)	2,301	233,586	(498)	8,370	7,872	455		U
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/12/2019	Various	10,856.000	214,449		197,036							197,036		17,412	17,412			L
S64006-26-5	HACHIJUNI BANK LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	3,600.000	14,883		14,798	14,798	247			247	(247)	14,798	13	71	84	227		U
406216-10-1	HALLIBURTON CO		05/20/2019	GOLDMAN, SACHS & CO.	20,335.000	594,250		595,816							595,816		(1,565)	(1,565)	3,660		L
G4273Q-10-7	HAMMERSON	B	04/12/2019	GOLDMAN, SACHS & CO.	26,954.000	118,474		113,078	113,078	4			4	(4)	113,078	3,108	2,288	5,395	4,688		U
40412C-10-1	HCA Healthcare Inc		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	251		249							249		2	2	1		L
40414L-10-9	HCP INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	202.000	6,255		6,169							6,169		86	86	75		L
40416M-10-5	HD SUPPLY HOLDINGS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	92		89							89		3	3			L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	05/21/2019	GOLDMAN, SACHS & CO.	11,423.000	183,197		200,099							200,099	(8,335)	(8,567)	(16,902)	4,954		U
426281-10-1	HENRY JACK & ASSOCIATES		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	142		124							124		18	18			L
427866-10-8	HERSHEY COMPANY		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	55.000	7,301		5,763							5,763		1,538	1,538	78		L
SB58XP-H7-0	HOEGH LNG HOLDINGS LTD.	B	04/23/2019	GOLDMAN, SACHS & CO.	17,998.000	82,781		75,552	79,295	(1,956)			(1,956)	1,956	75,552	(463)	7,691	7,228	453		U
H36940-13-0	HOLCIM	B	06/25/2019	DISTRIBUTION	0.000	12,852		12,657							12,657	195		195			U
436106-10-8	HOLLYFRONTIER CORP		04/12/2019	GOLDMAN, SACHS & CO.	3,053.000	153,395		150,421							150,421		2,973	2,973	1,007		L
J22302-11-1	HONDA MOTOR CO., LTD.	B	04/12/2019	GOLDMAN, SACHS & CO.	25,900.000	716,519		700,822							700,822	(11,850)	27,547	15,697	5,667		U
438516-10-6	HONEYWELL INTERNATIONAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	86.000	14,305		13,345	264						13,345		960	960	2		L
Y33370-10-0	HONG KONG AND CHINA GAS	B	05/30/2019	DISTRIBUTION	0.000	108,712		109,829							109,829	(1,117)		(1,117)			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)
440452-10-0	HORMEL FOODS CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	282		240	299	(59)			(59)		240		42	42	3		L
D33875-11-9	HORNBACH HOLDING AG	B	04/12/2019	GOLDMAN, SACHS & CO.	776.000	40,172		36,548	36,548	289			289	(289)	36,548	(219)	3,843	3,624			U
44107P-10-4	HOST HOTELS & RESORTS INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	273.000	5,254		4,551	4,551						4,551		703	703	123		L
40434L-10-5	HP INC		05/02/2019	Various	7,365.000	148,806		143,102	150,688	(6)			(6)		143,102		5,704	5,704	2,360		L
D34902-10-2	HUGO BOSS N AG	B	04/12/2019	GOLDMAN, SACHS & CO.	650.000	44,039		40,065	40,065	317			317	(317)	40,065	(240)	4,215	3,974			U
444859-10-2	HUMANA INC COM		06/04/2019	Various	186.000	46,596		48,663	51,280	(4,185)			(4,185)		48,663		(2,067)	(2,067)	190		L
445658-10-7	HUNT TRANSPORT SVC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	61.000	5,397		6,137							6,137		(740)	(740)	14		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	26.000	5,398		5,366							5,366		33	33	22		L
S26238-36-0	HUSKY ENERGY INC	B	04/12/2019	GOLDMAN, SACHS & CO.	17,650.000	187,596		175,053	182,341	(3,165)			(3,165)	3,165	175,053	1,287	11,255	12,542	1,406		U
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	B	04/12/2019	GOLDMAN, SACHS & CO.	4,717.000	150,164		156,070	105,291	3,187			3,187	(3,187)	156,070	1,065	(6,970)	(5,906)	1,252		U
G47567-10-5	IHS MARKIT LTD		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	125.000	7,069		6,477							6,477		593	593			L
S04544-92-0	IMPERIAL TOBACCO GROUP	B	05/21/2019	GOLDMAN, SACHS & CO.	11,726.000	326,038		386,979							386,979	(9,919)	(51,022)	(60,940)	10,002		U
SBZ573-90-5	ING GROEP NV	B	05/21/2019	GOLDMAN, SACHS & CO.	23,336.000	260,323		281,428	126,180	4,934			4,934	(4,934)	281,428	586	(21,692)	(21,105)	9,761		U
G47791-10-1	INGERSOLL-RAND PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	717		549	456						549		168	168	3		L
458140-10-0	INTEL CORP		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	11.000	615		490	516	(27)			(27)		490		126	126	3		L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	116.000	9,247		8,796	3,616						8,796		451	451	31		L
460146-10-3	INTERNATIONAL PAPER CO		05/02/2019	Various	2,174.000	103,620		88,561	82,133						88,561		15,059	15,059	1,018		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	260.000	5,945		5,379	4,683						5,379		565	565	55		L
469814-10-7	JACOBS ENGINEERING GROUP INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	158		117	117						117		41	41	1		L
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	05/20/2019	GOLDMAN, SACHS & CO.	8,683.000	184,206		179,912	179,912						179,912		4,294	4,294	6,252		L
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	6,300.000	69,336		70,075							70,075	962	(1,702)	(739)			U
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	04/12/2019	GOLDMAN, SACHS & CO.	26,000.000	612,267		628,144	417,343	12,634			12,634	(12,634)	628,144	2,650	(18,527)	(15,877)	10,125		U
G50736-10-0	JARDINE MATHESON (USD)	D	05/21/2019	GOLDMAN, SACHS & CO.	1,700.000	105,391		106,290	119,816	(13,526)			(13,526)		106,290		(899)	(899)	2,176		U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	43.000	5,593		5,572							5,572		22	22			L
S65437-92-3	JFE HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	8,700.000	126,012		139,324	139,324	4,218			4,218	(4,218)	139,324	4,016	(17,328)	(13,312)	3,431		U
478160-10-4	JOHNSON & JOHNSON		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	14.000	1,978		1,725	1,291	(77)			(77)		1,725		253	253	13		L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	428.000	16,171		14,970							14,970		1,201	1,201	57		L
480200-10-7	JONES LANG LASALLE INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	5,312		5,398							5,398		(86)	(86)			L
46625H-10-0	JP MORGAN CHASE & CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	149.000	15,753		15,004	2,148						15,004		749	749	137		L
H4414N-10-3	JULIUS BAER GROUP CMN STK	B	04/12/2019	DISTRIBUTION	0.000	9,419		9,444							9,444	(25)		(25)			U
48203R-10-4	JUNIPER NETWORKS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	84		77							77		6	6	1		L
K55633-11-7	JYSKE BANK	B	05/21/2019	GOLDMAN, SACHS & CO.	6,288.000	236,536		226,555	226,555	1,816			1,816	(1,816)	226,555	(3,708)	13,690	9,982			U
S62489-90-1	KDDI CORP JPY5000	B	04/12/2019	GOLDMAN, SACHS & CO.	11,100.000	239,144		239,179	265,473	(8,386)			(8,386)	(15,751)	239,179	11,060	(11,095)	(35)	4,808		U
487836-10-8	KELLOGG CO.		05/20/2019	Various	5,061.000	285,715		289,538	131,978						289,538		(3,823)	(3,823)	2,832		L
494368-10-3	KIMBERLY-CLARK CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	649		559							559		90	90	5		L
49456B-10-1	KINDER MORGAN INC DEL		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	203		198							198		5	5	2		L
500255-10-4	KOHLS CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	83.000	5,821		5,480	5,241	(27)			(27)		5,480		341	341	56		L
S64963-24-2	KOITO MANUFACTURING LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	2,100.000	101,195		126,023							126,023	1,730	(26,558)	(24,828)			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)
J35759-12-5	KOMATSU LTD NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	22,700.000	498,987		489,421	489,421	29,037			29,037	(29,038)	489,421	29,663	(20,096)	9,566	10,462		U
SBD003-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	05/21/2019	GOLDMAN, SACHS & CO.	8,273.000	193,528		206,413	208,769	(704)			(704)	(1,653)	206,413	(3,203)	(9,682)	(12,885)	5,486		U
50050N-10-3	KONTOOR BRANDS INC		06/12/2019	VARIOUS	0.430	15		10							10		4	4			L
501044-10-1	KROGER CO		05/20/2019	Various	10,478.000	252,632		268,407							268,407		(15,775)	(15,775)	1,427		L
J37996-11-3	KYORIN HOLDINGS INC	B	04/15/2019	GOLDMAN, SACHS & CO.	29,800.000	548,600		570,857	652,142	(68,523)			(68,523)	(12,763)	570,857	1,958	(24,214)	(22,257)	10,478		U
502413-10-7	L3 TECHNOLOGIES INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	30.000	7,422		6,045							6,045		1,377	1,377	39		L
505743-10-4	LADDER CAPITAL CORP CLASS A		05/20/2019	GOLDMAN, SACHS & CO.	949.000	15,283		15,824							15,824		(541)	(541)	323		L
512807-10-8	LAM RESEARCH CORP.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	39.000	8,066		7,450							7,450		616	616			L
524660-10-7	LEGGETT & PLATT INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	133.000	4,999		5,679							5,679		(680)	(680)			L
F56196-18-5	LEGRAND	B	06/05/2019	DISTRIBUTION	0.000	8,021		8,287							8,287	(266)		(266)			U
525327-10-2	LEIDOS HOLDINGS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	15.000	1,121		791	791						791		330	330	5		L
526057-10-4	LENNAR COR P CL A		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	11.000	564		518							518		46	46			L
526107-10-7	LENNOX INTERNATIONAL INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	828		689							689		138	138	2		L
S57732-55-4	LEONI N AG	B	04/12/2019	GOLDMAN, SACHS & CO.	4,398.000	102,795		85,828	152,235	(16,709)			(16,709)	(1,205)	85,828	(515)	17,482	16,968			U
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	06/04/2019	BANK OF AMERICA/MERRILL LYNCH	81.000	2,069		2,123							2,123		(54)	(54)			L
531172-10-4	LIBERTY PROPERTY TRUST		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	111.000	5,459		5,462							5,462		(3)	(3)			L
53278L-10-7	LINAMAR CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	4,283.000	142,530		142,056	142,056	(2,465)			(2,465)	2,465	142,056	(53)	527	475	328		U
SB296M-J5-0	LIPPO MALLS INDONESIA RETAIL UNITS	B	04/12/2019	GOLDMAN, SACHS & CO.	40,800.000	5,900		5,385	5,448	20			20	(20)	5,385	52	462	515	27		U
540424-10-8	LOEWS CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	8.000	418		364	364						364		54	54	1		L
H50524-13-3	LONZA GROUP AG	B	04/24/2019	DISTRIBUTION	0.000	1,705		1,738							1,738	(33)		(33)			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	615		594							594		21	21			L
55261F-10-4	M & T BANK CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	42.000	7,027		6,052	5,725						6,052		975	975	81		L
55616P-10-4	MACYS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	219.000	5,130		5,266	4,914						5,266		(137)	(137)	144		L
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	6,162.000	270,767		281,890	248,234	(6,966)			(6,966)	6,966	281,890	(3,418)	(7,705)	(11,123)	1,917		U
BRT1SG-R4-4	MAISONS DU MONDE SA	B	04/12/2019	GOLDMAN, SACHS & CO.	3,049.000	64,255		58,242	58,242	461			461	(461)	58,242	(349)	6,362	6,013			U
S65558-05-8	MAKITA CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	2,600.000	90,745		91,774							91,774	1,260	(2,289)	(1,029)			U
S24925-19-0	MANULIFE FINANCIAL CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	18,579.000	323,889		336,951							336,951	(2,584)	(10,478)	(13,062)	2,955		U
565849-10-6	MARATHON OIL CORP		05/20/2019	GOLDMAN, SACHS & CO.	16,934.000	263,064		253,653	135,828						253,653		9,411	9,411	1,693		L
56585A-10-2	MARATHON PETROLEUM CORP		05/20/2019	GOLDMAN, SACHS & CO.	13,213.000	688,581		781,095	681,625						781,095		(92,514)	(92,514)	14,006		L
571748-10-2	MARSH + MCLENNAN COS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	194		186							186		8	8	1		L
57636Q-10-4	MASTERCARD INC CLASS A		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	26.000	6,476		3,367	4,905	(1,538)			(1,538)		3,367		3,110	3,110	17		L
577081-10-2	MATTEL INC COM		05/20/2019	GOLDMAN, SACHS & CO.	11,699.000	128,160		129,357	49,460						129,357		(1,197)	(1,197)			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	111.000	6,696		5,902							5,902		794	794			L
G5857C-10-8	MAYNE PHARMA GROUP LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	189,972.000	88,772		92,616	103,649	(19,152)			(19,152)	8,120	92,616	(5,514)	1,670	(3,844)			U
J41551-10-2	MAZDA MOTOR CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	24,900.000	269,088		263,305	158,278	4,792			4,792	(4,791)	263,305	4,204	1,579	5,783	3,913		U
579780-20-6	MCCORMICK & CO.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	306		306							306		1	1			L
58155Q-10-3	MCKESSON CORP		04/12/2019	GOLDMAN, SACHS & CO.	4,321.000	501,420		488,801	285,234						488,801		12,619	12,619	1,685		L
58502B-10-6	MEDNAX INC		04/12/2019	GOLDMAN, SACHS & CO.	4,332.000	119,929		117,700							117,700		2,228	2,228			L
G5960L-10-3	MEDTRONIC PLC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	158.000	14,884		14,137	12,916	(199)			(199)		14,137		747	747	146		L

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58933Y-10-5	MERCK & CO. INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	795		545	764	(219)			(219)		545		250	250	11		L
26544-16-3	METHANEX CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	1,844.000	86,884		88,649	88,649	(1,539)			(1,539)	1,539	88,649	(33)	(1,732)	(1,765)	1,033		U
595112-10-3	MICRON TEC HNOLOGY INC COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	85		63	63						63		22	22			L
594918-10-4	MICROSOFT CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	13.000	1,597		1,288	1,320	(33)			(33)		1,288		309	309	12		L
59522J-10-3	MID AMERICA APT		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	446		373							373		73	73	6		L
66424-06-0	MINEBEA MITSUMI INC	B	05/21/2019	GOLDMAN, SACHS & CO.	8,500.000	125,665		142,582							142,582	1,958	(18,874)	(16,916)			U
63566-11-1	MIRACA HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	3,500.000	78,334		85,875							85,875	(293)	(7,248)	(7,541)	1,774		U
BQJQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	05/21/2019	GOLDMAN, SACHS & CO.	32,300.000	209,525		230,516							230,516	3,165	(24,156)	(20,991)			U
65969-23-0	MITSUBISHI GAS CHEMICAL INC	B	05/21/2019	GOLDMAN, SACHS & CO.	5,500.000	67,623		78,461	82,965	1,167			1,167	(2,512)	78,461	2,262	(13,100)	(10,838)	1,507		U
63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	04/12/2019	GOLDMAN, SACHS & CO.	226,100.000	1,125,903		1,123,504							1,123,504	(18,997)	21,397	2,399	19,549		U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	05/21/2019	GOLDMAN, SACHS & CO.	7,900.000	190,715		176,052	176,052	5,329			5,329	(5,329)	176,052	5,075	9,588	14,663	1,490		U
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	04/12/2019	GOLDMAN, SACHS & CO.	420,900.000	648,070		651,400	653,166	19,774			19,774	(19,773)	651,400	9,695	(13,025)	(3,330)	12,340		U
60871R-20-9	MOLSON COORS BREWING CO. CL B		05/02/2019	Various	5,380.000	322,653		320,921							320,921		1,732	1,732	2,166		L
609207-10-5	MONDELEZ INTERNATIONAL INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	9.000	463		425							425		38	38	2		L
615369-10-5	MOODYS CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	193		187							187		6	6			L
55354G-10-0	MSCI INC A		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	634		356	442	(87)			(87)		356		278	278	2		L
625284-10-4	MULLEN GROUP LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	9,418.000	85,362		84,195	84,195	(1,461)			(1,461)	1,461	84,195	619	547	1,166	1,203		U
626717-10-2	MURPHY OIL CORP		05/20/2019	GOLDMAN, SACHS & CO.	2,981.000	80,292		81,530							81,530		(1,239)	(1,239)	1,491		L
N59465-10-9	MYLAN NV		04/12/2019	GOLDMAN, SACHS & CO.	14,658.000	395,245		415,408							415,408		(20,163)	(20,163)			L
631103-10-8	NASDAQ OMX GROUP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	64.000	5,936		5,236	4,894						5,236		699	699	27		L
BDR05-C0-9	NATIONAL GRID PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	38,154.000	397,348		371,347	371,347	(10,162)			(10,162)	10,162	371,347	(9,385)	35,385	26,001			U
637417-10-6	NATIONAL RETAIL PROPERTIES		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	107		97	97						97		10	10	2		L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	49,083.000	881,661		831,725	831,725	(26,996)			(26,996)	26,996	831,725	(40,737)	90,673	49,936			U
640268-10-8	NEKTAR THERAPEUTICS		05/20/2019	GOLDMAN, SACHS & CO.	3,448.000	110,834		121,197							121,197		(10,364)	(10,364)			L
64110L-10-6	NETFLIX INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	736		595							595		141	141			L
651639-10-6	NEWMONT GOLDCORP CORP		05/20/2019	Various	7,445.270	232,027		240,999	9	(5)			(5)		240,999		(8,972)	(8,972)			L
65249B-10-9	NEWS CORP CLASS A		05/20/2019	GOLDMAN, SACHS & CO.	23,174.000	268,465		288,285							288,285		(19,819)	(19,819)	2,317		L
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	21,131.000	268,039		280,258	310,277	6,072			6,072	(6,072)	280,258	1,068	(13,287)	(12,219)	2,500		U
G6518L-10-8	NIELSEN HOLDINGS PLC		05/20/2019	GOLDMAN, SACHS & CO.	9,081.000	215,079		213,507	98,826						213,507		1,572	1,572	3,178		L
654106-10-3	NIKE INC CL B		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	163		146	148	(3)			(3)		146		18	18	1		L
J57160-12-9	NISSAN MOTOR CO CMN STK	B	05/21/2019	GOLDMAN, SACHS & CO.	59,000.000	410,890		491,667							491,667	6,751	(87,528)	(80,777)			U
S66410-27-5	NITTETSU MINING LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	1,200.000	49,662		49,600	50,750	848			848	(848)	49,600	44	17	62	613		U
J58472-11-9	NITTO DENKO CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	4,200.000	186,939		212,192	212,192	6,423			6,423	(6,424)	212,192	6,117	(31,369)	(25,253)	2,981		U
S59029-41-3	NOKIA OYJ EUR0.06	B	05/21/2019	GOLDMAN, SACHS & CO.	32,100.000	163,611		184,469	84,945	(1,799)			(1,799)	(364)	184,469	(2,556)	(18,302)	(20,858)			U
J59009-15-9	NOMURA HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	174,700.000	558,279		658,100							658,100	9,036	(108,858)	(99,821)			U
SBYZF9-J9-8	NORDEA BANK	B	04/12/2019	GOLDMAN, SACHS & CO.	56,210.000	471,081		428,758	472,841	6,289			6,289	(6,289)	428,758	(12,643)	54,966	42,323	30,606		U
655844-10-8	NORFOLK SOUTHERN CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	201		201							201						L
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	26,031.000	103,797		105,646	117,873	(2,233)			(2,233)	2,233	105,646	(3,366)	1,517	(1,850)	2,796		U
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	04/09/2019	DISTRIBUTION	0.000	198,267		198,267							198,267						U
S66415-44-9	NSK LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	15,300.000	128,321		132,340	132,340	4,006			4,006	(4,006)	132,340	3,815	(7,834)	(4,019)	2,395		U
670346-10-5	NUCOR CORP.		05/20/2019	GOLDMAN, SACHS & CO.	20,136.000	1,078,141		1,042,743	1,043,246	(503)			(503)		1,042,743		35,398	35,398	16,109		L
BDRJL-N0-2	NUTRIEN LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	9,881.000	480,607		480,152	307,502	(5,337)			(5,337)	5,337	480,152	(3,933)	4,388	455	6,066		U
67066G-10-4	NVIDIA CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	12.000	1,987		1,931	801						1,931		57	57	2		L

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62944T-10-5	NVR INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	6,635		5,271							5,271		1,363	1,363			L
G6718L-10-6	OCADO GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	6,056.000	95,456		110,627							110,627	(2,963)	(12,208)	(15,172)			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		05/20/2019	GOLDMAN, SACHS & CO.	13,391.000	715,801		835,185	653,267						835,185		(119,384)	(119,384)	18,747		L
670837-10-3	OGE ENERGY CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	171		157							157		14	14	3		L
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	38.000	5,138		5,702							5,702		(563)	(563)	6		L
681919-10-6	OMNICOM GROUP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	158		148							148		10	10			L
S66601-07-1	ONO PHARMACEUTICAL CO	B	04/12/2019	GOLDMAN, SACHS & CO.	6,200.000	112,615		121,496	73,664	2,735			2,735	(2,735)	121,496	698	(9,579)	(8,881)	1,097		U
J61933-12-3	ORIX CORP COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	24,100.000	337,546		333,307	352,664	5,597			5,597	(23,639)	333,307	23,315	(19,076)	4,239	8,662		U
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	1,000.000	35,351		37,290	40,952	946			946	(4,608)	37,290	4,630	(6,570)	(1,939)	383		U
S46651-48-5	OUTOKUMPU	B	04/12/2019	GOLDMAN, SACHS & CO.	31,995.000	133,339		116,327	116,857	501			501	(501)	116,327	(1,119)	18,131	17,012	3,770		U
69331C-10-8	P G & E CORP		04/12/2019	GOLDMAN, SACHS & CO.	9,042.000	208,640		160,948	214,748						160,948		47,692	47,692			L
693718-10-8	PACCAR INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	140		114	114						114		26	26	5		L
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	1,500.000	93,579		99,031							99,031	1,360	(6,813)	(5,453)			U
J41121-10-4	PANASONIC CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	78,900.000	646,121		718,367							718,367	9,864	(82,109)	(72,245)			U
703395-10-3	PATTERSON COS INC		04/12/2019	GOLDMAN, SACHS & CO.	6,656.000	144,332		145,434							145,434		(1,101)	(1,101)	1,731		L
704326-10-7	PAYCHEX INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	336		260	261	(1)			(1)		260		76	76	3		L
704551-10-0	PEABODY ENERGY CORP		04/12/2019	GOLDMAN, SACHS & CO.	2,504.000	72,477		70,938	50,780						70,938		1,538	1,538	4,958		L
G69651-10-0	PEARSON	B	05/21/2019	GOLDMAN, SACHS & CO.	6,042.000	61,352		65,834	72,211	(1,416)			(1,416)	(3)	65,834	(3)	(4,480)	(4,483)	1,024		U
712704-10-5	PEOPLES UNITED FINANCIAL INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	316.000	5,080		5,502							5,502		(422)	(422)			L
713448-10-8	PEPSICO INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	507		442							442		65	65	4		L
G7052T-10-1	PETROFAC LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	24,181.000	129,478		137,673	146,901	(18,461)			(18,461)	9,233	137,673	(8,152)	(44)	(8,196)	5,936		U
717081-10-3	PFIZER INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	20.000	837		672	873	(201)			(201)		672		165	165	12		L
718172-10-9	PHILIP MORRIS INTL.		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	13.000	1,072		1,066							1,066		6	6	14		L
718546-10-4	PHILLIPS 66		05/20/2019	GOLDMAN, SACHS & CO.	8,292.000	700,784		605,482	714,356	(108,874)			(108,874)		605,482		95,302	95,302	14,096		L
723484-10-1	PINNACLE WEST CAPITAL CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	190		187							187		4	4	1		L
723787-10-7	PIONEER NA T RES CO COM		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	5,163		5,005							5,005		158	158	11		L
72651A-20-7	PLAINS GP HOLDINGS CLASS A		05/15/2019	Various	11.000	347		321							321		27	27	3		L
693475-10-5	PNC FINL SVCS GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	81.000	10,620		9,487	9,119						9,487		1,133	1,133	102		L
69351T-10-6	PPL CORP		05/20/2019	GOLDMAN, SACHS & CO.	593.000	17,603		18,573							18,573		(970)	(970)	245		L
742718-10-9	PROCTER & GAMBLE CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	633		468	552	(83)			(83)		468		165	165	9		L
743315-10-3	PROGRESSIVE CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	478		269	362	(93)			(93)		269		210	210	16		L
D6216S-14-3	PROSIEBENSAT1 MEDIA AG	B	04/12/2019	GOLDMAN, SACHS & CO.	12,132.000	196,881		173,277	151,611	1,200			1,200	(1,200)	173,277	(1,417)	25,021	23,604			U
74460D-10-9	PUBLIC STORAGE		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	37.000	8,393		8,056							8,056		338	338			L
745867-10-1	PULTE GROUP INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	28.000	869		729	468	(6)			(6)		729		140	140	5		L
74733V-10-0	QEP RESOURCES INC		04/12/2019	GOLDMAN, SACHS & CO.	6,534.000	53,414		50,900							50,900		2,514	2,514			L
74736K-10-1	QORVO INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	302		264							264		38	38			L
747525-10-3	QUALCOMM INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	14.000	958		1,220							1,220		(262)	(262)			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)
74834L-10-0	QUEST DIAGNOSTICS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	581		513	167						513		67	67	4		L
74915M-10-0	QURATE RETAIL INC QVC GROUP		05/20/2019	Various	8,405.000	114,660		142,345	2,401						142,345		(27,685)	(27,685)			L
F43743-10-7	RALLYE SA	B	05/22/2019	GOLDMAN, SACHS & CO.	38,585.000	369,452		397,417	397,417	(6,806)			(6,806)	6,806	397,417	(14,567)	(13,398)	(27,965)	26,962		U
751212-10-1	RALPH LAUREN CORP		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	34.000	4,364		3,518	3,518						3,518		847	847	43		L
755111-50-7	RAYTHEON COMPANY		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	54.000	9,669		9,017							9,017		652	652	51		L
G7392E-10-3	RDI REIT PLC	B	05/23/2019	GOLDMAN, SACHS & CO.	86,629.000	130,943		150,424							150,424	(2,079)	(17,402)	(19,481)			U
75605Y-10-6	REALOGY HOLDINGS CORP		04/12/2019	GOLDMAN, SACHS & CO.	13,757.000	178,081		156,830							156,830		21,251	21,251	1,238		L
758849-10-3	REGENCY CENTERS CORPORATION		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	51.000	3,415		3,467							3,467		(52)	(52)			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		05/20/2019	GOLDMAN, SACHS & CO.	1,283.000	388,183		499,839	271,535						499,839		(111,656)	(111,656)			L
759351-60-4	REINSURANCE GROUP AMERICA INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	149		131	140	(9)			(9)		131		18	18	1		L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	37.000	6,454		5,132							5,132		1,322	1,322	12		L
F77098-10-5	RENAULT SA COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	6,707.000	383,265		427,304	345,717	2,737			2,737	(2,737)	427,304	(6,147)	(37,892)	(44,039)			U
760759-10-0	REPUBLIC S VCS INC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	338		255	288	(33)			(33)		255		83	83	3		L
775711-10-4	ROLLINS, INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	143.000	5,429		5,365							5,365		64	64	15		L
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	04/25/2019	DISTRIBUTION	0.000	2,904		2,904							2,904						U
776696-10-6	ROPER TECHNOLOGIES INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	8,284		6,396	6,396						6,396		1,887	1,887	11		L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		04/12/2019	GOLDMAN, SACHS & CO.	1,491.000	181,801		170,898							170,898		10,903	10,903	1,044		L
783549-10-8	RYDER SYSTEM INC		05/20/2019	GOLDMAN, SACHS & CO.	3,072.000	176,467		177,900							177,900		(1,432)	(1,432)	3,318		L
S67584-55-7	RYOHIN KEIKAKU LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	600.000	108,597		122,982							122,982	1,689	(16,073)	(14,385)			U
78409V-10-4	S&P GLOBAL INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	213		148	170	(22)			(22)		148		65	65	1		L
78573M-10-4	SABRE CORPORATION		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	247.000	5,321		5,289							5,289		32	32	32		L
G7770H-10-8	SAGA PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	33,731.000	25,284		44,506	44,506	2			2	(2)	44,506	1,223	(20,446)	(19,222)			U
78667J-10-8	SAGE THERAPEUTICS INC		05/20/2019	GOLDMAN, SACHS & CO.	571.000	93,302		97,413							97,413		(4,110)	(4,110)			L
79466L-30-2	SALESFORCE.COM INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	777		685	685						685		92	92			L
SB09MR-X8-1	SALINI IMPREGILO	B	05/21/2019	GOLDMAN, SACHS & CO.	16,159.000	30,935		26,157	26,157	207			207	(207)	26,157	(406)	5,184	4,778			U
S54653-58-9	SALZGITTER AG	B	05/21/2019	GOLDMAN, SACHS & CO.	2,850.000	82,064		82,499	83,306	660			660	(660)	82,499	(1,280)	845	(435)			U
S67728-08-9	SAN AI OIL LTD	B	04/15/2019	GOLDMAN, SACHS & CO.	14,900.000	123,673		122,366							122,366	(2,189)	3,496	1,307	1,640		U
Q82191-10-9	SANDFIRE RESOURCES	B	05/21/2019	GOLDMAN, SACHS & CO.	116,230.000	525,600		546,597	546,597	(42,820)			(42,820)	42,820	546,597	(48,889)	27,892	(20,997)	5,778		U
T83058-10-6	SARAS S.P.A.	B	04/12/2019	GOLDMAN, SACHS & CO.	21,872.000	40,424		40,547	42,280	124			124	(335)	40,547	(243)	120	(123)			U
806407-10-2	SCHEIN HENRY INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	93.000	5,837		5,474							5,474		363	363			L
806857-10-8	SCHLUMBERGER LTD		05/20/2019	GOLDMAN, SACHS & CO.	28,014.000	1,095,745		1,010,745	1,010,745						1,010,745		85,000	85,000	14,007		L
L8300G-13-5	SES	B	05/21/2019	GOLDMAN, SACHS & CO.	7,214.000	118,037		123,612							123,612	(1,184)	(4,391)	(5,575)	5,467		U
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	04/12/2019	GOLDMAN, SACHS & CO.	8,900.000	306,075		335,785	265,928	3,876			3,876	(10,929)	335,785	4,490	(34,200)	(29,710)	3,274		U
Q9594W-19-5	SEVEN WEST MEDIA LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	184,666.000	61,106		64,277							64,277	(2,489)	(681)	(3,171)			U
G80661-10-4	SHANKS GROUP PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	45,776.000	16,619		14,017	19,210	(17)			(17)	17	14,017	372	2,230	2,602			U
D69671-21-8	SIEMANS AG	B	04/12/2019	GOLDMAN, SACHS & CO.	6,480.000	758,460		698,066	721,353	(69,413)			(69,413)	69,413	698,066	(70,105)	130,498	60,394	20,719		U
828806-10-9	SIMON PPTY GROUP INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	184		161	168	(7)			(7)		161		23	23	2		L
B3088M-10-2	SKYWORKS SOLUTIONS INC		05/20/2019	GOLDMAN, SACHS & CO.	3,368.000	229,036		234,115	132,297						234,115		(5,079)	(5,079)	2,560		L
B3125J-10-4	SLEEP COUNTRY CANADA HOLDINGS INC	B	04/12/2019	GOLDMAN, SACHS & CO.	4,983.000	71,016		70,757	72,859	(1,265)			(1,265)	1,265	70,757	520	(261)	260	594		U
833034-10-1	SNAP ON IN C COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	169		145	145						145		24	24	1		L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	05/21/2019	GOLDMAN, SACHS & CO.	19,430.000	548,720		613,296							613,296	(5,876)	(58,701)	(64,576)			U
SB572Z-V9-4	SOCO INTERNATIONAL PLC	B	04/16/2019	GOLDMAN, SACHS & CO.	97,176.000	90,484		84,159	84,159	(1,413)			(1,413)	1,413	84,159	1,030	5,295	6,325			U

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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)
G8255T-10-4	SOLGOLD PLC	B	04/12/2019	GOLDMAN, SACHS & CO.	5,278.000	2,568		1,708	2,470	(806)			(806)	43	1,708	17	844	861			U
844741-10-8	SOUTHWEST AIRLINES CO		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	105.000	5,603		5,584							5,584		19	19			L
85207U-10-5	SPRINT CORPORATION		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	947.000	6,605		5,346							5,346		1,259	1,259			L
852234-10-3	SQUARE INC CLASS A		05/20/2019	GOLDMAN, SACHS & CO.	2,180.000	140,356		155,543							155,543		(15,187)	(15,187)			L
G8842P-10-2	SSE PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	7,874.000	103,280		107,499	108,456	(953)			(953)	(4)	107,499	(4)	(4,215)	(4,219)	3,063		U
855244-10-9	STARBUCKS CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	466		386	386						386		79	79	3		L
857477-10-3	STATE STREET CORPORATION		04/12/2019	GOLDMAN, SACHS & CO.	6,662.000	473,159		438,426							438,426		34,733	34,733	3,131		L
X8T9CM-11-3	STORA ENSO OYJ	B	05/21/2019	GOLDMAN, SACHS & CO.	17,399.000	197,554		223,412	63,938	274			274	(274)	223,412	(2,750)	(23,108)	(25,858)	2,198		U
J77153-12-0	SUMITOMO CHEMICAL CO	B	04/12/2019	GOLDMAN, SACHS & CO.	23,400.000	111,845		108,877	99,104	3,000			3,000	(3,000)	108,877	1,177	1,791	2,968	2,011		U
S68588-49-0	SUMITOMO METAL MINING LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	5,300.000	136,159		150,411	94,028	2,846			2,846	(2,846)	150,411	3,485	(17,737)	(14,252)	606		U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	04/12/2019	GOLDMAN, SACHS & CO.	21,500.000	756,362		752,893							752,893	(12,731)	16,199	3,468	16,054		U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	8,600.000	298,882		305,181							305,181	4,190	(10,490)	(6,299)			U
S68643-29-5	SURUGA BANK LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	20,000.000	80,636		85,040							85,040	(290)	(4,115)	(4,405)			U
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	04/12/2019	GOLDMAN, SACHS & CO.	5,600.000	248,530		247,810	284,147	(7,573)			(7,573)	(8,602)	247,810	3,690	(2,970)	720	1,629		U
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	05/21/2019	GOLDMAN, SACHS & CO.	25,049.000	261,671		264,930	277,731	(7,137)			(7,137)	(3,694)	264,930	(18,522)	15,263	(3,259)	10,399		U
H83949-13-3	SWATCH GROUP NAM	B	04/12/2019	GOLDMAN, SACHS & CO.	4,117.000	236,224		227,781	237,214	1,031			1,031	(3,005)	227,781	(965)	9,409	8,444			U
W94232-10-0	SWEDBANK AB	B	04/12/2019	GOLDMAN, SACHS & CO.	6,436.000	104,034		91,142	143,553	(11,821)			(11,821)	10,194	91,142	(9,626)	22,517	12,892	6,897		U
K9419V-11-3	SYDBANK A/S	B	04/12/2019	GOLDMAN, SACHS & CO.	7,161.000	156,198		148,634	170,141	1,364			1,364	(1,364)	148,634	(920)	8,484	7,564	7,393		U
871503-10-8	SYMANTEC CORP.		05/20/2019	GOLDMAN, SACHS & CO.	1,490.000	29,866		35,700							35,700		(5,834)	(5,834)			L
871607-10-7	SYNOPSYS INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	59.000	6,800		5,593							5,593		1,207	1,207			L
S67442-94-7	T&D HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	29,000.000	304,859		309,302							309,302	4,247	(8,690)	(4,443)			U
74144T-10-8	T. ROWE PRICE GROUP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	105		83	92	(9)			(9)		83		22	22	1		L
J7936H-10-6	TAIHO KOGYO LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	1,600.000	13,816		13,082	13,956	233			233	(233)	13,082	12	722	734	188		U
S68701-00-2	TAISEI CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	2,500.000	99,497		107,111	77,191	2,337			2,337	(2,337)	107,111	2,636	(10,250)	(7,614)	990		U
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	26,948.000	991,011		1,005,322	270,154	8,178			8,178	(8,178)	1,005,322	(2,698)	(11,612)	(14,310)	18,214		U
876030-10-7	TAPESTRY INC		05/02/2019	Various	5,912.000	192,323		192,095	113,299						192,095		229	229	1,993		L
87612G-10-1	TARGA RES CORP		04/12/2019	GOLDMAN, SACHS & CO.	9,889.000	396,465		410,888							410,888		(14,423)	(14,423)			L
87612E-10-6	TARGET CORP		06/04/2019	Various	9,279.000	668,908		677,139	727	(152)			(152)		677,139		(8,231)	(8,231)	11,875		L
J82141-13-6	TDK CORP.	B	05/21/2019	GOLDMAN, SACHS & CO.	2,400.000	171,254		199,354							199,354	2,737	(30,837)	(28,100)			U
H84989-10-4	TE CONNECTIVITY LTD		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	89.000	8,394		7,187							7,187		1,207	1,207	38		L
F9062J-17-3	TECHNICOLOR EUR 0.1	B	05/21/2019	GOLDMAN, SACHS & CO.	18,610.000	20,103		20,486	12,396	(210)			(210)	210	20,486	(675)	293	(383)			U
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	05/21/2019	GOLDMAN, SACHS & CO.	2,009.000	41,130		46,497							46,497	(1,028)	(4,340)	(5,368)	64		U
S76343-94-6	TELECOM ITALIA EUR0.55	B	05/21/2019	GOLDMAN, SACHS & CO.	321,668.000	169,863		186,602							186,602	(1,788)	(14,952)	(16,739)			U
T92778-12-4	TELECOM ITALIA S P A NEW DI RIS	B	05/21/2019	GOLDMAN, SACHS & CO.	233,495.000	115,391		113,942							113,942	(2,598)	4,047	1,449			U
879382-10-9	TELEFONICA DE ESPANA	B	04/12/2019	GOLDMAN, SACHS & CO.	56,208.000	470,775		471,392	471,562	3,733			3,733	(3,733)	471,392	(2,826)	2,209	(617)	513		U
W9588J-10-4	TELIASONERA AB SEK3.2	B	05/21/2019	GOLDMAN, SACHS & CO.	50,000.000	211,678		220,427	236,751	(16,296)			(16,296)	(28)	220,427	(18,113)	9,364	(8,749)	4,472		U
880349-10-5	TENNECO AUTOMOTIVE INC.		04/12/2019	GOLDMAN, SACHS & CO.	6,117.000	158,029		135,553							135,553		22,477	22,477	1,529		L
88160R-10-1	TESLA INC		05/20/2019	GOLDMAN, SACHS & CO.	2,243.000	460,602		574,227	746,470	(172,243)			(172,243)		574,227		(113,625)	(113,625)			L
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	04/12/2019	GOLDMAN, SACHS & CO.	18,810.000	270,388		290,050	290,050						290,050		(19,662)	(19,662)			L
882508-10-4	TEXAS INST RS INC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	788		662	662						662		127	127	6		L
883203-10-1	TEXTRON IN C COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	105		94							94		11	11			L
H83949-14-1	THE SWATCH GROUP	B	04/12/2019	GOLDMAN, SACHS & CO.	287.000	84,898		82,132	83,468	2,692			2,692	(2,692)	82,132	1,306	1,460	2,766			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	278		174	224	(49)			(49)		174		103	103			L
SB1VYC-H8-9	THOMAS COOK GROUP	B	04/12/2019	GOLDMAN, SACHS & CO.	215,156.000	66,392		69,922	84,290	3			3	(3)	69,922	1,922	(5,451)	(3,529)			U
872540-10-9	TJX COMPANIES INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	109		87	89	(3)			(3)		87		22	22			L
T93619-10-3	TODS SPA	B	04/12/2019	GOLDMAN, SACHS & CO.	1,103.000	51,512		51,150	52,050	412			412	(412)	51,150	(307)	668	361			U
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	05/21/2019	GOLDMAN, SACHS & CO.	12,100.000	65,574		70,117							70,117	963	(5,505)	(4,542)			U

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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)
869871-43-1	TORAY INDUSTRIES	B	04/12/2019	GOLDMAN, SACHS & CO.	17,700.000	122,409		113,043	102,028	3,089			3,089	(3,089)	113,043	1,033	8,333	9,366	1,114		U
SBDV82-P2-1	TORC OIL AND GAS LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	20,378.000	69,863		70,319							70,319	(1,555)	1,099	(456)	854		U
891027-10-4	TORCHMARK INC COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	67.000	5,907		5,023	4,695						5,023		883	883	22		L
S69005-57-7	TOYODA GOSEI LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	3,600.000	66,532		70,829	71,367	1,623			1,623	(2,160)	70,829	2,042	(6,338)	(4,297)	842		U
J91214-10-6	TOYOTA BOSHOKU CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	4,000.000	51,255		59,828	59,828	1,811			1,811	(1,811)	59,828	1,725	(10,297)	(8,573)	874		U
J92676-11-3	TOYOTA MOTOR	B	05/21/2019	GOLDMAN, SACHS & CO.	26,000.000	1,527,519		1,518,079	1,518,079	90,068			90,068	(90,068)	1,518,079	92,007	(82,567)	9,440	24,164		U
892356-10-6	TRACTOR SUPPLY CO		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	61.000	6,346		5,097	4,923						5,097		1,250	1,250	40		L
S26651-84-4	TRANSCANANDA CORP	B	05/09/2019	EXCHANGE	19,698.000	680,571		689,339	703,088	(32,551)			(32,551)	18,802	689,339	(8,767)		(8,767)	18,132		U
89417E-10-9	TRAVELERS COS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	5,164		4,995							4,995		169	169			L
SB61JC-67-1	TREASURY WINE ESTATES LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	12,815.000	135,017		135,910							135,910	(5,264)	4,371	(892)	1,639		U
SB11LJ-N4-6	TUI AG	B	04/12/2019	GOLDMAN, SACHS & CO.	9,420.000	96,734		90,293	135,030	(4,499)			(4,499)	(5)	90,293	2,481	3,960	6,441	5,684		U
902681-10-5	U G I CORP.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	216		210							210		6	6			L
H42097-10-7	UBS GROUP AG	B	04/12/2019	GOLDMAN, SACHS & CO.	41,588.000	535,709		504,034							504,034	(2,237)	33,913	31,676			U
902653-10-4	UDR INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	45		39							39		7	7			L
B95505-18-4	UMICORE SA	B	05/21/2019	GOLDMAN, SACHS & CO.	2,041.000	63,936		81,334	81,334	644			644	(644)	81,334	(1,262)	(16,136)	(17,398)	639		U
910047-10-9	UNITED AIRLINES HOLDINGS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	177		169							169		7	7			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		05/20/2019	GOLDMAN, SACHS & CO.	8,565.000	843,810		980,350							980,350		(136,540)	(136,540)	8,222		L
911363-10-9	UNITED RENTALS INC		04/12/2019	GOLDMAN, SACHS & CO.	1,070.000	135,604		122,248							122,248		13,356	13,356			L
913017-10-9	UNITED TECHNOLOGIES CORP		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	133		106	106						106		26	26	1		L
91307C-10-2	UNITED THERAPEUTICS CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	52.000	4,468		5,664	4,247						5,664		(1,196)	(1,196)			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	122		111	117	(5)			(5)		111		11	11			L
SB2PNJ-P5-5	UNIZO HOLDINGS LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	6,100.000	110,752		113,588	113,588	1,899			1,899	(1,899)	113,588	102	(2,937)	(2,836)	2,144		U
902973-30-4	US BANCORP		06/04/2019	Various	4,007.000	201,200		183,136	182,891						183,136		18,064	18,064	2,962		L
91879Q-10-9	VAIL RESORTS INC		05/20/2019	GOLDMAN, SACHS & CO.	256.000	55,271		55,575							55,575		(305)	(305)			L
91913Y-10-0	VALERO ENERGY CORP		05/20/2019	Various	8,666.000	711,494		734,431	2,999	(311)			(311)		734,431		(22,937)	(22,937)	15,563		L
92240M-10-8	VECTOR GROUP LTD		04/12/2019	GOLDMAN, SACHS & CO.	20,142.000	209,088		217,332							217,332		(8,244)	(8,244)	8,057		L
92276F-10-0	VENTAS INC		06/04/2019	Various	4,949.000	306,974		309,898	63,336						309,898		(2,923)	(2,923)	4,690		L
92339V-10-0	VEREIT INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	688.000	6,017		4,941	4,726						4,941		1,076	1,076	185		L
92343E-10-2	VERISIGN INC.		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	195		181							181		14	14			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	30.000	4,210		4,071							4,071		139	139			L
92343V-10-4	VERIZON COMMUNICATIONS		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	90.000	5,309		4,304	5,060	(756)			(756)		4,304		1,005	1,005	54		L
923725-10-5	VERMILION ENERGY INC	B	05/21/2019	GOLDMAN, SACHS & CO.	9,457.000	215,661		199,138	199,139	(3,456)			(3,456)	3,456	199,138	(74)	16,597	16,523	6,932		U
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	05/21/2019	GOLDMAN, SACHS & CO.	359.000	28,987		32,204							32,204	(330)	(2,887)	(3,217)			U
918204-10-8	VF CORP		05/23/2019	DISTRIBUTION	0.000	32,156		32,156							32,156						L
92553P-20-1	VIACOM INC NEW CL B		05/20/2019	GOLDMAN, SACHS & CO.	8,148.000	232,987		223,526	56,257						223,526		9,461	9,461	2,067		L
92826C-83-9	VISA INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	322		216	264	(48)			(48)		216		106	106	1		L
SBH4HK-S3-2	VODAFONE GROUP PLC	B	05/21/2019	GOLDMAN, SACHS & CO.	413,099.000	666,437		759,704							759,704	(20,349)	(72,918)	(93,267)			U
92936U-10-9	W. P. CAREY REIT INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	77.000	6,105		6,019							6,019		86	86			L
931427-10-8	WALGREENS BOOTS ALLIANCE		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	113.000	5,851		6,858							6,858		(1,007)	(1,007)	44		L
931142-10-3	WALMART INC		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	196		186	186						186		10	10	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)
S45251-89-9	WARTSILA	B	05/21/2019	GOLDMAN, SACHS & CO.	7,763.000	119,324		130,787							130,787	(1,253)	(10,210)	(11,463)			U
93964W-10-8	WASHINGTON PRIME GROUP INC		04/12/2019	GOLDMAN, SACHS & CO.	24,262.000	128,683		137,080							137,080		(8,398)	(8,398)	6,066		L
94106B-10-1	WASTE CONNECTIONS INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	364		297	297						297		67	67	1		L
94106L-10-9	WASTE MGMT INC DEL		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	446		293	356	(63)			(63)		293		152	152	2		L
92939U-10-6	WEC ENERGY GROUP INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	87.000	7,072		6,752							6,752		320	320	51		L
94946T-10-6	WELLCARE HEALTH PLANS		06/04/2019	Various	557.000	154,308		150,221							150,221		4,087	4,087			L
949746-10-1	WELLS FARGO CO		06/04/2019	Various	83,371.000	3,813,534		3,972,388	1,154,028						3,972,388		(158,854)	(158,854)	38,061		L
95040Q-10-4	WELLTOWER INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	175.000	13,743		13,052							13,052		691	691	86		L
959802-10-9	WESTERN UN CO COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	23.000	454		412	102						412		42	42	5		L
960413-10-2	WESTLAKE CHEMICAL CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	69.000	4,254		4,576	4,169						4,576		(322)	(322)	16		L
097417-10-1	WESTPAC BANKING CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	44,300.000	859,904		817,857	38,993	(246)			(246)	246	817,857	(25,711)	67,759	42,048	28,964		U
96145D-10-5	WESTROCK		04/04/2019	BANK OF AMERICA/MERRILL LYNCH	147.000	5,759		5,560	4,569						5,560		199	199	63		L
962166-10-4	WEYERHAEUSER CO		05/20/2019	GOLDMAN, SACHS & CO.	20,688.000	485,227		542,853							542,853		(57,626)	(57,626)	7,034		L
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	05/21/2019	GOLDMAN, SACHS & CO.	3,738.000	587,918		578,577	578,577	4,580			4,580	(4,580)	578,577	(8,979)	18,319	9,341	19,265		U
963320-10-6	WHIRLPOOL CORP COM		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	285		269							269		16	16			L
G9606P-19-7	WHITBREAD	B	05/21/2019	GOLDMAN, SACHS & CO.	1,266.000	73,155		72,441	73,831	(1,387)			(1,387)	(3)	72,441	(3)	716	714			U
097664-10-8	WHITEHAVEN COAL LTD	B	04/12/2019	GOLDMAN, SACHS & CO.	20,824.000	60,046		59,909	63,332	(2,056)			(2,056)	2,056	59,909	(1,063)	1,200	137	2,488		U
S75089-27-6	WIRECARD AG	B	04/12/2019	GOLDMAN, SACHS & CO.	709.000	88,211		88,924	107,634	(2,653)			(2,653)	(852)	88,924	(533)	(180)	(713)			U
SBNFWR-44-2	WORLDLINE SA	B	05/21/2019	Various	442.400	25,124		27,439							27,439	(263)	(2,052)	(2,315)			U
984121-60-8	XEROX CORP		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	133		132							132		1	1			L
983919-10-1	XILINX INC COM		05/20/2019	GOLDMAN, SACHS & CO.	2,651.000	267,812		296,753							296,753		(28,941)	(28,941)	1,935		L
983793-10-0	XPO LOGISTICS INC		05/20/2019	GOLDMAN, SACHS & CO.	2,028.000	115,543		128,149							128,149		(12,606)	(12,606)			L
J95732-10-3	YAMAHA CORP	B	05/21/2019	GOLDMAN, SACHS & CO.	2,300.000	114,468		118,837							118,837	1,632	(6,001)	(4,370)			U
S69852-64-8	YAMAHA MOTOR LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	9,300.000	160,021		182,412	183,008	5,540			5,540	(5,540)	182,412	5,258	(27,650)	(22,392)	3,206		U
988498-10-1	YUM! BRANDS INC		06/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	629		565							565		64	64	4		L
989701-10-7	ZIONS BANCORPORATION NA		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	26.000	1,286		1,240							1,240		47	47			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						90,824,180	XXX	92,951,084	45,320,592	(1,189,868)			(1,189,868)	(55,057)	92,949,156	(397,219)	(1,727,756)	(2,124,976)	1,108,918	XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	06/20/2019	Various	22,455.000	1,397,578		1,273,211	66,990	(173)			(173)		1,273,211		124,367	124,367	415		U
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	06/20/2019	CITIGROUP GLOBAL MARKETS	17,635.000	914,148		831,490	831,490						831,490		82,658	82,658	6,341		L
464287-20-0	ISHARES CORE S&P 500 ETF		06/20/2019	Various	5,031.000	1,485,183		1,250,221	1,265,850	(15,629)			(15,629)		1,250,221		234,962	234,962	11,173		L
464286-50-9	ISHARES MSCI CANADA ETF	C	06/20/2019	CITIGROUP GLOBAL MARKETS	392.000	11,222		10,052	4,984	(2)			(2)		10,052		1,170	1,170	53		L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	04/12/2019	GOLDMAN, SACHS & CO.	17,819.000	1,051,286		916,056	923,381	(7,325)			(7,325)		916,056		135,230	135,230	126		L
464287-62-2	ISHARES RUSSELL 1000 INDEX		06/20/2019	BANK OF AMERICA/MERRILL LYNCH	5,793.000	944,809		811,867	696,362	(4,125)			(4,125)		811,867		132,942	132,942	5,343		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/20/2019	Various	28,876.000	4,551,527		3,443,086	3,759,644	(435,232)			(435,232)		3,443,086		1,108,441	1,108,441	12,012		L
78462F-10-3	SPDR S&P 500 ETF TRUST		04/12/2019	GOLDMAN, SACHS & CO.	16,618.000	4,821,696		4,729,681							4,729,681		92,015	92,015			L
9299999. Subtotal - Common Stocks - Mutual Funds						15,177,450	XXX	13,265,664	7,548,701	(462,484)			(462,484)		13,265,664		1,911,786	1,911,786	35,462	XXX	XXX
9799997. Total - Common Stocks - Part 4						106,001,630	XXX	106,216,748	52,869,293	(1,652,353)			(1,652,353)	(55,057)	106,214,820	(397,219)	184,029	(213,190)	1,144,380	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						106,001,630	XXX	106,216,748	52,869,293	(1,652,353)			(1,652,353)	(55,057)	106,214,820	(397,219)	184,029	(213,190)	1,144,380	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)
9899999. Total - Preferred and Common Stocks						108,179,031	XXX	108,390,604	54,327,495	(1,533,138)	22		(1,533,116)	(95,563)	108,388,771	(398,836)	189,097	(209,739)	1,175,864	XXX	XXX
9999999 - Totals						1,472,253,174	XXX	1,462,623,056	1,073,588,311	(1,462,566)	2,915,246		1,452,680	(95,563)	1,460,076,916	(392,965)	8,262,089	7,869,124	32,774,918	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....205

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)
CALL OPTION on EQUITY SEP19 SPX C @ 2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/17/2018	09/20/2019	75	21,375,975	2,825.00	1,492,275			1,210,125		1,210,125			900,000				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/11/2018	09/20/2019	75	21,659,175	2,800.00	1,841,250			1,360,500		1,360,500			1,006,125				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/20/2018	09/20/2019	25	6,168,550	2,725.00	167,475			611,250		611,250			438,375				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/19/2018	09/20/2019	175	48,436,150	2,750.00	3,557,750			3,902,500		3,902,500			2,832,375				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/31/2018	09/20/2019	75	20,338,050	2,750.00	1,333,275			1,672,500		1,672,500			1,213,875				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2018	12/20/2019	75	20,701,275	2,725.00	1,684,650			2,058,000		2,058,000			1,386,375				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2018	12/20/2019	75	20,701,275	2,675.00	1,923,700			2,365,500		2,365,500			1,548,375				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/01/2019	12/20/2019	75	20,298,975	2,625.00		1,630,350		2,681,625		2,681,625			1,051,275				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/26/2018	12/20/2019	50	12,338,500	2,600.00	558,750			1,895,000		1,895,000			1,181,500				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2018	12/20/2019	125	30,207,750	2,550.00	1,680,000			5,283,125		5,283,125			3,181,875				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/15/2019	12/20/2019	50	13,051,500	2,350.00		1,767,750		3,023,000		3,023,000			1,255,250				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2019	01/17/2020	50	14,003,550	2,775.00		923,350		1,219,500		1,219,500			296,150				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/18/2019	01/17/2020	75	20,030,325	2,600.00		1,700,700		2,895,375		2,895,375			1,194,675				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/25/2019	01/17/2020	75	19,985,700	2,600.00		1,691,775		2,895,375		2,895,375			1,203,600				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 2625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2019	01/17/2020	50	13,969,500	2,625.00		1,406,750		1,824,250		1,824,250			417,500				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 2500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/22/2019	01/17/2020	50	13,963,350	2,500.00		1,837,100		2,365,250		2,365,250			528,150				100/100
CALL OPTION on EQUITY MAR20 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2019	03/20/2020	100	28,007,100	2,800.00		1,884,500		2,432,000		2,432,000			547,500				100/100
CALL OPTION on EQUITY MAR20 SPX C @ 2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/22/2019	03/20/2020	150	43,619,550	2,900.00		2,534,284		2,606,250		2,606,250			71,966				100/100
CALL OPTION on EQUITY JUL19 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/24/2019	07/19/2019	150	42,390,900	2,800.00		1,278,960		2,248,500		2,248,500			969,540				100/100
CALL OPTION on EQUITY JUN20 SPX C @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/30/2019	06/19/2020	150	41,832,900	2,850.00		2,262,000		3,486,750		3,486,750			1,224,750				100/100
CALL OPTION on EQUITY JUN20 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/13/2019	06/19/2020	40	11,566,560	2,800.00		944,400		1,067,800		1,067,800			123,400				100/100
CALL OPTION on EQUITY OCT19 SPX C @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2019	10/18/2019	75	21,883,125	2,750.00		1,675,928		1,761,000		1,761,000			85,073				100/100
CALL OPTION on EQUITY JUL19 SPXW C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/20/2019	07/15/2019	30	8,862,540	2,800.00		471,840		441,000		441,000			(30,840)				100/100
CALL OPTION on EQUITY AUG19 SPX C @ 2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/21/2019	08/16/2019	75	22,128,450	2,825.00		1,180,500		1,072,875		1,072,875			(107,625)				100/100
CALL OPTION on EQUITY JUN20 SPX C @ 2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/21/2019	06/19/2020	75	22,128,450	2,875.00		1,691,625		1,618,125		1,618,125			(73,500)				100/100
CALL OPTION on EQUITY JUN20 SPX C @ 2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/21/2019	06/19/2020	75	22,128,450	2,900.00		1,570,125		1,495,875		1,495,875			(74,250)				100/100
CALL OPTION on EQUITY AUG19 SPXW C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2019	08/02/2019	50	14,624,600	2,800.00		736,750		796,000		796,000			59,250				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/21/2018	09/20/2019	150	43,945,050	2,900.00	2,994,300			1,581,750		1,581,750			1,174,500				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2018	09/20/2019	125	34,589,125	2,900.00	1,379,875			1,318,125		1,318,125			978,750				100/100

SCHEDULE DB - PART A - SECTION 1

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

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0019999999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										18,613,300	27,188,687		59,188,925	XXX	59,188,925			24,583,988			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective										18,613,300	27,188,687		59,188,925	XXX	59,188,925			24,583,988			XXX	XXX
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		300,000	1.59	14,357		2,131	842		842	(2,078)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		800,000	1.59	38,286		5,681	2,245		2,245	(5,542)						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		400,000	1.46	15,200		2,800	2,510		2,510	(2,723)						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		300,000	1.46	11,400		2,100	1,883		1,883	(2,042)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		500,000	1.49	20,000		2,880	3,458		3,458	(3,171)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		300,000	1.49	12,000		1,685	2,075		2,075	(1,903)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		300,000	1.81	13,909		1,517	139		139	(3,614)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		600,000	1.81	27,818		3,035	277		277	(7,227)						0001
BAS0D3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167		2,479	2,188		2,188	(4,776)						0001
BAS0D3EX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167		2,479	2,188		2,188	(4,776)						0001
BAS0E1TA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		400,000	1.65	15,760		2,944	3,102		3,102	(5,737)						0001
BAS0E1TA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		300,000	1.65	11,820		2,208	2,326		2,326	(4,303)						0001
BAS0ESEC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		400,000	1.14	14,600		2,795	5,601		5,601	(5,810)						0001
BAS0ESEC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		300,000	1.14	10,950		2,097	4,201		4,201	(4,357)						0001
BAS0FHS37 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		400,000	1.21	12,500		2,806	5,878		5,878	(6,101)						0001
BAS0FHS37 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		600,000	1.21	18,750		4,300	8,818		8,818	(9,152)						0001
BAS0FXJ57 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		400,000	1.18	13,300		2,956	4,394		4,394	(8,502)						0001
BAS0FXJ57 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		500,000	1.18	16,625		2,814	5,492		5,492	(10,628)						0001

SCHEDULE DB - PART A - SECTION 1

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BAS0GE2P2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		500,000	1.03	15,769		4,332	8,837		8,837	(9,759)						0001
BAS0GE2P2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		300,000	1.03	9,462		2,599	5,302		5,302	(5,856)						0001
BAS0HA72 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13	16,765		5,153	8,196		8,196	(13,609)						0001
BAS0HA72 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13	16,765		5,153	8,196		8,196	(13,609)						0001
BAS0H8365 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		600,000	1.14	16,364		5,246	8,106		8,106	(14,335)						0001
BAS0H8365 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		200,000	1.14	5,455		1,749	2,702		2,702	(4,778)						0001
BAS0HELC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		600,000	1.22	16,909		4,990	8,113		8,113	(14,059)						0001
BAS0HELC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		100,000	1.22	2,818		832	1,352		1,352	(2,343)						0001
BAS0KVMU6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		500,000	1.67	17,273		3,671	4,866		4,866	(10,454)						0001
BAS0KVMU6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		200,000	1.67	6,909		1,469	1,946		1,946	(4,181)						0001
BAS0M8VW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2017	01/15/2022		500,000	1.90	16,458		769	2,587		2,587	(9,190)						0001
BAS0M8VW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2017	01/15/2022		100,000	1.90	3,292		154	517		517	(1,838)						0001
BAS0NFFX0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2017	04/15/2022		900,000	1.92	25,650		3,104	7,160		7,160	(15,672)						0001
BAS0NFFX0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2017	04/15/2022		200,000	1.92	5,700		690	1,591		1,591	(3,483)						0001
BAS0P30Y9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	06/15/2022		700,000	1.94	19,833		3,441	7,727		7,727	(11,639)						0001
BAS0P30Y9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	06/15/2022		200,000	1.94	5,667		983	2,208		2,208	(3,325)						0001
BAS0PVZH6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2017	08/15/2022		1,300,000	1.91	32,795		4,701	14,346		14,346	(29,070)						0001
BAS0Q6E18 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022		800,000	2.01	19,750		2,549	7,325		7,325	(16,180)						0001
BAS0Q6E18 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022		100,000	2.01	2,469		319	916		916	(2,023)						0001

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BASOQHOW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	10/15/2022		700,000	2.13	17,063		1,854	(30)		(30)	(18,643)						0001
BASOQHOW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	10/15/2022		100,000	2.13	2,438		265	(4)		(4)	(2,663)						0001
BASOQZJT8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2017	11/15/2022		700,000	2.29	14,700		1,560	397		397	(15,111)						0001
BASORSWL5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/11/2018	12/15/2022		700,000	2.37	14,656		956	1,845		1,845	(13,199)						0001
BASOSEB38 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2018	03/15/2023		800,000	2.73	16,473			2,619		2,619	(9,480)						0001
BASOT9MG7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2018	05/15/2023		600,000	2.94	11,900			1,630		1,630	(6,048)						0001
BASOUJAU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2018	08/15/2023		500,000	3.05	10,000			1,385		1,385	(4,887)						0001
BASOUJAU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2018	08/15/2023		100,000	3.05	2,000			277		277	(977)						0001
BASOXAQA8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	03/15/2024		400,000	2.35		8,264		3,271		3,271	(4,993)						0001
BASOXAQA8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	03/15/2024		100,000	2.35		2,066		818		818	(1,248)						0001
0109999999. Subtotal - Purchased Options - Hedging Other - Caps										638,939	10,330	106,243	171,820	XXX	171,820	(355,095)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										638,939	10,330	106,243	171,820	XXX	171,820	(355,095)					XXX	XXX
CALL OPTION on EQUITY DEC19 SPX C @ 2375	78482#AK5 - CALL OPTION on EQUITY DEC19 SPX C @ 2375, effective 12/13/2018, attached to Cash Security - (884315AG7)		Equity/Index.	CBOE	12/13/2018	12/20/2019	9	2,385,486	2,375.00	351,000			351,000		523,215							
CALL OPTION on EQUITY DEC19 SPX C @ 2375	78482#AK5 - CALL OPTION on EQUITY DEC19 SPX C @ 2375, effective 12/13/2018, attached to Cash Security - (884315AG7)		Equity/Index.	CBOE	12/13/2018	12/20/2019	9	2,385,486	2,375.00	351,000			351,000		523,215							
CALL OPTION on EQUITY DEC19 SPX C @ 2650	78482#AL3 - CALL OPTION on EQUITY DEC19 SPX C @ 2650, effective 12/13/2018, attached to Cash Security - (884315AG7)		Equity/Index.	CBOE	12/13/2018	12/20/2019	20	5,301,080	2,650.00	417,000			417,000		672,700							

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CALL OPTION on EQUITY DEC19 SPX C @ 2650	78482#AL3 - CALL OPTION on EQUITY DEC19 SPX C @ 2650, effective 12/13/2018, attached to Cash Security - (884315AG7)		Equity/Index	CBOE	12/13/2018	12/20/2019	9	2,385,486	2,650.00	187,650			187,650		302,715							
CALL OPTION on EQUITY SEP19 SPX C @ 2600	78482#AE9 - CALL OPTION on EQUITY SEP19 SPX C @ 2600, effective 09/20/2018, attached to Cash Security - (9128284L1)		Equity/Index	CBOE	09/20/2018	09/20/2019	9	2,637,675	2,600.00	379,800			379,800		321,210							
CALL OPTION on EQUITY SEP19 SPX C @ 2600	78482#AF6 - CALL OPTION on EQUITY SEP19 SPX C @ 2600, effective 09/20/2018, attached to Cash Security - (641062AE4)		Equity/Index	CBOE	09/26/2018	09/20/2019	9	2,615,373	2,600.00	373,950			373,950		321,210							
CALL OPTION on EQUITY SEP19 SPX C @ 2900	78482#AD1 - CALL OPTION on EQUITY SEP19 SPX C @ 2900, effective 09/20/2018, attached to Cash Security - (9128284T4)		Equity/Index	CBOE	09/20/2018	09/20/2019	9	2,637,675	2,900.00	176,400			176,400		94,905							
CALL OPTION on EQUITY SEP19 SPX C @ 2900	78482#AJ8 - CALL OPTION on EQUITY SEP19 SPX C @ 2900, effective 09/20/2018, attached to Cash Security - (641062AE4)		Equity/Index	CBOE	09/26/2018	09/20/2019	2	581,194	2,900.00	38,200			38,200		21,090							
CALL OPTION on EQUITY JUN20 SPX C @ 2650	PENDING - CALL OPTION on EQUITY JUN20 SPX C @ 2650, effective 06/21/2019, attached to Cash Security - (9128286L9)		Equity/Index	CBOE	06/21/2019	06/19/2020	9	2,655,414	2,650.00		347,580		347,580		340,335							
CALL OPTION on EQUITY JUN20 SPX C @ 2650	PENDING - CALL OPTION on EQUITY JUN20 SPX C @ 2650, effective 06/21/2019, attached to Cash Security - (9128286L9)		Equity/Index	CBOE	06/21/2019	06/19/2020	9	2,655,414	2,650.00		347,580		347,580		340,335							
CALL OPTION on EQUITY JUN20 SPX C @ 2950	PENDING - CALL OPTION on EQUITY JUN20 SPX C @ 2950, effective 06/21/2019, attached to Cash Security - (9128284Z0)		Equity/Index	CBOE	06/21/2019	06/19/2020	9	2,655,414	2,950.00		156,330		156,330		151,380							
CALL OPTION on EQUITY MAR20 SPX C @ 2525	PENDING - CALL OPTION on EQUITY MAR20 SPX C @ 2525, effective 03/20/2019, attached to Cash Security - (69512EFR1)		Equity/Index	CBOE	03/20/2019	03/20/2020	9	2,541,807	2,525.00		347,130		347,130		415,980							

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CALL OPTION on EQUITY MAR20 SPX C @ 2525	PENDING - CALL OPTION on EQUITY MAR20 SPX C @ 2525, effective 03/20/2019, attached to Cash Security - (69512EFR1)		Equity/Index.	CBOE	03/20/2019	03/20/2020	9	2,541,807	2,525.00		347,130		347,130		415,980							
CALL OPTION on EQUITY MAR20 SPX C @ 2825	PENDING - CALL OPTION on EQUITY MAR20 SPX C @ 2825, effective 03/20/2019, attached to Cash Security - (69512EFR1)		Equity/Index.	CBOE	03/20/2019	03/20/2020	9	2,541,807	2,825.00		155,340		155,340		202,725							
0159999999. Subtotal - Purchased Options - Replications - Call Options and Warrants										2,275,000	1,701,090		3,976,090	XXX	4,646,995						XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										2,275,000	1,701,090		3,976,090	XXX	4,646,995						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										20,888,300	28,889,777		63,165,015	XXX	63,835,920			24,583,988			XXX	XXX
0379999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999999. Total Purchased Options - Caps										638,939	10,330	106,243	171,820	XXX	171,820	(355,095)					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										21,527,239	28,900,107	106,243	63,336,835	XXX	64,007,740	(355,095)		24,583,988			XXX	XXX
CALL OPTION on EQUITY SEP19 SPX C @ 3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/17/2018	09/20/2019	75	21,375,975	3,050.00	(562,275)			(188,625)		(188,625)			(103,500)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/31/2018	09/20/2019	75	20,338,050	3,050.00	(336,675)			(188,625)		(188,625)			(103,500)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/12/2018	09/20/2019	125	34,589,125	3,000.00	(818,000)			(570,625)		(570,625)			(381,250)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/11/2018	09/20/2019	75	21,659,175	2,975.00	(1,005,750)			(438,750)		(438,750)			(307,125)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/19/2018	09/20/2019	175	48,436,150	2,975.00	(1,390,200)			(1,023,750)		(1,023,750)			(716,625)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 3125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/21/2018	09/20/2019	75	21,972,525	3,125.00	(540,450)			(63,375)		(63,375)			(8,250)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 3150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/21/2018	09/20/2019	75	21,972,525	3,150.00	(466,950)			(43,500)		(43,500)			4,125				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/26/2018	12/20/2019	50	12,338,500	2,975.00	(108,750)			(485,250)		(485,250)			(343,500)				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/30/2018	12/20/2019	150	41,402,550	2,950.00	(1,573,350)			(1,678,500)		(1,678,500)			(1,198,500)				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/15/2019	12/20/2019	50	13,051,500	2,825.00		(355,250)		(985,000)		(985,000)			(629,750)				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/01/2019	12/20/2019	75	20,298,975	2,825.00		(759,975)		(1,477,500)		(1,477,500)			(717,525)				100/100
CALL OPTION on EQUITY SEP19 SPX C @ 2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/20/2018	09/20/2019	25	6,168,550	2,950.00	(54,225)			(182,250)		(182,250)			(131,375)				100/100
CALL OPTION on EQUITY DEC19 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/21/2018	12/20/2019	125	30,207,750	2,800.00	(617,500)			(2,696,875)		(2,696,875)			(1,883,125)				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/18/2019	01/17/2020	75	20,030,325	2,800.00		(842,700)		(1,687,125)		(1,687,125)			(844,425)				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/25/2019	01/17/2020	75	19,985,700	2,825.00		(746,325)		(1,548,375)		(1,548,375)			(802,050)				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/22/2019	01/17/2020	50	13,963,350	3,000.00		(276,850)		(464,750)		(464,750)			(187,900)				100/100
CALL OPTION on EQUITY JAN20 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/26/2019	01/17/2020	50	13,969,500	2,975.00		(345,250)		(535,000)		(535,000)			(189,750)				100/100

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CALL OPTION on EQUITY JAN20 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2019	01/17/2020	50	14,003,550	2,975.00		(367,350)		(535,000)		(535,000)			(167,650)				100/100
CALL OPTION on EQUITY MAR20 SPX C @ 3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2019	03/20/2020	100	28,007,100	3,050.00		(614,500)		(866,500)		(866,500)			(252,000)				100/100
CALL OPTION on EQUITY MAR20 SPX C @ 3150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/22/2019	03/20/2020	150	43,619,550	3,150.00		(683,475)		(687,750)		(687,750)			(4,275)				100/100
CALL OPTION on EQUITY JUL19 SPX C @ 3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/24/2019	07/19/2019	150	42,390,900	3,025.00		(40,169)		(84,750)		(84,750)			(44,581)				100/100
CALL OPTION on EQUITY JUN20 SPX C @ 3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/13/2019	06/19/2020	40	11,566,560	3,000.00		(467,400)		(555,800)		(555,800)			(88,400)				100/100
CALL OPTION on EQUITY JUN20 SPX C @ 3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/30/2019	06/19/2020	150	41,832,900	3,075.00		(802,500)		(1,499,250)		(1,499,250)			(696,750)				100/100
CALL OPTION on EQUITY JUN20 SPX C @ 3100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/21/2019	06/19/2020	75	22,128,450	3,100.00		(721,125)		(663,375)		(663,375)			57,750				100/100
CALL OPTION on EQUITY OCT19 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2019	10/18/2019	75	21,883,125	2,975.00		(509,175)		(543,375)		(543,375)			(34,200)				100/100
CALL OPTION on EQUITY JUL19 SPXW C @ 3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/20/2019	07/15/2019	30	8,862,540	3,025.00		(25,100)		(12,300)		(12,300)			12,800				100/100
CALL OPTION on EQUITY AUG19 SPX C @ 2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/21/2019	08/16/2019	75	22,128,450	2,925.00		(604,125)		(508,875)		(508,875)			95,250				100/100
CALL OPTION on EQUITY AUG19 SPXW C @ 2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2019	08/02/2019	50	14,624,600	2,925.00		(265,500)		(302,500)		(302,500)			(37,000)				100/100
CALL OPTION on EQUITY JUN20 SPX C @ 2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/21/2019	06/19/2020	75	22,128,450	2,950.00		(1,329,375)		(1,261,500)		(1,261,500)			67,875				100/100
0439999999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(7,474,125)	(9,756,144)		(21,778,850)	XXX	(21,778,850)			(9,635,206)			XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										(7,474,125)	(9,756,144)		(21,778,850)	XXX	(21,778,850)			(9,635,206)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other														XXX							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										(7,474,125)	(9,756,144)		(21,778,850)	XXX	(21,778,850)			(9,635,206)			XXX	XXX
0799999999. Total Written Options - Put Options														XXX							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										(7,474,125)	(9,756,144)		(21,778,850)	XXX	(21,778,850)			(9,635,206)			XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS ON S	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		3,000,000	credit event/(5.0000)	(114,040)		(75,417)	(131,074)		(131,074)	23,946		11,186			4FE	0002
CDS ON CSAL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)	(6,138)		(37,708)	38,053		38,053	18,164		602			5FE	0002
CDS ON LEN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2015	12/20/2020		2,000,000	credit event/(5.0000)	(255,566)		(50,278)	(140,158)		(140,158)	4,104		25,585			3FE	0002
CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)	119,123		(6,285)	(16,581)		(16,581)	16,216		(12,218)			1FE	0002
CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)	119,123		(6,285)	(16,581)		(16,581)	16,216		(12,218)			1FE	0002
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	0002
CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		100,000	credit event/(1.0000)	8,587		(503)	(588)		(588)	(2,199)		(860)			3FE	0002
CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		100,000	credit event/(1.0000)	8,587		(503)	(588)		(588)	(2,199)		(860)			3FE	0002
CDS ON TWC	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	12/20/2019		10,500,000	credit event/(1.0000)	(181,458)		(52,792)	(43,392)		(43,392)	5,940		38,977			2FE	0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	06/20/2022		200,000	credit event/(1.0000)	14,347		(1,006)	(1,175)		(1,175)	(4,631)		(1,487)			3FE	0002
CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	06/20/2022		200,000	credit event/(1.0000)	14,347		(1,006)	(1,175)		(1,175)	(4,631)		(1,487)			3FE	0002
CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(22,728)		(3,017)	(17,748)		(17,748)	(6,443)		2,219			3FE	0002
CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(22,728)		(3,017)	(17,748)		(17,748)	(6,443)		2,219			3FE	0002
CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(16,040)		(3,017)	(10,057)		(10,057)	(6,750)		1,566			4FE	0002
CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(16,040)		(3,017)	(10,057)		(10,057)	(6,750)		1,566			4FE	0002
CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(3,017)	(17,407)		(17,407)	(5,414)		1,778			3FE	0002
CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(3,017)	(17,407)		(17,407)	(5,414)		1,778			3FE	0002
CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		225,000	credit event/(5.0000)	(16,870)		(5,656)	(17,295)		(17,295)	(7,482)		3,025			5FE	0002
CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		225,000	credit event/(5.0000)	(16,870)		(5,656)	(17,295)		(17,295)	(7,482)		3,025			5FE	0002
CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		525,000	credit event/(1.0000)	10,726		(2,640)	294		294	(16,893)		(1,960)			5FE	0002
CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		525,000	credit event/(1.0000)	10,726		(2,640)	294		294	(16,893)		(1,960)			5FE	0002
CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		380,000	credit event/(1.0000)	39,418		(1,911)	24,831		24,831	(10,718)		(3,798)			3FE	0002
CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		370,000	credit event/(1.0000)	38,380		(1,860)	24,178		24,178	(10,436)		(3,698)			3FE	0002
CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		200,000	credit event/(1.0000)		8,724	(878)	1,116		1,116	(6,634)		(974)			2FE	0002
CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		200,000	credit event/(1.0000)		8,724	(878)	1,116		1,116	(6,634)		(974)			2FE	0002
CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		200,000	credit event/(0.0000)		(6,708)	(4,139)	1,608		1,608	7,755		562			4FE	0002
CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		200,000	credit event/(0.0000)		(6,708)	(4,139)	1,608		1,608	7,755		562			4FE	0002
CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		260,000	credit event/(5.0000)		(24,428)	(5,381)	(40,660)		(40,660)	(18,277)		2,045			4FE	0002
CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		240,000	credit event/(5.0000)		(22,549)	(4,967)	(37,532)		(37,532)	(16,871)		1,888			4FE	0002
CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2019	06/20/2024		2,000,000	credit event/(5.0000)		(354,436)	(27,778)	(352,417)		(352,417)	(16,032)		18,051			4FE	0002
CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/22/2019	06/20/2024		2,000,000	credit event/(5.0000)		(177,558)	(27,778)	(190,497)		(190,497)	(21,982)		9,043			3FE	0002
CDS ON TOL	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/22/2019	06/20/2024		2,000,000	credit event/(1.0000)		63,777	(4,889)	4,390		4,390	(56,139)		(3,248)			3FE	0002
CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		200,000	credit event/(5.0000)		(38,371)	(1,056)	(44,136)		(44,136)	(6,542)		778			3FE	0002
CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		200,000	credit event/(5.0000)		(38,371)	(1,056)	(44,136)		(44,136)	(6,542)		778			3FE	0002
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(752,216)	(587,905)	(416,026)	(1,360,913)	XXX	(1,360,913)	(182,627)		124,602			XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										(752,216)	(587,905)	(416,026)	(1,360,913)	XXX	(1,360,913)	(182,627)		124,602			XXX	XXX
CDS ON OLN	680665B#2 - CDS ON OLN, effective 06/28/2017, attached to Cash Security - (641062AE4)		CREDIT	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		1,257	(4,574)		3,466			770		250,000	3FE	

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CDS ON OLN	680665B#2 - CDS ON OLN, effective 06/28/2017, attached to Cash Security - (641062AE4)		CREDIT	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		1,257	(4,574)		3,466			770		250,000	3FE	
CDS ON CTL	854502A*2 - CDS ON CTL, effective 03/22/2019, attached to Cash Security - (854502AH4)		CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2019	06/20/2024		2,000,000	1.0000/(credit event)		(249,176)	5,556	(236,486)		(173,191)			12,690		2,000,000	4FE	
CDS ON PHM	69347SB@3 - CDS ON PHM, effective 03/22/2019, attached to Cash Security - (69349LAR9)		CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/22/2019	06/20/2024		2,000,000	5.0000/(credit event)		334,854	27,778	317,800		367,042			(17,054)		2,000,000	3FE	
0989999999. Subtotal - Swaps - Replication - Credit Default										(15,327)	85,678	35,847	72,166	XXX	200,783			(2,823)		4,500,000	XXX	XXX
SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 01/07/2019, attached to Cash Security - (912828Y46)		FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	09/20/2019		1,600,000	JBOXHY(US0003M)			(20,742)			140,659					3,792		
SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0	PENDING - SWAP 20-Sep-2019 Pay USD Float US3MLIB + 0 Rcv USD Float IBOXXUSLHY + 0, effective 01/07/2019, attached to Cash Security - (912828Y46)		FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	09/20/2019		1,600,000	JBOXHY(US0003M)			(20,742)			140,659					3,792		
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 - (9128284Z0)		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/03/2019	12/20/2019		800,000	JBOXHY(US0003M)			(5,088)			21,154					2,754		
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 - (9128284Z0)		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/03/2019	12/20/2019		800,000	JBOXHY(US0003M)			(5,088)			21,154					2,754		
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 - (9128284Z0)		FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/05/2019	12/20/2019		3,250,000	JBOXHY(US0003M)			(20,195)			69,313					11,187		

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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 - (9128284Z0)		FIXED INCOME/INDEX	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/05/2019	12/20/2019		3,250,000	IBOXHY(US0003M)			(20,195)			69,313					11,187		
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 - (880591DM1)		Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2019	10/31/2019		6,319,855	M2USIM(US0001M+ 0.24%)			(21,522)			(8,027)					18,344		
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 - (9128286L9)		Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2019	10/31/2019		5,952,539	M2USIM(US0001M+ 0.24%)			(20,275)			(7,561)					17,277		
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 - (9128286L9)		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2019	12/20/2019		1,250,000	IBOXHY(US0003M)			(3,471)			27,217					4,303		
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 - (9128286L9)		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2019	12/20/2019		1,250,000	IBOXHY(US0003M)			(3,471)			27,217					4,303		
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 - (9128286L9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/22/2019	03/20/2020		1,250,000	IBOXHY(US0003M)			(3,471)			30,578					5,315		
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 - (9128286L9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/22/2019	03/20/2020		1,250,000	IBOXHY(US0003M)			(3,471)			30,578					5,315		
1009999999. Subtotal - Swaps - Replication - Total Return												(147,731)		XXX	562,256					90,324	XXX	XXX
1029999999. Subtotal - Swaps - Replication										(15,327)	85,678	(111,883)	72,166	XXX	763,039			(2,823)		4,590,324	XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999999. Total Swaps - Credit Default										(767,543)	(502,227)	(380,179)	(1,288,746)	XXX	(1,160,130)	(182,627)		121,779		4,500,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999999. Total Swaps - Total Return												(147,731)		XXX	562,256					90,324	XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps										(767,543)	(502,227)	(527,910)	(1,288,746)	XXX	(597,874)	(182,627)		121,779		4,590,324	XXX	XXX
BASOMHZS6 (0.7711 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		15,922,701	(0.77106 GBP) / 1 USD				155,130		155,130		165,095			64,423		0003
BASOMHZT4 (8.4337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		4,256,389	(8.43370 SEK) / 1 USD				323,003		323,003		250,468			17,221		0003
BASOPFJK2 1.3347 0 / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/24/2018	08/17/2020		9,176,338	(0.74920 GBP) / 1 USD				302,030		302,030		110,723			48,864		0003
BASOPXGD2 (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/24/2018	09/22/2020		1,454,854	(1.23723 CAD) / 1 USD				70,873		70,873		(46,383)			8,077		0003
BASOQ2913 (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/24/2018	08/17/2020		820,300	(0.73143 GBP) / 1 USD				45,386		45,386		10,066			4,368		0003
BASOQ98B7 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/24/2018	08/17/2020		409,468	0.73265 GBP / (1 USD)				(22,026)		(22,026)		(5,019)			2,180		0003
BASOQ98F8 (0.737 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,119,396	(0.73700 GBP) / 1 USD				59,188		59,188		11,934			4,529		0003
BASOQ98P6 7.7823 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		449,738	7.78230 SEK / (1 USD)				(65,745)		(65,745)		(25,011)			1,820		0003
BASOQTGS7 (0.7241 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		897,615	(0.72414 GBP) / 1 USD				62,081		62,081		9,669			3,632		0003
BASOQVA66 (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,844,050	(0.72589 GBP) / 1 USD				123,447		123,447		19,835			7,461		0003
BASOR9FG7 (0.7026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,394,770	(0.70262 GBP) / 1 USD				134,463		134,463		15,281			5,643		0003
BASOS39F8 (7.7459 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		553,845	(7.74585 SEK) / 1 USD				83,142		83,142		30,700			2,241		0003
BASOS39H4 (0.6957 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,796,710	(0.69571 GBP) / 1 USD				188,929		188,929		19,792			7,269		0003
BASOS7B66 (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2018	03/24/2023		7,681,806	(0.70581 EUR) / 1 USD				895,544		895,544		217,941			74,222		0003
BASOS7GF1 0.7053 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2018	03/24/2023		1,281,295	0.70526 EUR / (1 USD)				(150,190)		(150,190)		(36,364)			12,380		0003
BASOSHHK7 (0.6837 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		1,515,031	(0.68366 GBP) / 1 USD				182,417		182,417		16,846			6,130		0003
BASOSQW87 (0.7136 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	02/24/2020		681,079	(0.71357 GBP) / 1 USD				56,217		56,217		7,398			2,756		0003
BASOSS0P0 (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2018	03/24/2023		901,859	(0.73403 EUR) / 1 USD				75,525		75,525		25,156			8,714		0003
BASOSXB36 (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,616	(0.77453 EUR) / 1 USD				355,816		355,816		124,487			33,477		0003
BASOSYDU2 (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,340	(0.77457 EUR) / 1 USD				355,549		355,549		124,479			33,475		0003
BASOT9P41 (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		582,359	(0.72292 GBP) / 1 USD				38,477		38,477		7,203			3,101		0003
BASOTBLJ7 (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		3,401,021	(0.74595 EUR) / 1 USD				237,674		237,674		94,178			32,861		0003
BASOTSTR4 1.299 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	09/22/2020		197,843	1.29900 CAD / (1 USD)				(475)		(475)		6,835			1,098		0003
BASOTSTV5 (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		5,585,643	(0.77878 EUR) / 1 USD				363,078		363,078		144,217			40,326		0003

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BASOTW5X8 (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		1,427,845	(0.74657 EUR) / 1 USD				98,740		98,740		39,524			13,796		0003
BASOUGMJ3 (8.5753 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2018	02/24/2020		310,308	(8.57534 SEK) / 1 USD				18,805		18,805		18,478			1,256		0003
BASOUGMN4 (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		0003
BASOUPOL2 (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		8,952,611	(0.77854 EUR) / 1 USD				553,496		553,496		232,786			67,216		0003
BASOUUXM3 (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,965,248	(0.75524 EUR) / 1 USD				238,408		238,408		138,311			51,423		0003
BASOUUXN1 (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		1,581,833	(0.70762 GBP) / 1 USD				93,895		93,895		31,237			16,383		0003
BASOV7HR0 (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		0003
BASOV7HU3 (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		0003
BASOVF3V8 (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	11/30/2021		1,879,156	(0.73990 GBP) / 1 USD				64,220		64,220		29,082			14,622		0003
BASOVS3N8 (1.33396 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2018	09/22/2020		439,291	(1.33396 CAD) / 1 USD				(10,460)		(10,460)		(15,838)			2,439		0003
BASOWO3R9 (0.78008 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		468,057	(0.78008 EUR) / 1 USD				14,120		14,120		14,120			4,522		0003
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		0003
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		0003
BASOWT966 (0.74562 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/26/2019	03/02/2020		4,935,456	(0.74562 GBP) / 1 USD				206,075		206,075		206,075			20,259		0003
BASOWTXJ1 (3.86060 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2019	03/20/2020		2,225,224	(3.86060 BRL) / 1 USD				34,667		34,667		34,667			9,462		0003
BASOX9XY1 (0.83533 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	09/30/2021		4,080,402	(0.83533 EUR) / 1 USD				(15,334)		(15,334)		(15,334)			30,636		0003
BASOXFCE4 (0.85878 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	04/30/2020		8,044,898	(0.85878 EUR) / 1 USD				1,898		1,898		1,898			36,770		0003
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		0003
BASOXFCK0 (0.83078 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021		182,959	(0.83078 EUR) / 1 USD				916		916		916			1,321		0003
BASOXGFQ2 (1117.00000 KRW)/1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/17/2019	04/29/2020		4,028,648	(1117.00000 KRW)/1 USD				101,377		101,377		101,377			18,383		0003
BASOXGFS8 (1117.30000 KRW)/1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020		5,043,776	(1117.30000 KRW)/1 USD				125,624		125,624		125,624			23,015		0003
BASOXGFT6 (1117.30000 KRW)/1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020		4,027,566	(1117.30000 KRW)/1 USD				100,313		100,313		100,313			18,378		0003
BASOXHE16 1.32109 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	09/22/2020		300,508	1.32109 CAD / (1 USD)				4,255		4,255		4,255			1,668		0003
BASOXL7D9 (0.87015 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2019	04/30/2020		8,215,837	(0.87015 EUR) / 1 USD				(104,939)		(104,939)		(104,939)			37,551		0003
BASOXL954 0.80813 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		171,642	0.80813 EUR / (1 USD)				423		423		423			1,658		0003
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		0003
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		0003
BASOXL988 (0.80060 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		141,006	(0.80060 EUR) / 1 USD				(686)		(686)		(686)			1,460		0003
BASOXL996 0.73188 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		211,729	0.73188 GBP / (1 USD)				(6,259)		(6,259)		(6,259)			2,193		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)
BASOXL9A3 (0.76397 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	02/24/2020		1,832,930	(0.76397 GBP) / 1 USD				34,313		34,313		34,313			7,416		0003
BASOXTTN6 (0.74903 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		1,028,281	(0.74903 GBP) / 1 USD				15,475		15,475		15,475			9,511		0003
BASOXTTP1 (0.81578 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		3,082,151	(0.81578 EUR) / 1 USD				(15,527)		(15,527)		(15,527)			28,507		0003
BASOYAZC3 (0.77969 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/24/2019	02/24/2020		7,009,763	(0.77969 GBP) / 1 USD				(8,260)		(8,260)		(8,260)			28,361		0003
BASOYCRT1 1.30350 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2019	09/22/2020		609,895	1.30350 CAD / (1 USD)				591		591		591			3,386		0003
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		0003
BASOYCS03 (0.83732 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	07/30/2021		884,963	(0.83732 EUR) / 1 USD				(2,243)		(2,243)		(2,243)			6,389		0003
1229999999. Subtotal - Forwards - Hedging Other													6,294,714	XXX	6,294,714		2,845,887			1,049,941	XXX	XXX
1269999999. Subtotal - Forwards													6,294,714	XXX	6,294,714		2,845,887			1,049,941	XXX	XXX
1399999999. Subtotal - Hedging Effective										11,139,175	17,432,543		37,410,075	XXX	37,410,075			14,948,782			XXX	XXX
1409999999. Subtotal - Hedging Other										(113,277)	(577,575)	(309,783)	5,105,621	XXX	5,105,621	(537,723)	2,845,887	124,602		1,049,941	XXX	XXX
1419999999. Subtotal - Replication										2,259,673	1,786,768	(111,883)	4,048,256	XXX	5,410,034			(2,823)		4,590,324	XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										13,285,571	18,641,736	(421,666)	46,563,952	XXX	47,925,730	(537,723)	2,845,887	15,070,561		5,640,265	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0002	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.
0003	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU9	64	9,424,988	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/20/2019	CME LCZ7XYGSLJUHFXXNXD88	06/27/2019	2,945.3086	2,944.2500	45,019		(3,388)				(3,388)	403,200	100/100	50
1279999999. Subtotal - Long Futures - Hedging Effective												45,019		(3,388)				(3,388)	403,200	XXX	XXX
FVU9	260	260,000	FUTURE US 5YR NOTE SEP 19	PENDING - FUTURE US 5YR NOTE SEP 19, effective 06/25/2019, attached to Cash Security - (9128286L9)		Interest Rate	09/30/2019	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/25/2019	118.2969	118.1563						(36,563)	(36,563)	171,600		1,000
1299999999. Subtotal - Long Futures - Replication																	(36,563)	(36,563)	171,600	XXX	XXX
1329999999. Subtotal - Long Futures												45,019		(3,388)			(36,563)	(39,950)	574,800	XXX	XXX
1389999999. Subtotal - Short Futures																				XXX	XXX
1399999999. Subtotal - Hedging Effective												45,019		(3,388)				(3,388)	403,200	XXX	XXX
1409999999. Subtotal - Hedging Other																				XXX	XXX
1419999999. Subtotal - Replication																	(36,563)	(36,563)	171,600	XXX	XXX
1429999999. Subtotal - Income Generation																				XXX	XXX
1439999999. Subtotal - Other																				XXX	XXX
1449999999 - Totals												45,019		(3,388)			(36,563)	(39,950)	574,800	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
899,002.60	(899,003)	(899,003)	
Total Net Cash Deposits	(899,003)	(899,003)	

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	63,165,015	(21,782,238)	63,165,015	63,880,939	(21,778,850)	63,880,939	574,800	574,800
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y		49,009		49,009	49,009		49,009		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	780,000	1,221,538	(545,647)		1,270,779	(545,647)		2,086,602	1,982,493
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y			(33,162)			(33,162)			
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(190,497)			(190,497)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	5,150,000	5,579,857	(1,180,733)		5,999,802	(1,117,438)		2,749,200	1,998,324
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	650,000					(15,588)		35,621	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	720,000	452,719	(175,297)		556,394	(166,149)		758,210	315,632
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y					61,156		61,156	10,631	10,631
0299999999. Total NAIC 1 Designation				7,300,000	7,303,123	(2,125,335)	49,009	7,937,140	(2,068,481)	110,164	5,640,265	4,307,081
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals				7,300,000	70,468,138	(23,907,573)	63,214,024	71,818,079	(23,847,331)	63,991,103	6,215,065	4,881,881
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					70,468,138	(23,907,573)						

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)
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash		CASH	180,000	180,000	180,000		V
JPMORGAN CHASE BANK, N.A. (CME, CBOT)	TREASURY NOTE	912828-4U-1	TREASURY NOTE	620,602	600,000	596,925	06/30/2023	I
JPMORGAN CHASE BANK, N.A. (CME, CBOT)	TREASURY NOTE	912828-6A-3	TREASURY NOTE	3,142,617	3,000,000	3,010,150	01/31/2026	I
JPMORGAN CHASE BANK, N.A. (CME)	TREASURY NOTE	912828-Y4-6	TREASURY NOTE	2,014,688	2,000,000	1,999,438	07/31/2020	I
0199999999 - Total				5,957,907	5,780,000	5,786,514	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)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	780,000	780,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	5,150,000	5,150,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	650,000	650,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	720,000	720,000	XXX		V
0299999999 - Total				7,300,000	7,300,000	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		21,072,946	21,072,946	07/01/2019
9099999. Total - Cash (Schedule E Part 1 type)				21,072,946	21,072,946	XXX
9999999 - Totals				21,072,946	21,072,946	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 15,840,938 Book/Adjusted Carrying Value $ 15,840,938
2. Average balance for the year Fair Value $ 19,115,911 Book/Adjusted Carrying Value $ 19,115,911
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 21,072,946 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			6,152,682	6,154,000	07/01/2019
84858P-U8-2	SPIRE INC			1,498,953	1,499,239	07/08/2019
46642T-U8-4	JM SMUCKER			6,995,114	6,996,556	07/08/2019
12636D-UB-2	CRH AMERICA FINANCE INC			6,680,922	6,682,316	07/11/2019
05916S-U1-6	BALTIMORE GAS AND ELECTRIC CO			6,595,631	6,597,000	07/01/2019
08465S-U8-0	BERKSHIRE HATHAWAY ENERGY CO			1,998,622	1,998,985	07/08/2019
45856X-U8-8	INTERCONTINENTAL EXCHANGE INC			1,995,746	1,999,039	07/08/2019
93884F-UB-6	WASHINGTON GAS LIGHT CO			999,152	999,278	07/11/2019
05916S-U2-4	BALTIMORE GAS AND ELECTRIC CO			999,722	999,931	07/02/2019
92240F-UC-5	VECTREN UTILITY HOLDINGS INC.			2,497,448	2,498,067	07/12/2019
89566H-UK-5	TRISTATE GEN&TRANS ASSN			1,996,936	1,997,500	07/19/2019
91842K-U8-7	VW CREDIT INC			2,997,906	2,998,518	07/08/2019
29380D-U1-6	ENTERPRISE PRODUCTS OPERATING LLC			2,999,365	3,000,000	07/01/2019
96332V-UC-0	WHIRLPOOL CORP			999,028	999,236	07/12/2019
95980H-U1-2	WESTERN UNION CO			3,599,235	3,600,000	07/01/2019
30040Y-UA-0	EVERSOURCE ENERGY			5,065,564	5,066,831	07/10/2019
05916S-U3-2	BALTIMORE GAS AND ELECTRIC CO			3,498,782	3,499,510	07/03/2019
92780K-U1-4	VIRGINIA ELECTRIC AND POWER COMPAN			999,782	1,000,000	07/01/2019
45856X-UA-3	INTERCONTINENTAL EXCHANGE INC			998,010	999,383	07/10/2019
64587B-UC-4	NEW JERSEY NATURAL GAS CO			4,326,047	4,326,600	07/12/2019
29447M-U2-5	EQUINOR ASA			19,494,813	19,498,673	07/02/2019
1725E3-U3-1	CINTAS CORPORATION NO. 2			2,499,090	2,499,639	07/03/2019
92940Y-UC-7	WRKCO INC			1,998,032	1,998,454	07/12/2019
00038C-U2-3	ABB TREASURY CENTER USA INC			1,499,601	1,499,896	07/02/2019
92240F-U2-7	VECTREN UTILITY HOLDINGS INC.			1,999,418	1,999,859	07/02/2019
97670S-UH-4	WISCONSIN GAS CO			21,969,508	21,976,044	07/17/2019
08465S-UV-9	BERKSHIRE HATHAWAY ENERGY CO			2,993,604	2,994,190	07/29/2019
68236G-U2-1	ONCOR ELECTRIC DELIVERY CO			3,998,888	3,999,714	07/02/2019
80686E-U9-1	SCHLUMBERGER HLDGS CORP			1,998,396	1,998,871	07/09/2019
92940Y-U8-6	WRKCO INC			3,997,208	3,998,032	07/08/2019
91058U-UF-8	UNITEDHEALTH GROUP INC			2,746,769	2,747,294	07/15/2019
4851E1-U3-6	KANSAS CITY POWER & LIGHT COMPANY			1,999,304	1,999,718	07/03/2019
46070Q-U3-2	INTERPUBLIC GROUP OF COMPANIES INC			999,652	999,857	07/03/2019
90782B-U9-9	UNION PACIFIC CORPORATION			2,318,139	2,318,690	07/09/2019
05369C-UA-3	AVIATION CAPITAL GROUP LLC			1,998,266	1,998,725	07/10/2019
44352B-U1-3	HUBBELL INC			432,909	433,000	07/01/2019
64587B-UJ-9	NEW JERSEY NATURAL GAS CO			1,498,041	1,498,194	07/18/2019
34108B-U1-1	FLORIDA POWER AND LIGHT CO			1,499,695	1,500,000	07/01/2019
45856X-U9-6	INTERCONTINENTAL EXCHANGE INC			998,010	999,451	07/09/2019
93884F-U8-3	WASHINGTON GAS LIGHT CO			1,399,089	1,399,319	07/08/2019
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			3	3	09/30/2019
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND			19	19	09/30/2019
09248U-61-9	TREASURY TEMP FUND			2,705,216	2,705,212	09/30/2019
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			2,182	2,181	09/30/2019
85749P-10-1	STATE STREET CL INST LIQUID RSV			65,064,499	65,062,090	09/30/2019
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			153,795,388	153,730,533	09/30/2019
26188J-20-6	DREYFUS CASH MANAGEMENT INST			41,048,839	41,048,710	09/30/2019
90262Y-86-9	UBS SLCT PRIME PREFERRED			44,087	44,083	09/30/2019
857492-70-6	STATE STR INSTI US GOVT CL INST			151	151	09/30/2019
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			75,691,727	75,685,358	09/30/2019
857492-55-7	STATE ST INST TR PL MM-INST			1,329	1,329	09/30/2019
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL			4	4	09/30/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				480,586,520	480,549,284	XXX
9999999 - Totals				480,586,520	480,549,284	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 34,927,356 Book/Adjusted Carrying Value $ 34,827,548
2. Average balance for the year Fair Value $ 473,686,525 Book/Adjusted Carrying Value $ 473,649,133

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	22,818	7,492	9,540,185	2,302,436	45,296,872	XXX
Citibank	New York, New York		0.120	28	4	1,129,754	951,026	2,770,373	XXX
BMO Harris Bank	Chicago, Illinois					(32,900,860)	(19,106,257)	(37,931,313)	XXX
JP Morgan Chase	New York, New York					2,893,882	3,748,341	2,647,907	XXX
UMB Bank	Kansas City, Missouri					2,354,987	(147,635)	(421)	XXX
US Bank	St Paul, Minnesota					99,580	89,294	94,495	XXX
Wells Fargo	Charlotte, North Carolina					(15,789,667)	(16,222,307)	(14,781,153)	XXX
The Northern Trust Company	Chicago, Illinois					(18,938,753)	(16,953,235)	(22,001,164)	XXX
BNY Mellon	New York, New York					7	7	(35)	XXX
Union Bank	New York, New York					64,094	64,094	45,172	XXX
Wells Fargo	Charlotte, North Carolina					1,020,000	1,020,000	1,800,494	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	22,845	7,495	(50,526,790)	(44,254,235)	(22,058,773)	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	22,845	7,495	(50,526,790)	(44,254,235)	(22,058,773)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	22,845	7,495	(50,526,790)	(44,254,235)	(22,058,773)	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	1,499,896		3,320
	AVIATION CAPITAL GROUP LLC		06/27/2019		07/10/2019	1,998,725		567
	BALTIMORE GAS AND ELECTRIC CO		06/28/2019		07/01/2019	6,597,000		1,369
	BALTIMORE GAS AND ELECTRIC CO		06/25/2019		07/02/2019	999,931		417
	BALTIMORE GAS AND ELECTRIC CO		06/26/2019		07/03/2019	3,499,510		1,225
	BEMIS COMPANY INC		06/13/2019	6.800	08/01/2019	2,997,348	10,200	473
	BERKSHIRE HATHAWAY ENERGY CO		06/07/2019		07/08/2019	1,998,985		3,480
	BERKSHIRE HATHAWAY ENERGY CO		06/27/2019		07/29/2019	2,994,190		830
	CRH AMERICA FINANCE INC		06/28/2019		07/11/2019	6,682,316		1,790
	CINTAS CORPORATION NO. 2		06/26/2019		07/03/2019	2,499,639		903
	ENTERPRISE PRODUCTS OPERATING LLC		06/28/2019		07/01/2019	3,000,000		635
	EQUINOR ASA		06/25/2019		07/02/2019	19,498,673		7,963
	EVERSOURCE ENERGY		06/26/2019		07/10/2019	5,066,831		1,760
	FLORIDA POWER AND LIGHT CO		06/28/2019		07/01/2019	1,500,000		305
	HUBBELL INC		06/28/2019		07/01/2019	433,000		91
	INTERCONTINENTAL EXCHANGE INC		06/07/2019		07/08/2019	1,999,039		3,293
	INTERCONTINENTAL EXCHANGE INC		06/10/2019		07/09/2019	999,451		1,441
	INTERCONTINENTAL EXCHANGE INC		06/11/2019		07/10/2019	999,383		1,372
	INTERPUBLIC GROUP OF COMPANIES INC		06/20/2019		07/03/2019	999,857		785
	JM SMUCKER		06/24/2019		07/08/2019	6,996,556		3,444
	KANSAS CITY POWER & LIGHT COMPANY		06/26/2019		07/03/2019	1,999,718		706
	KINDER MORGAN INC		06/28/2019		07/01/2019	6,154,000		1,318
	NEW JERSEY NATURAL GAS CO		06/24/2019		07/12/2019	4,326,600		2,164
	NEW JERSEY NATURAL GAS CO		06/27/2019		07/18/2019	1,498,194		425
	ONCOR ELECTRIC DELIVERY CO		06/04/2019		07/02/2019	3,999,714		7,710
	SCHLUMBERGER HLDGS CORP		06/13/2019		07/09/2019	1,998,871		2,540
	SPIRE INC		06/24/2019		07/08/2019	1,499,239		761
	TRISTATE GEN&TRANS ASSN		06/26/2019		07/19/2019	1,997,500		694
	UNION PACIFIC CORPORATION		06/25/2019		07/09/2019	2,318,690		982
	UNITEDHEALTH GROUP INC		06/12/2019		07/15/2019	2,747,294		3,672
	VW CREDIT INC		06/27/2019		07/08/2019	2,998,518		847
	VECTREN UTILITY HOLDINGS INC.		06/17/2019		07/02/2019	1,999,859		1,968
	VECTREN UTILITY HOLDINGS INC.		06/26/2019		07/12/2019	2,498,067		878
	VIRGINIA ELECTRIC AND POWER COMPAN		05/29/2019		07/01/2019	1,000,000		2,393
	WRKCO INC		06/27/2019		07/08/2019	3,998,032		1,124
	WRKCO INC		06/28/2019		07/12/2019	1,998,454		422
	WASHINGTON GAS LIGHT CO		06/17/2019		07/08/2019	1,399,319		1,361
	WASHINGTON GAS LIGHT CO		06/18/2019		07/11/2019	999,278		939
	WESTERN UNION CO		06/28/2019		07/01/2019	3,600,000		765
	WHIRLPOOL CORP		06/28/2019		07/12/2019	999,236		208
	WISCONSIN GAS CO		06/26/2019		07/17/2019	21,976,044		7,486
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						145,266,960	10,200	74,826
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						145,266,960	10,200	74,826
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						145,266,960	10,200	74,826
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						145,266,960	10,200	74,826
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		06/25/2019	2.350		3		156
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND		06/26/2019	2.130		19		

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
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						22		156
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		06/25/2019	2.310		4	756	
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		06/27/2019	2.440		75,691,727	173,449	56,508
857492-55-7	STATE ST INST TR PL MM-INST		06/27/2019	2.230		1,329	2,207	
09248U-55-1	BLACKROCK TREASURY TRUST		06/28/2019	2.270		97,917,568		
09248U-61-9	TREASURY TEMP FUND		06/26/2019	2.450		2,705,216	10,508	114,812
26188J-20-6	DREYFUS CASH MANAGEMENT INST		06/28/2019	2.450		212,415,917	421,513	166,490
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		06/26/2019	2.510		153,795,388	315,297	677,753
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		06/04/2019	2.400		2,182	4	10
857492-70-6	STATE STR INSTI US GOVT CL INST		06/25/2019	2.320		151		1,472
85749P-10-1	STATE STREET CL INST LIQUID RSV		06/28/2019	2.460		65,064,499	110,306	28,362
90262Y-86-9	UBS SLCT PRIME PREFERRED		06/27/2019	2.430		44,087	100	141
8699999. Subtotal - All Other Money Market Mutual Funds						607,638,067	1,034,142	1,045,549
8899999 - Total Cash Equivalents						752,905,048	1,044,342	1,120,531