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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
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 1ST day of NOVEMBER 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	16,384,857,644		16,384,857,644	16,905,923,684
2. Stocks:				
2.1 Preferred stocks	28,587,671		28,587,671	30,218,836
2.2 Common stocks	1,607,944,234	79,976,045	1,527,968,189	1,702,895,128
3. Mortgage loans on real estate:				
3.1 First liens	3,232,648,520		3,232,648,520	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 $ 61,510,587 encumbrances)	120,586,729		120,586,729	124,306,119
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (39,574,339)), cash equivalents ($ 765,323,942) and short-term investments ($ 446,567,294)	1,172,316,897		1,172,316,897	612,050,249
6. Contract loans (including $ ..... premium notes)	553,284,571	1,287,742	551,996,829	558,569,430
7. Derivatives	83,443,575		83,443,575	27,518,339
8. Other invested assets	3,703,285,319	2,786,473	3,700,498,846	3,582,438,212
9. Receivables for securities	20,606,148		20,606,148	5,143,243
10. Securities lending reinvested collateral assets	4,055,616		4,055,616	5,232,008
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	26,911,616,924	84,050,260	26,827,566,664	26,777,992,245
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	193,310,954	7,875	193,303,079	197,389,619
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(2,242,931)		(2,242,931)	(3,822,242)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	198,229,309		198,229,309	225,070,236
15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	19,653,274	3,215,152	16,438,122	13,592,035
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	29,829,122	15,042	29,814,080	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	5,550,644		5,550,644	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	13,986,044		13,986,044	15,770,646
24. Health care ($ .....) and other amounts receivable	1,044,277	1,044,277		
25. Aggregate write-ins for other than invested assets	336,645,567	306,455,331	30,190,236	47,159,548
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,707,623,184	394,787,938	27,312,835,246	27,374,766,406
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,882,888,079		2,882,888,079	2,755,342,224
28. Total (Lines 26 and 27)	30,590,511,263	394,787,938	30,195,723,325	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	27,827,927		27,827,927	38,207,018
2502. Premium tax recoverable	1,089,828		1,089,828	1,072,426
2503. Accounts receivable	1,799,854	723,324	1,076,530	1,228,460
2598. Summary of remaining write-ins for Line 25 from overflow page	305,927,957	305,732,007	195,950	6,651,643
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	336,645,567	306,455,331	30,190,236	47,159,548

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 18,749,932,101 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	18,749,932,101	19,210,694,028
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	85,081,933	92,388,298
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	1,912,858,566	2,028,194,597
4.	Contract claims:		
	4.1 Life	94,154,806	95,062,536
	4.2 Accident and health	11,133,790	12,124,834
5.	Policyholders' dividends/refunds to members $ 42 and coupons $ ..... due and unpaid	42	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)	4,519	4,654
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	432,063	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 $ 1,308,218 accident and health premiums	2,810,082	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 $ 19,477,463 assumed and $ 1,200,538 ceded	20,678,001	15,604,714
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,995,732 , accident and health $ 1,354,049 and deposit-type contract funds $	3,349,781	6,053,582
11.	Commissions and expense allowances payable on reinsurance assumed	3,243,715	4,264,924
12.	General expenses due or accrued	7,996,623	11,001,233
13.	Transfers to Separate Accounts due or accrued (net) (including $ (9,736,664) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(33,383,963)	(31,289,888)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	8,132,492	7,531,551
15.1	Current federal and foreign income taxes, including $ 43,035,132 on realized capital gains (losses)	479,838	68,011,651
15.2	Net deferred tax liability	37,884,381	
16.	Unearned investment income	269,117	245,672
17.	Amounts withheld or retained by reporting entity as agent or trustee	327,066	294,648
18.	Amounts held for agents' account, including $ ..... agents' credit balances	5,037	5,311
19.	Remittances and items not allocated	3,664,759	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	893,656,647	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	42,951,931	60,258,431
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	822,363,410	712,865,230
	24.08 Derivatives	28,523,655	5,494,785
	24.09 Payable for securities	287,806,715	201,507,466
	24.10 Payable for securities lending	535,433,141	447,802,294
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	42,152,229	41,266,242
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	23,561,942,474	23,903,589,945
27.	From Separate Accounts Statement	2,882,888,079	2,755,342,224
28.	Total liabilities (Lines 26 and 27)	26,444,830,553	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)	1,857,979,855	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)	3,745,490,172	3,465,773,861
38.	Totals of Lines 29, 30 and 37	3,750,892,772	3,471,176,461
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,195,723,325	30,130,108,630
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	21,253,028	23,641,906
2502.	Collateral and related interest payable	12,252,209	6,909,317
2503.	Accrued investment expenses	5,397,618	5,629,805
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,249,372	5,085,214
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	42,152,229	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	682,019,287	703,769,821	958,398,965
2.	Considerations for supplementary contracts with life contingencies	15,870		
3.	Net investment income	881,452,645	940,341,906	1,189,651,445
4.	Amortization of Interest Maintenance Reserve (IMR)	4,693,600	9,785,668	11,478,707
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	64,105,097	69,490,792	96,111,763
7.	Reserve adjustments on reinsurance ceded	(311,730,503)	(369,255,335)	(475,187,828)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	27,355,996	27,735,753	37,172,654
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	33,285,819	49,634,164	60,435,849
9.	Totals (Lines 1 to 8.3)	1,381,197,811	1,431,502,768	1,878,061,555
10.	Death benefits	467,716,185	436,497,863	581,067,096
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,455,438	1,670,672	2,106,992
12.	Annuity benefits	613,370,868	660,905,930	866,344,692
13.	Disability benefits and benefits under accident and health contracts	30,682,304	33,367,957	43,598,076
14.	Coupons, guaranteed annual pure endowments and similar benefits	340,689	286,252	445,504
15.	Surrender benefits and withdrawals for life contracts	504,510,659	624,821,914	850,455,915
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	76,070,175	82,081,145	108,760,925
18.	Payments on supplementary contracts with life contingencies	49,411	113,475	145,768
19.	Increase in aggregate reserves for life and accident and health contracts	(468,068,293)	(584,371,019)	(809,092,107)
20.	Totals (Lines 10 to 19)	1,228,127,435	1,255,374,190	1,643,832,863
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	22,345,515	27,556,633	36,505,096
22.	Commissions and expense allowances on reinsurance assumed	33,428,553	47,834,083	61,459,005
23.	General insurance expenses and fraternal expenses	152,943,501	166,267,766	225,585,500
24.	Insurance taxes, licenses and fees, excluding federal income taxes	14,743,424	15,704,211	20,387,989
25.	Increase in loading on deferred and uncollected premiums	(651,883)	4,012,937	3,231,752
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(336,295,625)	(393,480,231)	(504,164,664)
27.	Aggregate write-ins for deductions	22,378,689	16,953,063	23,182,800
28.	Totals (Lines 20 to 27)	1,137,019,609	1,140,222,654	1,510,020,341
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	244,178,203	291,280,114	368,041,214
30.	Dividends to policyholders and refunds to members	3,242	3,312	4,623
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	244,174,961	291,276,801	368,036,591
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(20,226,598)	(12,134,507)	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)	264,401,559	303,411,308	360,584,703
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 10,019,193 (excluding taxes of $ 3,965,825 transferred to the IMR)	37,691,250	20,154,653	(17,929,376)
35.	Net income (Line 33 plus Line 34)	302,092,809	323,565,962	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)	302,092,809	323,565,962	342,655,327
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 22,551,049	45,162,662	160,520,296	43,655,899
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,934,027)	3,598,901	4,292,045
40.	Change in net deferred income tax	(28,995,311)	(34,326,688)	(12,768,264)
41.	Change in nonadmitted assets	25,417,297	(73,622,099)	(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	12,972,882	(7,085,211)	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)	(100,000,000)	(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)	279,716,311	272,651,162	63,036,853
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,750,892,772	3,680,790,769	3,471,176,461
	DETAILS OF WRITE-INS			
08.301.	Non-proprietary product revenue	31,659,179	24,870,699	35,317,394
08.302.	Fund manager fees	1,654,543	921,823	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	(27,903)	(1,282)	17,015
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	33,285,819	49,634,164	60,435,849
2701.	Funds withheld expense	22,367,283	16,942,644	23,174,156
2702.	Fines and penalties	11,406	10,420	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)	22,378,689	16,953,063	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	708,499,471	722,001,630	957,476,903
2. Net investment income	877,164,682	912,711,334	1,182,263,721
3. Miscellaneous income	286,538,376	290,652,589	361,981,669
4. Total (Lines 1 to 3)	1,872,202,529	1,925,365,553	2,501,722,293
5. Benefit and loss related payments	1,935,129,254	2,130,942,262	2,830,019,257
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(334,201,550)	(374,862,231)	(517,948,361)
7. Commissions, expenses paid and aggregate write-ins for deductions	251,674,032	274,761,072	375,935,282
8. Dividends paid to policyholders	3,383	3,385	4,823
9. Federal and foreign income taxes paid (recovered) net of $ 48,465,579 tax on capital gains (losses)	61,290,233	50,895,611	22,043,783
10. Total (Lines 5 through 9)	1,913,895,352	2,081,740,099	2,710,054,784
11. Net cash from operations (Line 4 minus Line 10)	(41,692,823)	(156,374,546)	(208,332,491)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,635,736,943	5,059,558,144	6,125,622,523
12.2 Stocks	638,432,053	646,607,350	761,112,538
12.3 Mortgage loans	292,832,821	283,945,771	363,359,040
12.4 Real estate			
12.5 Other invested assets	301,173,849	254,276,615	482,958,541
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(12,271)	(73,447)	(125,108)
12.7 Miscellaneous proceeds		1,481,839	47,517,449
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,868,163,395	6,245,796,272	7,780,444,983
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,071,429,521	4,441,723,966	5,329,586,708
13.2 Stocks	323,308,534	503,650,276	656,894,730
13.3 Mortgage loans	302,501,560	267,664,522	397,482,898
13.4 Real estate	1,219,643	20,195,589	20,437,755
13.5 Other invested assets	322,869,102	413,301,546	594,856,643
13.6 Miscellaneous applications	99,832,550		
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,121,160,910	5,646,535,899	6,999,258,734
14. Net increase (or decrease) in contract loans and premium notes	(7,637,392)	5,281,490	2,006,344
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	754,639,877	593,978,883	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	(190,039,462)	(210,068,997)	(265,879,535)
16.5 Dividends to stockholders	75,000,000	100,000,000	250,000,000
16.6 Other cash provided (applied)	112,359,056	(56,138,861)	(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)	(152,680,406)	(366,207,858)	(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)	560,266,648	71,396,479	(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)	1,172,316,897	696,584,558	612,050,249

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

20.0001. Portfolio investments exchanged	427,651,135	283,385,486	418,571,463
20.0002. Change in commitment on low income housing investments	107,137,301	64,955,911	124,771,651
20.0003. Change in payable for securities acquired	37,530,649	21,260,197	490,235
20.0004. Income from other invested assets	28,193,976		29,400,520
20.0005. Reinvestment of non-cash distributions from other invested assets	22,906,198	25,098,051	33,167,094
20.0006. Change in receivable from securities sold	16,099,717	7,337,195	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	2,256,634	51,992,034	14,478,516
20.0009. Change in deferred premium financial guaranty liability	209,918	42,443	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		96,313	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	278,694,290	275,915,652	391,146,855
3.	Ordinary individual annuities	20,052,280	19,236,524	23,335,501
4.	Credit life (group and individual)			
5.	Group life insurance	15,270,522	17,272,549	22,400,585
6.	Group annuities	2,168,648	2,307,299	3,302,123
7.	A & H - group	12,095,423	13,143,777	17,417,230
8.	A & H - credit (group and individual)			
9.	A & H - other	909,032	990,124	1,311,166
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	329,190,196	328,865,926	458,913,460
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	329,190,196	328,865,926	458,913,460
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	329,190,196	328,865,926	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 #	September 30, 2019	December 31, 2018
Net Income						
(1)	The Company's state basis (Page 4, Line 35, Columns 1 & 3)	xxx	xxx	xxx	$ 302	$ 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	$ 302	$ 343
Surplus						
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	$ 3,751	$ 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	$ 3,751	$ 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 September 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 nine months of 2019 were 3.70% and 5.24%. 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	4	-	4	3	-	3
k. Present value of cash flows expected to be collected is less than the amortized cost basis	16	1	17	37	3	36
l. Total 3rd Quarter	$ 20	$ 1	$ 21	$ 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		$ 3			$ 6	

NOTES TO FINANCIAL STATEMENTS

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

(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
12513XAH5	$ 6	$ 5	1	$ 5	$ 5	09/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	09/30/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	09/30/2019
65536VAD9	$ 5	$ 5	-	$ 5	$ 6	09/30/2019
Total			$ 3			
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)

		September 30, 2019	December 31, 2018
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (3)
	2. 12 months or longer	$ (3)	$ (3)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 35	$ 415
	2. 12 months or longer	$ 28	$ 55

5. As of September 30, 2019, the aggregate amount of unrealized losses related to LBASS was $4 million. Of the $4 million of unrealized losses, $3 million were related to investment grade LBASS. Of the $3 million of unrealized losses related to investment grade LBASS, $2 million were related to securities with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

NOTES TO FINANCIAL STATEMENTS

As of September 30, 2019, the remaining $1 million of unrealized losses were related to below investment grade LBASS. 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.

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 September 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 September 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	
	September 30, 2019	December 31, 2018
Securities lending		
(a) Open	$ 535	$ 448
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 535	$ 448
(g) Securities received	-	-
(h) Total collateral received	$ 535	$ 448

b.

(in millions)	September 30, 2019	December 31, 2018
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 539	$ 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)	September 30, 2019		December 31, 2018	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 390	$ 390	$ 270	$ 270
(b) 30 days or less	149	149	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	$ 539	$ 539	$ 451	$ 451
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 539	$ 539	$ 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

K. Low Income Housing Tax Credit ("LIHTC") Property Investments

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $408 million and $343 million as of September 30, 2019 and December 31, 2018, respectively.

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following:

($ in millions)	Gross (Admitted and Nonadmitted) Restricted September 30, 2019						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2018	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	535	-	-	-	535	448	87
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	101	-	-	-	101	109	(8)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	20	-	-	-	20	20	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	6	-	-	-	6	8	(2)
n. Other restricted assets	4	-	-	-	4	4	-
o. Total restricted assets	$ 666	$ -	$ -	$ -	$ 666	$ 589	$ 77

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

(continued)	September 30, 2019			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	535	1.8	1.8
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	101	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	20	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	6	-	-
n. Other restricted assets	-	4	-	-
o. Total restricted assets	$ -	$ 666	2.2 %	2.2 %

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

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted December 31, 2018 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2017	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	448	-	-	-	448	480	(32)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	109	-	-	-	109	45	64
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	20	-	-	-	20	20	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	8	-	-	-	8	7	1
n. Other restricted assets	4	-	-	-	4	1	3
o. Total restricted assets	$ 589	$ -	$ -	$ -	$ 589	$ 553	$ 36

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

(continued)

Restricted Asset Category	December 31, 2018 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	448	1.5	1.5
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	109	0.4	0.4
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	20	-	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	8	-	-
n. Other restricted assets	-	4	-	-
o. Total restricted assets	$ -	$ 589	1.9 %	2.0 %

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

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

($ in millions)

Collateral Assets	September 30, 2019 1 Book/Adjusted Carrying Value ("BACV")	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
a. Cash, cash equivalents and short-term investments	$ 531	$ 531	1.9 %	2.0 %
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	4	4	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 535	$ 535	1.9 %	2.0 %

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

NOTES TO FINANCIAL STATEMENTS

	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***
September 30, 2019		
k. Recognized obligations to return collateral assets	$ 535	2.3 %
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 September 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 September 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 September 30, 2019, the Company's investment in the Short term pool was $446 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 FHLB or have funding agreements or borrowing arrangements with this entity as of September 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.

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 September 30, 2019 and December 31, 2018, bonds, including LBASS and common stocks within the General Account with fair values of $516 million and $435 million, respectively, were on loan under these agreements.

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

NOTES TO FINANCIAL STATEMENTS

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 third 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	4	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		463	$ 11	$ 11	$ -

	2018				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	6	$ 1	$ 1	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	3	$ -	$ -	$ -
Unaffiliated common stocks		432	$ 46	$ 50	$ 4

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.

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)	September 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	$ 89	$ -	$ -	$ -	$ 89
Industrial and miscellaneous	-	1	-	-	1
Total bonds	89	1	-	-	90
Unaffiliated common stocks					
Industrial and miscellaneous	661	-	55	11	727
Mutual funds	147	-	-	35	182
Total unaffiliated common stocks	808	-	55	46	909
Cash equivalents					
Money market mutual funds	620	-	-	-	620
Short-term investments					
Short term pool	-	-	-	446	446
Derivative assets					
Equity and index contracts	-	67	-	-	67
Foreign currency contracts	-	14	-	-	14
Interest rate contracts	-	-	-	-	-
Credit contracts	-	-	-	-	-
Total derivative assets	-	81	-	-	81
Separate Accounts assets	2,658	160	63	2	2,883
Total assets at fair value	$ 4,175	$ 242	$ 118	$ 494	$ 5,029
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (26)	$ -	$ -	$ (26)
Credit contracts	-	(1)	-	-	(1)
Foreign currency contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(28)	-	-	(28)
Separate Accounts - Derivatives	-	(6)	-	-	(6)
Total liabilities at fair value	$ -	$ (34)	$ -	$ -	$ (34)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	December 31, 2018 (Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
SVO-identified investments	$ 58	$ -	$ -	$ -	$ 58
Industrial and miscellaneous	-	-	-	-	-
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.

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	$ -	$ (9)	$ -
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	61	-	(2)	25	(4)
Mutual funds	-	-	-	-	-
Separate Accounts assets	79	-	-	-	1
Derivatives, net	1	-	-	-	(1)
Total assets and liabilities	$ 141	$ 9	$ (2)	$ 16	$ (4)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2019
Bonds					
Bank loans	$ -	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	8	-	(33)	-	55
Mutual funds	-	-	-	-	-
Separate Accounts assets	1	-	-	(18)	63
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 9	$ -	$ (33)	$ (18)	$ 118

NOTES TO FINANCIAL STATEMENTS

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	-	(10)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	41	-	(14)	-	8
Mutual funds	31	-	(31)	-	-
Separate Accounts assets	63	-	-	15	(2)
Derivatives, net	1	-	-	-	-
Total assets and liabilities	$ 176	$ -	$ (85)	$ 15	$ 6

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2018
Bonds					
Bank loans	$ -	$ -	$ -	$ -	$ -
Industrial and miscellaneous	29	-	(29)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	27	-	(8)	-	54
Mutual funds	-	-	-	-	-
Separate Accounts assets	-	-	-	(1)	75
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 56	$ -	$ (37)	$ (1)	$ 130

Transfers into Level 3 during the first nine 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 nine months of 2018. Transfers out of Level 3 during the first nine 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 nine months of 2018 also 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 independent third-party valuation service provider resulting in the price becoming stale or replaced with a broker quote whose inputs have not been corroborated to be market observable. This situation will result in the transfer of a security into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

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

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

Level 2 measurements

Bonds – Industrial and miscellaneous bonds consists of corporate bonds, including those that are privately placed and asset-backed securities ("ABS"). 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. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

Unaffiliated common 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.

NOTES TO FINANCIAL STATEMENTS

Level 3 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 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)	September 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	$ 16,180	$ 15,162	$ 314	$ 15,462	$ 404	$ -	$ -
LBASS	$ 1,350	$ 1,223	$ -	$ 980	$ 370	$ -	$ -
Preferred stocks	$ 31	$ 29	$ -	$ 18	$ 13	$ -	$ -
Unaffiliated common stocks	$ 909	$ 909	$ 808	$ -	$ 55	$ 46	$ -
Mortgage loans on real estate	$ 3,362	$ 3,233	$ -	$ -	$ 3,362	$ -	$ -
Cash equivalents	$ 765	$ 765	$ 620	$ 145	$ -	$ -	$ -
Short-term investments	$ 447	$ 447	$ -	$ 1	$ -	$ 446	$ -
Derivatives	$ 86	$ 83	$ -	$ 86	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 408	$ 408	$ -	$ -	$ 408	$ -	$ -
Unaffiliated surplus notes	$ 23	$ 21	$ -	$ 23	$ -	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -	$ -
Securities lending reinvested collateral	$ 4	$ 4	$ -	$ 4	$ -	$ -	$ -
Separate Accounts	$ 2,883	$ 2,883	$ 2,658	$ 160	$ 63	$ 2	$ -

	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	$ -	$ -

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. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

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.

NOTES TO FINANCIAL STATEMENTS

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 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. The fair value of the investment in the Short term pool is measured at NAV. The explanation of how NAV is determined for the Short term pool is described in the paragraphs above.

Financial liabilities

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

(in millions)

	September 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	$ 2,182	$ 1,814	$ -	$ -	$ 2,182	$ -	$ -
Securities lending collateral	$ 535	$ 535	$ -	$ 535	$ -	$ -	$ -
Derivatives	$ 28	$ 29	$ -	$ 28	$ -	$ -	$ -
Separate Accounts - Derivatives	$ 6	$ 6	$ -	$ 6	$ -	$ -	$ -

	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 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 A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company has no commitments to invest in these investments over their remaining lives.

The Company's investment in the Short term pool is measured and reported at NAV in the Assets page and presented in the table in Part A1. 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 $1.54 billion, cash equivalents of $59 million and cash of $3 million as of September 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 September 30, 2019, were $50 million and $57 million, respectively as of September 30, 2019 and December 31, 2018.

On December 14, 2018, the Delaware Insurance Commissioner placed SRUS under regulatory supervision. 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"). Pursuant to the Petition, it is expected that SRUS will submit a Plan of Rehabilitation. 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

NOTES TO FINANCIAL STATEMENTS

payments where SRUS is also acting as administrator. The court has not yet ruled on either of these motions. In the interim, the Company and several other affected parties have been permitted to exercise certain setoff rights while the parties address any potential disputes.

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 November 11, 2019 for the Quarterly Statement issued on November 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	444 W. LAKE STREET, SUITE 4500, CHICAGO, IL 60606				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:
$5,786,468 PLEDGED AS COLLATERAL, $101,502,927 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,795,487 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $3,733,295 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 820,269,078

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	$ 698,454,932
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 422,814,740	$ 493,834,933
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,162,875,922	$ 1,192,289,865
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. $ 539,414,839

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 539,379,572

16.3 Total payable for securities lending reported on the liability page. $ 535,433,141

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	$	3,226,839,212
1.14 Total Mortgages in Good Standing	$	3,226,839,212
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	5,809,309
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)	$	3,232,648,521
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	39.100 %
2.2 A&H cost containment percent	0.200 %
2.3 A&H expense percent excluding cost containment expenses	46.000 %

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

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

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

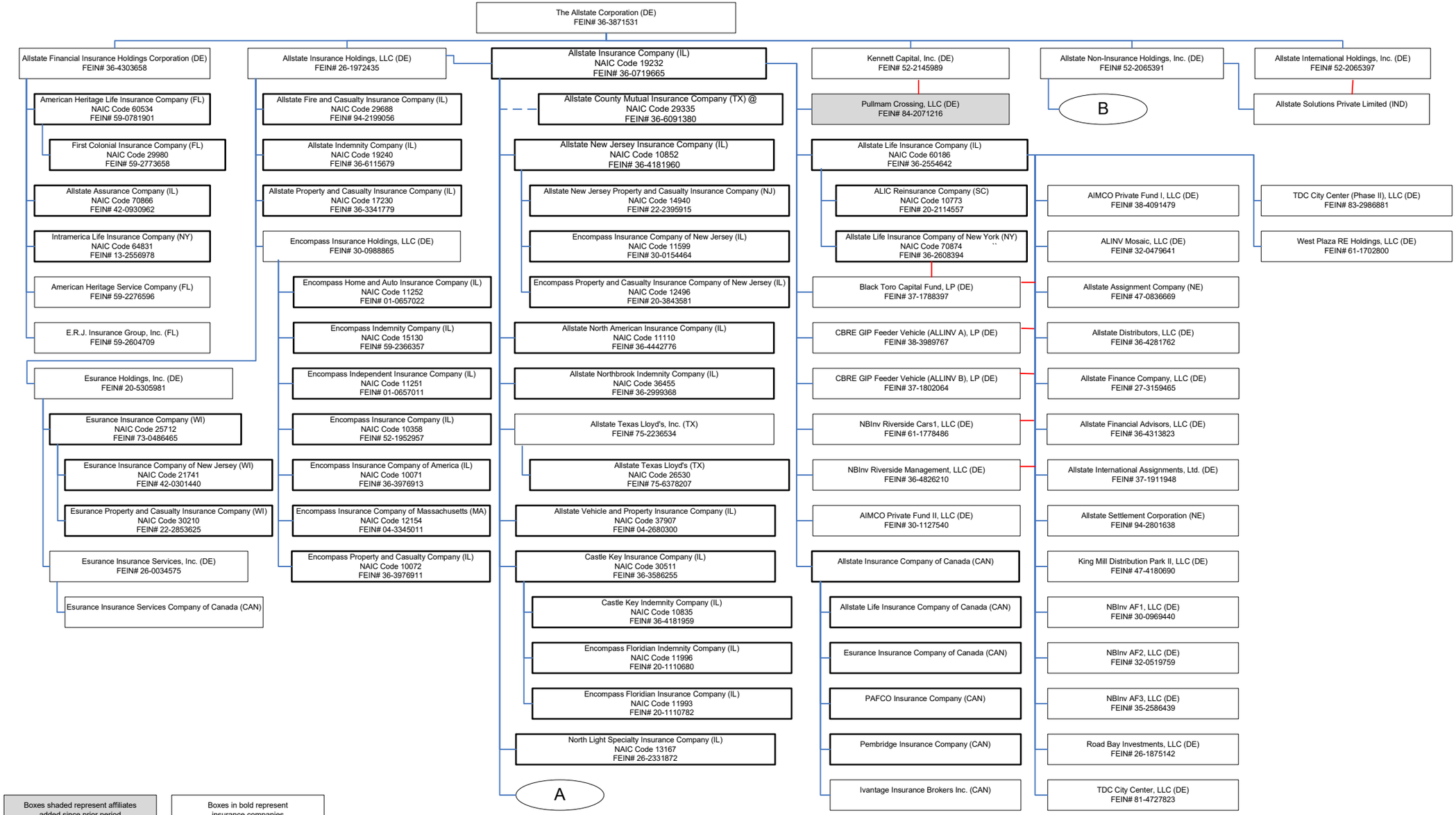
Current Year To Date - Allocated by States and Territories

		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	5,666,455	799,887	259,067		6,725,409	
2. Alaska	AK	L	968,767	25,275	43,461		1,037,503	
3. Arizona	AZ	L	5,553,666	217,970	210,354		5,981,990	
4. Arkansas	AR	L	2,116,213	240,456	206,651		2,563,320	
5. California	CA	L	36,698,939	2,293,789	1,631,491		40,624,219	
6. Colorado	CO	L	4,592,053	643,714	170,661		5,406,427	
7. Connecticut	CT	L	4,751,854	147,827	139,986		5,039,667	
8. Delaware	DE	L	899,355	2,000	34,826		936,181	
9. District of Columbia	DC	L	278,196	10,352	16,588		305,136	
10. Florida	FL	L	22,001,338	1,994,003	1,421,669		25,417,010	
11. Georgia	GA	L	11,988,370	142,454	516,209		12,647,033	
12. Hawaii	HI	L	1,893,032	125,743	140,608		2,159,382	
13. Idaho	ID	L	1,313,547	153,950	59,760		1,527,257	
14. Illinois	IL	L	23,720,167	1,416,508	562,837		25,699,512	
15. Indiana	IN	L	6,027,809	637,182	235,758		6,900,749	
16. Iowa	IA	L	1,062,703	14,500	70,600		1,147,803	
17. Kansas	KS	L	1,432,846	285,995	108,257		1,827,098	
18. Kentucky	KY	L	3,919,276	95,647	243,872		4,258,795	
19. Louisiana	LA	L	8,802,930	177,575	252,910		9,233,415	
20. Maine	ME	L	949,615	128,150	40,818		1,118,583	
21. Maryland	MD	L	7,862,675	283,574	208,449		8,354,697	
22. Massachusetts	MA	L	1,581,050	74,565	252,402		1,908,018	
23. Michigan	MI	L	8,458,688	591,950	309,115		9,359,753	
24. Minnesota	MN	L	2,671,222	1,087,187	147,095		3,905,504	
25. Mississippi	MS	L	3,052,895	298,322	157,541		3,508,758	
26. Missouri	MO	L	3,132,586	338,921	281,124		3,752,631	
27. Montana	MT	L	657,081	364,549	41,915		1,063,545	
28. Nebraska	NE	L	1,030,688	134,220	60,040		1,224,948	
29. Nevada	NV	L	2,999,717	134,462	110,538		3,244,717	
30. New Hampshire	NH	L	1,390,968	55,411	48,984		1,495,362	
31. New Jersey	NJ	L	6,482,587	934,742	562,647		7,979,977	
32. New Mexico	NM	L	2,237,609	212,384	102,071		2,552,064	
33. New York	NY	Q	995,546	402,706	212,261		1,610,513	
34. North Carolina	NC	L	10,115,883	291,946	365,201		10,773,030	
35. North Dakota	ND	L	216,054	64,112	24,287		304,453	
36. Ohio	OH	L	11,916,130	1,625,207	426,460		13,967,796	
37. Oklahoma	OK	L	3,128,573	278,412	158,757		3,565,741	
38. Oregon	OR	L	3,154,879	350,292	33,741		3,538,912	
39. Pennsylvania	PA	L	14,775,664	1,028,910	727,232		16,531,806	
40. Rhode Island	RI	L	1,158,772	32,720	34,683		1,226,174	
41. South Carolina	SC	L	4,959,951	345,835	135,787		5,441,573	
42. South Dakota	SD	L	265,715	21,108	28,267		315,089	
43. Tennessee	TN	L	6,993,779	1,475,378	334,763		8,803,920	
44. Texas	TX	L	33,697,085	1,362,577	920,226		35,979,888	
45. Utah	UT	L	2,079,114	23,920	54,478		2,157,512	
46. Vermont	VT	L	436,568	8,000	51,663		496,231	
47. Virginia	VA	L	9,974,850	191,106	528,469		10,694,425	
48. Washington	WA	L	6,518,292	176,973	98,340		6,793,604	
49. West Virginia	WV	L	1,283,443	108,550	76,353		1,468,346	
50. Wisconsin	WI	L	2,560,399	271,993	165,302		2,997,695	
51. Wyoming	WY	L	396,800	38,050	32,597		467,447	
52. American Samoa	AS	N						
53. Guam	GU	N	5,169		298		5,467	
54. Puerto Rico	PR	L	20,254	10,000	6,181		36,434	
55. U.S. Virgin Islands	VI	N	10,203		1,380		11,582	
56. Northern Mariana Islands	MP	N	3,942				3,942	
57. Canada	CAN	N	44,900	48,367	2,092		95,359	
58. Aggregate Other Aliens	OT	XXX	220,893	1,494	6,509		228,896	
59. Subtotal		XXX	301,127,752	22,220,918	13,073,630		336,422,300	
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	921,331				921,331	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	302,049,082	22,220,918	13,073,630		337,343,631	
96. Plus Reinsurance Assumed		XXX	725,317,748	7,433,547	55,543,066		788,294,361	
97 Totals (All Business)		XXX	1,027,366,830	29,654,465	68,616,696		1,125,637,992	
98. Less Reinsurance Ceded		XXX	389,585,927	15,514,884	11,963,251		417,064,061	
99. Totals (All Business) less Reinsurance Ceded		XXX	637,780,903	14,139,582	56,653,446		708,573,930	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	220,893	1,494	6,509		228,896	
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	220,893	1,494	6,509		228,896	
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



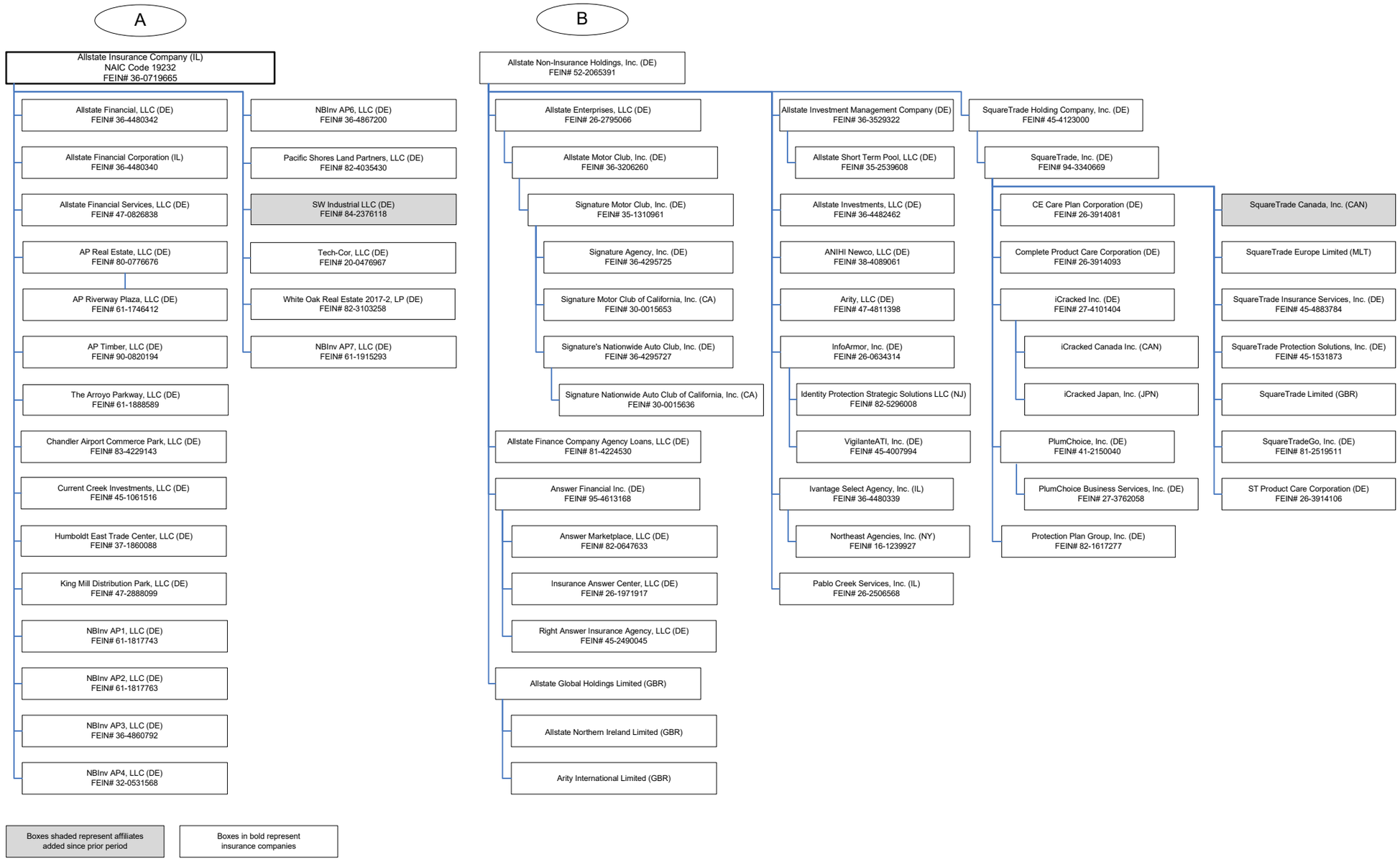
Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

STATEMENT AS OF SEPTEMBER 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



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	

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			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	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	

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			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	
			84-2071216				Pullman Crossing, LLC	DE	NIA	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	NIA	Kennett Capital, Inc.	Ownership	5.000	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 Canada, Inc.	CAN	NIA	SquareTrade, 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	
			84-2376118				SW Industrial LLC	DE	NIA	Allstate Insurance Company	Ownership	95.000	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	

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			45-4007994				VigilanteATI, Inc.	DE	NIA	InfoArmor, Inc.	Ownership	100.000	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.	N/A

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.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 0 1 8 6 2 0 1 9 4 9 0 0 0 0 0 3

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

6 0 1 8 6 2 0 1 9 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Collateral and related receivables	195,950		195,950	6,651,643
2505. Negative interest maintenance reserve	296,731,407	296,731,407		
2506. Prepaid commissions	4,973,054	4,973,054		
2507. Prepaid expenses	3,356,964	3,356,964		
2508. Receivable for securities	669,594	669,594		
2509. Customer receivables	988	988		
2597. Summary of remaining write-ins for Line 25 from overflow page	305,927,957	305,732,007	195,950	6,651,643

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred fee income	1,428,547	1,533,075
2505. Deposit-type fund suspense	809,492	649,059
2506. Accounts payable	772,123	2,453,951
2507. Contingent financial guarantee	125,270	335,188
2508. Discontinued operations	113,941	113,941
2597. Summary of remaining write-ins for Line 25 from overflow page	3,249,372	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	(26,710)	(1,257)	17,040
08.305. Service fees	(1,192)	(24)	(24)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(27,903)	(1,282)	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	899,910	1,825,665
3.	Current year change in encumbrances	149,413	(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	4,768,713	6,059,846
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	120,586,729	124,306,119
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	120,586,729	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	298,876,122	435,826,479
	2.2 Additional investment made after acquisition	21,233,519	18,478,988
3.	Capitalized deferred interest and other	(31,959)	(21,547)
4.	Accrual of discount	715,414	585,281
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	310,408,943	420,160,062
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,432,629	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)	3,232,648,520	3,223,696,997
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,232,648,520	3,223,696,997
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,232,648,520	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	149,121,982	246,944,905
	2.2 Additional investment made after acquisition	312,943,206	520,220,724
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(3,445,480)	12,302,070
6.	Total gain (loss) on disposals	7,426,238	(4,338,899)
7.	Deduct amounts received on disposals	299,996,926	493,606,552
8.	Deduct amortization of premium and depreciation	42,373,800	49,715,673
9.	Total foreign exchange change in book/adjusted carrying value	(4,243,285)	483,408
10.	Deduct current year's other than temporary impairment recognized	1,788,512	8,227,815
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,703,285,319	3,585,641,894
12.	Deduct total nonadmitted amounts	2,786,473	3,203,682
13.	Statement value at end of current period (Line 11 minus Line 12)	3,700,498,846	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	3,845,727,644	6,350,267,410
3.	Accrual of discount	40,849,335	51,882,417
4.	Unrealized valuation increase (decrease)	73,422,577	13,072,346
5.	Total gain (loss) on disposals	77,678,675	8,739,368
6.	Deduct consideration for bonds and stocks disposed of	4,721,851,073	7,262,502,148
7.	Deduct amortization of premium	14,933,947	22,952,169
8.	Total foreign exchange change in book/adjusted carrying value	(3,465,111)	(9,364,667)
9.	Deduct current year's other than temporary impairment recognized	25,846,006	47,827,209
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	15,182,728	17,899,954
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,021,389,547	18,734,624,726
12.	Deduct total nonadmitted amounts	79,976,045	95,587,081
13.	Statement value at end of current period (Line 11 minus Line 12)	17,941,413,502	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)	7,406,393,390	4,111,584,935	3,859,124,229	15,510,096	7,586,810,897	7,406,393,390	7,674,364,193	7,724,342,207
2. NAIC 2 (a)	6,641,524,045	539,420,661	635,149,040	8,322,659	6,808,561,007	6,641,524,045	6,554,118,325	6,613,270,202
3. NAIC 3 (a)	1,777,289,172	144,935,886	130,464,925	17,657,818	1,737,126,812	1,777,289,172	1,809,417,951	1,803,361,223
4. NAIC 4 (a)	802,038,771	76,337,522	88,738,707	(20,787,695)	771,398,686	802,038,771	768,849,891	883,966,316
5. NAIC 5 (a)	140,006,052	6,179,235	5,802,585	(10,041,937)	162,115,603	140,006,052	130,340,765	122,053,865
6. NAIC 6 (a)	48,676,521		3,614,470	(5,359,365)	45,635,088	48,676,521	39,702,686	40,330,225
7. Total Bonds	16,815,927,951	4,878,458,239	4,722,893,954	5,301,576	17,111,648,092	16,815,927,951	16,976,793,811	17,187,324,039
PREFERRED STOCK								
8. NAIC 1	2,208	2,170		(2,240)		2,208	2,138	
9. NAIC 2	6,078,795	73,495		(10,733)	7,445,460	6,078,795	6,141,557	7,218,787
10. NAIC 3	11,638,999	203,880	391,690	(27,535)	12,434,536	11,638,999	11,423,654	12,012,346
11. NAIC 4	551,065			7	511,231	551,065	551,071	518,453
12. NAIC 5	10,469,250				10,469,250	10,469,250	10,469,250	10,469,250
13. NAIC 6								
14. Total Preferred Stock	28,740,317	279,545	391,690	(40,502)	30,860,477	28,740,317	28,587,671	30,218,836
15. Total Bonds and Preferred Stock	16,844,668,268	4,878,737,784	4,723,285,644	5,261,074	17,142,508,569	16,844,668,268	17,005,381,481	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 $ 386,484,148 ; NAIC 2 $ 204,931,170 ; NAIC 3 $ 321,060 NAIC 4 $ 88,638 ; NAIC 5 $ 111,151 ; 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	446,567,295	XXX	446,595,603	347,474	603

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	5,587,660,651	8,164,323,876
3.	Accrual of discount	9,417	42,946
4.	Unrealized valuation increase (decrease)	(11,989)	(14,732)
5.	Total gain (loss) on disposals	(1,590)	7,429
6.	Deduct consideration received on disposals	5,274,183,473	8,217,781,695
7.	Deduct amortization of premium	6,821	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)	446,567,295	133,101,099
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	446,567,295	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	47,439,071
3.	Unrealized Valuation increase/(decrease)	(1,228,502)
4.	Total gain (loss) on termination recognized	7,360,399
5.	Considerations received/(paid) on terminations	52,977,576
6.	Amortization	27,427,607
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	5,774,369
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	54,919,919
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	54,919,919

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	4,388			
	3.12 Section 1, Column 15, prior year	53,513	(49,125)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(120,752)			
	3.14 Section 1, Column 18, prior year	943,595	(1,064,348)	(1,113,473)	
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	(116,365)			
	3.24 Section 1, Column 19, prior year	997,108	(1,113,473)	(1,113,473)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		1,713,148		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	716,040	716,040		
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
78482#AN9	CALL OPTION ON MAR20 SPX @2825, effective 03/20/2019, attached to Cash Security-PACIFICORP	1Z	2,541,807	2,572,900	3,161,466	03/20/2019	03/20/2020	CALL OPTION ON MAR20 SPX @2825	72,776	216,225	69512E-FR-1	PACIFICORP	1FE	2,500,124	2,945,241
78482#AM1	CALL OPTION ON MAR20 SPX @2525, effective 03/20/2019, attached to Cash Security-PACIFICORP	1Z	2,541,807	2,662,752	3,382,956	03/20/2019	03/20/2020	CALL OPTION ON MAR20 SPX @2525	162,628	437,715	69512E-FR-1	PACIFICORP	1FE	2,500,124	2,945,241
78482#AM1	CALL OPTION ON MAR20 SPX @2525, effective 03/20/2019, attached to Cash Security-PACIFICORP	1Z	2,259,384	2,366,891	3,007,072	03/20/2019	03/20/2020	CALL OPTION ON MAR20 SPX @2525	144,558	389,080	69512E-FR-1	PACIFICORP	1FE	2,222,333	2,617,992
69347SB@3	SINGLE NAME CDS ON PHM, effective 03/22/2019, attached to Cash Security-PNC BANK NATIONAL ASSOCIATION	1	2,000,000	2,297,412	2,583,951	03/22/2019	06/20/2024	SINGLE NAME CDS ON PHM	301,813	376,846	69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	1,995,599	2,207,105
854502A*2	SINGLE NAME CDS ON CTL, effective 03/22/2019, attached to Cash Security-STANLEY BLACK & DECKER INC	1	2,000,000	1,774,041	2,171,590	03/22/2019	06/20/2024	SINGLE NAME CDS ON CTL	(224,589)	(104,203)	854502-AH-4	STANLEY BLACK & DECKER INC	1FE	1,998,629	2,275,793
45102*AF9	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR, effective 04/03/2019, attached to Cash Security-TREASURY NOTE	1	800,000	794,134	883,360	04/03/2019	12/20/2019	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR		31,923	912828-4Z-0	TREASURY NOTE	1	794,134	851,438
45102*AF9	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR, effective 04/03/2019, attached to Cash Security-TREASURY NOTE	1	800,000	794,134	883,360	04/03/2019	12/20/2019	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR		31,923	912828-4Z-0	TREASURY NOTE	1	794,134	851,438
45102*AH5	TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH, effective 04/29/2019, attached to Cash Security-TEN VAL AUTH	1	6,397,878	7,406,633	9,456,522	04/29/2019	10/31/2019	TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH			880591-DM-1	TEN VAL AUTH	1	7,406,633	9,456,522
45102*AH5	TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH, effective 04/29/2019, attached to Cash Security-TREASURY NOTE	1	4,462,931	4,430,204	4,749,884	04/29/2019	10/31/2019	TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH			912828-4Z-0	TREASURY NOTE	1	4,430,204	4,749,884
45102*AH5	TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH, effective 04/29/2019, attached to Cash Security-US TREASURY N/B	1	1,563,096	1,575,737	1,691,747	04/29/2019	10/31/2019	TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH			912810-EH-7	US TREASURY N/B	1	1,575,737	1,691,747
45102*AN2	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 05/22/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1	1,250,000	1,256,209	1,362,291	05/22/2019	03/20/2020	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		47,371	742651-DJ-8	PRIVATE EXPORT FUNDING	1	1,256,209	1,314,921
45102*AN2	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 05/22/2019, attached to Cash Security-TREASURY NOTE	1	1,250,000	1,231,964	1,342,793	05/22/2019	12/20/2019	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		43,966	912828-6L-9	TREASURY NOTE	1	1,231,964	1,298,828
45102*AN2	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 05/22/2019, attached to Cash Security-TREASURY NOTE	1	1,250,000	1,231,964	1,346,198	05/22/2019	03/20/2020	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		47,371	912828-6L-9	TREASURY NOTE	1	1,231,964	1,298,828
45102*AN2	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 05/22/2019, attached to Cash Security-TREASURY NOTE	1	1,250,000	1,231,964	1,342,793	05/22/2019	12/20/2019	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		43,966	912828-6L-9	TREASURY NOTE	1	1,231,964	1,298,828
78482#AQ2	CALL OPTION ON JUN20 SPX @2950, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1Z	2,655,414	2,749,400	2,992,154	06/21/2019	06/19/2020	CALL OPTION ON JUN20 SPX @2950	113,458	166,005	912828-4Z-0	TREASURY NOTE	1	2,635,942	2,826,149
78482#AP4	CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1Z	2,360,368	2,567,291	2,835,213	06/21/2019	06/19/2020	CALL OPTION ON JUN20 SPX @2650	224,231	323,080	912828-4Z-0	TREASURY NOTE	1	2,343,059	2,512,133
78482#AP4	CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1Z	2,655,414	2,869,360	3,122,605	06/21/2019	06/19/2020	CALL OPTION ON JUN20 SPX @2650	252,260	363,465	912828-6L-9	TREASURY NOTE	1	2,617,099	2,759,140

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
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-NESTLE HOLDINGS INC.	3	500,000	490,418	542,430	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(8,378)	5,853	641062-AE-4	NESTLE HOLDINGS INC.	1FE	498,796	536,578
PENDING	FUTURE US 5YR NOTE DEC 19, effective 08/26/2019, attached to Cash Security-TREASURY NOTE	1Z	130,000	131,881	128,041	08/26/2019	12/31/2019	FUTURE US 5YR NOTE DEC 19		(6,093)	912828-6X-3	TREASURY NOTE	1	131,881	134,134
PENDING	FUTURE US 5YR NOTE DEC 19, effective 08/26/2019, attached to Cash Security-TREASURY NOTE	1Z	130,000	131,881	128,041	08/26/2019	12/31/2019	FUTURE US 5YR NOTE DEC 19		(6,093)	912828-6X-3	TREASURY NOTE	1	131,881	134,134
PENDING	FUTURE US 2YR NOTE DEC 19, effective 09/10/2019, attached to Cash Security-TREASURY NOTE	1Z	450,000	456,510	457,275	09/10/2019	12/31/2019	FUTURE US 2YR NOTE DEC 19		(7,034)	912828-6X-3	TREASURY NOTE	1	456,510	464,309
PENDING	FUTURE US 2YR NOTE DEC 19, effective 09/10/2019, attached to Cash Security-TREASURY NOTE	1Z	476,000	482,886	483,695	09/10/2019	12/31/2019	FUTURE US 2YR NOTE DEC 19		(7,440)	912828-6X-3	TREASURY NOTE	1	482,886	491,135
PENDING	CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1Z	2,692,863	3,078,390	3,181,606	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @2700	372,150	348,885	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,706,240	2,832,721
PENDING	CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1Z	2,692,863	3,078,390	3,181,606	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @2700	372,150	348,885	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,706,240	2,832,721
PENDING	CALL OPTION ON SEP20 SPX @3000, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1Z	2,692,863	2,884,011	2,996,296	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @3000	177,771	163,575	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,706,240	2,832,721
78482#AK5	CALL OPTION ON DEC19 SPX @2375, effective 12/13/2018, attached to Cash Security-THOMAS & BETTS CORP	1	4,505,918	4,640,463	5,860,126	12/13/2018	12/20/2019	CALL OPTION ON DEC19 SPX @2375	142,965	1,029,775	884315-AG-7	THOMAS & BETTS CORP	1FE	4,497,498	4,830,351
78482#AL3	CALL OPTION ON DEC19 SPX @2650, effective 12/13/2018, attached to Cash Security-THOMAS & BETTS CORP	1	7,421,512	7,533,531	8,929,853	12/13/2018	12/20/2019	CALL OPTION ON DEC19 SPX @2650	125,887	973,980	884315-AG-7	THOMAS & BETTS CORP	1FE	7,407,644	7,955,873
9999999999 - Totals				62,721,348	72,204,923	XXX	XXX	XXX	2,229,681	5,259,023	XXX	XXX	XXX	60,491,667	66,945,901

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	21	74,419,631			17	60,107,181
2. Add: Opened or Acquired Transactions	12	43,222,023	12	41,645,389	17	11,259,948			41	96,127,360
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	22,039	XXX	255,059	XXX		XXX	277,098
4. Less: Closed or Disposed of Transactions	13	33,808,733	7	23,767,066	12	20,360,078			32	77,935,876
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	2,853,212	XXX		XXX	15,854,414
7. Ending Inventory	16	60,444,748	21	74,419,631	26	62,721,348			26	62,721,348

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	54,919,919	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,388	
3.	Total (Line 1 plus Line 2)		54,924,307
4.	Part D, Section 1, Column 5	83,447,962	
5.	Part D, Section 1, Column 6	(28,523,655)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	57,975,921	
8.	Part B, Section 1, Column 13	(10,716)	
9.	Total (Line 7 plus Line 8)		57,965,205
10.	Part D, Section 1, Column 8	86,386,756	
11.	Part D, Section 1, Column 9	(28,421,552)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	5,610,867
14.	Part B, Section 1, Column 20	649,220
15.	Part D, Section 1, Column 11	6,260,087
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	8,554,762,683	11,714,770,093
3.	Accrual of discount	2,183,816	3,939,943
4.	Unrealized valuation increase (decrease)	41,453	(6,545)
5.	Total gain (loss) on disposals	99,619	21,459
6.	Deduct consideration received on disposals	8,316,580,996	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)	765,323,942	524,817,367
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	765,323,942	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				(37,739)
Pooler Retail	Savannah	GA	06/18/2015	VARIOUS				37,060
Mosaic Apartments	Austin	TX	02/09/2016	VARIOUS				252,028
Courthouse Apartments	Wheaton	IL	01/24/2018	VARIOUS				22,688
0199999. Acquired by Purchase								274,037
0399999 - Totals								274,037

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
Mosaic Apartments	Austin	TX	09/30/2019	VARIOUS		149,413				149,413	149,413								
0199999. Property Disposed						149,413				149,413	149,413								
0399999 - Totals						149,413				149,413	149,413								

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	6.100		946,001	22,053,063
400002	FREMONT	CA		12/19/2017	5.400		250,000	18,272,387
400006	CARLSBAD	CA		11/07/2018	5.560		142,494	13,763,771
400007	JESSUP	MD		12/14/2018	5.420		15,789	6,304,721
400009	TAMPA	FL		06/07/2019	4.510		112,410	25,365,610
123665	SEATTLE-TACOMA	WA		07/31/2019	3.700	10,500,000		17,230,000
123645	SAN ANTONIO	TX		08/01/2019	3.770	11,305,169	32,831	19,590,000
123664	HARTSDALE	NY		08/20/2019	4.400	6,270,953	16,329,047	29,108,799
123663	EMMAUS	PA		09/04/2019	3.920	25,000,000		34,970,000
123672	LINTHICUM	MD		09/27/2019	3.900	18,300,000		25,380,000
400011	SAN CARLOS	CA		09/17/2019	5.239	9,100,000		12,930,000
400013	RALEIGH	NC		09/13/2019	4.250	8,625,000		11,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						89,101,122	17,828,572	236,468,351
0899999. Total Mortgages in good standing						89,101,122	17,828,572	236,468,351
122720	NAPERVILLE	IL		12/21/2005	7.000		1,805,673	13,093,455
1399999. Restructured mortgages - Commercial mortgages-all other							1,805,673	13,093,455
1699999. Total - Restructured Mortgages							1,805,673	13,093,455
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						89,101,122	19,634,245	249,561,806

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
123224	HARTSDALE	NY		07/28/2010	08/20/2019	6,291,227							6,291,227	6,291,227			
123249	DES PLAINES	IL		02/24/2011	08/02/2019	23,829,289							23,829,289	23,829,289			
123328	ST. LOUIS	MO		10/11/2011	09/16/2019	113,815							113,815	113,815			
123348	OREGON CITY	OR		12/15/2011	09/16/2019	105,571							105,571	105,571			
123375	DENVER	CO		02/21/2012	07/25/2019	10,355,213							10,355,213	10,355,213			
123416	LODI	NJ		02/13/2013	08/01/2019	15,610,051							15,610,051	15,610,051			
123507	SAN ANTONIO	TX		10/30/2014	08/01/2019	11,328,258							11,328,258	11,328,258			
123543	BELLEVUE	WA		08/18/2015	09/20/2019	15,250,000							15,250,000	15,250,000			
123557	CEDAR PARK	TX		02/10/2016	08/30/2019	11,153,410							11,153,410	11,153,410			
123560	CEDAR PARK	TX		05/10/2016	08/30/2019	8,164,952							8,164,952	8,164,952			
123597	WAYNE	PA		06/29/2017	07/01/2019	10,000,000							10,000,000	10,000,000			
0199999. Mortgages closed by repayment						112,201,787							112,201,787	112,201,787			
121581	LAS VEGAS	NV		12/16/1999		215,450							215,450	215,450			
121651	SUNRISE	FL		08/25/1998		90,356		(320)			(320)		90,036	90,036			
121759	MINNEAPOLIS	MN		11/09/1999		146,298							146,298	146,298			
121911	BRAINTREE	MA		12/28/2000		220,306							220,306	220,306			
122307	HENDERSON	NV		07/01/2003		77,925		25			25		77,950	77,950			
122324	SAN MARCOS	CA		12/09/2003		72,206							72,206	72,206			
122423	WHITESTONE	NY		06/09/2004		100,186							100,186	100,186			
122506	SEWICKLEY	PA		01/14/2005		27,240							27,240	27,240			
122545	STAMFORD	CT		11/22/2005		218,188							218,188	218,188			
122586	FEDERAL WAY	WA		04/22/2005		124,723							124,723	124,723			
122634	PARK CITY	IL		09/06/2005		57,782							57,782	57,782			

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
122643	WILLIAMSBURG	VA		01/19/2006		235,152							235,152	235,152			
122715	TUALATIN	OR		11/15/2006		220,242							220,242	220,242			
122782	NEW YORK	NY		01/05/2006		112,858							112,858	112,858			
122830	DENVER	CO		07/19/2006		205,658							205,658	205,658			
122897	HONOLULU	HI		01/10/2007		45,454							45,454	45,454			
122995	VARIOUS	NY		07/12/2007		45,391							45,391	45,391			
122996	VARIOUS	NY		07/12/2007		47,691							47,691	47,691			
123011	EAST HANOVER	NJ		10/01/2007		49,397		91			91		49,487	49,487			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		25,539							25,539	25,539			
123126	MEDFORD	MA		12/07/2007		55,803							55,803	55,803			
123130	OGDEN	UT		03/13/2008		143,080							143,080	143,080			
123141	BRANCHBURG	NJ		02/05/2008		80,731							80,731	80,731			
123169	ALEXANDRIA CITY	VA		03/31/2008		72,116							72,116	72,116			
123195	MEDFORD	NY		12/11/2009		103,002							103,002	103,002			
123230	SECAUCUS	NJ		10/07/2010		45,432							45,432	45,432			
123234	MACUNGIE	PA		10/26/2010		21,565							21,565	21,565			
123257	AUSTIN	TX		06/01/2011		66,273							66,273	66,273			
123262	WYCKOFF	NJ		05/25/2011		237,887							237,887	237,887			
123280	DANA POINT	CA		07/22/2011		48,702							48,702	48,702			
123286	SPRING HILL	FL		09/14/2011		36,599							36,599	36,599			
123294	WOODBURY	NY		07/01/2011		33,091							33,091	33,091			
123301	CHICAGO	IL		09/01/2011		48,468							48,468	48,468			
123302	ST. LOUIS	MO		06/30/2011		38,455							38,455	38,455			
123303	CHICAGO	IL		06/30/2011		7,165							7,165	7,165			
123304	PHILADELPHIA	PA		06/30/2011		79,468							79,468	79,468			
123305	MINNEAPOLIS	MN		06/30/2011		24,143							24,143	24,143			
123306	HOUSTON	TX		06/30/2011		5,632							5,632	5,632			
123307	CHELSEA	MA		06/30/2011		51,062							51,062	51,062			
123308	BALTIMORE	MD		06/30/2011		22,203							22,203	22,203			
123309	ATLANTA	GA		06/30/2011		32,859							32,859	32,859			
123310	WASHINGTON	DC		06/30/2011		12,516							12,516	12,516			
123312	DEERFIELD	IL		12/01/2011		128,523							128,523	128,523			
123314	SARASOTA	FL		08/08/2011		39,198							39,198	39,198			
123324	SEATTLE	WA		09/29/2011		115,312							115,312	115,312			
123337	BOSTON	MA		11/30/2011		21,784							21,784	21,784			
123340	BOSTON	MA		11/30/2011		21,338							21,338	21,338			
123342	BOSTON	MA		11/30/2011		21,338							21,338	21,338			
123347	LAKEWOOD	CA		12/13/2011		32,959							32,959	32,959			
123374	ALEXANDRIA	VA		03/07/2012		297,897							297,897	297,897			
123376	HOUSTON	TX		05/15/2012		131,685							131,685	131,685			
123379	NEWARK	NJ		01/20/2012		112,632							112,632	112,632			
123380	PLANT CITY	FL		12/16/2011		176,353							176,353	176,353			
123397	OAKLAND	CA		08/08/2012		264,716							264,716	264,716			
123404	SAN DIEGO	CA		09/04/2012		45,778							45,778	45,778			
123405	SAN DIEGO	CA		09/04/2012		88,742							88,742	88,742			
123406	NORTH HOLLYWOOD	CA		09/04/2012		11,553							11,553	11,553			
123407	LINTHICUM	MD		08/28/2012		83,798							83,798	83,798			
123426	ROCKY POINT	NY		01/25/2013		72,229							72,229	72,229			
123429	CHICAGO	IL		11/29/2012		119,175		(117)			(117)		119,059	119,059			
123437	LAS VEGAS	NV		02/14/2013		16,065							16,065	16,065			
123438	TEMPE	AZ		02/14/2013		21,507							21,507	21,507			
123441	IRVINE	CA		03/28/2013		122,667		(36)			(36)		122,631	122,631			
123442	ALISO VIEJO	CA		04/30/2013		114,991							114,991	114,991			
123445	MOORESVILLE	NC		04/09/2013		54,824							54,824	54,824			
123449	CHICAGO	IL		05/08/2013		57,732							57,732	57,732			
123451	PLEASANTON	CA		04/18/2013		86,573							86,573	86,573			
123457	GREENSBORO	NC		05/07/2013		70,669							70,669	70,669			
123459	MARLTON	NJ		06/13/2013		129,445							129,445	129,445			
123460	SANTA CLARA	CA		06/12/2013		435,497		(1,007)			(1,007)		434,490	434,490			
123462	COPPELL	TX		05/22/2013		69,171							69,171	69,171			

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		54,199		(40)			(40)		54,159	54,159			
123470	MIAMI	FL		06/20/2013		133,284							133,284	133,284			
123472	CHICAGO	IL		08/13/2013		249,165							249,165	249,165			
123474	LAS VEGAS	NV		07/10/2013		94,789							94,789	94,789			
123476	ODENTON	MD		07/25/2013		68,893							68,893	68,893			
123478	HONOLULU	HI		01/30/2014		6,934							6,934	6,934			
123480	FULTON	MD		10/30/2013		192,235							192,235	192,235			
123481	FULTON	MD		10/30/2013		165,096							165,096	165,096			
123482	ATLANTA	GA		10/07/2013		65,194							65,194	65,194			
123483	LOS ANGELES	CA		10/29/2013		111,714		49			49		111,762	111,762			
123486	GREENVALE	NY		04/24/2014		58,855		(43)			(43)		58,812	58,812			
123491	ADDISON	TX		04/10/2014		76,666							76,666	76,666			
123492	GREENSBORO	NC		05/12/2014		61,616		14			14		61,630	61,630			
123493	SALT LAKE CITY	UT		05/07/2014		98,240							98,240	98,240			
123494	JUPITER	FL		07/01/2014		34,726							34,726	34,726			
123495	CUPERTINO	CA		07/31/2014		105,905							105,905	105,905			
123496	BROOKLYN	NY		07/30/2014		101,305							101,305	101,305			
123497	TOMS RIVER	NJ		07/09/2014		77,281							77,281	77,281			
123499	CHICAGO	IL		10/28/2014		96,748							96,748	96,748			
123501	LAS VEGAS	NV		10/01/2014		141,150							141,150	141,150			
123504	SAN DIEGO	CA		10/14/2014		244,421							244,421	244,421			
123505	CHICAGO	IL		09/10/2014		62,257							62,257	62,257			
123508	NEWARK	NJ		11/17/2014		74,580							74,580	74,580			
123509	PORTLAND	OR		12/04/2014		113,907		80			80		113,987	113,987			
123510	SEATTLE	WA		12/04/2014		60,528		(1,746)			(1,746)		58,782	58,782			
123511	SALT LAKE CITY	UT		12/18/2014		128,500							128,500	128,500			
123512	SAN ANTONIO	TX		02/27/2015		73,236							73,236	73,236			
123513	TEMPE	AZ		12/10/2014		80,188							80,188	80,188			
123514	CHANDLER	AZ		12/10/2014		36,165							36,165	36,165			
123515	SUGAR LAND	TX		12/15/2014		38,720							38,720	38,720			
123516	FULSHEAR	TX		01/16/2015		38,589							38,589	38,589			
123519	COLUMBIA	MD		01/30/2015		83,827							83,827	83,827			
123520	BALTIMORE	MD		01/30/2015		51,471							51,471	51,471			
123521	SARASOTA	FL		01/30/2015		52,789							52,789	52,789			
123522	SAN DIEGO	CA		04/08/2015		54,290		(6)			(6)		54,283	54,283			
123523	PISCATAWAY	NJ		03/13/2015		114,047							114,047	114,047			
123524	MADISON	WI		06/30/2015		98,319							98,319	98,319			
123526	IRVINE	CA		03/26/2015		135,849							135,849	135,849			
123527	FUQUAY-VARINA	NC		05/06/2015		50,740							50,740	50,740			
123528	KING OF PRUSSIA	PA		05/13/2015		51,012		(76)			(76)		50,936	50,936			
123530	LAS VEGAS	NV		06/29/2015		116,919							116,919	116,919			
123531	MINNEAPOLIS	MN		06/30/2015		34,490							34,490	34,490			
123537	ADDISON	TX		08/03/2015		51,284		(10)			(10)		51,274	51,274			
123539	PHOENIX	AZ		09/22/2015		76,700							76,700	76,700			
123540	RALEIGH	NC		09/22/2015		102,185							102,185	102,185			
123545	SAN FRANCISCO	CA		10/21/2015		54,550							54,550	54,550			
123550	PLANO	TX		10/29/2015		85,734							85,734	85,734			
123544	WINSTON-SALEM	NC		12/02/2015		41,840							41,840	41,840			
123546	SAN ANTONIO	TX		12/17/2015		75,853							75,853	75,853			
123547	BALTIMORE	MD		12/07/2015		48,960							48,960	48,960			
123549	ELMWOOD PARK	NJ		12/18/2015		102,394							102,394	102,394			
123552	PORTLAND	OR		12/22/2015		78,413							78,413	78,413			
123556	ATLANTA	GA		12/18/2015		68,326							68,326	68,326			
123536	SCHILLER PARK	IL		02/09/2016		78,204							78,204	78,204			
123558	RIVERVIEW	FL		03/01/2016		54,934							54,934	54,934			
123559	CHICAGO	IL		04/22/2016		69,123							69,123	69,123			
123561	NATICK	MA		04/28/2016		148,035							148,035	148,035			
123564	BOULDER	CO		04/14/2016		165,482							165,482	165,482			
123565	CENTENNIAL	CO		04/14/2016		178,347							178,347	178,347			
123566	HOUSTON	TX		04/19/2016		115,161							115,161	115,161			

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
123562	CHICAGO	IL		06/07/2016		53,196							53,196	53,196			
123568	WOBURN	MA		06/03/2016		25,564							25,564	25,564			
123575	ATLANTA	GA		06/15/2016		110,151							110,151	110,151			
123574	GLENDALE	AZ		07/20/2016		91,646							91,646	91,646			
123578	FULTON	MD		07/21/2016		149,020							149,020	149,020			
123570	GAINESVILLE	FL		08/11/2016		47,349							47,349	47,349			
123582	BEAVERTON	OR		09/15/2016		80,753							80,753	80,753			
123585	CELEBRATION	FL		09/22/2016		17,473							17,473	17,473			
123533	SAN ANTONIO	TX		11/21/2016		157,540							157,540	157,540			
123567	RALEIGH	NC		10/31/2016		75,704							75,704	75,704			
123586	MONROVIA	CA		11/18/2016		126,600							126,600	126,600			
123588	OVERLAND PARK	KS		02/23/2017		202,115							202,115	202,115			
123589	RALEIGH	NC		06/12/2017		39,022							39,022	39,022			
123610	AUSTIN	TX		09/28/2017		45,778							45,778	45,778			
123599	SAN ANTONIO	TX		10/02/2017		83,892							83,892	83,892			
123606	TEANECK	NJ		10/19/2017		210,836							210,836	210,836			
123607	LAS VEGAS	NV		11/17/2017		51,146							51,146	51,146			
123616	SAN ANTONIO	TX		12/07/2017		76,752							76,752	76,752			
123622	LAS VEGAS	NV		02/02/2018		71,835							71,835	71,835			
123619	RENO	NV		02/14/2018		107,796							107,796	107,796			
123623	AUSTIN	TX		03/21/2018		77,197							77,197	77,197			
123637	AUSTIN	TX		06/26/2018		29,151							29,151	29,151			
123633	GREENVILLE	SC		06/19/2018		68,296							68,296	68,296			
123630	NORTH HOLLYWOOD	CA		06/21/2018		22,356							22,356	22,356			
123621	VALLEY VIEW	OH		01/19/2018		41,282							41,282	41,282			
123635	AUSTIN	TX		08/01/2018		82,574							82,574	82,574			
123638	LOS ANGELES	CA		08/20/2018		64,229							64,229	64,229			
123644	MCKINNEY	TX		09/27/2018		46,133							46,133	46,133			
123641	WINSTON SALEM	NC		09/04/2018		110,855							110,855	110,855			
123648	CLAYTON	NC		12/19/2018		32,347							32,347	32,347			
123651	WEST SACRAMENTO	CA		02/12/2019		194,155							194,155	194,155			
123654	SALT LAKE	UT		05/01/2019		109,952							109,952	109,952			
123658	SALT LAKE CITY	UT		06/06/2019		62,661							62,661	62,661			
123659	GREENWOOD VILLAGE	CO		06/04/2019		53,929							53,929	53,929			
123665	SEATTLE-TACOMA	WA		07/31/2019		15,955							15,955	15,955			
123664	HARTSDALE	NY		08/20/2019		30,305							30,305	30,305			
0299999. Mortgages with partial repayments						14,818,361		(3,142)			(3,142)		14,815,218	14,815,218			
0599999 - Totals						127,020,148		(3,142)			(3,142)		127,017,006	127,017,006			

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	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		2,591,954		2,853,738	2.310
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital		11/06/2015	3		12,820		1,859,292	10.380
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3		148,426		5,714,332	0.950
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016	3		620,068		1,196,291	34.880
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017	3		3,026,232		9,122,156	0.780
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP		06/08/2018	3		31,250			25.000
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		1,987,104		7,392,884	0.890
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		13,508		2,772,105	0.300
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3		1,088,222		2,816,303	0.360
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		151,771		2,353,724	0.330
000000-00-0	ARSENAL IO CO-INVEST 2 LP	NEW YORK	NY	ARSENAL CAPITAL PARTNERS		09/19/2019	3	1,887,240				0.380
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			2,169,745		5,732,039	1.950
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		4,316,181		10,690,152	2.340
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria		08/11/2011	3		66,373		1,002,971	7.880
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		126,656		435,211	3.750
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3		2,848,951		11,362,600	8.410
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		15,248		199,628	0.050
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3	687,422			4,937,578	0.040
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		206,173		5,077,011	0.150
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014	3		54,524		1,331,551	0.290
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011			245,534		1,589,549	6.440
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS		05/03/2016	3		1,674,000		1,674,000	0.560
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		1,412,697		11,235,368	1.360
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		1,252,799		1,400,626	3.700
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		1,376,614		1,674,273	6.400
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		799,765		4,466,471	7.130
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3	2,948,281	6,909,135		2,239,295	7.320
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3		95,629		7,883,919	7.500
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		117		1,921,191	0.880
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		179,903		860,768	0.650
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		138,947		6,273,889	1.090
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3		2,795,000		6,665,000	2.940
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		8,518			17.970
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016	3		105,210		8,706,160	1.380
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3		308,000		1,472,800	0.440
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		2,917		403,333	0.690
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		201,700		14,974,208	0.380
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3	2,161,523			5,398,477	8.520
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		851,185		5,401,470	0.120
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		313,160		2,691,207	7.670
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3		122,750		2,538,930	2.640
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		21,200		5,188,966	0.250
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES		06/06/2018	3		11,825		458,773	2.550
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019	3	2,873,505			10,703,249	3.680
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3		163,866		4,382,620	0.990
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3		1,783,537		3,453,976	0.180
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		34,819		6,438,754	5.490
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		296,746		2,122,431	0.340
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		270,696		6,497,645	0.220
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		254,561		1,377,370	4.500
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		90,788		7,061,080	0.180
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		06/28/2018	3		670,010			7.140
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		624,156		3,123,691	0.250
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		86,865		1,745,064	0.580
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		101,498		517,779	0.600
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		151,235		4,707,702	0.890
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3		887,691		8,811,248	0.910
000000-00-0	TCP ORTHOLITE INVESTMENTS LP	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3		11,834		1,000,000	5.920
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3	836,395			9,288,605	0.170

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	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2		816			5.810
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013	3		17,345		6,436,474	0.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		80,485		9,201,833	0.490
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
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PGIM PRIVATE CAPITAL		05/11/2009	2		9,585		1,657,358	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PGIM PRIVATE CAPITAL		10/16/2008	2		11,129		4,457,786	3.100
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		42,806		1,451,068	3.300
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		976,872		5,465,047	0.820
000000-00-0	PSC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3		75,847		150,394	2.200
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		09/30/2008	3		28,005		239,735	0.960
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		45,666		1,114,367	0.210
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		396,281		5,874,585	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	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		339,407		889,353	0.170
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		122,646		7,852,219	0.110
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		29,413		640,497	2.200
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		94,320		3,363,299	2.090
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		13,150		5,923,771	0.530
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		3,193			1.020
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		2,851			0.100
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		15,873		4,890,169	1.160
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		69,843		6,159,006	0.150
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3		92,141		3,016,455	0.700
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3		125,154		1,800,373	0.530
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		31,647		5,031,835	0.130
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		348,231		2,387,121	0.700
000000-00-0	UNICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018	3		1,139,850		59,143	5.420
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		8,920		1,680,162	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		72,599		3,449,339	0.760
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		59,199		896,722	0.850
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		02/17/2017			786,025		4,257,216	8.950
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		23,750		6,685,525	0.960
000000-00-0	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC	NEW YORK	NY	WINDROSE HEALTH INVESTORS		09/27/2019	3	1,031,250				0.870
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			891,055		35,981,320	33.500
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			1,250,141		15,271,832	0.540
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			4,649			12.740
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		03/01/2017			1,687,153		7,437,376	7.860
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			795,131		8,358,758	4.790
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			513,261		5,525,758	11.000
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			69,344		2,109,558	4.200
1599999. Joint Venture Interests - Common Stock - Unaffiliated								12,425,616	54,044,394		414,369,141	XXX
020018-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT		08/19/2010			5,000,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									5,000,000			XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			46,598		638,453	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			27,359		2,617,504	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			1,194,312		7,323,579	0.250
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS		12/27/2018			2,018,414		15,927,025	6.490
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			20,037			0.230
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		06/25/2018			1,953,979			50.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,154			0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			8,340		1,017,880	0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			924,645			49.000
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			35,739		2,342,900	1.870
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		09/30/2008			1,386			0.520
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			15,781			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			5,626		1,034,535	0.560
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			4,946,383		18,039,410	1.750
1799999. Joint Venture Interests - Real Estate - Unaffiliated									11,199,753		48,941,285	XXX

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	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			953,153		4,002,506	49.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			953,153		4,002,506	49.000
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		11/01/2016			3,245,562		6,636,715	90.360
000000-00-0	TDC CITY CENTER (PHASE II) LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		01/22/2019			1,283,432		3,753,556	90.000
1899999. Joint Venture Interests - Real Estate - Affiliated									6,435,299		18,395,283	XXX
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		153,575		9,795,068	4.290
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			22,782		1,179,149	3.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			720,000		5,520,000	24.000
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019			787,814		9,340,789	2.500
2199999. Joint Venture Interests - Other - Unaffiliated									1,684,171		25,835,006	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT		02/29/2016			2,475,000			45.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			22,500			45.000
2299999. Joint Venture Interests - Other - Affiliated									2,497,500			XXX
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE	Milwaukee	WI	JP Morgan Chase & Co.	1	09/20/2019		994,750				
2399999. Surplus Debentures, etc - Unaffiliated								994,750				XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019		17,500,000				11.580
000000-00-0	R4 HOUSING PARTNERS XI LP	NEW YORK	NY	R4 CAPITAL		07/18/2019		17,500,000				8.730
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	IRVINE	CA	WNC & ASSOCIATES		08/14/2019		12,500,000				9.290
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								47,500,000				XXX
4499999. Total - Unaffiliated								60,920,366	66,928,319		489,145,432	XXX
4599999. Total - Affiliated									13,932,799		18,395,283	XXX
4699999 - Totals								60,920,366	80,861,118		507,540,715	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	AQR STYLE PREMIA FUND LP	GREENWICH	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	09/16/2016	08/15/2019	13,869,786	1,130,214				1,130,214		15,000,000	15,000,000				(1,406,959)
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	08/01/2019									63		63	63	
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	08/14/2019	678,857							678,857	678,857				
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	07/05/2019	32,109							32,109	32,109				
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	09/16/2019	383,357							383,357	383,357				
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	09/30/2019	20							20	20				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	08/16/2019	833,666							833,666	833,666				
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	03/21/2011	09/12/2019	930,443							930,443	363,749	(566,694)		(566,694)	
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	07/24/2019	271,825							271,825	271,825				
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	08/22/2019	1,859,213							1,859,213	1,859,213				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	08/09/2019	15,390							15,390	15,390				

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	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	08/23/2019	3,071,737							3,071,737	3,071,737				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	08/06/2019	2,088,076							2,088,076	2,088,076				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/14/2019	1,562,400							1,562,400	1,562,400				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	07/05/2019	991,684							991,684	991,684				
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	07/30/2019	113,561							113,561	113,561				
000000-00-0	DOUGHTY HANSON & CO V	London	GBR	DOUGHTY HANSON & COMPANY	09/30/2008	07/18/2019									1,695		1,695	1,695	
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	07/15/2019								732,529	732,529				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	09/30/2019	581,975							581,975	581,975				
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	09/13/2019								5,942	5,942				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	07/31/2019	24,841							24,841	24,841				
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC	10/03/2016	09/18/2019	988,218							988,218	988,218				
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners	05/28/2014	07/17/2019	81,936							81,936	81,936				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	07/17/2019	6,277							6,277	6,277				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	09/25/2019	1,066,102							1,066,102	1,066,102				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	08/07/2019	185,272							185,272	185,272				
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	08/09/2019	479,732							479,732	479,732				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	09/05/2019	272,368							272,368	272,368				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	08/21/2019	36,823							36,823	36,823				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	08/09/2019	189,318							189,318	167,870	(21,448)		(21,448)	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	09/27/2019	68,318							68,318	68,318				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	07/02/2019	157,071	1,930,198				1,930,198		2,087,269	2,087,269				(1,868,745)
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	08/13/2019	2,653							2,653	2,653				
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	06/30/2019	34,819							34,819	34,819				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	08/07/2019	760,858							760,858	760,858				
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PGIM PRIVATE CAPITAL	11/20/2018	07/31/2019	187,570							187,570	187,570				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	08/05/2019	2,026,472							2,026,472	2,026,472				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	07/25/2019	12,808							12,808	(933)	(13,741)		(13,741)	
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	09/18/2019	54,187							54,187	54,187				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	09/25/2019	194,020							194,020	194,020				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	07/02/2019	35,782							35,782	35,782				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	08/06/2019	143,189							143,189	143,189				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	09/17/2019	27,477							27,477	(32,516)	(59,993)		(59,993)	
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	09/18/2019	125,879							125,879	125,879				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	08/07/2019	45,386							45,386	45,386				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	08/22/2019	383,910							383,910	383,910				
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	07/08/2019	18,867							18,867	18,867				
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	07/03/2019	108,254							108,254	108,254				
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS	01/13/2016	09/27/2019	47,522							47,522	47,522				
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	07/22/2019	441,263							441,263	441,263				
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	02/14/2019	09/25/2019								1,823	1,823				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	08/29/2019	164,146							164,146	164,146				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	09/27/2019	261,385							261,385	261,385				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	07/19/2019	1,236,760							1,236,760	1,236,760				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	07/16/2019	1,263,514							1,263,514	1,263,514				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	08/20/2019	541,097							541,097	541,097				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	09/19/2019	3,226,802							3,226,802	3,226,802				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	09/30/2019	1,242,428							1,242,428	1,242,428				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	09/27/2019	2,098,857							2,098,857	2,098,857				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	09/19/2019	8,759,842							8,759,842	8,759,842				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	08/14/2019								28,050	28,050				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/01/2017	08/02/2019	96,437							96,437	96,437				
000000-00-0	QCP II EQUITY INVESTORS GET LP	New York	NY	Quadrangle Group	06/11/2008	07/30/2019	4,039	(4,039)				(4,039)							
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	08/07/2019													

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	CAPROCK PREFERRED EQUITY HOLDINGS LLC	DALLAS	TX	ENERGY SPECTRUM PARTNERS	09/13/2017	08/07/2019													
000000-00-0	HARGRAY CAPITAL HOLDINGS LLC	NEW YORK	NY	QUADRANGLE GROUP	06/08/2015	08/07/2019													
1599999. Joint Venture Interests - Common Stock - Unaffiliated							54,386,599	3,056,373				3,056,373		58,211,316	57,551,198	(661,876)	1,758	(660,118)	(3,275,704)
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	09/26/2019	15,613							15,613	11,468	(4,145)		(4,145)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	08/22/2019	44,736							44,736	(22,353)	(67,089)		(67,089)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	09/24/2019	447,122							447,122	447,122				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	09/30/2008	08/26/2019	265,057							265,057	265,057				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	08/02/2019	1,408,598							1,408,598	1,408,598				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	07/24/2019	5,675							5,675	5,675				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	07/25/2019	7,945							7,945	7,945				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	08/12/2019	587,595							587,595	587,595				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	09/18/2019	120,721							120,721	120,721				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	08/09/2019	481,581							481,581	481,581				
000000-00-0	MIL-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT LLC	11/05/2014	07/29/2019	125,000							125,000	125,000				
000000-00-0	MIL-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	06/25/2018	09/06/2019	226,417							226,417	226,417				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	09/23/2019	359,825							359,825	359,825				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	09/19/2019	108,595							108,595	108,595				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	09/24/2019	989,646							989,646	989,646				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	STARWOOD CAPITAL GROUP	09/30/2008	07/03/2019	905,094							905,094	905,094				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	09/30/2019	9,695,446							9,695,446	9,695,446				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	07/02/2019	1,015,066							1,015,066	1,015,066				
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	08/13/2019													
1799999. Joint Venture Interests - Real Estate - Unaffiliated							16,809,734							16,809,734	16,738,500	(71,234)		(71,234)	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	07/15/2019	352,305							352,305	352,305				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	07/15/2019	352,305							352,305	352,305				
1899999. Joint Venture Interests - Real Estate - Affiliated							704,609							704,609	704,609				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	07/09/2019	8,438							8,438	8,438				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	09/25/2019	227,657							227,657	188,219	(39,438)		(39,438)	
000000-00-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	07/17/2019	9,396							9,396	9,396				
000000-00-0	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	01/29/2018	07/31/2019	1,186,769							1,186,769	1,186,769				
2199999. Joint Venture Interests - Other - Unaffiliated							1,432,260							1,432,260	1,392,822	(39,438)		(39,438)	
4499999. Total - Unaffiliated							72,628,592	3,056,373				3,056,373		76,453,309	75,682,519	(772,548)	1,758	(770,790)	(3,275,704)
4599999. Total - Affiliated							704,609							704,609	704,609				
4699999 - Totals							73,333,201	3,056,373				3,056,373		77,157,918	76,387,128	(772,548)	1,758	(770,790)	(3,275,704)

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912828-7C-8	TREASURY NOTE		07/17/2019	BARCLAYS		10,981,953	11,000,000	1,569	1
912828-Y9-5	TREASURY NOTE		07/31/2019	BARCLAYS		14,464,883	14,500,000	1,478	1
912828-YA-2	TREASURY NOTE		08/27/2019	BARCLAYS		10,020,313	10,000,000	5,707	1
912828-YC-8	TREASURY NOTE		09/25/2019	HSBC SECURITIES, INC.		53,120,996	53,300,000	57,107	1
912828-YE-4	TREASURY NOTE		09/25/2019	Various		31,505,820	32,000,000	28,571	1
912810-SJ-8	WI TREASURY BOND		09/27/2019	CITIGROUP GLOBAL MARKETS		3,078,867	3,000,000	8,621	1
0599999. Subtotal - Bonds - U.S. Governments						123,172,832	123,800,000	103,053	XXX
728350-MK-2	PLEASANT HILL IOWA		09/25/2019	UMB BANK		1,078,367	955,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,078,367	955,000		XXX
69651A-BF-0	BAPTIST HEALTH SOUTH FLORIDA INC		09/25/2019	BANK OF AMERICA/MERRILL LYNCH		1,248,350	1,000,000		1FE
270371-JT-5	EASLEY S C UTIL REV		09/19/2019	STIFEL CAPITAL MARKETS		886,665	780,000		1FE
350686-AH-4	FOUNTAIN COLO ELEC WTR & WASTE		07/12/2019	PIPER JAFFRAY INC.		226,436	185,000		1FE
350686-AK-7	FOUNTAIN COLO ELEC WTR & WASTE		07/12/2019	PIPER JAFFRAY INC.		361,908	300,000		1FE
350686-AL-5	FOUNTAIN COLO ELEC WTR & WASTE		07/12/2019	PIPER JAFFRAY INC.		179,706	150,000		1FE
350686-AP-6	FOUNTAIN COLO ELEC WTR & WASTE		07/12/2019	PIPER JAFFRAY INC.		266,191	225,000		1FE
64990G-TE-2	ROCHESTER INSTITUTE OF TECHNOLOGY		09/20/2019	RBC DOMINION SECURITIES		342,657	270,000		1FE
64990G-TF-9	ROCHESTER INSTITUTE OF TECHNOLOGY		09/20/2019	RBC DOMINION SECURITIES		759,030	600,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						4,270,943	3,510,000		XXX
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	08/28/2019	BARCLAYS		774,375	750,000	14,063	4FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	09/06/2019	MORGAN STANLEY		400,000	400,000		3FE
88579Y-BH-3	3M CO		08/19/2019	MORGAN STANLEY		4,969,950	5,000,000		1FE
88579Y-BJ-9	3M CO		08/19/2019	BANK OF AMERICA/MERRILL LYNCH		1,978,360	2,000,000		1FE
002824-BF-6	ABBOTT LABORATORIES		08/13/2019	BANK OF AMERICA/MERRILL LYNCH		5,458,300	5,000,000	39,063	2FE
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		09/18/2019	MORGAN STANLEY		190,000	190,000		1Z
05377R-DQ-4	AESOP 19-3 A ABS		08/19/2019	JPMORGAN CHASE & CO.		9,999,821	10,000,000		1Z
05377R-DR-2	AESOP 19-3 B ABS		08/19/2019	JPMORGAN CHASE & CO.		4,998,196	5,000,000		1Z
00846U-AL-5	AGILENT TECHNOLOGIES INC		09/05/2019	JPMORGAN CHASE & CO.		1,986,320	2,000,000		2Z
00913R-AF-3	AIR LIQUIDE FINANCE SA	D	09/05/2019	HSBC SECURITIES, INC.		6,930,560	7,000,000		1FE
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY		08/01/2019	BANK OF AMERICA/MERRILL LYNCH		950,000	950,000		4FE
013817-AW-1	ALCOA INC		07/10/2019	BARCLAYS		301,031	285,000	4,098	3FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		07/09/2019	JEFFERIES & COMPANY, INC.		417,000	400,000	3,811	3FE
01400E-AA-1	ALCON FINANCE CORP	C	09/16/2019	BANK OF AMERICA/MERRILL LYNCH		1,393,112	1,400,000		2FE
01400E-AB-9	ALCON FINANCE CORP	C	09/16/2019	BANK OF AMERICA/MERRILL LYNCH		1,992,640	2,000,000		2FE
01748T-AB-7	ALLEGION PLC		09/19/2019	BANK OF AMERICA/MERRILL LYNCH		1,999,320	2,000,000		2FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		07/09/2019	CREDIT SUISSE		1,016,250	1,000,000		4FE
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	D	09/13/2019	CITIGROUP GLOBAL MARKETS		2,050,000	2,050,000		4FE
00164V-AE-3	AMC NETWORKS INC		07/11/2019	Various		344,400	336,000	7,182	3FE
02378M-AA-9	AMERICAN AIRLINES 2019-1 CLASS A P		08/01/2019	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
02377L-AA-2	AMERICAN AIRLINES 2019-1 CLASS AA		08/01/2019	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		08/01/2019	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		2FE
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING IN		09/18/2019	CITIGROUP GLOBAL MARKETS		271,676	279,000	8,186	4FE
025816-BD-0	AMERICAN EXPRESS CO		07/17/2019	BANK OF AMERICA/MERRILL LYNCH		5,052,600	5,000,000	17,299	2FE
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP		07/31/2019	Various		(3,950)			5FE
00175P-AB-9	AMN HEALTHCARE INC		09/26/2019	SUNTRUST INVESTMENT SERVICES, INC.		890,000	890,000		3FE
032095-AJ-0	AMPHENOL CORPORATION		09/04/2019	JPMORGAN CHASE & CO.		9,992,000	10,000,000		2FE
03674X-AF-3	ANTERO RESOURCES CORP		07/29/2019	Various		370,085	394,000	3,161	3FE
03674X-AJ-5	ANTERO RESOURCES CORP		08/06/2019	OPPENHEIMER & CO., INC.		162,828	191,000	4,165	3FE
036752-AK-9	ANTHEM INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH		993,890	1,000,000		2Z
037833-DN-7	APPLE INC		09/04/2019	GOLDMAN, SACHS & CO.		24,957,750	25,000,000		1FE
038370-AA-0	AQFIT_19-A ABS		09/16/2019	KEYCORP		2,999,534	3,000,000		1FE
038522-AQ-1	ARAMARK SERVICES INC		09/19/2019	STIFEL CAPITAL MARKETS		1,554,375	1,500,000	10,833	3FE
03938L-BB-9	ARCELORMITTAL	D	07/11/2019	BANK OF AMERICA/MERRILL LYNCH		4,992,950	5,000,000		2FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	08/12/2019	GOLDMAN, SACHS & CO.		400,500	400,000	92	3FE
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC	D	07/30/2019	CITIGROUP GLOBAL MARKETS		2,400,000	2,400,000		4FE
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		08/05/2019	Various		722,090	889,000	15,069	4FE
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		07/29/2019	Various		1,192,433	1,206,000	39,865	4FE
049560-AR-6	ATMOS ENERGY CORPORATION		09/25/2019	JPMORGAN CHASE & CO.		1,499,100	1,500,000		1Z

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049560-AS-4	ATMOS ENERGY CORPORATION		09/25/2019	JPMORGAN CHASE & CO.		1,498,890	1,500,000		1FE
05508W-AB-1	B&G FOODS INC		09/13/2019	Various		3,754,998	3,750,000		4FE
05616J-AL-7	BABSN_15-1A		09/18/2019	BNP CAPITAL MARKETS		440,625	500,000	6,481	3FE
058498-AV-8	BALL CORPORATION		07/10/2019	CITIGROUP GLOBAL MARKETS		239,625	225,000	3,565	3FE
06051G-HV-4	BANK OF AMERICA CORP		07/18/2019	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		1FE
06406R-AK-3	BANK OF NEW YORK MELLON CORP/THE		08/20/2019	CITIGROUP GLOBAL MARKETS		3,998,720	4,000,000		1FE
064159-QE-9	BANK OF NOVA SCOTIA	A	07/24/2019	SCOTIA CAPITAL (USA) INC.		9,974,000	10,000,000		1FE
05526D-BH-7	BAT CAPITAL CORP ABS	C	09/03/2019	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		2FE
05526D-BK-0	BAT CAPITAL CORP ABS	C	09/03/2019	DEUTSCHE BANK AG		4,500,000	4,500,000		2FE
073685-AF-6	BEACON ROOFING SUPPLY INC		09/25/2019	Various		374,163	373,000		4FE
07556Q-BS-3	BEAZER HOMES USA INC		09/10/2019	CREDIT SUISSE		290,000	290,000		1Z
08576P-AA-9	BERRY GLOBAL INC		09/04/2019	WELLS FARGO		388,050	390,000	1,024	4FE
05541T-AL-5	BGC PARTNERS INC		09/25/2019	GOLDMAN, SACHS & CO.		1,991,220	2,000,000		2FE
097023-CM-5	BOEING CO		07/29/2019	JPMORGAN CHASE & CO.		6,981,100	7,000,000		1FE
097023-CN-3	BOEING CO		07/29/2019	JPMORGAN CHASE & CO.		3,595,788	3,600,000		1FE
097023-CQ-6	BOEING CO		07/29/2019	JPMORGAN CHASE & CO.		6,940,850	7,000,000		1FE
097023-CR-4	BOEING CO		07/29/2019	JPMORGAN CHASE & CO.		1,485,975	1,500,000		1FE
097751-BM-2	BOMBARDIER INC	A	08/07/2019	GOLDMAN, SACHS & CO.		379,438	390,000	11,646	4FE
100743-AL-7	BOSTON GAS COMPANY		07/24/2019	MORGAN STANLEY		1,350,000	1,350,000		1FE
110122-CA-4	BRISTOL-MYERS SQUIBB CO		07/19/2019	Various		10,366,651	10,000,000	59,556	1FE
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERTIES	A	09/10/2019	JPMORGAN CHASE & CO.		550,000	550,000		4Z
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		07/12/2019	JEFFERIES & COMPANY, INC.		163,998	159,000	1,365	3FE
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		07/11/2019	BANK OF AMERICA/MERRILL LYNCH		472,640	448,000	6,720	3FE
14042R-NW-7	CAPITAL ONE NA		09/03/2019	MORGAN STANLEY		3,998,160	4,000,000		2FE
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC		08/14/2019	OPPENHEIMER & CO., INC.		510,000	500,000	2,099	4FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		07/31/2019	OPPENHEIMER & CO., INC.		1,545,000	1,500,000	7,292	4FE
149130-3A-5	CATERPILLAR FINANCIAL SERVICES COR		09/03/2019	BARCLAYS		1,997,220	2,000,000		1FE
1248EP-CD-3	CCO HOLDINGS LLC		09/17/2019	BANK OF AMERICA/MERRILL LYNCH		5,000,000	4,990,000		3FE
12508E-AF-8	CDK GLOBAL INC		09/17/2019	WELLS FARGO		1,035,000	1,000,000	14,625	3FE
12508E-AJ-0	CDK GLOBAL INC		07/09/2019	JPMORGAN CHASE & CO.		172,428	167,000	1,364	3FE
12513G-BD-0	CDW LLC / CDW FINANCE CORP		09/12/2019	MORGAN STANLEY		3,450,000	3,450,000		3FE
15135U-AM-1	CENOVUS ENERGY INC	A	08/22/2019	CREDIT SUISSE		438,287	420,000	6,495	2FE
156504-AH-5	CENTURY COMMUNITIES INC		09/23/2019	WELLS FARGO		1,035,000	1,000,000	11,424	4FE
156686-AM-9	CENTURYLINK INC		07/10/2019	UNION BANK OF SWITZERLAND		401,000	400,000	13,521	4FE
14314N-AA-9	CGMS_14-2RR CLO		07/26/2019	NOMURA SECURITIES INTERNATIONAL INC		452,500	500,000	8,305	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2019	SCHEDULED PAY UP			2,578		1FM
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		07/31/2019	EXCHANGE		1,159,000	1,159,000	21,731	3FE
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP		09/09/2019	RBC DOMINION SECURITIES		2,965,000	2,965,000		3FE
125523-AF-7	CIGNA CORP		08/30/2019	EXCHANGE		4,997,836	5,000,000	23,438	2FE
125523-AG-5	CIGNA CORP		08/30/2019	EXCHANGE		5,995,602	6,000,000	72,188	2FE
125523-AH-3	CIGNA CORP		08/30/2019	EXCHANGE		9,987,724	10,000,000	164,063	2FE
12556L-BJ-4	CIT BANK NA		09/24/2019	JPMORGAN CHASE & CO.		2,475,000	2,475,000		3FE
125581-GW-2	CIT GROUP INC		08/21/2019	CITIGROUP GLOBAL MARKETS		206,635	187,000	4,472	3FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC		07/22/2019	BARCLAYS		4,989,900	5,000,000		2FE
184496-AN-7	CLEAN HARBORS INC		09/10/2019	BANK OF AMERICA/MERRILL LYNCH		1,644,355	1,564,000	13,073	3FE
184496-AP-2	CLEAN HARBORS INC		09/17/2019	Various		2,011,251	1,896,000	19,401	3FE
18453H-AA-4	CLEAR CHANNEL WORLDWIDE HOLDINGS I		08/09/2019	JPMORGAN CHASE & CO.		654,000	654,000		4FE
191216-CM-0	COCA-COLA CO		09/04/2019	CITIGROUP GLOBAL MARKETS		6,797,552	6,800,000		1FE
20034D-JA-8	COMERICA BANK		07/18/2019	JPMORGAN CHASE & CO.		1,998,140	2,000,000		1FE
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA	D	09/05/2019	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		2FE
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	D	09/05/2019	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		2FE
20752T-AA-2	CONNECT FINCO SARL	D	09/23/2019	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000		4FE
12596U-AD-0	CPS_19-C D ABS		07/16/2019	CITIGROUP GLOBAL MARKETS		4,499,726	4,500,000		2Z
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP		08/30/2019	OPPENHEIMER & CO., INC.		1,793,750	1,750,000	42,766	4FE
126307-BA-4	CSC HOLDINGS LLC		07/01/2019	CITIGROUP GLOBAL MARKETS		640,000	640,000		4FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		07/01/2019	SCHEDULED PAY UP			5		1FM
126408-HQ-9	CSX CORP		09/03/2019	MORGAN STANLEY		996,440	1,000,000		2FE
23062P-AE-1	CUMBERLAND FARMS INC		07/24/2019	Various		388,040	363,000	4,918	4FE

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126650-DE-7	CVS HEALTH CORP		08/08/2019	BARCLAYS		4,775,280	4,800,000		2FE
126650-DF-4	CVS HEALTH CORP		08/08/2019	BARCLAYS		2,996,610	3,000,000		2FE
126650-DG-2	CVS HEALTH CORP		08/08/2019	BARCLAYS		990,970	1,000,000		2FE
12667G-US-0	CWALT 2005-29 CB A6 RMBS		09/01/2019	SCHEDULED PAY UP			3,998		1FM
02151N-AB-8	CWALT_07-18CB RMBS		09/25/2019	SCHEDULED PAY UP			106		1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		09/01/2019	SCHEDULED PAY UP			2,344		1FM
237266-AH-4	DARLING INGREDIENTS INC		07/17/2019	BANK OF AMERICA/MERRILL LYNCH		2,717,000	2,600,000	40,192	3FE
244199-BG-9	DEERE & CO		09/03/2019	MITSUBISHI UFJ SECURITIES (USA)		999,600	1,000,000		1Z
25243Y-BA-6	DIAGEO CAPITAL PLC	D	09/30/2019	DEUTSCHE BANK AG		6,997,970	7,000,000		1FE
25243Y-BB-4	DIAGEO CAPITAL PLC	D	09/30/2019	DEUTSCHE BANK AG		5,945,760	6,000,000		1FE
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		07/18/2019	JPMORGAN CHASE & CO.		1,900,000	1,900,000		3FE
25277L-AC-0	DIAMOND SPORTS GROUP LLC/DIAMOND S		07/18/2019	JPMORGAN CHASE & CO.		665,000	665,000		4Z
25278X-AE-9	DIAMONDBACK ENERGY INC		08/19/2019	EXCHANGE		1,205,160	1,198,000	17,072	3FE
260543-CW-1	DOW CHEMICAL COMPANY (THE)		08/06/2019	GOLDMAN, SACHS & CO.		5,210,600	5,000,000	39,271	2FE
26209A-AF-8	DRIVE_19-4 ABS		09/09/2019	SOCIETE GENERALE		4,999,288	5,000,000		1Z
26209A-AG-6	DRIVE_19-4 ABS		09/09/2019	SOCIETE GENERALE		4,499,889	4,500,000		1Z
26245M-AL-5	DRSLF_18-55A CLO		08/02/2019	GUGGENHEIM SECURITIES, LLC		476,875	500,000	1,575	2FE
233331-AW-7	DTE ENERGY COMPANY		08/08/2019	WELLS FARGO		3,598,812	3,600,000	6,300	2FE
26442C-AY-0	DUKE ENERGY CAROLINAS LLC		08/12/2019	BARCLAYS		1,398,278	1,400,000		1FE
26443T-AB-2	DUKE ENERGY INDIANA LLC		09/25/2019	MIZUHO SECURITIES USA INC.		1,466,445	1,500,000		1Z
30167E-AD-7	EART_19-3 D ABS		07/16/2019	BARCLAYS		5,998,684	6,000,000		2Z
28414H-AE-3	ELANCO ANIMAL HEALTH INC		07/08/2019	EXCHANGE		4,740,000	4,740,000	73,122	3FE
28414H-AF-0	ELANCO ANIMAL HEALTH INC		07/08/2019	EXCHANGE		11,168,613	11,160,000	158,866	3FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC		07/08/2019	EXCHANGE		1,760,648	1,753,000	31,018	3FE
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP		09/04/2019	JPMORGAN CHASE & CO.		998,210	1,000,000		2FE
29261A-AA-8	ENCOMPASS HEALTH CORP		09/09/2019	CITIGROUP GLOBAL MARKETS		279,000	279,000		4FE
29261A-AB-6	ENCOMPASS HEALTH CORP		09/13/2019	Various		7,551,188	7,529,000		4FE
30034W-AB-2	EVERGY INC		09/05/2019	MITSUBISHI UFJ SECURITIES (USA)		2,495,675	2,500,000		2FE
30212P-AQ-8	EXPEDIA INC		09/11/2019	BANK OF AMERICA/MERRILL LYNCH		1,984,500	2,000,000		2FE
30231G-BD-3	EXXON MOBIL CORP		08/13/2019	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1FE
30231G-BE-1	EXXON MOBIL CORP		08/13/2019	JPMORGAN CHASE & CO.		7,500,000	7,500,000		1FE
30191B-AB-7	F-BRASILE SPA	D	08/02/2019	CREDIT SUISSE		400,000	400,000		4FE
31428X-BV-7	FEDEX CORP		07/22/2019	JPMORGAN CHASE & CO.		1,793,988	1,800,000		2FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	07/29/2019	BARCLAYS		383,000	400,000	10,761	4FE
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP		07/23/2019	CITIGROUP GLOBAL MARKETS		466,000	466,000	7,238	4FE
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	08/28/2019	SUSQUEHANNA FINANCIAL GROUP LLLP		1,777,463	1,705,000	25,486	3FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/13/2019	CITIGROUP GLOBAL MARKETS		193,779	187,000	53	3FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/05/2019	JPMORGAN CHASE & CO.		4,300,000	4,300,000		3FE
345397-ZW-6	FORD MOTOR CREDIT CO LLC		07/29/2019	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		2FE
34528Q-HF-4	FORDF 19-4 A ABS		09/17/2019	BANK OF AMERICA/MERRILL LYNCH		3,749,555	3,750,000		1Z
34528Q-HG-2	FORDF 19-4 B ABS		09/17/2019	BANK OF AMERICA/MERRILL LYNCH		8,059,340	8,059,500		1FE
34532F-AE-2	FORDL_19-A ABS		08/12/2019	TD SECURITIES		10,189,063	10,000,000	24,006	1FE
35671D-CC-7	FREEPORT-MCMORAN INC		08/01/2019	JPMORGAN CHASE & CO.		285,000	285,000		3FE
35671D-CD-5	FREEPORT-MCMORAN INC		08/01/2019	JPMORGAN CHASE & CO.		4,785,000	4,785,000		3FE
36166L-AA-5	GEMS MENASA (CAYMAN) LTD	D	07/30/2019	GOLDMAN, SACHS & CO.		400,000	400,000		4Z
37185L-AK-8	GENESIS ENERGY LP		08/05/2019	BANK OF AMERICA/MERRILL LYNCH		112,810	116,000	1,651	4FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		09/03/2019	Various		669,663	687,000	18,191	4FE
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		09/19/2019	Various		9,890,363	9,922,000	35,713	3FE
37954F-AF-1	GLOBAL PARTNERS LP		07/24/2019	BANK OF AMERICA/MERRILL LYNCH		767,000	767,000		4FE
37940X-AA-0	GLOBAL PAYMENTS INC		08/07/2019	BANK OF AMERICA/MERRILL LYNCH		2,999,250	3,000,000		2FE
37940X-AB-8	GLOBAL PAYMENTS INC		08/07/2019	BANK OF AMERICA/MERRILL LYNCH		4,485,870	4,500,000		2FE
361841-AN-9	GLP CAPITAL LP		08/15/2019	WELLS FARGO		1,098,889	1,100,000		2FE
361841-AP-4	GLP CAPITAL LP		08/15/2019	WELLS FARGO		2,194,522	2,200,000		2FE
38012T-AC-6	GMACM_06-HE3 RMBS		09/01/2019	SCHEDULED PAY UP			19,078		1FM
38748Y-AA-0	GRANITE HOLDINGS US ACQUISITION CO		09/25/2019	JPMORGAN CHASE & CO.		625,144	650,000		5FE
40010P-AA-6	GRUBHUB HOLDINGS INC		07/11/2019	OPPENHEIMER & CO., INC.		114,520	112,000	599	3FE
40052V-AG-9	GRUPO BIMBO SAB DE CV	D	09/03/2019	JPMORGAN CHASE & CO.		4,425,030	4,500,000		2FE
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		08/01/2019	SCHEDULED PAY UP			1,141		1FM

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404030-AH-1	H&E EQUIPMENT SERVICES INC		08/06/2019	SUNTRUST INVESTMENT SERVICES, INC.		335,380	328,000	8,046	4FE
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP		08/08/2019	CREDIT SUISSE		988,770	1,000,000		2Z
418751-AA-1	HAT HOLDINGS I LLC		09/10/2019	WELLS FARGO		390,135	372,000	3,798	3FE
42704L-AA-2	HERC HOLDINGS INC		08/29/2019	OPPENHEIMER & CO., INC.		778,125	750,000	6,188	4FE
42824C-BD-0	HEWLETT PACKARD ENTERPRISE CO		09/04/2019	JPMORGAN CHASE & CO.		4,000,000	4,000,000		2FE
431475-AD-4	HILL-ROM HOLDINGS INC		09/05/2019	JPMORGAN CHASE & CO.		300,000	300,000		3Z
437076-BY-7	HOME DEPOT INC		08/13/2019	BANK OF AMERICA/MERRILL LYNCH		7,824,450	7,500,000	35,646	1FE
438516-BT-2	HONEYWELL INTERNATIONAL INC		07/30/2019	DEUTSCHE BANK AG		9,290,607	9,300,000		1FE
44055P-AA-4	HORIZON PHARMA USA INC		07/11/2019	CITIGROUP GLOBAL MARKETS		700,000	700,000		4Z
444859-BK-7	HUMANA INC		08/08/2019	BANK OF AMERICA/MERRILL LYNCH		4,994,900	5,000,000		2FE
444859-BL-5	HUMANA INC		08/08/2019	BANK OF AMERICA/MERRILL LYNCH		996,340	1,000,000		2FE
451102-BU-0	ICAHN ENTERPRISES LP / ICAHN ENTER		09/03/2019	JEFFERIES & COMPANY, INC.		4,250,000	4,250,000		3FE
45174H-BE-6	IHEARTCOMMUNICATIONS INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH		475,000	475,000		3Z
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC ABS	D	07/23/2019	BANK OF AMERICA/MERRILL LYNCH		7,462,875	7,500,000		2FE
45262B-AB-9	IMPERIAL BRANDS FINANCE PLC ABS	D	07/23/2019	BANK OF AMERICA/MERRILL LYNCH		7,431,975	7,500,000		2FE
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS	D	07/23/2019	BANK OF AMERICA/MERRILL LYNCH		3,965,320	4,000,000		2FE
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		09/17/2019	BANK OF AMERICA/MERRILL LYNCH		3,056,250	2,980,000		4FE
459200-JQ-5	INTERNATIONAL BUSINESS MACHINES CO		08/13/2019	BANK OF AMERICA/MERRILL LYNCH		9,077,760	9,000,000	11,250	1FE
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE	D	07/30/2019	CANTOR FITZGERALD		2,047,500	2,000,000	4,222	3FE
46590X-AB-2	JBS USA LUX SA		07/23/2019	BARCLAYS		932,000	932,000		3FE
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		07/10/2019	OPPENHEIMER & CO., INC.		245,280	224,000	6,174	3Z
24422E-UY-3	JOHN DEERE CAPITAL CORP		07/15/2019	MITSUBISHI UFJ SECURITIES (USA)		3,996,880	4,000,000		1FE
24422E-VB-2	JOHN DEERE CAPITAL CORP		09/09/2019	HSBC SECURITIES, INC.		9,975,500	10,000,000		1FE
46630L-AJ-3	JPMAC_07-CH1 RMBS		08/01/2019	SCHEDULED PAY UP			261		1FM
46647P-BE-5	JPMORGAN CHASE & CO		09/05/2019	JPMORGAN CHASE & CO.		4,000,000	4,000,000		1FE
50077L-AU-0	KRAFT HEINZ FOODS CO		09/11/2019	BANK OF AMERICA/MERRILL LYNCH		2,988,360	3,000,000		2FE
50077L-AW-6	KRAFT HEINZ FOODS CO		09/11/2019	BANK OF AMERICA/MERRILL LYNCH		1,037,568	1,050,000		2FE
50077L-AY-2	KRAFT HEINZ FOODS CO		09/11/2019	BANK OF AMERICA/MERRILL LYNCH		1,971,420	2,000,000		2FE
501044-CQ-2	KROGER CO/THE		07/17/2019	DEUTSCHE BANK AG		3,583,125	3,500,000	31,072	2FE
502431-AB-5	L3HARRIS TECHNOLOGIES INC		07/11/2019	EXCHANGE		1,595,896	1,600,000	4,278	2FE
502431-AE-9	L3HARRIS TECHNOLOGIES INC		07/11/2019	EXCHANGE		4,990,537	5,000,000	15,278	2FE
517834-AE-7	LAS VEGAS SANDS CORP		07/29/2019	BANK OF AMERICA/MERRILL LYNCH		3,237,488	3,250,000		2FE
517834-AF-4	LAS VEGAS SANDS CORP		07/29/2019	BARCLAYS		997,120	1,000,000		2FE
517834-AG-2	LAS VEGAS SANDS CORP		07/29/2019	GOLDMAN, SACHS & CO.		4,246,643	4,250,000		2FE
50189H-AC-4	LCMLLC_22-R CLO		08/19/2019	MORGAN STANLEY		447,500	500,000	3,241	3FE
52606B-AA-2	LDPT 19-1 ABS		08/23/2019	GUGGENHEIM SECURITIES, LLC		4,499,998	4,500,000		1Z
52729B-BN-2	LEVEL 3 FINANCING INC		09/11/2019	CITIGROUP GLOBAL MARKETS		5,325,000	5,325,000		3FE
53944V-AS-8	LLOYDS BANK PLC	D	08/07/2019	JPMORGAN CHASE & CO.		4,983,850	5,000,000		1FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		09/01/2019	SCHEDULED PAY UP			14,041		1FM
548661-DM-6	LOWE S COMPANIES INC		07/02/2019	CREDIT SUISSE		6,895,182	6,986,000	38,811	2FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		09/01/2019	SCHEDULED PAY UP			9,338		1FM
52524M-AX-7	LXS_07-9 RMBS		08/01/2019	SCHEDULED PAY UP			3		1FM
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC		09/26/2019	WELLS FARGO		984,880	1,000,000		2FE
570535-AU-8	MARKEL CORPORATION		09/12/2019	WELLS FARGO		748,673	750,000		2FE
570535-AV-6	MARKEL CORPORATION		09/12/2019	WELLS FARGO		748,313	750,000		2FE
56845D-AA-0	MARNR 2018-5A E CLO		07/24/2019	JPMORGAN CHASE & CO.		473,125	500,000	110	3FE
576436-AS-8	MARP 2005-1 1A2 RMBS		07/01/2019	SCHEDULED PAY UP					3FM
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC		09/17/2019	JPMORGAN CHASE & CO.		210,000	210,000		1Z
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		09/18/2019	Various		7,848,168	7,634,000	39,109	3FE
58013M-FK-5	MCDONALDS CORPORATION		08/07/2019	CITIGROUP GLOBAL MARKETS		2,942,250	3,000,000		2Z
59001K-AD-2	MERITOR INC		08/13/2019	Various		1,591,703	1,557,000	38,425	3FE
59151K-AL-2	METHANEX CORPORATION	A	09/09/2019	JPMORGAN CHASE & CO.		2,999,070	3,000,000		2FE
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		07/01/2019	WELLS FARGO		525,830	500,000	719	1FE
595112-BP-7	MICRON TECHNOLOGY INC		07/10/2019	JPMORGAN CHASE & CO.		1,599,920	1,600,000		2FE
595112-BQ-5	MICRON TECHNOLOGY INC		07/10/2019	JPMORGAN CHASE & CO.		1,199,928	1,200,000		3Z
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		07/24/2019	SUNTRUST INVESTMENT SERVICES, INC.		373,000	373,000		4FE
603051-AA-1	MINERAL RESOURCES LTD	D	08/22/2019	JPMORGAN CHASE & CO.		768,750	750,000	20,820	3FE
606822-BJ-2	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2019	MORGAN STANLEY		5,000,000	5,000,000		1FE

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606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2019	MORGAN STANLEY		2,400,000	2,400,000		1FE
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2019	MITSUBISHI UFJ SECURITIES (USA)		5,000,000	5,000,000		1FE
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2019	MITSUBISHI UFJ SECURITIES (USA)		7,500,000	7,500,000		1FE
60687Y-AV-1	MIZUHO FINANCIAL GROUP INC	D	07/09/2019	MIZUHO SECURITIES USA INC.		2,000,000	2,000,000		1FE
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC	D	07/09/2019	MIZUHO SECURITIES USA INC.		7,000,000	7,000,000		1FE
55316E-AD-4	MMAF 19-B A4 ABS		09/10/2019	JPMORGAN CHASE & CO.		3,999,284	4,000,000		1Z
615369-AP-0	MOODYS CORPORATION		08/13/2019	BANK OF AMERICA/MERRILL LYNCH		5,610,600	5,000,000	8,264	2FE
617446-8J-1	MORGAN STANLEY		07/18/2019	MORGAN STANLEY		2,400,000	2,400,000		1FE
55336V-BE-9	MPLX LP		09/26/2019	EXCHANGE		663,332	665,000	9,028	2FE
55336V-BG-4	MPLX LP		09/04/2019	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000		2FE
55336V-BH-2	MPLX LP		09/04/2019	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		2FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		08/30/2019	OPPENHEIMER & CO., INC.		1,070,000	1,000,000	19,306	3FE
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		07/17/2019	BARCLAYS		1,194,000	1,200,000		3FE
55354G-AB-6	MSCI INC		07/23/2019	Various		1,482,315	1,406,000	34,813	3FE
553777-AA-1	MTS SYSTEMS CORPORATION		08/22/2019	WELLS FARGO		1,472,500	1,430,000	6,389	4FE
626738-AE-8	MURPHY USA INC		09/04/2019	JPMORGAN CHASE & CO.		465,000	465,000		3FE
62957H-AF-2	NABORS INDUSTRIES INC		09/17/2019	MORGAN STANLEY		152,985	186,000	1,426	3FE
632525-AS-0	NATIONAL AUSTRALIA BANK LIMITED	D	07/29/2019	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		2FE
64110L-AN-6	NETFLIX INC		07/10/2019	MORGAN STANLEY		287,350	280,000	1,940	3FE
64110L-AU-0	NETFLIX INC		08/30/2019	OPPENHEIMER & CO., INC.		1,907,500	1,750,000	32,661	3FE
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING		07/01/2019	WELLS FARGO		2,615,786	2,655,000	29,290	1FE
64952W-DH-3	NEW YORK LIFE GLOBAL FUNDING		07/09/2019	JPMORGAN CHASE & CO.		1,997,340	2,000,000		1FE
651639-AX-4	NEWMONT GOLDCORP CORP		09/05/2019	GOLDMAN, SACHS & CO.		2,975,280	3,000,000		2FE
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS		09/19/2019	WELLS FARGO		2,731,000	2,731,000		3FE
65409Q-BB-7	NIELSEN FINANCE LLC		07/11/2019	Various		392,000	392,000	4,900	4FE
655044-AQ-8	NOBLE ENERGY INC		09/24/2019	MITSUBISHI UFJ SECURITIES (USA)		999,820	1,000,000		2FE
655044-AR-6	NOBLE ENERGY INC		09/24/2019	BANK OF AMERICA/MERRILL LYNCH		1,998,600	2,000,000		2FE
62954J-AA-2	NPRL 19-1A A1 ABS		08/22/2019	CREDIT SUISSE		1,499,989	1,500,000		1FE
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION		08/06/2019	BANK OF AMERICA/MERRILL LYNCH		4,496,895	4,500,000		2FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		08/06/2019	BANK OF AMERICA/MERRILL LYNCH		2,985,180	3,000,000		2FE
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		08/06/2019	CITIGROUP GLOBAL MARKETS		4,993,500	5,000,000		2FE
67590G-BQ-1	OCT17 2013-1A DR2 CLO		08/01/2019	SOCIETE GENERALE		492,180	520,000	759	2FE
680665-AJ-5	OLIN CORP		07/03/2019	GOLDMAN, SACHS & CO.		289,430	281,000	4,520	3FE
680665-AL-0	OLIN CORP		07/11/2019	Various		1,996,671	1,997,000		3FE
68389X-BM-6	ORACLE CORPORATION		08/05/2019	BARCLAYS		7,109,340	7,000,000	11,336	1FE
67103H-AE-7	OREILLY AUTOMOTIVE INC		08/09/2019	BANK OF AMERICA/MERRILL LYNCH		2,701,992	2,571,000	37,522	2FE
690742-AJ-0	OWENS CORNING		07/29/2019	WELLS FARGO		1,995,740	2,000,000		2FE
69832A-AA-4	PANASONIC CORP	D	07/10/2019	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		1FE
69832A-AB-2	PANASONIC CORP	D	07/10/2019	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1FE
69832A-AC-0	PANASONIC CORP	D	07/10/2019	GOLDMAN, SACHS & CO.		15,000,000	15,000,000		1FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		07/24/2019	JPMORGAN CHASE & CO.		170,131	163,000	3,254	3FE
703343-AC-7	PATRICK INDUSTRIES INC		09/12/2019	WELLS FARGO		300,000	300,000		1Z
70450Y-AB-9	PAYPAL HOLDINGS INC		09/19/2019	GOLDMAN, SACHS & CO.		998,730	1,000,000		2FE
709599-BH-6	PENSKE TRUCK LEASING CO LP		09/10/2019	WELLS FARGO		1,991,080	2,000,000		2FE
713448-EL-8	PEPSICO INC		08/13/2019	Various		20,078,150	20,000,000	5,833	1FE
713448-EM-6	PEPSICO INC		07/25/2019	JPMORGAN CHASE & CO.		893,439	900,000		1FE
69346V-AA-7	PERFORMANCE FOOD GROUP INC		09/16/2019	CREDIT SUISSE		187,000	187,000		1Z
718549-AH-1	PHILLIPS 66 PARTNERS LP		09/03/2019	RBC DOMINION SECURITIES		3,991,240	4,000,000		2FE
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		09/09/2019	CITIGROUP GLOBAL MARKETS		2,245,523	2,250,000		2FE
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		07/18/2019	PNC CAPITAL MARKETS LLC		9,082,619	9,100,000		1FE
737446-AP-9	POST HOLDINGS INC		08/01/2019	Various		1,631,450	1,612,000	7,453	4FE
693506-BR-7	PPG INDUSTRIES INC		08/06/2019	JPMORGAN CHASE & CO.		4,986,600	5,000,000		1FE
740212-AK-1	PRECISION DRILLING CORPORATION	A	09/17/2019	RBC DOMINION SECURITIES		274,050	270,000	5,464	3FE
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		09/10/2019	GOLDMAN, SACHS & CO.		744,885	750,000		1Z
74733V-AD-2	QEP RESOURCES INC		09/16/2019	GOLDMAN, SACHS & CO.		171,105	187,000	497	3FE
75281A-AW-9	RANGE RESOURCES CORPORATION		08/05/2019	CITIGROUP GLOBAL MARKETS		125,613	130,000	1,370	3FE
760759-AR-1	REPUBLIC SERVICES INC		08/09/2019	BANK OF AMERICA/MERRILL LYNCH		1,227,084	1,193,000	4,036	2FE
760759-AU-4	REPUBLIC SERVICES INC		07/29/2019	JPMORGAN CHASE & CO.		1,497,600	1,500,000		2FE

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

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76200R-AV-0	RFMSI 2007-S7 A20 RMBS		07/01/2019	SCHEDULED PAY UP			457		1FM
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA		08/20/2019	MORGAN STANLEY		5,202,500	5,000,000	37,028	1FE
78355H-KN-8	RYDER SYSTEM INC		08/01/2019	U.S. BANCORP		4,296,517	4,300,000		2FE
78572X-AG-6	SABRA HEALTH CARE LP		09/26/2019	WELLS FARGO		1,969,800	2,000,000		2FE
81104P-AA-7	SCRIPPS ESCROW INC		07/12/2019	MORGAN STANLEY		190,000	190,000		1Z
816196-AT-6	SELECT MEDICAL CORPORATION		07/29/2019	JPMORGAN CHASE & CO.		467,000	467,000		4FE
81728U-AA-2	SENSATA TECHNOLOGIES INC		09/18/2019	Various		7,288,125	7,285,000		3FE
82967N-AY-4	SIRIUS XM RADIO INC		07/22/2019	JPMORGAN CHASE & CO.		384,275	380,000	7,076	3FE
78454L-AL-4	SM ENERGY CO		07/24/2019	MORGAN STANLEY		161,820	186,000	1,598	4FE
78454L-AN-0	SM ENERGY CO		09/17/2019	BANK OF AMERICA/MERRILL LYNCH		168,795	186,000	140	4FE
7846EL-AC-1	SPCM SA	D	07/16/2019	BANK OF AMERICA/MERRILL LYNCH		567,000	560,000	9,328	3FE
84762L-AV-7	SPECTRUM BRANDS INC		09/10/2019	CREDIT SUISSE		150,000	150,000		1Z
852061-AR-1	SPRINT NEXTEL CORP		07/11/2019	CREDIT SUISSE		173,263	167,000	4,871	4FE
78469X-AE-7	SPX FLOW INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH		222,070	212,000	5,985	4FE
85571B-AG-0	STARWOOD PROPERTY TRUST INC		07/10/2019	BAIRD (ROBERT W.) & CO. INC.		232,960	224,000	840	3FE
85571B-AL-9	STARWOOD PROPERTY TRUST INC		08/26/2019	JPMORGAN CHASE & CO.		2,040,000	2,000,000	43,014	3FE
858912-AF-5	STERICYCLE INC		07/19/2019	BANK OF AMERICA/MERRILL LYNCH		1,774,000	1,700,000	9,376	3FE
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/08/2019	SMBC Nikko Securities America, Inc		5,000,000	5,000,000		1FE
86765L-AQ-0	SUNOCO LP		07/18/2019	EXCHANGE		1,600,000	1,600,000	33,067	3FE
87165B-AQ-6	SYNCHRONY FINANCIAL		07/22/2019	MORGAN STANLEY		2,698,299	2,700,000		2FE
87422V-AA-6	TALEN ENERGY SUPPLY LLC		07/25/2019	Jane Street Execution Services, LLC		456,773	603,000	6,315	4FE
87422V-AG-3	TALEN ENERGY SUPPLY LLC		08/06/2019	Various		613,265	639,000	2,946	3FE
875127-BG-6	TAMPA ELECTRIC COMPANY		07/22/2019	MITSUBISHI UFJ SECURITIES (USA)		888,966	900,000		1Z
87612B-BG-6	TARGA RESOURCES PARTNERS LP		08/27/2019	CITIGROUP GLOBAL MARKETS		1,204,500	1,200,000	7,333	3FE
87612B-BM-3	TARGA RESOURCES PARTNERS LP		09/03/2019	BANK OF AMERICA/MERRILL LYNCH		1,657,500	1,500,000	14,323	3FE
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		07/18/2019	GOLDMAN, SACHS & CO.		490,000	490,000		3FE
87901J-AC-9	TEGNA INC		09/11/2019	JPMORGAN CHASE & CO.		3,325,000	3,325,000		3FE
87952V-AM-8	TELESAT CANADA / TELESAT LLC	A	09/27/2019	GOLDMAN, SACHS & CO.		750,000	750,000		1Z
88023J-AA-4	TEMPO ACQUISITION LLC		08/19/2019	EXCHANGE		526,500	520,000	7,605	5FE
88023J-AC-0	TEMPO ACQUISITION LLC		07/10/2019	BARCLAYS		526,500	520,000	5,655	5FE
88033G-CU-2	TENET HEALTHCARE CORP		07/11/2019	BANK OF AMERICA/MERRILL LYNCH		225,120	224,000	2,360	4FE
88033G-CY-4	TENET HEALTHCARE CORPORATION		08/12/2019	BARCLAYS		3,552,605	3,545,000		3FE
88033G-DA-5	TENET HEALTHCARE CORPORATION		08/12/2019	BARCLAYS		1,875,000	1,875,000		3FE
88033G-DC-1	TENET HEALTHCARE CORPORATION		08/12/2019	BARCLAYS		445,000	445,000		3FE
882508-BG-8	TEXAS INSTRUMENTS INC		08/26/2019	BANK OF AMERICA/MERRILL LYNCH		3,987,560	4,000,000		1FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2019	SCHEDULED PAY UP		34,135	34,135		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2019	SCHEDULED PAY UP		34,622	34,622		5
87261Q-AB-9	TMS INTERNATIONAL CORP		09/24/2019	Various		619,798	654,000	18,954	5FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		09/24/2019	Various		1,476,250	1,500,000	1,267	3FE
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	07/08/2019	Various		603,323	603,323		4Z
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA	D	07/08/2019	JPMORGAN CHASE & CO.		8,000,000	8,000,000		1FE
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA	D	07/08/2019	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1FE
89356B-AE-8	TRANSCANADA TRUST	A	09/10/2019	JPMORGAN CHASE & CO.		1,500,000	1,500,000		2FE
89616R-AB-5	TRIDENT TPI HOLDINGS INC		07/19/2019	JEFFERIES & COMPANY, INC.		990,200	1,000,000		5FE
896818-AQ-4	TRIUMPH GROUP INC		09/09/2019	JPMORGAN CHASE & CO.		279,000	279,000		1Z
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D	09/16/2019	CITIGROUP GLOBAL MARKETS		5,821,815	5,597,000	33,370	4FE
89686Q-AB-2	TRIVIUM PACKAGING FINANCE BV	D	07/19/2019	CITIGROUP GLOBAL MARKETS		400,000	400,000		5FE
91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF PENN		08/01/2019	MORGAN STANLEY		2,000,000	2,000,000		1Z
90353T-AE-0	UBER TECHNOLOGIES INC		09/12/2019	MORGAN STANLEY		1,300,000	1,300,000		5FE
907818-FD-5	UNION PACIFIC CORPORATION		07/29/2019	CITIGROUP GLOBAL MARKETS		1,794,870	1,800,000		2FE
907818-FE-3	UNION PACIFIC CORPORATION		07/29/2019	CITIGROUP GLOBAL MARKETS		992,030	1,000,000		2FE
90932J-AA-0	UNITED AIRLINES 2019-2 CLASS AA PA		09/03/2019	CREDIT SUISSE		2,000,000	2,000,000		1FE
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS		09/03/2019	CREDIT SUISSE		2,000,000	2,000,000		2FE
911312-BU-9	UNITED PARCEL SERVICE INC		08/13/2019	MORGAN STANLEY		2,492,275	2,500,000		1FE
91324P-DR-0	UNITEDHEALTH GROUP INC		07/23/2019	BANK OF AMERICA/MERRILL LYNCH		1,999,500	2,000,000		1FE
91324P-DS-8	UNITEDHEALTH GROUP INC		07/23/2019	BANK OF AMERICA/MERRILL LYNCH		2,999,190	3,000,000		1FE
91324P-DT-6	UNITEDHEALTH GROUP INC		07/23/2019	BANK OF AMERICA/MERRILL LYNCH		1,980,320	2,000,000		1FE
91324P-DU-3	UNITEDHEALTH GROUP INC		07/23/2019	BANK OF AMERICA/MERRILL LYNCH		996,560	1,000,000		1FE

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91324P-DV-1	UNITEDHEALTH GROUP INC		07/23/2019	BANK OF AMERICA/MERRILL LYNCH		2,973,360	3,000,000		1Z
91159H-HW-3	US BANCORP		07/24/2019	U.S. BANCORP		1,349,879	1,350,000		1FE
92343V-EU-4	VERIZON COMMUNICATIONS INC		09/13/2019	EXCHANGE		37,819,701	38,637,000	278,203	2FE
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	D	07/11/2019	BANK OF AMERICA/MERRILL LYNCH		410,500	400,000		3FE
927804-GB-4	VIRGINIA ELECTRIC AND POWER COMPAN		07/08/2019	BANK OF AMERICA/MERRILL LYNCH		799,720	800,000		1Z
92857W-BU-3	VODAFONE GROUP PLC	D	09/10/2019	MORGAN STANLEY		2,988,720	3,000,000		2Z
928668-AX-0	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/19/2019	BANK OF AMERICA/MERRILL LYNCH		998,610	1,000,000		2FE
92913D-AJ-3	VOYA_15-3A CLO		07/31/2019	MIZUHO SECURITIES USA INC.		472,500	500,000	1,295	3FE
929566-AJ-6	WABASH NATIONAL CORPORATION		09/05/2019	MORGAN STANLEY		2,652,995	2,711,000	62,541	4FE
931142-EQ-2	WALMART INC		09/19/2019	BARCLAYS		8,990,460	9,000,000		1FE
254687-FL-5	WALT DISNEY CO		09/03/2019	JPMORGAN CHASE & CO.		1,477,755	1,500,000		1FE
254687-FM-3	WALT DISNEY CO		09/03/2019	JPMORGAN CHASE & CO.		967,750	1,000,000		1Z
94946T-AC-0	WELLCARE HEALTH PLANS INC		07/10/2019	CITIGROUP GLOBAL MARKETS		390,100	376,000	5,538	3FE
94973V-AX-5	WELLPOINT INC		08/13/2019	BANK OF AMERICA/MERRILL LYNCH		5,112,450	5,000,000	39,063	2FE
95709T-AQ-3	WESTAR ENERGY INC		08/12/2019	U.S. BANCORP		991,260	1,000,000		2Z
961214-EF-6	WESTPAC BANKING CORP	D	07/16/2019	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		2Z
961214-EG-4	WESTPAC BANKING CORP	D	07/16/2019	JPMORGAN CHASE & CO.		2,000,000	2,000,000		2Z
970648-AJ-0	WILLIS NORTH AMERICA INC		09/03/2019	BANK OF AMERICA/MERRILL LYNCH		6,987,330	7,000,000		2FE
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATI		08/07/2019	WELLS FARGO		1,048,793	1,050,000		1FE
98212B-AE-3	WPX ENERGY INC		09/16/2019	BARCLAYS		194,013	187,000	82	3FE
98212B-AH-6	WPX ENERGY INC		07/02/2019	BARCLAYS		124,500	120,000	652	3FE
98212B-AJ-2	WPX ENERGY INC		09/10/2019	BANK OF AMERICA/MERRILL LYNCH		410,000	410,000		1Z
98625T-AQ-8	YCLO_2R CLO		07/26/2019	CITIGROUP GLOBAL MARKETS		472,250	500,000	542	2FE
988498-AL-5	YUM! BRANDS INC.		09/04/2019	WELLS FARGO		300,000	300,000		4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						958,211,562	956,236,930	2,317,140	XXX
40052V-AF-1	GRUPO BIMBO SAB DE CV	D	08/13/2019	Various		920,750	875,000	3,380	3FE
4899999. Subtotal - Bonds - Hybrid Securities						920,750	875,000	3,380	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		08/12/2019	BANK OF AMERICA/MERRILL LYNCH	0.000	25,146,239			2
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		09/20/2019	Various	0.000	50,320,142			2
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		08/12/2019	Various	0.000	25,200,646			2
8199999. Subtotal - Bonds - SVO Identified Funds						100,667,027			XXX
00448F-AH-9	ACHILLES ACQUISITION LLC TL		07/25/2019	JPMORGAN CHASE & CO.		251,205	250,000		4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		08/27/2019	CREDIT SUISSE		341,480	340,951		4FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		09/06/2019	DEUTSCHE BANK AG		249,850	250,000		4FE
BA50TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	09/20/2019	DEUTSCHE BANK AG		498,406	500,000		4FE
08579J-BC-5	BERRY GLOBAL INC TERM LOAN		07/17/2019	GOLDMAN SACHS		997,500	1,000,000		3FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		09/20/2019	BANK MONTREAL / NESBITT BURNS		89,935	89,935		4Z
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL		09/13/2019	CREDIT SUISSE		497,985	500,000		4FE
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		08/16/2019	DEUTSCHE BANK AG		374,661	375,000		4FE
20902C-AT-7	CONSOLIDATED CONTAINER CO LLC TL		08/20/2019	BARCLAYS		498,540	500,000		4FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		09/04/2019	Chase Lincoln First Commercial Corporati		497,500	500,000		3FE
25365E-AP-0	DIEBOLD NIXDORF INCORPORATED TL-A1		08/14/2019	JPMORGAN CHASE & CO.		(80)			4FE
N2820E-AC-2	EG GROUP LIMITED	D	08/28/2019	MORGAN STANLEY		496,875	500,000		4FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		07/26/2019	CITIGROUP GLOBAL MARKETS		501,875	500,000		4FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		08/06/2019	GOLDMAN, SACHS & CO.		374,709	375,000		4FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		08/05/2019	UNION BANK OF SWITZERLAND		369,148	375,000		4FE
33905P-AB-7	FLEETWASH INC DDTAL		07/05/2019	BANK MONTREAL / NESBITT BURNS		(2,719)			4
33905P-AE-1	FLEETWASH INC TERM LOAN B		08/12/2019	EXCHANGE		2,273,607	2,274,255		4
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		08/02/2019	RBC DOMINION SECURITIES		500,729	500,000		4FE
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	A	09/05/2019	BARCLAYS		495,547	500,000		4FE
51508P-AG-9	GOLDEN NUGGET INC TLB		09/04/2019	DEUTSCHE BANK AG		374,957	375,000		4FE
BA50NP-X2-6	GREENROCK FINANCE INCRE TLB		09/04/2019	BANK OF AMERICA/MERRILL LYNCH		373,695	375,000		4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		08/16/2019	BANK OF AMERICA/MERRILL LYNCH		363,432	370,000		4FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		07/08/2019	BARCLAYS		986,926	997,403		4FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		09/04/2019	GOLDMAN, SACHS & CO.		250,728	250,000		3FE
BA50ZC-SF-9	KAR AUCTION SERVICES INC		09/19/2019	EXCHANGE		157,257	157,854		3FE
50179U-AJ-2	LBM BORROWER LLC TL C		09/13/2019	RBC DOMINION SECURITIES		374,492	375,000		4FE

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54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		08/12/2019	BARCLAYS		185,711	187,500		4FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		08/14/2019	RBC DOMINION SECURITIES		374,202	375,000		4FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		07/05/2019	BANK OF AMERICA/MERRILL LYNCH		1,970,460	2,000,467		4FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		08/15/2019	JPMORGAN CHASE & CO.		326,219	325,000		3FE
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		08/01/2019	JPMORGAN CHASE & CO.		500,678	500,000		4FE
BA50ZK-6A-6	SENSATA TECH FIN 10TH AMEND TL		09/20/2019	EXCHANGE		206,621	206,517		2FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		09/06/2019	Chase Lincoln First Commercial Corporati		497,500	500,000		3FE
83172D-AJ-8	SMILE BRANDS INC DDTL		09/06/2019	BANK MONTREAL / NESBITT BURNS		400,633	400,633		4Z
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		09/13/2019	CITIGROUP GLOBAL MARKETS		499,281	500,000		3FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	08/01/2019	DEUTSCHE BANK AG		376,919	375,000		4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		09/19/2019	Various		463,487	627,055		5FE
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		07/16/2019	JPMORGAN CHASE & CO.		495,000	500,000		3FE
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		08/02/2019	EXCHANGE		4,887,812	4,925,000		4
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		09/12/2019	JPMORGAN CHASE & CO.		124,673	125,000		4FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		08/02/2019	CITIGROUP GLOBAL MARKETS		501,421	499,469		4FE
90320E-AC-7	UOS LLC INITIAL TERM LOANS		08/29/2019	MORGAN STANLEY		504,510	500,000		4FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		08/19/2019	JPMORGAN CHASE & CO.		251,548	250,000		4FE
93369P-AB-0	WAND NEWCO 3 INC AKA CALIBER		08/22/2019	BANK OF AMERICA/MERRILL LYNCH		501,581	500,000		4FE
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		08/05/2019	JPMORGAN CHASE & CO.		496,518	500,000		4FE
8299999. Subtotal - Bonds - Bank Loans						25,753,016	26,027,039		XXX
8399997. Total - Bonds - Part 3						1,214,074,498	1,111,403,969	2,423,573	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,214,074,498	1,111,403,969	2,423,573	XXX
S50767-05-2	HENKEL VORZUG	B	08/30/2019	GOLDMAN, SACHS & CO.	729.000	73,495	0.00		P2Z
SB669W-X9-3	ROLLS-ROYCE NON CUM REDEEM C PREF	B	07/19/2019	EXCHANGE	1,991,550.000	2,170	0.00		RP1FEL
S54971-68-4	VOLKSWAGEN AG PFD NON VTG PRF NPV	B	08/30/2019	GOLDMAN, SACHS & CO.	1,261.000	203,880	0.00		P3Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						279,545	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						279,545	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						279,545	XXX		XXX
002824-10-0	ABBOTT LABS		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	12.000	1,011			L
00287Y-10-9	ABBVIE INC		09/04/2019	Various	5,635.000	374,354			L
003654-10-0	ABIOMED INC		08/29/2019	Various	1,816.000	394,598			L
N0162C-10-2	ABN AMRO GROUP NV	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	18,578.000	345,090			U
G1151C-10-1	ACCENTURE PLC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	395			L
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	08/30/2019	GOLDMAN, SACHS & CO.	6,217.000	236,398			U
00508Y-10-2	ACUITY BRANDS INC		09/04/2019	Various	46.000	6,176			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		08/29/2019	Various	1,136.000	157,705			L
007903-10-7	ADVANCED MICRO DEVICES INC		07/08/2019	CITIGROUP GLOBAL MARKETS	315.000	10,093			L
N3501V-10-4	ADYEN NV	B	07/09/2019	CITIGROUP GLOBAL MARKETS	118.000	85,838			U
S59273-75-5	AEGON	B	08/30/2019	GOLDMAN, SACHS & CO.	186,565.000	714,978			U
00130H-10-5	AES CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	38.000	581			L
001055-10-2	AFLAC INC.		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	174.000	9,096			L
S60552-08-0	AGC INC	B	09/24/2019	Various	7,700.000	232,171			U
00846U-10-1	AGILENT TECHNOLOGIES INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	1,760.000	119,097			L
Q01630-19-5	AGL ENERGY LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	17,954.000	228,919			U
00123Q-10-4	AGNC INVESTMENT REIT CORP		08/29/2019	GOLDMAN, SACHS & CO.	13,327.000	197,449			L
009158-10-6	AIR PRODUCTS & CHEM		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	227			L
S60107-02-6	AISIN SEIKI LTD	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	1,900.000	63,552			U
012653-10-1	ALBEMARLE CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	1,560.000	106,423			L
015351-10-9	ALEXION PHARMACEUTICAL INC		09/23/2019	Various	3,595.000	398,751			L
016255-10-1	ALIGN TECHNOLOGY INC		08/29/2019	GOLDMAN, SACHS & CO.	1,575.000	283,421			L
G0176J-10-9	ALLEGION PLC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	61.000	6,234			L
G0177J-10-8	ALLERGAN PLC		08/29/2019	Various	6,965.000	1,141,772			L
02005N-10-0	ALLY FINANCIAL INC		09/04/2019	Various	206.000	6,485			L
02079K-30-5	ALPHABET INC CLASS A		09/04/2019	Various	16.000	18,975			L

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02079K-10-7	ALPHABET INC CLASS C		09/04/2019	Various	13.000	15,317			L
02156K-10-3	ALTICE USA INC CLASS A		08/14/2019	CITIGROUP GLOBAL MARKETS	117.000	3,098			L
02209S-10-3	ALTRIA GROUP INC.		08/14/2019	Various	41,651.000	2,018,040			L
023135-10-6	AMAZON COM INC		09/04/2019	Various	13.000	23,794			L
G0250X-10-7	AMCOR PLC	D	08/29/2019	GOLDMAN, SACHS & CO.	23,784.000	231,641			L
023586-10-0	AMERCO		07/03/2019	CITIGROUP GLOBAL MARKETS	14.000	5,299			L
023608-10-2	AMEREN CORP		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	153			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		08/14/2019	CITIGROUP GLOBAL MARKETS	24.000	626			L
025537-10-1	AMERICAN ELEC PWR INC		08/01/2019	Various	74.000	6,668			L
025816-10-9	AMERICAN EXPRESS CO		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	24.000	2,950			L
031100-10-0	AMETEK INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	517			L
031162-10-0	AMGEN INC		09/23/2019	Various	3,682.000	704,115			L
032654-10-5	ANALOG DEVICES INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	85.000	9,281			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		09/23/2019	Various	30,896.000	264,199			L
03662Q-10-5	ANSYS INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	32.000	6,439			L
036752-10-3	ANTHEM INC		09/04/2019	Various	14.000	3,774			L
S60655-86-7	ANZ NATIONAL BANK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	38,766.000	746,480			U
K0514G-10-1	AP MOLLER MAERSK B	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	273.000	287,211			U
037411-10-5	APACHE CORP		08/29/2019	GOLDMAN, SACHS & CO.	45,795.000	1,009,322			L
037833-10-0	APPLE INC.		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	74.000	15,427			L
03852U-10-6	ARAMARK		08/06/2019	Various	1,431.000	52,255			L
L0302D-21-0	ARCELORMITTAL SA	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	48,436.000	716,111			U
039483-10-2	ARCHER DANIELS MIDLAND CO		09/04/2019	Various	5,898.000	222,550			L
03965L-10-0	ARCONIC INC INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	84.000	2,064			L
040413-10-6	ARISTA NETWORKS INC		08/29/2019	Various	796.000	180,915			L
04269X-10-5	ARRAY BIOPHARMA INC		07/08/2019	CITIGROUP GLOBAL MARKETS	3,045.000	142,902			L
042735-10-0	ARROW ELECTRONICS INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	418			L
363576-10-9	ARTHUR J GALLAGHER & CO		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	75.000	6,752			L
G05320-10-9	ASHTEAD GROUP PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	2,060.000	53,897			L
00206R-10-2	AT&T INC		09/04/2019	Various	20.000	694			L
G0684D-10-7	ATHENE HOLDING LTD		08/29/2019	GOLDMAN, SACHS & CO.	4,685.000	179,717			L
049560-10-5	ATMOS ENERGY CORP.		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	57.000	6,325			L
SBTGWJ-Y9-8	AURORA CANNABIS INC	B	07/08/2019	CITIGROUP GLOBAL MARKETS	20,310.000	150,623			U
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		07/03/2019	CITIGROUP GLOBAL MARKETS	2.000	328			L
053484-10-1	AVALONBAY CMNTYS INC		08/01/2019	Various	2.000	412			L
G0683Q-10-9	AVIVA ORD GBP0.25	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	272,081.000	1,264,784			U
05722G-10-0	BAKER HUGHES A GE COMPANY CLASS A		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,485.000	35,180			L
E15819-19-1	BANCO DE SABADELL S.A.	B	09/24/2019	CITIGROUP GLOBAL MARKETS	348,994.000	330,397			U
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	319,484.000	1,291,253			U
060505-10-4	BANK AMER CORP COM		09/04/2019	Various	574.000	15,845			L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	08/29/2019	GOLDMAN, SACHS & CO.	20,352.000	1,078,269			U
S20760-09-6	BANK OF MONTREAL	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	3,376.000	242,421			U
G08036-12-4	BARCLAYS ORD GBP0.25	B	09/24/2019	Various	616,915.000	1,165,157			U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	09/18/2019	MERGER	28,252.730	498,390			U
S50865-77-3	BASF SE	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	14,642.000	930,015			U
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		08/06/2019	Various	6,430.000	152,908			U
S50692-11-0	BAYER AG ORD NPV	B	09/24/2019	CITIGROUP GLOBAL MARKETS	19,249.000	1,300,185			U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	09/24/2019	CITIGROUP GLOBAL MARKETS	1,322.000	92,566			U
054937-10-7	BB+T CORP		09/04/2019	Various	20.000	964			L
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49	B	09/24/2019	CITIGROUP GLOBAL MARKETS	63,198.000	324,515			U
084423-10-2	BERKLEY W R CORP COM		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	85.000	6,120			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		09/04/2019	Various	8.000	1,656			L
08579W-10-3	BERRY PLASTICS GROUP INC.		09/23/2019	CITIGROUP GLOBAL MARKETS	3,139.000	123,865			L
086516-10-1	BEST BUY CO INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	14.000	895			L
09062X-10-3	BIOGEN INC		08/14/2019	Various	3,469.000	802,433			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/29/2019	GOLDMAN, SACHS & CO.	4,320.000	322,295			L
09247X-10-1	BLACKROCK INC		08/14/2019	CITIGROUP GLOBAL MARKETS	8.000	3,291			L
09609G-10-0	BLUEBIRD BIO INC		09/23/2019	CITIGROUP GLOBAL MARKETS	4,412.000	503,571			L

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S73096-81-0	BNP PARIBAS S.A.	B	09/24/2019	CITIGROUP GLOBAL MARKETS	10,286.000	494,642			U
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	09/24/2019	CITIGROUP GLOBAL MARKETS	32,500.000	111,306			U
097023-10-5	BOEING CO		09/04/2019	Various	5.000	1,710			L
099724-10-6	BORG WARNER INC.		09/04/2019	Various	272.000	9,349			L
S07980-59-2	BP PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	224,948.000	1,384,026			U
110122-10-8	BRISTOL MYERS SQUIBB CO		08/06/2019	Various	9,480.000	433,372			L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	08/07/2019	Various	51,780.000	1,915,731			U
G15540-11-8	BRITISH LAND COMPANY PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	156,920.000	976,293			U
11135F-10-1	BROADCOM INC		07/03/2019	CITIGROUP GLOBAL MARKETS	1.000	285			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	09/24/2019	Various	399,366.000	901,652			U
G16962-10-5	BUNGE LTD		08/29/2019	Various	2,128.000	111,977			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	75.000	6,075			L
127097-10-3	CABOT OIL + GAS CORP COM		09/04/2019	Various	10,361.000	180,842			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	480			L
E2427M-12-3	CAIXABANK SA	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	406,289.000	1,019,896			U
133131-10-2	CAMDEN PROP		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	311			L
S21705-25-6	CANADIAN IMP BANK COM NPV	B	08/29/2019	Various	5,051.000	384,195			U
136681-20-2	CANADIAN TIRE LTD CLASS A	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	865.000	92,113			U
SBYTN3-W0-0	CANOPY GROWTH CORP	B	09/23/2019	CITIGROUP GLOBAL MARKETS	4,325.000	128,282			U
14040H-10-5	CAPITAL ONE FINL CORP		08/29/2019	GOLDMAN, SACHS & CO.	2,914.000	251,245			L
14149Y-10-8	CARDINAL HEALTH INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	4,330.000	185,844			L
143658-30-0	CARNIVAL CORP		09/23/2019	Various	2,824.000	134,648			L
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	09/24/2019	Various	4,553.000	208,033			U
148806-10-2	CATALENT INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	155.000	8,565			L
124857-20-2	CBS CORP C LASS B		09/04/2019	Various	288.000	13,323			L
S21715-73-5	CDN NAT RES COM NPV	B	09/23/2019	CITIGROUP GLOBAL MARKETS	9,698.000	262,486			U
12514G-10-8	CDW CORP/DE		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	118			L
SB57FG-04-7	CENOVUS ENERGY INC	B	08/29/2019	Various	13,224.000	114,043			U
15135B-10-1	CENTENE CORP		08/29/2019	Various	8,584.000	398,405			L
15189T-10-7	CENTERPOINT ENERGY INC		09/04/2019	Various	238.000	6,709			L
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	09/24/2019	CITIGROUP GLOBAL MARKETS	677,453.000	595,491			U
156700-10-6	CENTURYLINK INC		08/29/2019	Various	39,928.000	465,651			L
156782-10-4	CERNER CORP		09/04/2019	Various	109.000	8,063			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		07/03/2019	CITIGROUP GLOBAL MARKETS	28.000	11,200			L
166764-10-0	CHEVRON CORP		09/04/2019	Various	3,185.000	380,250			L
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	775.000	66,040			U
171798-10-1	CIMAREX ENERGY CO		09/23/2019	Various	3,438.000	174,195			L
172062-10-1	CINCINNATI FINL CORP		07/03/2019	CITIGROUP GLOBAL MARKETS	1.000	108			L
17275R-10-2	CISCO SYS INC		09/04/2019	Various	31.000	1,566			L
125581-80-1	CIT GROUP INC		09/04/2019	Various	28.000	1,225			L
172967-42-4	CITIGROUP INC		09/04/2019	Various	23.000	1,589			L
174610-10-5	CITIZENS FINANCIAL GROUP		08/29/2019	GOLDMAN, SACHS & CO.	21,334.000	714,537			L
177376-10-0	CITRIX SYS INC		09/04/2019	Various	76.000	7,064			L
189054-10-9	CLOROX CO		07/03/2019	CITIGROUP GLOBAL MARKETS	2.000	314			L
N20944-10-9	CNH INDUSTRIAL N.V. NV	B	08/30/2019	GOLDMAN, SACHS & CO.	23,202.000	240,075			U
191216-10-0	COCA COLA CO.		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	86.000	4,763			L
192422-10-3	COGNEX CORP		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	992.000	42,378			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/04/2019	Various	10,274.000	653,766			L
20030N-10-1	COMCAST CORP NEW CL A		09/04/2019	Various	90.000	3,827			L
200340-10-7	COMERICA INC		08/29/2019	GOLDMAN, SACHS & CO.	14,741.000	908,107			L
BRSJ39-U3-7	COMMERZBANK AG	B	08/30/2019	GOLDMAN, SACHS & CO.	150,567.000	859,618			U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	08/07/2019	Various	13,914.000	773,522			U
20337X-10-9	COMMSCOPE HOLDING INC		08/14/2019	CITIGROUP GLOBAL MARKETS	281.000	3,012			L
205887-10-2	CONAGRA BRANDS INC		08/29/2019	GOLDMAN, SACHS & CO.	6,224.000	177,944			L
20605P-10-1	CONCHO RESOURCES INC		08/29/2019	Various	9,944.000	723,266			L
20825C-10-4	CONOCOPHILLIPS		09/04/2019	Various	14,426.000	802,344			L
D16212-14-0	CONTINENTAL AG	B	08/30/2019	GOLDMAN, SACHS & CO.	6,890.000	836,900			U
216648-40-2	COOPER COMPANIES INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	2,292			L

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219350-10-5	CORNING IN C COM		09/04/2019	Various	177.000	4,891			L
SBYTBW-Y9-8	COVESTRO AG	B	09/24/2019	Various	15,072.000	715,473			U
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	08/30/2019	Various	62,444.000	713,430			U
126408-10-3	CSX CORP		08/14/2019	CITIGROUP GLOBAL MARKETS	3.000	194			L
229899-10-9	CULLEN FROST BANKERS, INC.		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,823.000	158,966			L
231021-10-6	CUMMINS IN C COM		09/04/2019	Various	5.000	766			L
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	08/30/2019	Various	53,800.000	733,699			U
D1668R-12-3	DAIMLERCHRYSLER	B	09/24/2019	CITIGROUP GLOBAL MARKETS	2,014.000	100,682			U
J11508-12-4	DAIWA HOUSE INDS JPY50	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	5,700.000	160,264			U
J11718-11-1	DAIWA SECURITIES	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	40,600.000	174,597			U
235851-10-2	DANAHER CO RP COM		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	701			L
K22272-11-4	DANSKE BANK	B	08/07/2019	Various	56,733.000	852,591			U
237194-10-5	DARDEN RESTAURANTS INC		07/03/2019	CITIGROUP GLOBAL MARKETS	2.000	243			L
BRSHNH-VC-0	DCC PLC	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	1,319.000	116,689			U
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		08/29/2019	Various	1,932.000	98,176			L
247361-70-2	DELTA AIR LINES, INC.		09/04/2019	Various	106.000	6,260			L
24906P-10-9	DENTSPLY SIRONA INC		09/04/2019	Various	184.000	9,732			L
J1207N-10-8	DENTSU INC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	4,900.000	160,825			U
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	08/30/2019	GOLDMAN, SACHS & CO.	22,751.000	165,466			U
D2046U-17-6	DEUTSCHE WOHNEN	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	2,478.000	91,294			U
25179M-10-3	DEVON ENERGY CORP.		08/29/2019	Various	44,497.000	1,002,951			L
25278X-10-9	DIAMONDBACK ENERGY INC		08/29/2019	Various	4,373.000	435,699			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	7,808.000	213,002			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		08/14/2019	CITIGROUP GLOBAL MARKETS	2.000	55			L
25470M-10-9	DISH NETWORK CORP		08/29/2019	Various	5,660.000	182,361			L
254687-10-6	DISNEY WALT CO		09/04/2019	Various	114.000	16,265			L
256163-10-6	DOCUSIGN INC		07/08/2019	CITIGROUP GLOBAL MARKETS	2,187.000	112,959			L
256677-10-5	DOLLAR GENERAL CORP		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	63.000	8,325			L
256746-10-8	DOLLAR TREE INC		08/14/2019	Various	106.000	10,201			L
260003-10-8	DOVER CORP COM		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	69.000	6,511			L
260557-10-3	DOW INC		08/29/2019	GOLDMAN, SACHS & CO.	6,223.000	263,669			L
G2848Q-12-3	DS SMITH PLC	B	08/30/2019	Various	117,926.000	470,582			U
233331-10-7	DTE ENERGY CO		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	129			L
264411-50-5	DUKE RLTY CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	188.000	6,343			L
26614N-10-2	DUPONT DE NEMOURS INC		07/23/2019	Various	11,106.000	800,854			L
23355L-10-6	DXC TECHNOLOGY COMPANY		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	582.000	28,896			L
269246-40-1	E TRADE FINANCIAL CORP		08/29/2019	Various	3,744.000	155,131			L
27579R-10-4	EAST WEST BANCORP INC		08/30/2019	GOLDMAN, SACHS & CO.	26,812.000	1,094,565			L
277432-10-0	EASTMAN CH EM CO COM		09/04/2019	Various	140.000	9,045			L
G29183-10-3	EATON CORP PLC		09/04/2019	Various	8.000	646			L
278865-10-0	ECOLAB INC		07/03/2019	CITIGROUP GLOBAL MARKETS	1.000	200			L
281020-10-7	EDISON INTL		09/23/2019	Various	4,045.000	298,362			L
S63072-00-3	EISAI LTD	B	09/24/2019	Various	5,600.000	282,951			U
28414H-10-3	ELANCO ANIMAL HEALTH INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	6,384.000	209,651			L
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	08/30/2019	GOLDMAN, SACHS & CO.	9,372.000	114,761			U
532457-10-8	ELI LILLY & CO		08/29/2019	Various	1,244.000	139,582			L
291011-10-4	EMERSON ELEC CO		08/14/2019	CITIGROUP GLOBAL MARKETS	53.000	3,028			L
292505-10-4	ENCANA CORP COM NPV	B	08/29/2019	GOLDMAN, SACHS & CO.	146,039.000	656,803			U
29364G-10-3	ENTERGY CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	62.000	7,165			L
26875P-10-1	EOG RESOUR CES INC COM		08/29/2019	GOLDMAN, SACHS & CO.	15,728.000	1,171,421			L
R8413J-10-3	EQUINOR ASA	B	08/30/2019	Various	116,698.000	2,015,520			U
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		07/03/2019	CITIGROUP GLOBAL MARKETS	1.000	125			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		07/03/2019	CITIGROUP GLOBAL MARKETS	2.000	157			L
29530P-10-2	ERIE IDEMNITY CO CL A		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	663			L
S52898-37-6	ERSTE GROUP BANK	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	4,819.000	166,359			U
297178-10-5	ESSEX PROPERTY		07/03/2019	CITIGROUP GLOBAL MARKETS	23.000	6,939			L
29786A-10-6	ETSY INC		07/08/2019	CITIGROUP GLOBAL MARKETS	421.000	26,948			L
30040W-10-8	EVERSOURCE ENERGY		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	98.000	7,501			L

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30063P-10-5	EXACT SCIENCES CORP		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	678			L
30161N-10-1	EXELON CORP COM		08/14/2019	Various	91.000	4,060			L
SBYSLC-X9-4	EXOR NV	B	08/30/2019	GOLDMAN, SACHS & CO.	3,472.000	236,301			U
30212P-30-3	EXPEDIA IN C DEL COM		09/04/2019	Various	320.000	41,663			L
302130-10-9	EXPEDITORS INTL WA INC COM		09/04/2019	Various	6.000	436			L
30231G-10-2	EXXON MOBIL CORP		09/04/2019	Various	31.000	2,317			L
30303M-10-2	FACEBOOK INC		09/04/2019	Various	24.000	4,643			L
303075-10-5	FACTSET RESEARCH SYSTEMS		09/04/2019	Various	2.000	567			L
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	586.000	265,257			U
S63312-76-3	FAMILYMART CO LTD	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	2,900.000	61,443			U
311900-10-4	FASTENAL CO		09/04/2019	Various	237.000	7,121			L
31428X-10-6	FEDEX CORP		07/08/2019	CITIGROUP GLOBAL MARKETS	2,242.000	360,558			L
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	18,577.000	248,491			U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		08/01/2019	Various	3,192.650	424,913			L
316773-10-0	FIFTH THIRD BANCORP		09/04/2019	Various	23,395.000	615,984			L
T4R999-10-4	FINECOBANK BANCA FINECO	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	29,040.000	290,667			U
335934-10-5	FIRST QUANTUM MINERALS LTD	B	09/23/2019	Various	45,836.000	406,637			U
33829M-10-1	FIVE BELOW INC		07/08/2019	CITIGROUP GLOBAL MARKETS	558.000	72,250			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,285.000	13,377			L
34354P-10-5	FLOWSERVE CORPORATION		08/29/2019	GOLDMAN, SACHS & CO.	3,797.000	160,088			L
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	2,398.000	191,800			U
345370-86-0	FORD MTR C O DEL COM PAR U		09/04/2019	Various	17,445.000	165,395			L
S60862-53-9	FORTESCUE METALS GROUP LTD	B	08/30/2019	Various	25,736.000	135,195			U
34959J-10-8	FORTIVE CORP		08/14/2019	CITIGROUP GLOBAL MARKETS	45.000	3,030			L
35137L-20-4	FOX CORP CLASS B		08/29/2019	GOLDMAN, SACHS & CO.	4,164.000	135,122			L
354613-10-1	FRANKLIN RES INC		09/04/2019	Various	5,928.000	156,304			L
35671D-85-7	FREEPORT MCMORAN INC		08/06/2019	Various	39,087.000	408,054			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	08/30/2019	Various	5,271.000	351,372			U
D27348-12-3	FRESENIUS SE & CO KGAA	B	08/07/2019	Various	9,294.000	461,944			U
B44170-10-6	GALAPAGOS NV	B	08/30/2019	Various	547.000	93,870			U
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	08/30/2019	GOLDMAN, SACHS & CO.	30,494.000	439,649			U
366651-10-7	GARTNER GROUP INC NEW		08/29/2019	GOLDMAN, SACHS & CO.	665.000	87,767			L
36164V-30-5	GCI LIBERTY INC CLASS A		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	760.000	44,642			L
37045V-10-0	GENERAL MOTORS CO		09/04/2019	Various	22.000	841			L
S45957-39-6	GENMAB	B	07/09/2019	CITIGROUP GLOBAL MARKETS	686.000	122,859			U
372460-10-5	GENUINE PARTS CO		09/04/2019	Various	1,513.000	135,597			L
375558-10-3	GILEAD SCIENCES INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	211.000	13,579			L
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	109,378.000	305,203			U
37940X-10-2	GLOBAL PAYMENTS INC.		09/18/2019	Various	88.930	14,615			L
380237-10-7	GODADDY INC CLASS A		08/14/2019	CITIGROUP GLOBAL MARKETS	9.000	562			L
38526M-10-6	GRAND CANYON EDUCATION INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	458.000	54,997			L
39138C-10-6	GREAT-WEST LIFECO INC	B	08/29/2019	GOLDMAN, SACHS & CO.	3,070.000	64,973			U
400110-10-2	GRUBHUB INC		08/06/2019	Various	4,083.000	292,601			L
406216-10-1	HALLIBURTON CO		09/23/2019	Various	80,035.000	1,742,375			L
410345-10-2	HANESBRANDS, INC		09/23/2019	CITIGROUP GLOBAL MARKETS	2,396.000	34,886			L
412822-10-8	HARLEY DAVIDSON INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	5,154.000	172,144			L
40412C-10-1	HCA Healthcare Inc		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	761			L
40414L-10-9	HCP INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	205.000	6,714			L
40416M-10-5	HD SUPPLY HOLDINGS INC		07/03/2019	CITIGROUP GLOBAL MARKETS	15.000	604			L
422806-10-9	HEICO CORP		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	40.000	5,520			L
423452-10-1	HELMERICH & PAYNE, INC.		09/04/2019	Various	6,183.000	307,860			L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	08/07/2019	Various	13,887.000	245,012			U
426281-10-1	HENRY JACK & ASSOCIATES		07/03/2019	CITIGROUP GLOBAL MARKETS	2.000	275			L
427866-10-8	HERSHEY COMPANY		07/03/2019	CITIGROUP GLOBAL MARKETS	51.000	7,038			L
42809H-10-7	HESS CORP		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,247.000	71,703			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		09/04/2019	Various	98.000	1,320			L
436106-10-8	HOLLYFRONTIER CORP		08/29/2019	GOLDMAN, SACHS & CO.	761.000	33,872			L
436440-10-1	HOLOGIC, INC.		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	63.000	3,065			L

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437076-10-2	HOME DEPOT INC		09/04/2019	Various	28.000	6,252			L
438516-10-6	HONEYWELL INTERNATIONAL INC		09/04/2019	Various	54.000	9,048			L
S64349-15-2	HONGKONG LAND HOLDINGS LTD	D	08/30/2019	GOLDMAN, SACHS & CO.	49,800.000	271,919			U
440452-10-0	HORMEL FOODS CORP		08/01/2019	Various	8.000	333			L
44107P-10-4	HOST HOTELS & RESORTS INC		09/04/2019	Various	3,730.000	62,567			L
44267D-10-7	HOWARD HUGHES CORP		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	703.000	90,040			L
40434L-10-5	HP INC		09/04/2019	Various	45.000	829			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	28.000	6,020			L
SB288C-92-0	IBERDROLA	B	07/04/2019	STOCK DIV.	4,286.770	33,690			U
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	B	09/24/2019	CITIGROUP GLOBAL MARKETS	6,300.000	191,300			U
45167R-10-4	IDEX CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	38.000	6,383			L
G47567-10-5	IHS MARKIT LTD		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	116.000	7,429			L
452327-10-9	ILLUMINA INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	232.000	67,730			L
453038-40-8	IMPERIAL OIL LTD		08/29/2019	GOLDMAN, SACHS & CO.	31,170.000	763,959			U
S04544-92-0	IMPERIAL TOBACCO GROUP	B	08/30/2019	Various	24,673.000	620,144			U
G4770L-10-6	INFORMA PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	4,636.000	47,141			U
SBZ573-90-5	ING GROEP NV	B	09/24/2019	CITIGROUP GLOBAL MARKETS	29,501.000	305,240			U
G47791-10-1	INGERSOLL-RAND PLC		09/04/2019	Various	6.000	737			L
457187-10-2	INGREDION INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2,448.000	188,478			L
J2467E-10-1	INPEX CORP	B	07/30/2019	Various	27,400.000	242,770			U
458140-10-0	INTEL CORP		09/04/2019	Various	18.000	879			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	95.000	12,950			L
460146-10-3	INTERNATIONAL PAPER CO		09/04/2019	Various	4,116.000	164,532			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		08/29/2019	Various	3,187.000	63,722			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		08/29/2019	GOLDMAN, SACHS & CO.	1,242.000	135,080			L
46120E-60-2	INTUITIVE SURGICAL INC		08/14/2019	CITIGROUP GLOBAL MARKETS	6.000	3,003			L
G491BT-10-8	INVESCO LTD		09/23/2019	CITIGROUP GLOBAL MARKETS	4,425.000	74,887			L
46266C-10-5	IQVIA HOLDINGS INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	303			L
46284V-10-1	IRON MOUNTAIN INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	9,266.000	285,485			L
S64671-04-3	ISUZU MOTORS LTD	B	08/30/2019	Various	37,000.000	395,134			U
G4984A-11-0	ITV PLC ORD GBP0.10	B	09/24/2019	CITIGROUP GLOBAL MARKETS	23,777.000	37,356			U
469814-10-7	JACOBS ENGINEERING GROUP INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	161			L
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	18,900.000	171,486			U
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	08/30/2019	GOLDMAN, SACHS & CO.	15,300.000	323,304			U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	1,404.000	197,518			L
S65437-92-3	JFE HOLDINGS INC	B	09/24/2019	Various	72,200.000	896,506			U
478160-10-4	JOHNSON & JOHNSON		09/04/2019	Various	41.000	5,370			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		09/04/2019	Various	201.000	8,409			L
G51604-16-6	JOHNSON MATTHEY PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	5,198.000	184,600			U
46625H-10-0	JP MORGAN CHASE & CO		08/01/2019	Various	10.000	1,129			L
48203R-10-4	JUNIPER NETWORKS INC		09/04/2019	Various	272.000	6,312			L
SB627L-W9-9	JXTG HOLDINGS INC	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	47,600.000	226,748			U
485170-30-2	KANSAS CITY SOUTHERN		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	51.000	6,205			L
487836-10-8	KELLOGG CO.		08/14/2019	CITIGROUP GLOBAL MARKETS	51.000	3,139			L
SB3SGM-V5-2	KEYERA CORP	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	3,593.000	89,818			U
494368-10-3	KIMBERLY-CLARK CORP		08/01/2019	Various	3.000	412			L
49456B-10-1	KINDER MORGAN INC DEL		09/04/2019	Various	29.000	603			L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	09/24/2019	CITIGROUP GLOBAL MARKETS	112,895.000	280,014			U
500255-10-4	KOHLS CORP		08/29/2019	Various	6,183.000	291,904			L
J35759-12-5	KOMATSU LTD NPV	B	08/30/2019	GOLDMAN, SACHS & CO.	12,400.000	262,923			U
500754-10-6	KRAFT HEINZ ORD		08/29/2019	GOLDMAN, SACHS & CO.	21,748.000	550,876			L
501044-10-1	KROGER CO		08/06/2019	Various	12,352.000	270,236			L
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/01/2019	EXCHANGE	1,319.000	202,044			L
50540R-40-9	LABORATORY CORP AMER HLDGS		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	39.000	6,474			L
SBYW0P-06-3	LAND SECURITIES GROUP REIT PLC	B	08/30/2019	Various	90,323.000	853,186			U
521865-20-4	LEAR CORP		09/04/2019	Various	5,195.000	567,015			L
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	08/30/2019	GOLDMAN, SACHS & CO.	268,891.000	720,627			U
524660-10-7	LEGGETT & PLATT INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,018.000	39,162			L

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525327-10-2	LEIDOS HOLDINGS INC		07/03/2019	CITIGROUP GLOBAL MARKETS	3.000	244			L
Q55368-11-4	LEND LEASE GROUP	B	07/09/2019	CITIGROUP GLOBAL MARKETS	3,638.000	35,124			U
526057-10-4	LENNAR COR P CL A		08/06/2019	Various	4,159.000	200,436			L
526107-10-7	LENNOX INTERNATIONAL INC		09/04/2019	Various	3.000	796			L
530307-30-5	LIBERTY BROADBAND CORP SERIES C		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	406.000	40,316			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	08/01/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	103			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	82			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	83			L
534187-10-9	LINCOLN NA TL CORP IN COM		08/29/2019	Various	7,929.000	418,205			L
G5494J-10-3	LINDE PLC	D	09/04/2019	BANK OF AMERICA/MERRILL LYNCH	75.000	14,167			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	141			L
501889-20-8	LKQ CORP		07/03/2019	CITIGROUP GLOBAL MARKETS	221.000	5,898			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	1,337,739.000	889,567			U
539830-10-9	LOCKHEED MARTIN CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	37.000	13,538			L
540424-10-8	LOEWS CORP		09/04/2019	Various	16.000	815			L
548661-10-7	LOWES COS INC USD0.50		08/14/2019	CITIGROUP GLOBAL MARKETS	33.000	3,088			L
W64566-10-7	LUNDIN PETROLEUM	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	523.000	15,029			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/04/2019	Various	2,805.000	212,654			L
55261F-10-4	M & T BANK CORP		09/04/2019	Various	2,855.000	421,520			L
SB02K2-M3-6	M3 INC	B	07/09/2019	CITIGROUP GLOBAL MARKETS	4,000.000	74,792			U
554382-10-1	MACERICH COMPANY		08/14/2019	CITIGROUP GLOBAL MARKETS	104.000	3,111			L
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	08/06/2019	Various	7,908.000	376,161			U
S65558-05-8	MAKITA CORP	B	08/30/2019	GOLDMAN, SACHS & CO.	8,100.000	237,467			U
56418H-10-0	MANPOWERGROUP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	69.000	6,119			L
S24925-19-0	MANULIFE FINANCIAL CORP	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	19,381.000	323,198			U
565849-10-6	MARATHON OIL CORP		08/06/2019	Various	91,459.000	1,184,283			L
56585A-10-2	MARATHON PETROLEUM CORP		09/04/2019	Various	11,638.000	631,623			L
57060D-10-8	MARKETAXESS HOLDINGS INC		09/04/2019	Various	22.000	8,429			L
571748-10-2	MARSH + MCLENNAN COS INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	394			L
J39788-13-8	MARUBENI	B	08/30/2019	GOLDMAN, SACHS & CO.	29,900.000	190,476			U
57636Q-10-4	MASTERCARD INC CLASS A		09/04/2019	Various	24.000	6,568			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	120.000	6,830			L
579780-20-6	MCCORMICK & CO.		09/04/2019	Various	31.000	5,117			L
580135-10-1	MCDONALDS CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	656			L
T10584-11-7	MEDIOBANCA BANCA DI CREDITO FINANZ	B	08/30/2019	Various	50,066.000	496,688			U
G5960L-10-3	MEDTRONIC PLC		07/03/2019	CITIGROUP GLOBAL MARKETS	154.000	15,217			L
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	08/30/2019	Various	231,855.000	499,326			U
58933Y-10-5	MERCK & CO. INC.		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	16.000	1,358			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	1,320			L
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	6,226.000	124,965			U
594918-10-4	MICROSOFT CORP		09/04/2019	Various	66.000	9,086			L
596278-10-1	MIDDLEBY CORP		08/29/2019	GOLDMAN, SACHS & CO.	669.000	73,654			L
S66424-06-0	MINEBEA MITSUMI INC	B	08/30/2019	GOLDMAN, SACHS & CO.	5,800.000	89,415			U
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	08/30/2019	GOLDMAN, SACHS & CO.	34,200.000	234,287			U
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	08/30/2019	GOLDMAN, SACHS & CO.	47,000.000	225,363			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	08/30/2019	GOLDMAN, SACHS & CO.	26,300.000	38,223			U
608190-10-4	MOHAWK INDUSTRIES INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	557.000	65,693			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		08/29/2019	Various	3,983.000	203,965			L
609207-10-5	MONDELEZ INTERNATIONAL INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	7.000	375			L
SB1CRL-C4-3	MONDI PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	34,482.000	655,433			U
615369-10-5	MOODYS CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	641			L
617446-44-8	MORGAN STANLEY		08/14/2019	CITIGROUP GLOBAL MARKETS	2.000	79			L
S06043-16-0	MORRISON(WM.)SUPERMARKETS PLC	B	08/30/2019	Various	305,328.000	681,480			U
61945C-10-3	MOSAIC COMPANY		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	324.000	5,884			L
55354G-10-0	MSCI INC A		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	225			L
N59465-10-9	MYLAN NV		08/29/2019	GOLDMAN, SACHS & CO.	21,643.000	430,696			L
631103-10-8	NASDAQ OMX GROUP		08/01/2019	Various	63.000	6,273			L
SBDR05-C0-9	NATIONAL GRID PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	10,403.000	108,994			U

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637071-10-1	NATIONAL OILWELL VARCO INC		08/29/2019	GOLDMAN, SACHS & CO.	45,993.000	924,459			L
637417-10-6	NATIONAL RETAIL PROPERTIES		08/01/2019	Various	8.000	431			L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	08/30/2019	Various	41,603.000	769,991			U
640268-10-8	NEKTAR THERAPEUTICS		07/08/2019	CITIGROUP GLOBAL MARKETS	3,599.000	123,014			L
64110D-10-4	NETAPP INC		08/29/2019	Various	8,401.000	431,638			L
64110L-10-6	NETFLIX INC		08/14/2019	Various	15.000	4,589			L
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		08/29/2019	GOLDMAN, SACHS & CO.	16,999.000	239,006			L
S66337-67-6	NEW WORLD DEVELOPMENT LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	263,000.000	327,807			U
651229-10-6	NEWELL RUBBERMAID INC		08/29/2019	GOLDMAN, SACHS & CO.	6,299.000	103,619			L
65249B-10-9	NEWS CORP CLASS A		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	17.000	222			L
J4914X-10-4	NEXON LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	2,700.000	36,247			U
65339F-10-1	NEXTERA ENERGY INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	896			L
G6518L-10-8	NIELSEN HOLDINGS PLC		08/14/2019	Various	5,142.000	111,762			L
654106-10-3	NIKE INC CL B		08/01/2019	Various	6.000	511			L
S66425-69-5	NIPPON STEEL CORP	B	09/24/2019	CITIGROUP GLOBAL MARKETS	23,200.000	324,035			U
J57160-12-9	NISSAN MOTOR CO CMN STK	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	91,800.000	585,825			U
J58472-11-9	NITTO DENKO CORP	B	08/30/2019	Various	5,400.000	249,036			U
N64038-10-7	NN GROUP NV	B	08/30/2019	GOLDMAN, SACHS & CO.	2,376.000	80,020			U
655044-10-5	NOBLE ENER GY INC COM		08/29/2019	GOLDMAN, SACHS & CO.	14,911.000	339,673			L
J59009-15-9	NOMURA HOLDINGS INC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	142,500.000	477,248			U
SBYZF9-J9-8	NORDEA BANK	B	08/30/2019	GOLDMAN, SACHS & CO.	175,218.000	1,100,391			U
655844-10-8	NORFOLK SOUTHERN CORP		09/04/2019	Various	25.000	4,371			L
G66721-10-4	NORWEGIAN CRUISE LINE		08/14/2019	Various	2,987.000	140,312			L
SBHC8X-90-3	NOVO-NORDISK B ORD	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	548.000	26,773			U
629377-50-8	NRG ENERGY INC		07/03/2019	CITIGROUP GLOBAL MARKETS	6.000	215			L
670346-10-5	NUCOR CORP.		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	4,109.000	210,946			L
SBDRJL-N0-2	NUTRIEN LTD	B	08/29/2019	GOLDMAN, SACHS & CO.	342.000	17,042			U
67066G-10-4	NVIDIA CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	21.000	3,544			L
62944T-10-5	NVR INC		07/03/2019	CITIGROUP GLOBAL MARKETS	2.000	6,793			L
G6718L-10-6	OCADO GROUP PLC	B	07/09/2019	CITIGROUP GLOBAL MARKETS	7,022.000	108,660			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/12/2019	Various	26,814.120	1,303,734			L
670837-10-3	OGE ENERGY CORP		08/01/2019	Various	6.000	260			L
S66576-04-2	OIL SEARCH LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	104,041.000	466,301			U
679295-10-5	OKTA INC CLASS A		07/08/2019	CITIGROUP GLOBAL MARKETS	564.000	73,365			L
681919-10-6	OMNICOM GROUP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	8.000	624			L
A51460-11-0	OMV AG NPV(VAR)	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	3,120.000	151,125			U
S66601-07-1	ONO PHARMACEUTICAL CO	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	300.000	5,602			U
68389X-10-5	ORACLE CORP COM		08/14/2019	Various	270.000	14,878			L
67103H-10-7	OREILLY AUTOMOTIVE INC		07/03/2019	CITIGROUP GLOBAL MARKETS	18.000	6,952			L
Q71610-10-1	ORIGIN ENERGY LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	54,750.000	281,154			U
693718-10-8	PACCAR INC		09/04/2019	Various	12.000	814			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		07/03/2019	CITIGROUP GLOBAL MARKETS	1.000	100			L
697435-10-5	PALO ALTO NETWORKS INC		08/14/2019	CITIGROUP GLOBAL MARKETS	14.000	3,032			L
J41121-10-4	PANASONIC CORP	B	09/24/2019	CITIGROUP GLOBAL MARKETS	124,700.000	1,045,857			U
700517-10-5	PARK HOTELS RESORTS INC		09/23/2019	CITIGROUP GLOBAL MARKETS	7,372.000	191,746			L
701877-10-2	PARSLEY ENERGY INC		08/29/2019	Various	33,937.000	615,654			L
704326-10-7	PAYCHEX INC		09/04/2019	Various	6.000	505			L
70450Y-10-3	PAYPAL HOLDINGS INC		09/04/2019	Various	38.000	3,976			L
G69651-10-0	PEARSON	B	08/30/2019	Various	40,587.000	408,760			U
712704-10-5	PEOPLES UNITED FINANCIAL INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	12,954.000	196,457			L
713448-10-8	PEPSICO INC.		08/01/2019	Various	5.000	649			L
714046-10-9	PERKINELMER INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	12.000	1,017			L
G97822-10-3	PERRIGO PLC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	612.000	30,857			L
S06825-38-4	PERSIMMON PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	20,781.000	482,255			U
BASOYW-PN-2	PETROLEUM SERVICE CORPORATION		08/09/2019	DIRECT	17,500.000	1,750,000			U
S71035-26-5	PEUGEOT SA EUR1	B	08/30/2019	GOLDMAN, SACHS & CO.	5,974.000	134,404			U
717081-10-3	PFIZER INC		09/04/2019	Various	67.000	2,521			L
718172-10-9	PHILIP MORRIS INTL.		09/23/2019	Various	21,756.000	1,581,057			L

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718546-10-4	PHILLIPS 66		09/04/2019	Various	8,921.000	868,583			L
723484-10-1	PINNACLE WEST CAPITAL CORP		08/01/2019	Various	6.000	559			L
72651A-20-7	PLAINS GP HOLDINGS CLASS A		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	28.000	640			L
693475-10-5	PNC FINL SVCS GROUP INC		09/04/2019	Various	85.000	11,909			L
731068-10-2	POLARIS INDUSTRIES INC		09/23/2019	CITIGROUP GLOBAL MARKETS	1,436.000	125,435			L
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	12,881.000	269,782			U
73927C-10-0	POWER FINANCIAL CORP	B	08/30/2019	GOLDMAN, SACHS & CO.	20,396.000	434,505			U
742718-10-9	PROCTER & GAMBLE CO		08/14/2019	Various	31.000	3,593			L
743315-10-3	PROGRESSIVE CORP		09/04/2019	Various	10.000	785			L
G72899-10-0	PRUDENTIAL CORP	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	13,567.000	249,791			U
744320-10-2	PRUDENTIAL FINL INC		08/29/2019	GOLDMAN, SACHS & CO.	10,061.000	800,151			L
69370C-10-0	PTC INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,765.000	115,660			L
74460D-10-9	PUBLIC STORAGE		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	8,623			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		08/14/2019	CITIGROUP GLOBAL MARKETS	56.000	3,209			L
F7607Z-16-5	PUBLICIS GROUPE	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,313.000	60,969			U
745867-10-1	PULTE GROUP INC		08/01/2019	Various	12.000	388			L
693656-10-0	PVH CORP		08/29/2019	GOLDMAN, SACHS & CO.	7,426.000	564,447			L
747525-10-3	QUALCOMM INC		08/29/2019	Various	1,856.000	141,966			L
74834L-10-0	QUEST DIAGNOSTICS INC		08/14/2019	Various	34.000	3,390			L
74915M-10-0	QURATE RETAIL INC QVC GROUP		08/06/2019	Various	15,864.000	203,713			L
751212-10-1	RALPH LAUREN CORP		08/06/2019	Various	1,184.000	113,356			L
755111-50-7	RAYTHEON COMPANY		07/03/2019	CITIGROUP GLOBAL MARKETS	51.000	8,846			L
756109-10-4	REALTY INCOME CORP		07/03/2019	CITIGROUP GLOBAL MARKETS	4.000	283			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,323.000	264,590			U
758849-10-3	REGENCY CENTERS CORPORATION		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	264			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		08/06/2019	Various	2,128.000	641,100			L
759351-60-4	REINSURANCE GROUP AMERICA INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	152			L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	32.000	5,819			L
F77098-10-5	RENAULT SA COMMON STOCK	B	08/07/2019	Various	11,046.000	630,645			U
S56693-54-2	REPSOL YPF SA EUR1	B	07/08/2019	STOCK DIV.	1,152.210	14,801			U
760759-10-0	REPUBLIC S VCS INC COM		07/03/2019	CITIGROUP GLOBAL MARKETS	2.000	175			L
J6448E-10-6	RESONA HOLDINGS	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	78,700.000	318,025			U
S53345-88-0	RHEINMETALL AG	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,033.000	123,357			L
G75754-10-4	RIO TINTO CMN STK	B	08/30/2019	GOLDMAN, SACHS & CO.	7,393.000	374,385			U
773903-10-9	ROCKWELL AUTOMATION INC		08/14/2019	CITIGROUP GLOBAL MARKETS	3.000	441			L
77543R-10-2	ROKU INC CLASS A		07/08/2019	CITIGROUP GLOBAL MARKETS	1,408.000	145,376			L
776696-10-6	ROPER TECHNOLOGIES INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	361			L
778296-10-3	ROSS STORES, INC.		09/04/2019	Various	3.000	306			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		09/04/2019	Various	89.000	10,095			L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	09/24/2019	CITIGROUP GLOBAL MARKETS	54,798.000	1,588,012			U
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	09/24/2019	CITIGROUP GLOBAL MARKETS	21,123.000	610,162			U
D6629K-10-9	RWE AG (NEU) CMN STK	B	08/30/2019	GOLDMAN, SACHS & CO.	105.000	3,011			U
78409V-10-4	S&P GLOBAL INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	518			L
78667J-10-8	SAGE THERAPEUTICS INC		09/23/2019	CITIGROUP GLOBAL MARKETS	1,398.000	239,810			L
79466L-30-2	SALESFORCE.COM INC		09/04/2019	Various	31.000	4,446			L
803607-10-0	SAREPTA THERAPEUTICS INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	280.000	40,183			L
806407-10-2	SCHEIN HENRY INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	98.000	6,490			L
806857-10-8	SCHLUMBERGER LTD		08/06/2019	Various	49,349.000	1,889,102			L
81211K-10-0	SEALED AIR CORP		07/03/2019	CITIGROUP GLOBAL MARKETS	103.000	4,565			L
S67938-21-7	SEKISUI CHEMICAL LTD	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,300.000	18,782			U
81762P-10-2	SERVICENOW INC		08/29/2019	Various	2,397.000	662,855			L
L8300G-13-5	SES	B	09/24/2019	Various	4,517.000	73,214			U
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	08/30/2019	Various	5,300.000	186,315			U
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,161.000	22,573			U
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	07/08/2019	CITIGROUP GLOBAL MARKETS	1,730.000	556,895			U
828806-10-9	SIMON PPTY GROUP INC		08/14/2019	CITIGROUP GLOBAL MARKETS	3.000	456			L
W25381-14-1	SKAND ENSKILDA A	B	08/30/2019	GOLDMAN, SACHS & CO.	23,965.000	207,120			U
78440X-10-1	SL GREEN REALTY CORP		08/29/2019	GOLDMAN, SACHS & CO.	5,107.000	404,270			L

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832696-40-5	SMUCKER J M CO COM NEW		09/04/2019	Various	59.000	7,000			L
SB1RR8-28-1	SMURFIT KAPPA GROUP PLC	B	08/30/2019	Various	10,384.000	306,180			U
83304A-10-6	SNAP INC CLASS A		07/08/2019	CITIGROUP GLOBAL MARKETS	11,462.000	173,535			L
833034-10-1	SNAP ON IN C COM		09/04/2019	Various	4.000	611			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	41,365.000	1,039,372			U
SBWSW5-D9-1	SOUTH32 LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	167,059.000	296,648			U
844741-10-8	SOUTHWEST AIRLINES CO		08/01/2019	Various	113.000	5,862			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/01/2019	Various	10.000	781			L
848637-10-4	SPLUNK INC		08/29/2019	Various	2,789.000	348,455			L
85207U-10-5	SPRINT CORPORATION		09/04/2019	Various	860.000	5,992			L
852234-10-3	SQUARE INC CLASS A		09/23/2019	CITIGROUP GLOBAL MARKETS	4,390.000	292,213			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		08/29/2019	Various	3,219.000	144,376			L
G8842P-10-2	SSE PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	26,648.000	374,319			U
S07669-37-7	ST JAMESS PLACE PLC	B	08/30/2019	Various	21,813.000	246,293			U
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	16,246.000	138,895			U
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	08/30/2019	Various	69,435.000	211,317			U
855244-10-9	STARBUCKS CORP		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	384			L
857477-10-3	STATE STREET CORPORATION		08/29/2019	Various	16,036.000	822,300			L
858119-10-0	STEEL DYNAMICS INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	26.000	704			L
G8473T-10-0	STERIS		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	149			L
X8T9CM-11-3	STORA ENSO OYJ	B	07/29/2019	Various	43,391.000	501,532			U
J77153-12-0	SUMITOMO CHEMICAL CO	B	08/30/2019	GOLDMAN, SACHS & CO.	50,200.000	219,296			U
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	08/30/2019	Various	86,500.000	1,012,340			U
S68588-49-0	SUMITOMO METAL MINING LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	2,000.000	56,207			U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	4,700.000	157,675			U
866674-10-4	SUN COMMUNITIES		07/03/2019	CITIGROUP GLOBAL MARKETS	1.000	134			L
SB3NB1-P2-8	SUNCOR ENERGY INC	B	08/29/2019	GOLDMAN, SACHS & CO.	58,380.000	1,701,474			U
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	09/24/2019	CITIGROUP GLOBAL MARKETS	6,000.000	263,118			U
78486Q-10-1	SVB FINANCIAL GROUP		09/23/2019	CITIGROUP GLOBAL MARKETS	660.000	141,869			L
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	08/30/2019	Various	45,637.000	404,510			U
W94232-10-0	SWEDBANK AB	B	09/24/2019	CITIGROUP GLOBAL MARKETS	25,132.000	356,804			U
871503-10-8	SYMANTEC CORP.		07/08/2019	CITIGROUP GLOBAL MARKETS	1,849.000	47,353			L
87161C-50-1	SYNOVUS FINANCIAL CORP		08/29/2019	GOLDMAN, SACHS & CO.	2,496.000	88,858			L
S67442-94-7	T&D HOLDINGS INC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	12,400.000	128,155			U
74144T-10-8	T. ROWE PRICE GROUP		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	1,105			L
S68732-62-7	TABCORP HOLDINGS LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	5,379.000	17,036			U
S68701-00-2	TAISEI CORP	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	4,900.000	166,549			U
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	24,200.000	863,562			U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		07/08/2019	CITIGROUP GLOBAL MARKETS	1,107.000	127,028			L
876030-10-7	TAPESTRY INC		09/04/2019	Various	21,390.000	434,115			L
87612G-10-1	TARGA RES CORP		08/29/2019	GOLDMAN, SACHS & CO.	26,339.000	935,368			L
87612E-10-6	TARGET CORP		08/29/2019	Various	14,361.000	1,421,371			L
G86954-10-7	TAYLOR WIMPEY PLC 25P	B	08/30/2019	Various	80,717.000	143,788			U
872307-10-3	TCF FINANCIAL CORP		09/23/2019	Various	12,343.000	486,820			L
J82141-13-6	TDK CORP.	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,100.000	86,234			U
H84989-10-4	TE CONNECTIVITY LTD		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	89.000	8,097			L
879382-10-9	TELEFONICA DE ESPANA	B	08/30/2019	GOLDMAN, SACHS & CO.	142,939.000	996,714			U
S75385-15-3	TENARIS SA	B	07/29/2019	Various	29,034.000	368,157			U
88160R-10-1	TESLA INC		08/06/2019	Various	2,132.000	491,373			L
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	08/29/2019	GOLDMAN, SACHS & CO.	49,024.000	341,697			L
882508-10-4	TEXAS INST RS INC COM		09/04/2019	Various	8.000	962			L
Q2774Q-10-4	THE A2 MILK COMPANY LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	8,056.000	81,409			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	564			L
D8398Q-11-9	THYSSENKRUPP AG NPV	B	09/24/2019	CITIGROUP GLOBAL MARKETS	2,230.000	30,589			U
886547-10-8	TIFFANY + CO NEW COM		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	389.000	34,465			L
872540-10-9	TJX COMPANIES INC		07/03/2019	CITIGROUP GLOBAL MARKETS	3.000	162			L
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	08/30/2019	Various	51,400.000	244,035			U
891906-10-9	TOTAL SYSTEM SERVICES INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	53.000	7,232			L

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)
88339J-10-5	TRADE DESK INC CLASS A		07/08/2019	CITIGROUP GLOBAL MARKETS	426.000	102,104			L
89417E-10-9	TRAVELERS COS INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	59.000	8,601			L
SB61JC-67-1	TREASURY WINE ESTATES LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	23,549.000	256,582			U
90138F-10-2	TWILIO INC CLASS A		08/29/2019	Various	2,477.000	344,967			L
90184L-10-2	TWITTER INC		07/08/2019	CITIGROUP GLOBAL MARKETS	2,365.000	86,204			L
902494-10-3	TYSON FOODS INC CLASS A		07/03/2019	CITIGROUP GLOBAL MARKETS	91.000	7,477			L
902681-10-5	U G I CORP.		09/04/2019	Various	20.000	1,001			L
H42097-10-7	UBS GROUP AG	B	08/30/2019	GOLDMAN, SACHS & CO.	39,631.000	420,600			U
B93562-12-0	UCB	B	09/24/2019	CITIGROUP GLOBAL MARKETS	1,695.000	123,454			U
902653-10-4	UDR INC		08/01/2019	Various	4.000	185			L
90384S-30-3	ULTA BEAUTY INC		09/23/2019	Various	613.000	145,240			L
B95505-18-4	UMICORE SA	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	7,370.000	229,196			U
SBYMXP-S7-5	UNICREDIT	B	08/30/2019	Various	49,738.000	552,573			U
SB1527-V7-8	UNILEVER NV	B	07/09/2019	EXCHANGE	37,308.000	1,520,205			U
907818-10-8	UNION PACIFIC CORP		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	525			L
910047-10-9	UNITED AIRLINES HOLDINGS INC		09/04/2019	Various	7.000	585			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		08/06/2019	Various	8,609.000	884,205			L
913017-10-9	UNITED TECHNOLOGIES CORP		07/03/2019	CITIGROUP GLOBAL MARKETS	3.000	399			L
91324P-10-2	UNITEDHEALTH GROUP INC		08/14/2019	CITIGROUP GLOBAL MARKETS	12.000	2,918			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		09/04/2019	Various	44.000	6,420			L
91529Y-10-6	UNUM GROUP		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	10,715.000	306,985			L
X9518S-10-8	UPM-KYMMENE	B	08/30/2019	GOLDMAN, SACHS & CO.	8,959.000	243,103			U
902973-30-4	US BANCORP		09/04/2019	Various	18.000	951			L
91913Y-10-0	VALERO ENERGY CORP		09/23/2019	Various	12,384.000	1,023,860			L
92220P-10-5	VARIAN MEDICAL SYST		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	57.000	5,989			L
92339V-10-0	VEREIT INC		08/01/2019	Various	663.000	6,072			L
92343E-10-2	VERISIGN INC.		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	7,429			L
92343V-10-4	VERIZON COMMUNICATIONS		08/01/2019	Various	25.000	1,419			L
92553P-20-1	VIACOM INC NEW CL B		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	4,896.000	145,065			L
Q9395F-10-2	VICINITY CENTRES LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	148,498.000	258,346			U
H9150Q-10-3	VIFOR PHARMA AG	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	402.000	58,342			U
92826C-83-9	VISA INC		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	727			L
SBH4HK-S3-2	VODAFONE GROUP PLC	B	07/29/2019	Various	445,038.000	760,551			U
D94523-14-5	VOLKSWAGEN AG	B	08/30/2019	Various	928.000	152,511			U
SBBJPF-Y1-4	VONOVIA SE	B	07/09/2019	CITIGROUP GLOBAL MARKETS	1,256.000	63,235			U
929042-10-9	VORNADO RLTY TR		08/14/2019	Various	2,587.000	157,435			L
929089-10-0	VOYA FINANCIAL INC		09/04/2019	Various	182.000	9,407			L
92936U-10-9	W. P. CAREY REIT INC		07/03/2019	CITIGROUP GLOBAL MARKETS	36.000	2,975			L
931427-10-8	WALGREENS BOOTS ALLIANCE		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	178.000	9,155			L
931142-10-3	WALMART INC		09/04/2019	Various	7.000	804			L
S45251-89-9	WARTSILA	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	56,247.000	686,136			U
94106B-10-1	WASTE CONNECTIONS INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	541			L
94106L-10-9	WASTE MGMT INC DEL		07/03/2019	CITIGROUP GLOBAL MARKETS	2.000	234			L
941848-10-3	WATERS CORPORATION		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	14.000	2,971			L
94419L-10-1	WAYFAIR INC CLASS A		08/29/2019	GOLDMAN, SACHS & CO.	1,652.000	188,196			L
94946T-10-6	WELLCARE HEALTH PLANS		07/03/2019	CITIGROUP GLOBAL MARKETS	1.000	282			L
949746-10-1	WELLS FARGO CO		08/14/2019	Various	68,802.000	3,266,220			L
95040Q-10-4	WELLTOWER INC		08/01/2019	Various	99.000	8,435			L
959802-10-9	WESTERN UN CO COM		07/03/2019	CITIGROUP GLOBAL MARKETS	14.000	284			L
Q97417-10-1	WESTPAC BANKING CORP	B	07/09/2019	CITIGROUP GLOBAL MARKETS	29,878.000	580,892			U
96145D-10-5	WESTROCK		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	9,381.000	327,152			L
962166-10-4	WEYERHAEUSER CO		07/08/2019	CITIGROUP GLOBAL MARKETS	8,304.000	219,475			L
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	6,976.000	968,008			U
G96007-10-2	WH GROUP LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	86,000.000	69,160			U
963320-10-6	WHIRLPOOL CORP COM		09/04/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	275			L
G9606P-19-7	WHITBREAD	B	08/30/2019	GOLDMAN, SACHS & CO.	1,582.000	84,428			U
969457-10-0	WILLIAMS COS INC		08/29/2019	GOLDMAN, SACHS & CO.	42,909.000	1,017,372			L
S75089-27-6	WIRECARD AG	B	07/09/2019	CITIGROUP GLOBAL MARKETS	784.000	131,323			U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
980228-10-0	WOODSIDE PETROLEUM	B	07/09/2019	CITIGROUP GLOBAL MARKETS	3,128.000	78,673			U
98138H-10-1	WORKDAY INC.		08/29/2019	Various	2,256.000	458,084			L
G9788D-10-3	WPP PLC	B	08/30/2019	Various	12,930.000	145,309			U
98389B-10-0	XCEL ENERGY INC		08/01/2019	BANK OF AMERICA/MERRILL LYNCH	136.000	8,263			L
98421M-10-6	XEROX HOLDINGS CORP		09/05/2019	Various	13,225.000	263,427			L
983919-10-1	XILINX INC COM		09/04/2019	Various	1,810.000	200,973			L
983793-10-0	XPO LOGISTICS INC		07/08/2019	CITIGROUP GLOBAL MARKETS	2,727.000	150,639			L
J95732-10-3	YAMAHA CORP	B	09/24/2019	CITIGROUP GLOBAL MARKETS	900.000	40,280			U
J96612-11-4	YAMATO HOLDINGS CO LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	21,600.000	372,671			U
988498-10-1	YUM! BRANDS INC		09/04/2019	Various	3.000	340			L
J95402-10-3	Z HOLDINGS CORP	B	08/30/2019	GOLDMAN, SACHS & CO.	47,000.000	117,450			U
D98423-10-2	ZALANDO	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	198.000	9,540			U
98919V-10-5	ZAYO GROUP HOLDINGS INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	2,223.000	75,026			L
989701-10-7	ZIONS BANCORPORATION NA		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	6,198.000	260,440			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						147,136,597	XXX		XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	08/05/2019	GOLDMAN, SACHS & CO.	2,073.000	120,649			U
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	08/05/2019	BANK OF AMERICA/MERRILL LYNCH	34,282.000	1,609,281			L
464287-20-0	ISHARES CORE S&P 500 ETF		08/05/2019	GOLDMAN, SACHS & CO.	2,638.000	753,334			L
464286-50-9	ISHARES MSCI CANADA ETF	C	08/05/2019	GOLDMAN, SACHS & CO.	465.000	12,806			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		08/05/2019	GOLDMAN, SACHS & CO.	3,044.000	480,465			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		08/05/2019	GOLDMAN, SACHS & CO.	1,269.000	187,812			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/04/2019	Various	410.000	119,948			L
9299999. Subtotal - Common Stocks - Mutual Funds						3,284,294	XXX		XXX
9799997. Total - Common Stocks - Part 3						150,420,892	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						150,420,892	XXX		XXX
9899999. Total - Preferred and Common Stocks						150,700,437	XXX		XXX
9999999 - Totals						1,364,774,934	XXX	2,423,573	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 204

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		09/01/2019	SCHEDULED REDEMPTION		84	84	96	93		(10)		(10)		84				4	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2019	SCHEDULED REDEMPTION		1,822	1,822	1,638	1,707		115		115		1,822				92	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2019	SCHEDULED REDEMPTION		404	404	415	414		(9)		(9)		404				25	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2019	SCHEDULED REDEMPTION		1,090	1,090	1,002	1,039		50		50		1,090				55	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2019	SCHEDULED REDEMPTION		160	160	164	165		(5)		(5)		160				10	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		09/01/2019	SCHEDULED REDEMPTION		343	343	392	361		(18)		(18)		343				17	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2019	SCHEDULED REDEMPTION		97	97	101	101		(3)		(3)		97				6	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2019	SCHEDULED REDEMPTION		1,131	1,131	1,239	1,214		(83)		(83)		1,131				67	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2019	SCHEDULED REDEMPTION		3	3	3	3						3					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2019	SCHEDULED REDEMPTION		233	233	236	238		(4)		(4)		233				13	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2019	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2019	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2019	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	06/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2019	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2019	SCHEDULED REDEMPTION		71	71	75	76		(6)		(6)		71				4	07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2019	SCHEDULED REDEMPTION		77	77	82	85		(8)		(8)		77				4	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2019	SCHEDULED REDEMPTION		23	23	25	25		(2)		(2)		23				1	12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		09/01/2019	SCHEDULED REDEMPTION		110,485	110,485	112,280	113,264		(2,779)		(2,779)		110,485				4,553	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2019	SCHEDULED REDEMPTION		108	108	104	107		1		1		108				7	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2019	SCHEDULED REDEMPTION		7	7	7	7						7				1	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		09/01/2019	SCHEDULED REDEMPTION		87	87	99	95		(9)		(9)		87				4	05/15/2027	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2019	SCHEDULED REDEMPTION		63	63	65	64						63				4	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2019	SCHEDULED REDEMPTION		85	85	88	86		(1)		(1)		85				6	08/20/2021	1
912828-5M-8	TREASURY NOTE		09/11/2019	CITIGROUP GLOBAL MARKETS		5,589,258	5,000,000	5,211,523			(11,528)		(11,528)		5,199,995		389,263	389,263	129,076	11/15/2028	1
912828-6L-9	TREASURY NOTE		09/05/2019	Various		26,276,836	25,500,000	25,108,535			16,709		16,709		25,125,245		1,151,591	1,151,591	213,043	03/31/2026	1
912828-6S-4	TREASURY NOTE		09/11/2019	Various		14,945,586	14,200,000	14,322,191			(4,840)		(4,840)		14,317,352		628,234	628,234	120,693	04/30/2026	1
912828-6X-3	TREASURY NOTE		08/09/2019	Various		45,770,469	45,000,000	45,606,660			(8,897)		(8,897)		45,597,763		172,705	172,705	151,363	05/31/2026	1
912828-Y9-5	TREASURY NOTE		08/01/2019	GOLDMAN, SACHS & CO.		14,595,723	14,500,000	14,464,883							14,464,883		130,840	130,840	1,478	07/31/2026	1
912810-ED-6	US TREASURY N/B		08/15/2019	MATURED		580,000	580,000	756,873	593,935		(13,935)		(13,935)		580,000				47,125	08/15/2019	1
74046B-AA-4	PREMIER AIRCRAFT LEASING		08/06/2019	SCHEDULED REDEMPTION		49,680	49,680	51,686	50,892		(1,212)		(1,212)		49,680				1,420	02/06/2022	1Z
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2019	SCHEDULED REDEMPTION		110,603	110,603	110,603	110,603						110,603				2,269	08/01/2023	1Z
797224-AC-6	SAN CLEMENTE LEASING LLC		08/22/2019	SCHEDULED REDEMPTION		285,301	285,301	285,301	285,301						285,301				6,483	11/22/2022	1Z
805649-AB-6	SAYARRA LTD		07/29/2019	SCHEDULED REDEMPTION		228,553	228,553	228,553	228,553						228,553				4,414	04/14/2022	1Z
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2019	MATURED		493,240	493,240	529,247	493,240						493,240				44,187	09/01/2019	1FE
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2019	SCHEDULED REDEMPTION		150,000	150,000	162,563	151,765		(1,765)		(1,765)		150,000				13,935	09/01/2020	1FE
0599999. Subtotal - Bonds - U.S. Governments						109,191,669	106,213,798	106,956,779	2,033,483		(28,240)		(28,240)		106,719,035		2,472,634	2,472,634	740,362	XXX	XXX
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	D	07/01/2019	SCHEDULED REDEMPTION		864,799	864,799	864,799	864,799						864,799				53,831	01/01/2023	3
1099999. Subtotal - Bonds - All Other Governments						864,799	864,799	864,799	864,799						864,799				53,831	XXX	XXX
138824-KP-1	CANYON CNTY IDAHO SCH DIST NO		08/20/2019	UMB BANK		129,648	100,000	122,628			(434)		(434)		122,194		7,454	7,454	1,056	09/15/2038	1FE
196696-QJ-0	COLORADO ST BRD CMNTY COLLEGES		09/13/2019	UMB BANK		110,108	100,000	111,206	109,362		(1,323)		(1,323)		108,039		2,069	2,069	3,511	11/01/2023	1FE
196696-QM-3	COLORADO ST BRD CMNTY COLLEGES		09/04/2019	UMB BANK		226,976	180,000	220,127	215,935		(2,883)		(2,883)		213,052		13,924	13,924	7,625	11/01/2026	1FE
341426-G2-4	FLORIDA ST BRD ED BABS 09 F		08/14/2019	CALLED @ 100.000		25,000,000	25,000,000	24,617,250	24,697,576		302,424		302,424		25,000,000				1,019,028	06/01/2039	1FE
419792-VT-0	HAWAII ST		09/09/2019	UMB BANK		518,257	475,000	531,145	518,755		(9,411)		(9,411)		509,344		8,913	8,913	27,521	01/01/2022	1FE
88161Y-DG-7	TETON CNTY IDAHO SCH DIST NO 4		08/02/2019	UMB BANK		814,888	690,000	749,982	746,280		(3,160)		(3,160)		743,120		71,768	71,768	35,658	09/15/2032	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						26,799,877	26,545,000	26,352,338	26,287,908		285,213		285,213		26,695,748		104,129	104,129	1,094,398	XXX	XXX
111746-AK-9	BROCKTON MA G O 2005		08/01/2019	CALLED @ 100.000		1,845,000	1,845,000	1,860,037	1,846,723		(888)		(888)		1,845,834		(834)	(834)	97,785	08/01/2020	1FE
232392-AG-5	CUYAHOGA OHIO CMNTY COLLEGE DI		09/11/2019	UMB BANK		179,451	160,000	182,342	178,568		(3,219)		(3,219)		175,349		4,103	4,103	6,267	12/01/2022	1FE
249174-SN-4	DENVER COLO CITY & CNTY SCH DI		08/16/2019	UMB BANK		295,477	260,000	296,088	291,033		(3,985)		(3,985)		287,049		8,428	8,428	9,353	12/01/2032	1FE
386448-EB-6	GRAND RIVER HOSP DIST COLO		07/10/2019	UMB BANK		294,370	250,000	290,013	284,907		(2,930)		(2,930)		281,977		12,393	12,393	7,674	12/01/2024	1FE
510390-YR-2	LAKE OSWEGO ORE		08/23/2019	UMB BANK		218,676	200,000	220,628	216,913		(3,718)		(3,718)		213,195		5,481	5,481	7,389	12/01/2021	1FE
60534W-SN-9	MISSISSIPPI DEV BK SPL OBLIG		09/09/2019	UMB BANK		111,430	100,000	109,276	108,084		(1,030)		(1,030)		107,053		4,377	4,377	4,111	03/01/2024	1FE
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004		07/01/2019	SCHEDULED REDEMPTION		940,412	940,412	940,412	940,412						940,412				25,579	06/30/2023	1FE
796269-ZF-8	SAN ANTONIO TEX INDPT SCH DIST		09/17/2019	UMB BANK		340,971	300,000	340,899	337,561		(5,584)		(5,584)		331,977		8,994	8,994	19,500	08/15/2023	1FE
825434-5A-7	SHREVEPORT LA		09/24/2019	UMB BANK		12,113	10,000	11,653	11,479		(130)		(130)		11,349		764	764	576	08/01/2026	1FE
825434-5B-5	SHREVEPORT LA		07/25/2019	UMB BANK		12,374	10,000	11,692	11,536		(92)		(92)		11,444		930	930	497	08/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C		08/01/2019	CALLED @ 100.000		23,200,000	23,200,000	23,200,000	23,200,000						23,200,000				1,517,280	08/01/2035	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						27,450,275	27,275,412	27,463,040	27,427,216		(21,577)		(21,577)		27,405,639		44,636	44,636	1,696,011	XXX	XXX
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A		07/01/2019	CALLED @ 100.000		11,700,000	11,700,000	11,607,219	11,673,095		26,905		26,905		11,700,000				865,800	07/01/2034	1FE
196632-H7-1	COLORADO SPRINGS COLO UTILS RE		09/18/2019	UMB BANK		34,469	30,000	34,361	33,993		(564)		(564)		33,429		1,040	1,040	1,271	11/15/2023	1FE
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2019	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		09/01/2019	SCHEDULED REDEMPTION		49	49	56	54		(5)		(5)		49				3	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		08/01/2019	SCHEDULED REDEMPTION		18	18	20	18						18				1	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		09/01/2019	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7				1	11/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		09/01/2019	SCHEDULED REDEMPTION		11,984	11,984	12,726	12,511		(527)		(527)		11,984				388	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		09/01/2019	SCHEDULED REDEMPTION		4,715	4,715	5,005	4,935		(220)		(220)		4,715				157	09/01/2023	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2019	SCHEDULED REDEMPTION		83	83	88	84		(1)		(1)		83				5	04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2019	SCHEDULED REDEMPTION		325	325	315	317		8		8		325				11	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2019	SCHEDULED REDEMPTION		208	208	206	206		2		2		208				8	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2019	SCHEDULED REDEMPTION		381	381	369	370		11		11		381				12	03/01/2035	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2019	SCHEDULED REDEMPTION		224	224	270	226		(2)		(2)		224				14	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2019	SCHEDULED REDEMPTION		242	242	256	246		(3)		(3)		242				15	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2019	SCHEDULED REDEMPTION		106	106	110	118		(12)		(12)		106				6	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2019	SCHEDULED REDEMPTION		28	28	28	29		(2)		(2)		28				1	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2019	SCHEDULED REDEMPTION		46	46	48	52		(5)		(5)		46				3	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2019	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2019	SCHEDULED REDEMPTION		24	24	24	26		(2)		(2)		24				1	02/01/2032	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2019	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	10/01/2029	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2019	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2019	SCHEDULED REDEMPTION		487	487	507	541		(54)		(54)		487				29	07/01/2030	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		07/01/2019	SCHEDULED REDEMPTION		1,507	1,507	1,571	1,527		(20)		(20)		1,507				78	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		09/01/2019	SCHEDULED REDEMPTION		224	224	254	255		(31)		(31)		224				11	03/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2019	SCHEDULED REDEMPTION		6,281	6,281	6,469	6,725		(444)		(444)		6,281				352	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2019	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2019	SCHEDULED REDEMPTION		85	85	87	92		(7)		(7)		85				5	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		09/01/2019	SCHEDULED REDEMPTION		12,973	12,973	13,346	13,669		(696)		(696)		12,973				477	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2019	SCHEDULED REDEMPTION		2,087	2,087	2,068	2,070		18		18		2,087				75	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		09/01/2019	SCHEDULED REDEMPTION		4,184	4,184	4,304	4,409		(225)		(225)		4,184				151	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		09/01/2019	SCHEDULED REDEMPTION		16,967	16,967	17,573	17,369		(403)		(403)		16,967				610	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2019	SCHEDULED REDEMPTION		5,828	5,828	6,037	5,987		(158)		(158)		5,828				209	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2019	SCHEDULED REDEMPTION		29,235	29,235	30,280	30,158		(923)		(923)		29,235				1,066	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2019	SCHEDULED REDEMPTION		36,904	36,904	38,222	38,143		(1,240)		(1,240)		36,904				1,330	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2019	SCHEDULED REDEMPTION		15,626	15,626	16,184	16,166		(540)		(540)		15,626				567	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2019	SCHEDULED REDEMPTION		12,429	12,429	12,873	12,872		(443)		(443)		12,429				451	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2019	SCHEDULED REDEMPTION		5,528	5,528	5,726	5,670		(141)		(141)		5,528				199	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2019	SCHEDULED REDEMPTION		3,738	3,738	3,871	3,840		(102)		(102)		3,738				133	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2019	SCHEDULED REDEMPTION		7,789	7,789	8,067	7,992		(203)		(203)		7,789				282	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		09/01/2019	SCHEDULED REDEMPTION		5,893	5,893	6,104	6,036		(142)		(142)		5,893				213	05/01/2024	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2019	SCHEDULED REDEMPTION		4,764	4,764	4,934	4,875		(111)		(111)		4,764				172	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		09/01/2019	SCHEDULED REDEMPTION		2,061	2,061	2,134	2,122		(62)		(62)		2,061				74	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2019	SCHEDULED REDEMPTION		1,528	1,528	1,563	1,539		(11)		(11)		1,528				83	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2019	SCHEDULED REDEMPTION		731	731	719	724		7		7		731				32	08/01/2028	1
313614-Y3-7	FED NATL MTG ASSOC #050230		07/01/2019	SCHEDULED REDEMPTION		5	5	5	5						5					09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2019	SCHEDULED REDEMPTION		141	141	155	147		(6)		(6)		141				9	07/01/2022	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		07/01/2019	MATURED		8	8	7	8						8					07/01/2019	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2019	SCHEDULED REDEMPTION		37	37	39	42		(5)		(5)		37				2	06/01/2030	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2019	SCHEDULED REDEMPTION		80	80	84	92		(12)		(12)		80				5	11/01/2030	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2019	SCHEDULED REDEMPTION		20	20	21	23		(3)		(3)		20				1	01/01/2031	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2019	SCHEDULED REDEMPTION		349	349	337	342		7		7		349				15	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2019	SCHEDULED REDEMPTION		440	440	426	432		8		8		440				19	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2019	SCHEDULED REDEMPTION		43	43	41	42		1		1		43				2	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2019	SCHEDULED REDEMPTION		310	310	300	304		6		6		310				13	10/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2019	SCHEDULED REDEMPTION		530	530	513	520		10		10		530				23	11/01/2021	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2019	SCHEDULED REDEMPTION		71	71	76	77		(6)		(6)		71				4	11/01/2031	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2019	SCHEDULED REDEMPTION		348	348	337	342		7		7		348				15	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2019	SCHEDULED REDEMPTION		605	605	586	592		12		12		605				26	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2019	SCHEDULED REDEMPTION		770	770	745	753		17		17		770				33	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2019	SCHEDULED REDEMPTION		363	363	351	355		8		8		363				16	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2019	SCHEDULED REDEMPTION		646	646	625	630		15		15		646				28	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2019	SCHEDULED REDEMPTION		877	877	849	857		20		20		877				38	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2019	SCHEDULED REDEMPTION		896	896	889	888		8		8		896				36	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		09/01/2019	SCHEDULED REDEMPTION		103,392	103,392	110,888	109,941		(6,548)		(6,548)		103,392				3,769	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2019	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2036	1
31371N-TS-4	FED NATL MTG ASSOC #257161		09/01/2019	SCHEDULED REDEMPTION		6,991	6,991	7,789	7,862		(871)		(871)		6,991				270	04/01/2038	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2019	SCHEDULED REDEMPTION		3,289	3,289	3,374	3,347		(58)		(58)		3,289				105	05/01/2023	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2019	SCHEDULED REDEMPTION		43	43	46	46		(3)		(3)		43				3	12/01/2025	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2019	SCHEDULED REDEMPTION		43	43	45	48		(5)		(5)		43				3	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2019	SCHEDULED REDEMPTION		101	101	107	108		(7)		(7)		101				6	07/01/2030	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2019	SCHEDULED REDEMPTION		101	101	102	105		(4)		(4)		101				5	04/01/2031	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2019	SCHEDULED REDEMPTION		72	72	76	83		(11)		(11)		72				4	06/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2019	SCHEDULED REDEMPTION		91	91	97	102		(11)		(11)		91				6	06/01/2030	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2019	SCHEDULED REDEMPTION		163	163	157	160		3		3		163				7	04/01/2021	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2019	SCHEDULED REDEMPTION		625	625	606	611		14		14		625				25	06/01/2021	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2019	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2031	1
31390J-D9-9	FED NATL MTG ASSOC #647328		09/01/2019	SCHEDULED REDEMPTION		148	148	164	167		(19)		(19)		148				6	07/01/2032	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2019	SCHEDULED REDEMPTION		110	110	109	109		1		1		110				4	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2019	SCHEDULED REDEMPTION		2,027	2,027	2,122	2,177		(150)		(150)		2,027				95	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2019	SCHEDULED REDEMPTION		1,011	1,011	1,059	1,075		(63)		(63)		1,011				48	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2019	SCHEDULED REDEMPTION		2,579	2,579	2,700	2,669		(90)		(90)		2,579				121	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2019	SCHEDULED REDEMPTION		94	94	94	94		(1)		(1)		94				4	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		09/01/2019	SCHEDULED REDEMPTION		493	493	505	510		(17)		(17)		493				23	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2019	SCHEDULED REDEMPTION		4,217	4,217	4,323	4,361		(144)		(144)		4,217				203	10/01/2036	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2019	SCHEDULED REDEMPTION		996	996	1,024	1,023		(27)		(27)		996				47	04/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		07/01/2019	MATURED		227	227	238	227		(1)		(1)		227				2	07/01/2019	1
31405E-CU-7	FED NATL MTG ASSOC #786783		07/01/2019	SCHEDULED REDEMPTION		139	139	144	139						139				1	08/01/2019	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2019	SCHEDULED REDEMPTION		416	416	418	418		(2)		(2)		416				20	08/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2019	SCHEDULED REDEMPTION		335	335	341	336		(1)		(1)		335				10	11/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		09/01/2019	SCHEDULED REDEMPTION		100	100	102	100						100				2	11/01/2019	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2019	SCHEDULED REDEMPTION		1,453	1,453	1,460	1,461		(8)		(8)		1,453				68	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		09/01/2019	SCHEDULED REDEMPTION		269	269	276	277		(8)		(8)		269				13	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2019	SCHEDULED REDEMPTION		267	267	273	273		(6)		(6)		267				13	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2019	SCHEDULED REDEMPTION		87	87	87	87						87				4	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2019	SCHEDULED REDEMPTION		20	20	20	20						20				1	02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2019	SCHEDULED REDEMPTION		55	55	56	56						55				3	02/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2019	SCHEDULED REDEMPTION		7	7	7	7						7					02/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		09/01/2019	SCHEDULED REDEMPTION		4,003	4,003	4,150	4,101		(98)		(98)		4,003				145	03/01/2023	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		09/01/2019	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				4	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2019	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				2	05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2019	SCHEDULED REDEMPTION		154	154	158	159		(5)		(5)		154				7	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		09/01/2019	SCHEDULED REDEMPTION		133	133	136	135		(2)		(2)		133				4	02/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		09/01/2019	SCHEDULED REDEMPTION		3,171	3,171	3,287	3,240		(69)		(69)		3,171				115	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		09/01/2019	SCHEDULED REDEMPTION		7,708	7,708	7,902	7,957		(248)		(248)		7,708				334	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		09/01/2019	SCHEDULED REDEMPTION		242	242	248	249		(7)		(7)		242				11	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		09/01/2019	SCHEDULED REDEMPTION		573	573	588	583		(10)		(10)		573				27	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2019	SCHEDULED REDEMPTION		1,156	1,156	1,185	1,209		(53)		(53)		1,156				56	10/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/01/2019	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		09/01/2019	SCHEDULED REDEMPTION		5,149	5,149	5,338	5,247		(98)		(98)		5,149				183	02/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		09/01/2019	SCHEDULED REDEMPTION		149	149	152	154		(5)		(5)		149				6	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		09/01/2019	SCHEDULED REDEMPTION		5,790	5,790	6,002	5,884		(94)		(94)		5,790				210	03/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31411U-UC-3	FED NATL MTG ASSOC #915079		09/01/2019	SCHEDULED REDEMPTION		3,047	3,047	3,158	3,124		(77)		(77)		3,047				110	04/01/2022	1
31411W-YF-8	FED NATL MTG ASSOC #917010		09/01/2019	SCHEDULED REDEMPTION		3,755	3,755	3,892	3,823		(69)		(69)		3,755				135	04/01/2022	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2019	SCHEDULED REDEMPTION		286	286	289	291		(4)		(4)		286				13	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		09/01/2019	SCHEDULED REDEMPTION		5,046	5,046	5,233	5,156		(109)		(109)		5,046				182	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		09/01/2019	SCHEDULED REDEMPTION		4,060	4,060	4,209	4,145		(85)		(85)		4,060				148	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		09/01/2019	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2019	SCHEDULED REDEMPTION		7,698	7,698	7,981	7,871		(173)		(173)		7,698				284	04/01/2022	1
31412D-2D-9	FED NATL MTG ASSOC #922472		09/01/2019	SCHEDULED REDEMPTION		497	497	509	511		(14)		(14)		497				24	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		09/01/2019	SCHEDULED REDEMPTION		141	141	145	146		(5)		(5)		141				7	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		09/01/2019	SCHEDULED REDEMPTION		2,429	2,429	2,490	2,503		(74)		(74)		2,429				118	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		09/01/2019	SCHEDULED REDEMPTION		84	84	86	87		(3)		(3)		84				4	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		09/01/2019	SCHEDULED REDEMPTION		2,867	2,867	2,976	2,954		(87)		(87)		2,867				103	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		09/01/2019	SCHEDULED REDEMPTION		197	197	201	205		(8)		(8)		197				7	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		09/01/2019	SCHEDULED REDEMPTION		8,046	8,046	8,341	8,230		(184)		(184)		8,046				282	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2019	SCHEDULED REDEMPTION		154	154	158	159		(5)		(5)		154				7	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		09/01/2019	SCHEDULED REDEMPTION		3,823	3,823	3,964	3,909		(86)		(86)		3,823				138	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		09/01/2019	SCHEDULED REDEMPTION		166	166	170	171		(5)		(5)		166				8	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		09/01/2019	SCHEDULED REDEMPTION		848	848	879	866		(18)		(18)		848				31	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		09/01/2019	SCHEDULED REDEMPTION		57	57	59	58		(1)		(1)		57				2	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2019	SCHEDULED REDEMPTION		88	88	89	89		(1)		(1)		88				4	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		09/01/2019	SCHEDULED REDEMPTION		228	228	234	236		(8)		(8)		228				11	08/01/2037	1
31414C-TX-6	FED NATL MTG ASSOC #962366		09/01/2019	SCHEDULED REDEMPTION		139	139	142	141		(2)		(2)		139				4	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		09/01/2019	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		09/01/2019	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		09/01/2019	SCHEDULED REDEMPTION		1,426	1,426	1,479	1,458		(32)		(32)		1,426				52	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		09/01/2019	SCHEDULED REDEMPTION		178	178	182	180		(2)		(2)		178				6	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		09/01/2019	SCHEDULED REDEMPTION		2,526	2,526	2,618	2,569		(44)		(44)		2,526				91	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		09/01/2019	SCHEDULED REDEMPTION		4,585	4,585	4,753	4,690		(106)		(106)		4,585				166	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		09/01/2019	SCHEDULED REDEMPTION		1,449	1,449	1,502	1,478		(29)		(29)		1,449				40	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		09/01/2019	SCHEDULED REDEMPTION		79	79	81	82		(3)		(3)		79				3	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		09/01/2019	SCHEDULED REDEMPTION		141	141	144	147		(6)		(6)		141				5	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		09/01/2019	SCHEDULED REDEMPTION		364	364	372	380		(16)		(16)		364				13	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2019	SCHEDULED REDEMPTION		12,500	12,500	12,824	12,709		(209)		(209)		12,500				413	03/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		09/01/2019	SCHEDULED REDEMPTION		278	278	285	289		(11)		(11)		278				10	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		09/01/2019	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		09/01/2019	SCHEDULED REDEMPTION		2,459	2,459	2,549	2,529		(70)		(70)		2,459				89	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		09/01/2019	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				2	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		09/01/2019	SCHEDULED REDEMPTION		2,672	2,672	2,770	2,744		(72)		(72)		2,672				96	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		09/01/2019	SCHEDULED REDEMPTION		576	576	591	585		(9)		(9)		576				19	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		09/01/2019	SCHEDULED REDEMPTION		133	133	136	140		(7)		(7)		133				5	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		09/01/2019	SCHEDULED REDEMPTION		127	127	130	133		(6)		(6)		127				5	05/01/2038	1
31415L-4E-4	FED NATL MTG ASSOC #983821		09/01/2019	SCHEDULED REDEMPTION		1,966	1,966	2,193	2,183		(217)		(217)		1,966				78	06/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		09/01/2019	SCHEDULED REDEMPTION		4,430	4,430	4,593	4,514		(84)		(84)		4,430				160	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		09/01/2019	SCHEDULED REDEMPTION		7,942	7,942	8,233	8,111		(170)		(170)		7,942				288	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2019	SCHEDULED REDEMPTION		6,603	6,603	6,846	6,767		(163)		(163)		6,603				239	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		09/01/2019	SCHEDULED REDEMPTION		786	786	807	801		(14)		(14)		786				26	09/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		09/01/2019	SCHEDULED REDEMPTION		4,087	4,087	4,236	4,161		(74)		(74)		4,087				147	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		09/01/2019	SCHEDULED REDEMPTION		5,148	5,148	5,337	5,291		(143)		(143)		5,148				186	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		09/01/2019	SCHEDULED REDEMPTION		1,623	1,623	1,665	1,649		(27)		(27)		1,623				53	10/01/2023	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		09/01/2019	SCHEDULED REDEMPTION		72,541	72,541	75,432	72,900		(359)		(359)		72,541				1,101	10/01/2019	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		09/01/2019	SCHEDULED REDEMPTION		40,743	40,743	43,015	41,064		(321)		(321)		40,743				1,101	12/01/2019	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		09/01/2019	SCHEDULED REDEMPTION		7,199	7,199	7,550	7,468		(269)		(269)		7,199				156	07/01/2027	1
45528U-ZH-7	INDIANAPOLIS IND LOC PUB IMPT		07/23/2019	UMB BANK		12,316	10,000	11,718			(47)		(47)		11,672		644	644	317	02/01/2044	1FE
555758-HW-4	MACON GA WTR AUTH WTR & SWR RE		07/18/2019	D.A. DAVIDSON & CO.		332,140	260,000	300,123	299,861		(1,969)		(1,969)		297,892		34,247	34,247	8,233	10/01/2032	1FE
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN CA BABS 08D		07/01/2019	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				653,800	07/01/2039	1FE
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABS0		07/01/2019	CALLED @ 100.000		4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				338,590	07/01/2039	1FE
594712-UL-3	MICHIGAN ST UNIV REVS		09/06/2019	UMB BANK		120,435	100,000	116,286			(1,422)		(1,422)		114,864		5,571	5,571	2,764	02/15/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
67756D-PK-6	OHIO ST HIGHER EDL FAC COMMN		08/01/2019	UMB BANK BLAYLOCK PARTNERS, L.P.		174,129	150,000	170,655	168,278		(2,101)		(2,101)		166,177		7,952	7,952	5,083	12/01/2023	1FE
67756D-PL-4	OHIO ST HIGHER EDL FAC COMMN		09/09/2019			260,988	220,000	253,845	250,589		(3,367)		(3,367)		247,222		13,767	13,767	8,556	12/01/2024	1FE
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		07/01/2019	MATURED		5,150,000	5,150,000	5,150,000	5,150,000						5,150,000				307,455	07/01/2019	1FE
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B		08/01/2019	CALLED @ 100.000		10,000,000	10,000,000	9,944,600	9,962,247		37,753		37,753		10,000,000				720,000	08/01/2039	1FE
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D		08/01/2019	UMB BANK		97,121	80,000	86,022	85,983		(318)		(318)		85,665		11,456	11,456	2,667	05/01/2035	1FE
84059N-BY-8	SOUTH VY WTR RECLAMATION FAC U		09/18/2019	UMB BANK		259,288	225,000	256,730	254,191		(3,897)		(3,897)		250,295		8,993	8,993	13,438	02/15/2024	1FE
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B		08/15/2019	CALLED @ 100.000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				251,040	08/15/2041	1FE
938782-CW-7	WASHINGTON DC MET TRAN BABS 09		07/01/2019	CALLED @ 100.000		13,000,000	13,000,000	12,785,110	12,951,910		48,090		48,090		13,000,000				910,000	07/01/2034	1FE
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04		07/01/2019	CALLED @ 100.000		1,295,000	1,295,000	1,295,000	1,295,000						1,295,000				69,542	07/01/2020	1FE
594751-AL-3	MICHIGAN TOB SETTLEMENT FIN ABS		08/01/2019	UMB BANK		27,000	300,000		14,449		982		982		15,431		11,569	11,569		06/01/2046	5
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		09/01/2019	SCHEDULED REDEMPTION		25,176	25,176	22,807	24,390		787		787		25,176				1,353	06/15/2022	1FE
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		09/01/2019	SCHEDULED REDEMPTION		31,435	31,435	29,239	30,759		676		676		31,435				1,808	06/15/2022	1FE
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		09/01/2019	SCHEDULED REDEMPTION		21,580	21,580	19,540	20,887		693		693		21,580				1,174	09/15/2022	1FE
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		09/01/2019	SCHEDULED REDEMPTION		13,297	13,297	11,527	12,524		773		773		13,297				670	04/15/2024	1FE
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		09/01/2019	SCHEDULED REDEMPTION		4,015	4,015	2,960	3,905		110		110		4,015				190	11/25/2020	1FE
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		09/01/2019	SCHEDULED REDEMPTION		11,129	11,129	9,016	10,762		367		367		11,129				605	06/25/2022	1FE
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		09/01/2019	SCHEDULED REDEMPTION		72,574	72,574	67,339	71,396		1,177		1,177		72,574				3,939	11/25/2022	1FE
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		09/01/2019	SCHEDULED REDEMPTION		22,863	22,863	17,194	21,291		1,572		1,572		22,863				1,157	07/25/2022	1FE
3133T1-C5-9	FHR 1602 PJ RMBS		09/01/2019	SCHEDULED REDEMPTION		1,846	1,846	1,948	1,874		(29)		(29)		1,846				86	10/15/2023	1FE
313398-QA-0	FHR 2335 PZ RMBS		09/01/2019	SCHEDULED REDEMPTION		63,531	63,531	59,782	61,188		2,343		2,343		63,531				3,082	07/15/2031	1FE
313399-TE-7	FHR 2345 PZ RMBS		09/01/2019	SCHEDULED REDEMPTION		27,112	27,112	25,595	26,208		904		904		27,112				1,298	08/15/2031	1FE
313399-FX-0	FHR 2351 AZ RMBS		09/01/2019	SCHEDULED REDEMPTION		12,118	12,118	11,623	11,830		288		288		12,118				568	08/15/2031	1FE
31339N-2C-9	FHR 2398 ZP RMBS		09/01/2019	SCHEDULED REDEMPTION		32,320	32,320	30,865	31,531		788		788		32,320				1,521	01/15/2032	1FE
31339D-YJ-1	FHR 2412 ZC RMBS		09/01/2019	SCHEDULED REDEMPTION		21,968	21,968	20,979	21,480		488		488		21,968				1,035	02/15/2032	1FE
31392K-ZE-9	FHR 2448 TN RMBS		09/01/2019	SCHEDULED REDEMPTION		29,281	29,281	30,489	29,997		(716)		(716)		29,281				1,418	05/15/2032	1FE
31358U-7D-2	FNR 1993-70 Z RMBS		09/01/2019	SCHEDULED REDEMPTION		1,636	1,636	1,705	1,636						1,636				81	05/25/2023	1FE
31397M-WQ-6	FNR 2008-82 EY RMBS		09/01/2019	SCHEDULED REDEMPTION		131,750	131,750	127,530	131,440		310		310		131,750				4,742	09/25/2023	1
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		09/01/2019	SCHEDULED REDEMPTION		67,987	67,987	62,830	66,635		1,352		1,352		67,987				3,797	05/15/2022	1FE
31771K-AA-5	FICO STRIP PRINC		09/26/2019	MATURED		50,000	50,000	39,148	48,915		1,085		1,085		50,000					09/26/2019	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						62,591,080	62,648,195	62,116,436	62,273,639		94,198		94,198		62,495,841		95,238	95,238	4,206,761	XXX	XXX
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT		08/22/2019	MATURED		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				404,300	08/22/2019	1
00435Q-AA-5	ACC 18-1 A ABS		09/20/2019	SCHEDULED REDEMPTION		309,438	309,438	309,433	309,434		3		3		309,438				8,274	12/21/2020	2FE
00507V-AH-2	ACTIVISION BLIZZARD INC		07/24/2019	WELLS FARGO		2,992,560	3,000,000	2,996,841	2,997,963		418		418		2,998,381		(5,821)	(5,821)	59,608	09/15/2021	2FE
00101J-AM-8	ADT CORP		09/23/2019	TENDER OFFER		2,026,300	2,000,000	1,970,000	1,992,322		4,571		4,571		1,996,894		29,406	29,406	107,333	03/15/2020	3FE
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		09/18/2019	BAIRD (ROBERT W.) & CO. INC.		193,088	190,000	190,000							190,000		3,088	3,088		09/30/2027	1Z
00130H-BW-4	AES CORP		08/21/2019	STIFEL CAPITAL MARKETS		521,875	500,000	511,821	487,936		(1,435)		(1,435)		508,329		13,546	13,546	22,950	04/15/2025	3FE
00130H-BT-1	AES CORPORATION (THE)		09/25/2019	CALLED @ 101.625		1,398,360	1,376,000	1,330,085	1,259,881		3,659		3,659		1,355,110		20,891	20,891	80,123	05/15/2023	3FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2019	SCHEDULED REDEMPTION		487,550	487,550	487,550	487,550						487,550				8,374	06/30/2022	5
05377R-DQ-4	AESOP 19-3 A ABS		08/21/2019	Various		10,025,879	10,000,000	9,999,821							9,999,821		26,058	26,058		03/20/2026	1Z
05377R-DR-2	AESOP 19-3 B ABS		08/20/2019	BOSC, INC.		5,011,230	5,000,000	4,998,196							4,998,196		13,035	13,035		03/20/2026	1Z
05377R-DN-1	AESOP_19-2A C ABS		09/17/2019	Various		4,060,518	3,875,000	3,876,917			(130)		(130)		3,876,788		183,730	183,730	62,923	09/22/2025	2FE
00846U-AL-5	AGILENT TECHNOLOGIES INC		09/06/2019	Various		1,997,083	2,000,000	1,986,320							1,986,320		10,763	10,763		09/15/2029	2Z
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2019	SCHEDULED REDEMPTION		38,434	38,434	37,212	37,212		1,222		1,222		38,434				1,489	09/15/2024	2FE
009158-AP-1	AIR PRODUCTS & CHEMICALS		08/21/2019	MATURED		12,000,000	12,000,000	11,991,360	11,999,330		670		670		12,000,000				525,000	08/21/2019	1FE
01400E-AB-9	ALCON FINANCE CORP	C	09/17/2019	MORGAN STANLEY		2,003,740	2,000,000	1,992,640							1,992,640		11,100	11,100		09/23/2029	2FE
01626P-AL-0	ALIMENTATION COUCHE-TARD INC	A	08/13/2019	CALLED @ 100.000		704,000	704,000	704,000	704,000						704,000				14,882	12/13/2019	2FE
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2019	SCHEDULED REDEMPTION		115,000	115,000	115,000	115,000						115,000				6,771	01/01/2027	3Z
019576-AB-3	ALLIED UNIVERSAL HOLDCO LLC		09/27/2019	Various		626,125	600,000	591,846			145		145		591,991		34,134	34,134	12,361	07/15/2027	5FE
02005N-BH-2	ALLY FINANCIAL INC		09/12/2019	WELLS FARGO		410,194	393,000	389,282			216		216		389,498		20,696	20,696	4,865	05/21/2024	3FE
023135-AZ-9	AMAZON.COM INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH		718,564	700,000	698,376	698,510		143		143		698,654		19,910	19,910	18,457	08/22/2024	1FE
03066K-AH-3	AMCAR 19-2 D ABS		07/01/2019	JPMORGAN CHASE & CO.		3,511,484	3,500,000	3,499,437			8		8		3,499,445		12,040	12,040	6,105	06/08/2025	2FE
02364W-BG-9	AMERICA MOVIL SAB DE CV	D	08/28/2019	HSBC SECURITIES, INC.		646,594	543,000	539,943			18		18		539,961		106,633	106,633	8,447	04/22/2049	1FE
02378M-AA-9	AMERICAN AIRLINES 2019-1 CLASS A P		09/25/2019	MORGAN STANLEY		1,036,250	1,000,000	1,000,000							1,000,000		36,250	36,250	4,083	08/15/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2019	SCHEDULED REDEMPTION		16,969	16,969	16,969	16,969						16,969				840	08/15/2026	2FE
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2019	SCHEDULED REDEMPTION		24,615	24,615	24,618	24,468		(3)		(3)		24,615				1,380	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2019	SCHEDULED REDEMPTION		520,845	520,845	521,069	500,211		(224)		(224)		520,845				28,590	01/15/2022	3FE
023772-AB-2	AMERICAN AIRLINES INC ABS		07/15/2019	SCHEDULED REDEMPTION		173,314	173,314	173,314	173,314						173,314				6,933	01/15/2027	1FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2019	SCHEDULED REDEMPTION		43,058	43,058	42,227	42,227		831		831		43,058				1,895	03/22/2025	2FE
02377U-AB-0	AMERICAN AIRLINES INC ABS		07/15/2019	SCHEDULED REDEMPTION		140,017	140,017	140,017	140,017						140,017				6,931	07/15/2024	2FE
031652-BK-5	AMKOR TECHNOLOGY INC		08/29/2019	Jane Street Execution Services, LLC		241,166	221,000	217,510			86		86		217,597		23,569	23,569	6,833	09/15/2027	4FE
00175P-AB-9	AMN HEALTHCARE INC		09/27/2019	Various		585,589	581,000	581,000							581,000		4,589	4,589		10/01/2027	3FE
032654-AQ-8	ANALOG DEVICES INC		07/22/2019	GOLDMAN, SACHS & CO.		1,604,448	1,600,000	1,596,912	1,598,131		868		868		1,598,999		5,449	5,449	39,393	03/12/2020	2FE
03350W-AC-3	ANDEAVOR LOGISTICS LP		09/26/2019	EXCHANGE		663,997	665,000	663,816	663,923		74		74		663,997				23,160	12/01/2027	2FE
03523T-BV-9	ANHEUSER BUSCH COS LLC / ANHEUSER	C	08/08/2019	DEUTSCHE BANK AG		639,085	500,000	498,335			12		12		498,347		140,738	140,738	15,340	01/23/2049	2FE
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	07/25/2019	HSBC SECURITIES, INC.		1,795,085	1,578,000	1,573,029			203		203		1,573,233		221,853	221,853	38,727	01/23/2029	2FE
03674X-AC-0	ANTERO RESOURCES CORP		07/19/2019	GOLDMAN, SACHS & CO.		353,418	379,000	383,813	381,037		(1,021)		(1,021)		380,016		(26,599)	(26,599)	12,518	12/01/2022	3FE
03674X-AF-3	ANTERO RESOURCES CORP		08/12/2019	MORGAN STANLEY		200,910	222,000	222,068	222,037		(9)		(9)		222,028		(21,118)	(21,118)	8,776	06/01/2023	3FE
03674X-AJ-5	ANTERO RESOURCES CORP		08/13/2019	Various		658,653	754,000	719,276	493,706		800		800		721,267		(62,614)	(62,614)	29,734	03/01/2025	3FE
036752-AK-9	ANTHEM INC		09/11/2019	Various		965,420	1,000,000	993,890			1		1		993,891		(28,471)	(28,471)	411	09/15/2049	2Z
03835V-AH-9	APTIV PLC		07/16/2019	Various		1,764,471	1,659,000	1,651,667			33		33		1,651,701		112,771	112,771	30,019	03/15/2049	2FE
03837P-AA-5	AQFIT_17-A ABS		09/15/2019	SCHEDULED REDEMPTION		202,077	202,077	202,052	202,056		21		21		202,077				5,434	11/15/2035	1FE
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2019	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,860		140		140		300,000				29,400	07/15/2020	1
007036-UQ-7	ARMT_05-11 RMBS		09/25/2019	SCHEDULED REDEMPTION		57,014	57,014	26,797	29,943		27,071		27,071		57,014				837	04/25/2057	1FM
2254W0-MM-4	ARMT_05-12 RMBS		09/25/2019	SCHEDULED REDEMPTION		51,197	51,197	23,087	25,378		25,819		25,819		51,197				790	07/25/2056	1FM
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		07/31/2019	BANK OF AMERICA/MERRILL LYNCH		273,543	343,000	276,115			51		51		276,166		(2,623)	(2,623)	6,069	11/01/2026	4FE
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		07/31/2019	BARCLAYS		673,995	686,000	677,633			21		21		677,654		(3,659)	(3,659)	23,057	04/01/2022	4FE
00206R-GD-8	AT&T INC		07/16/2019	MIZUHO SECURITIES USA INC.		1,605,110	1,578,000	1,578,000	1,578,000						1,578,000		27,110	27,110	36,542	06/12/2024	2FE
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS		09/15/2019	SCHEDULED REDEMPTION		806,200	806,200	806,200	806,200						806,200				17,062	05/15/2025	1Z
049560-AR-6	ATMOS ENERGY CORPORATION		09/26/2019	JEFFERIES & COMPANY, INC.		1,512,360	1,500,000	1,499,100							1,499,100		13,260	13,260		09/15/2029	1Z
049560-AS-4	ATMOS ENERGY CORPORATION		09/26/2019	BARCLAYS		764,400	750,000	749,445							749,445		14,955	14,955		09/15/2049	1FE
059523-BB-5	BAFC 2007-5 7A5 RMBS		09/01/2019	SCHEDULED REDEMPTION		22,987	216,021	70,515	107,613		(84,626)		(84,626)		22,987				9,986	02/25/2052	1FM
05971K-AD-1	BANCO SANTANDER SA	D	07/02/2019	GOLDMAN, SACHS & CO.		1,603,776	1,600,000	1,600,000							1,600,000		3,776	3,776	962	06/27/2024	1FE
06051G-EU-9	BANK OF AMERICA CORP		08/19/2019	BANK OF AMERICA/MERRILL LYNCH		5,190,900	5,000,000	4,972,200	4,987,678		1,847		1,847		4,989,525		201,375	201,375	183,333	01/11/2023	1FE
06051G-HU-6	BANK OF AMERICA CORP		09/03/2019	BANK OF AMERICA/MERRILL LYNCH		4,003,265	3,500,000	3,500,000							3,500,000		503,265	503,265	52,334	04/23/2040	1FE
929648-AA-7	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004		09/14/2019	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,118,000	09/14/2019	1
055226D-BK-0	BAT CAPITAL CORP ABS	C	09/11/2019	Various		3,864,780	3,975,000	3,975,000							3,975,000		(110,220)	(110,220)	3,383	09/06/2049	2FE
07177M-AD-5	BAXALTA INC		08/09/2019	CALLED @ 100.701		2,997,877	2,977,000	2,976,219	2,976,704		120		120		2,976,824		176	176	74,608	06/23/2020	2FE
07274N-AQ-6	BAYER US FINANCE II LLC	C	09/27/2019	Various		1,148,809	1,040,000	1,036,422	1,036,450		42		42		1,036,492		112,317	112,317	38,870	06/25/2048	2FE
07556Q-BS-3	BEAZER HOMES USA INC		09/10/2019	CANTOR FITZGERALD		291,450	290,000	290,000							290,000		1,450	1,450		10/15/2029	1Z
075887-BE-8	BECTON DICKINSON AND CO		09/27/2019	CALLED @ 100.127		1,918,424	1,916,000	1,934,470	1,920,150		(3,204)		(3,204)		1,916,946		(946)	(946)	42,572	12/15/2019	2FE
075887-BW-8	BECTON DICKINSON AND COMPANY		07/01/2019	Various					3,480,000											06/06/2027	2FE
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO		09/26/2019	BANK OF AMERICA/MERRILL LYNCH		474,048	399,000	398,873			1		1		398,875		75,173	75,173	12,577	01/15/2049	1FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		09/16/2019	UNION BANK OF SWITZERLAND		226,875	220,000	220,000							220,000		6,875	6,875	3,069	07/15/2026	3FE
085770-AB-1	BERRY PLASTICS ESCROW CORP		09/05/2019	Various		406,748	386,000	386,446			(20)		(20)		386,426		20,321	20,321	5,566	07/15/2027	3FE
096630-AB-4	BOARDWALK PIPELINES LLC		09/15/2019	MATURED		20,000,000	20,000,000	19,871,600	19,988,342		11,658		11,658		20,000,000				1,150,000	09/15/2019	2FE
097023-CE-3	BOEING CO		08/27/2019	GOLDMAN, SACHS & CO.		801,878	750,000	695,910			814		814		696,724		105,153	105,153	14,146	03/01/2039	1FE
097023-CQ-6	BOEING CO		08/01/2019	Various		5,070,015	5,000,000	4,957,750			8		8		4,957,758		112,257	112,257	2,604	02/01/2050	1FE
097023-CR-4	BOEING CO		09/23/2019	Various		846,713	768,000	760,819			11		11		760,830		85,882	85,882	4,635	08/01/2059	1FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		09/15/2019	SCHEDULED REDEMPTION		289,747	289,747	332,189	297,412		(7,666)		(7,666)		289,747				16,117	09/15/2021	1
100743-AL-7	BOSTON GAS COMPANY		07/29/2019	MITSUBISHI UFJ SECURITIES (USA)		681,719	676,000	676,000							676,000		5,719	5,719	113	08/01/2029	1FE
10510K-AA-5	BRAMBLES USA INC	C	07/05/2019	CALLED @ 102.248		511,240	500,000	548,090	514,432		(5,841)		(5,841)		508,591		(8,591)	(8,591)	31,599	04/01/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
110122-CB-2	BRISTOL-MYERS SQUIBB CO		07/24/2019	Various		5,013,806	4,800,000	4,760,400			623		623		4,761,023		252,784	252,784	31,431	07/26/2029	1FE
110122-CC-0	BRISTOL-MYERS SQUIBB CO		07/24/2019	MORGAN STANLEY		1,305,192	1,200,000	1,195,896			26		26		1,195,922		109,270	109,270	9,625	06/15/2039	1FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	C	09/20/2019	SCHEDULED REDEMPTION		31,604	31,604	31,604	31,604						31,604				1,096	12/20/2025	1FE
11134L-AP-4	BROADCOM CORPORATION		08/01/2019	CITIGROUP GLOBAL MARKETS		682,227	700,000	699,812	699,834		15		15		699,849		(17,622)	(17,622)	23,090	01/15/2025	2FE
11135F-AB-7	BROADCOM INC		09/27/2019	Various		3,884,045	3,740,000	3,722,235			514		514		3,722,749		161,295	161,295	65,300	04/15/2029	2FE
11135F-AD-3	BROADCOM INC		07/01/2019	JPMORGAN CHASE & CO.		1,618,576	1,600,000	1,587,488			502		502		1,587,990		30,586	30,586	14,178	10/15/2024	2FE
11135F-AE-1	BROADCOM INC		09/17/2019	CREDIT SUISSE		1,022,300	1,000,000	992,610			414		414		993,024		29,276	29,276	19,361	04/15/2026	2FE
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERTIES	A	09/17/2019	Various		551,375	550,000	550,000							550,000		1,375	1,375		09/15/2027	4Z
07384M-6H-0	BSARM_04-12 RMBS		09/01/2019	SCHEDULED REDEMPTION		106,947	106,947	105,159	104,904		2,043		2,043		106,947				3,281	05/25/2037	1FM
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2019	SCHEDULED REDEMPTION		5,473	5,473	5,105	5,432		41		41		5,473				259	01/15/2021	1FE
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		09/01/2019	SCHEDULED REDEMPTION		39,311	39,311	39,311	39,311						39,311				2,101	08/01/2022	1
05607B-AA-9	BXGNT_17-A ABS		09/02/2019	SCHEDULED REDEMPTION		115,647	115,647	115,645	115,645		2		2		115,647				2,468	10/04/2032	1FE
22534U-AE-2	CAALT_17-3 ABS		09/17/2019	WELLS FARGO		1,520,449	1,500,000	1,499,762	1,499,824		51		51		1,499,875		20,574	20,574	39,730	10/15/2026	1FE
126802-CY-1	CABMT_14-2 ABS		07/15/2019	SCHEDULED REDEMPTION		5,940,000	5,940,000	5,947,425	5,946,907		(6,907)		(6,907)		5,940,000				100,961	07/15/2022	1FE
12803P-AB-4	CAJUN_17-1 ABS		08/20/2019	SCHEDULED REDEMPTION		37,500	37,500	39,149			(1,649)		(1,649)		37,500				609	08/20/2047	2FE
129268-AA-6	CALEDONIA GENERATING LLC		09/30/2019	SCHEDULED REDEMPTION		674,607	674,607	674,607	674,607						674,607				9,501	02/28/2022	1FE
14042R-BS-9	CAPITAL ONE NA		09/13/2019	MATURED		10,000,000	10,000,000	9,999,700	9,999,929		71		71		10,000,000				185,000	09/13/2019	2FE
19421U-AB-0	CASL 19-A A2 ABS		09/25/2019	SCHEDULED REDEMPTION		73,960	73,960	73,933			27		27		73,960				553	12/28/2048	1FE
194204-AA-1	CASL_17-A ABS		09/25/2019	SCHEDULED REDEMPTION		170,858	170,858	173,300	173,146		(2,288)		(2,288)		170,858				5,142	11/26/2046	2FE
14913Q-2M-0	CATERPILLAR FINANCIAL SERVICES COR		09/05/2019	MIZUHO SECURITIES USA INC.		2,401,056	2,400,000	2,400,000	2,400,000						2,400,000		1,056	1,056	61,142	05/15/2023	1FE
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		09/15/2019	SCHEDULED REDEMPTION		174,392	174,392	174,392	174,392						174,392				4,893	08/15/2033	1
1248MG-AP-9	CBASS_07-CB1 RMBS		09/01/2019	SCHEDULED REDEMPTION		127,818	127,818	71,740	44,926		82,892		82,892		127,818				1,518	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		09/01/2019	SCHEDULED REDEMPTION		170,619	170,619	96,793	71,691		98,928		98,928		170,619				2,284	02/25/2047	1FM
17305E-FS-9	CCCIT_14-A6 ABS		07/15/2019	SCHEDULED REDEMPTION		5,250,000	5,250,000	5,226,621	5,227,858		22,142		22,142		5,250,000				112,875	07/15/2021	1FE
17305E-GH-2	CCCIT_17-A9 ABS		09/20/2019	SCHEDULED REDEMPTION		10,817,000	10,817,000	10,724,041	10,735,403		81,597		81,597		10,817,000				194,706	09/20/2021	1FE
16678R-BT-3	CCMFC 2004-A B1 RMBS		09/01/2019	SCHEDULED REDEMPTION		18,893	18,893	13,234	10,922		7,971		7,971		18,893				396	03/25/2035	1FM
16678R-CM-7	CCMFCF_04-BA RMBS		09/01/2019	SCHEDULED REDEMPTION		196,913	196,913	139,126	70,072		126,841		126,841		196,913				4,037	10/25/2035	1FM
1248EP-CB-7	CCO HOLDINGS LLC		09/17/2019	Various		630,000	600,000	612,000			(282)		(282)		611,718		18,282	18,282	10,392	06/01/2029	3FE
12513X-AH-5	CD_06-CD2 CMBS		09/01/2019	SCHEDULED REDEMPTION			47,857	31,690	31,533		(31,518)		(31,518)						1,561	01/15/2046	5FM
12513G-BD-0	CDW LLC / CDW FINANCE CORP		09/13/2019	SEAPORT GROUP		453,094	450,000	450,000							450,000		3,094	3,094		04/01/2028	3FE
161571-HF-4	CHAIT_16-A5 ABS		07/15/2019	SCHEDULED REDEMPTION		1,000,000	1,000,000	990,469	991,434		8,566		8,566		1,000,000				7,408	07/15/2021	1FE
161175-BS-2	CHARTER COMMUNICATIONS OPT LLC		09/17/2019	WELLS FARGO		788,318	750,000	749,100			2		2		749,102		39,215	39,215	7,367	07/01/2049	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2019	SCHEDULED REDEMPTION		216,952	216,952	143,417	151,737		65,215		65,215		216,952				6,413	03/25/2037	1FM
163851-AB-4	CHEMOURS COMPANY		09/11/2019	CANTOR FITZGERALD		621,836	609,000	615,090	612,486		(976)		(976)		611,509		10,327	10,327	33,398	05/15/2023	3FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		09/16/2019	MORGAN STANLEY		203,596	187,000	196,584	195,715		(661)		(661)		195,054		8,542	8,542	6,868	06/30/2027	3FE
164110-AC-5	CHENIERE ENERGY PARTNERS LP		07/31/2019	EXCHANGE		1,159,000	1,159,000	1,159,000	1,159,000						1,159,000				57,950	10/01/2026	3FE
165167-CU-9	CHESAPEAKE ENERGY CORPORATION		09/30/2019	JPMORGAN CHASE & CO.		118,800	165,000	151,388			532		532		151,920		(33,120)	(33,120)	9,423	01/15/2025	4FE
171798-AD-3	CIMAREX ENERGY CO.		08/22/2019	BARCLAYS		423,812	414,000	412,957	413,107		60		60		413,167		10,645	10,645	12,603	05/15/2027	2FE
125581-GY-8	CIT GROUP INC		09/24/2019	RBC DOMINION SECURITIES		1,240,688	1,170,000	1,183,325			(1,142)		(1,142)		1,182,183		58,504	58,504	49,314	02/16/2024	3FE
184496-AL-1	CLEAN HARBORS INC		07/02/2019	Various		10,531,395	10,500,000	10,748,874	10,500,000						10,500,000		(493,605)	(493,605)	840,401	06/01/2021	3FE
20030N-CL-3	COMCAST CORPORATION		08/27/2019	CITIGROUP GLOBAL MARKETS		1,827,525	1,500,000	1,499,010	1,499,017		21		21		1,499,038		328,487	328,487	62,100	10/15/2038	1FE
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA	D	09/09/2019	CITIGROUP GLOBAL MARKETS		1,000,080	1,000,000	1,000,000							1,000,000		80	80		09/12/2034	2FE
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	D	09/16/2019	Various		1,742,785	1,750,000	1,750,000							1,750,000		(7,215)	(7,215)	468	09/12/2039	2FE
20338Q-AD-5	COMMSCOPE FINANCE LLC		08/08/2019	Various		4,185,150	4,235,000	4,235,000							4,235,000		(49,850)	(49,850)	122,109	03/01/2026	3FE
20752T-AA-2	CONNECT FINCO SARL	D	09/25/2019	Various		1,077,450	1,060,000	1,060,000							1,060,000		17,450	17,450		10/01/2026	4FE
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		06/30/2019	SCHEDULED REDEMPTION		21,957	21,957	21,957	21,957						21,957				956	06/30/2022	1
21036P-AT-5	CONSTELLATION BRANDS INC		07/16/2019	BNP CAPITAL MARKETS		670,521	650,000	620,659	620,894		270		270		621,165		49,356	49,356	20,231	05/09/2047	2FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2019	SCHEDULED REDEMPTION		242,880	242,880	241,909	242,617		263		263		242,880				11,537	07/12/2022	1FE
21871N-AA-9	CORECIVIC INC		09/30/2019	STIFEL CAPITAL MARKETS		899,360	1,022,000	1,022,000	1,022,000						1,022,000		(122,640)	(122,640)	46,619	10/15/2027	3FE
12596U-AD-0	CPS_19-C D ABS		07/18/2019	JPMORGAN CHASE & CO.		4,509,316	4,500,000	4,499,726							4,499,726		9,591	9,591		06/16/2025	2Z
17310N-AH-1	CRMSI 2006-3, M2 RMBS		09/01/2019	SCHEDULED REDEMPTION			128,113	47,556	9,663		(9,663)		(9,663)						4,918	04/25/2037	1FM
173109-AH-2	CRMSI_07-1 RMBS		09/01/2019	SCHEDULED REDEMPTION			281,170	75,468											11,188	03/25/2037	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)
17312H-AJ-8	CRMSI_07-2 RMBS		09/01/2019	SCHEDULED REDEMPTION			155,725	35,954											5,891	06/25/2037	1FM
22819K-AB-6	CROWN AMERICAS LLC		09/13/2019	JPMORGAN CHASE & CO.		163,280	157,000	152,938			155		155		153,093		10,187	10,187	3,095	09/30/2026	3FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		09/01/2019	SCHEDULED REDEMPTION		61,834	75,607	51,590	52,284		10,052		10,052		61,834				3,096	10/25/2035	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		09/01/2019	SCHEDULED REDEMPTION		93,392	93,392	54,147	52,463		40,929		40,929		93,392				4,210	04/25/2036	1FM
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		09/30/2019	SCHEDULED REDEMPTION		318,418	318,418	318,418	318,418						318,418				12,827	09/30/2038	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		09/10/2019	SCHEDULED REDEMPTION		81,662	81,662	81,662	81,662						81,662				4,295	01/10/2024	2
126650-CZ-1	CVS HEALTH CORP		08/28/2019	CITIGROUP GLOBAL MARKETS		3,063,847	2,613,000	2,609,886	685,636		(28)		(28)		2,609,775		454,072	454,072	73,858	03/25/2048	2FE
126650-BC-3	CVS PASS-THROUGH TRUST ABS		09/10/2019	SCHEDULED REDEMPTION		337,754	337,754	337,754	362,167		(24,414)		(24,414)		337,754				14,346	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		09/01/2019	SCHEDULED REDEMPTION		10,580	10,580	10,277	10,325		255		255		10,580				416	01/25/2036	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		09/01/2019	SCHEDULED REDEMPTION		224,378	224,378	200,697	112,700		111,678		111,678		224,378				8,877	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		09/01/2019	SCHEDULED REDEMPTION		177,628	258,869	213,964	138,788		38,840		38,840		177,628				11,030	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		09/25/2019	SCHEDULED REDEMPTION		120,711	121,275	74,545	27,601		93,110		93,110		120,711				2,482	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		09/01/2019	SCHEDULED REDEMPTION		21,886	54,145	39,011	35,335		(13,449)		(13,449)		21,886				2,313	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		09/01/2019	SCHEDULED REDEMPTION		461,116	746,471	581,820	489,933		(28,816)		(28,816)		461,116				31,229	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		09/01/2019	SCHEDULED REDEMPTION		103,587	103,601	71,887	71,559		32,028		32,028		103,587				3,248	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		09/25/2019	SCHEDULED REDEMPTION		1,855	1,855	1,852	1,875		(19)		(19)		1,855				44	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		09/01/2019	SCHEDULED REDEMPTION		85,377	101,250	72,525	72,784		12,593		12,593		85,377				4,114	02/25/2037	1FM
12666R-AF-7	CWL_06-9 RMBS		09/01/2019	SCHEDULED REDEMPTION		56,650	58,265	38,588			56,650		56,650		56,650				2,618	08/27/2046	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	09/30/2019	SCHEDULED REDEMPTION		264,383	264,383	264,383	264,383						264,383				7,849	03/31/2023	2PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	09/30/2019	SCHEDULED REDEMPTION		88,838	88,838	88,838	88,838						88,838				2,262	03/31/2023	2PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	09/30/2019	SCHEDULED REDEMPTION		134,974	134,974	134,974	134,974						134,974				3,388	03/31/2023	2PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	09/30/2019	SCHEDULED REDEMPTION		137,918	137,918	137,918	137,918						137,918				3,581	03/31/2023	2Z
23918K-AP-3	DAVITA INC		09/13/2019	CALLED @ 100.958		3,028,740	3,000,000	3,096,138	3,024,874		(10,600)		(10,600)		3,014,274		(14,274)	(14,274)	214,657	08/15/2022	4FE
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 2019	D	07/11/2019	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				928,500	07/11/2019	2
244199-BG-9	DEERE & CO		09/04/2019	JEFFERIES & COMPANY, INC.		1,004,970	1,000,000	999,600							999,600		5,370	5,370		09/07/2049	1Z
247361-ZK-7	DELTA AIR LINES INC		08/05/2019	BAIRD (ROBERT W.) & CO. INC.		88,220	88,000	87,760	87,901		49		49		87,950		270	270	2,277	03/13/2020	2FE
247361-ZN-1	DELTA AIR LINES INC		09/27/2019	Various		3,202,995	3,000,000	2,998,800	2,998,868		73		73		2,998,941		204,054	204,054	121,224	04/19/2028	2FE
247916-AH-2	DENBURY RESOURCES INC.		08/12/2019	BANK OF AMERICA/MERRILL LYNCH		297,375	366,000	380,640	376,574		(2,736)		(2,736)		373,838		(76,463)	(76,463)	29,529	03/31/2022	4FE
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		07/30/2019	Various		1,058,200	1,037,000	1,037,000							1,037,000		21,200	21,200		08/15/2026	3FE
25277L-AC-0	DIAMOND SPORTS GROUP LLC/DIAMOND S		07/26/2019	Various		686,969	665,000	665,000							665,000		21,969	21,969		08/15/2027	4Z
25278X-AC-3	DIAMONDBACK ENERGY INC		08/19/2019	EXCHANGE		1,205,160	1,198,000	1,204,969	588,581		(514)		(514)		1,204,512		648	648	44,194	11/01/2024	3FE
25470X-AB-1	DISH DBS CORP		09/01/2019	MATURED		606,000	606,000	631,755	620,329		(14,329)		(14,329)		606,000				47,723	09/01/2019	4FE
25746U-CT-4	DOMINION ENERGY INC		07/24/2019	U.S. BANCORP		2,803,276	2,800,000	2,802,884	2,801,415		(531)		(531)		2,800,884		2,392	2,392	77,227	07/01/2020	2FE
260543-CU-5	DOW CHEMICAL COMPANY (THE)		08/27/2019	SUSQUEHANNA FINANCIAL GROUP LLLP		301,726	264,000	262,424			7		7		262,430		39,295	39,295	3,485	05/15/2049	2FE
26209A-AF-8	DRIVE_19-4 ABS		09/10/2019	Various		5,000,137	5,000,000	4,999,288							4,999,288		849	849		11/17/2025	1Z
26209A-AG-6	DRIVE_19-4 ABS		09/10/2019	Various		4,501,875	4,500,000	4,499,889							4,499,889		1,986	1,986		11/17/2025	1Z
06742L-AM-5	DROCK_16-1 ABS		07/15/2019	SCHEDULED REDEMPTION		2,425,000	2,425,000	2,404,634	2,406,702		18,298		18,298		2,425,000				21,502	05/16/2022	1FE
233331-AT-4	DTE ENERGY COMPANY		07/18/2019	WELLS FARGO		499,805	500,000	498,760	499,706		175		175		499,882		(77)	(77)	7,600	12/01/2019	2FE
26443T-AB-2	DUKE ENERGY INDIANA LLC		09/26/2019	Various		1,495,995	1,500,000	1,466,445			5		5		1,466,450		29,545	29,545	406	10/01/2049	1Z
26817R-AP-3	DYNEGY INC		07/08/2019	CALLED @ 105.394		902,176	856,000	810,320	820,014		2,531		2,531		822,545		33,455	33,455	90,958	11/01/2024	3FE
30167E-AD-7	EART_19-3 D ABS		07/17/2019	JPMORGAN CHASE & CO.		6,006,914	6,000,000	5,998,684							5,998,684		8,230	8,230		08/15/2025	2Z
28414H-AE-3	ELANCO ANIMAL HEALTH INC		09/30/2019	Various		1,657,744	1,580,000	1,580,000							1,580,000		77,744	77,744	40,030	08/28/2023	3FE
28414H-AF-0	ELANCO ANIMAL HEALTH INC		09/30/2019	JPMORGAN CHASE & CO.		2,427,714	2,371,000	2,371,000							2,371,000		56,714	56,714	55,394	08/27/2021	3FE
28414H-AA-1	ELANCO ANIMAL HEALTH INCORPORATED		07/08/2019	EXCHANGE		11,168,613	11,160,000	11,170,787	11,170,578		(1,986)		(1,986)		11,168,592		21	21	375,943	08/27/2021	3FE
28414H-AB-9	ELANCO ANIMAL HEALTH INCORPORATED		07/08/2019	EXCHANGE		1,760,648	1,753,000	1,761,209	1,760,987		(343)		(343)		1,760,644		4	4	73,967	08/28/2028	3FE
28414H-AC-7	ELANCO ANIMAL HEALTH INCORPORATED		07/08/2019	EXCHANGE		4,740,000	4,740,000	4,740,000	4,740,000						4,740,000				174,369	08/28/2023	3FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	08/25/2019	SCHEDULED REDEMPTION		336,283	336,283	336,283	336,283						336,283				14,502	05/25/2025	2FE
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		07/29/2019	CITIGROUP GLOBAL MARKETS		2,414,550	2,400,000	2,398,920			6		6		2,398,926		15,624	15,624	4,792	07/31/2029	2FE
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		07/24/2019	Various		1,830,300	1,800,000	1,796,256			3		3		1,796,259		34,041	34,041	3,780	01/31/2050	2FE
26884L-AF-6	EQT CORP		07/10/2019	BANK OF AMERICA/MERRILL LYNCH		717,725	770,000	769,369	769,435		29		29		769,464		(51,739)	(51,739)	23,440	10/01/2027	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)
28108P-AA-4	ESLFT 2012-A AP ABS		07/01/2019	SCHEDULED REDEMPTION		18,713	18,713	18,713	18,713						18,713				773	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		07/01/2019	SCHEDULED REDEMPTION		24,572	24,572	24,572	24,572						24,572				1,022	10/01/2025	1FE
26924X-AG-0	ETRVM_04-1 ABS		09/07/2019	SCHEDULED REDEMPTION		323,997	323,997	320,263	323,837		160		160		323,997				10,581	11/07/2031	1FE
32008D-AA-4	FIRST DATA CORP		08/03/2019	CALLED @ 102.500		16,389,750	15,990,000	15,993,100	15,975,224		(4,117)		(4,117)		15,971,107		18,893	18,893	1,239,225	01/15/2024	3FE
32008D-AB-2	FIRST DATA CORP		08/03/2019	CALLED @ 102.875		2,237,531	2,175,000	2,137,967	2,087,941		2,930		2,930		2,148,467		26,533	26,533	192,237	01/15/2024	4FE
33766J-AD-5	FIRSTENERGY SOLUTIONS CO		07/24/2019	Various		4,356,000	4,500,000	2,145,000	2,615,181		158,679		158,679		2,773,859		1,582,141	1,582,141		08/15/2021	3FE
33766J-AF-0	FIRSTENERGY SOLUTIONS CO		07/29/2019	Various		903,610	944,000	367,115	409,237		47,510		47,510		456,747		446,863	446,863		08/15/2039	3FE
337738-AV-0	FISERV INC		07/23/2019	BNP CAPITAL MARKETS		1,449,449	1,372,000	1,363,603			12		12		1,363,615		85,834	85,834	5,198	07/01/2049	2FE
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP		07/24/2019	OPPENHEIMER & CO., INC.		233,583	233,000	233,000							233,000		583	583	3,619	11/15/2025	4FE
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD		09/20/2019	CALLED @ 100.858		3,025,740	3,000,000	2,940,000	2,987,706		7,809		7,809		2,995,515		4,485	4,485	177,980	02/15/2020	2FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		07/24/2019	BARCLAYS		1,639,712	1,600,000	1,600,000							1,600,000		39,712	39,712	18,861	05/03/2029	2FE
34528Q-HF-4	FORDF 19-4 A ABS		09/17/2019	Various		3,753,076	3,750,000	3,749,555							3,749,555		3,521	3,521		09/15/2026	1Z
34528Q-HG-2	FORDF 19-4 B ABS		09/18/2019	Various		4,008,711	4,000,000	3,999,920							3,999,920		8,791	8,791		09/15/2026	1FE
34531B-AA-0	FORDR_16-REV2 ABS		08/12/2019	TD SECURITIES		10,001,563	10,000,000	9,941,797			6,480		6,480		9,948,277		53,286	53,286	33,269	12/15/2027	1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		08/16/2019	TENDER		30													30	03/01/2022	3FE
35671D-BH-7	FREEPORT-MCMORAN INC		08/16/2019	Various		618,750	600,000	583,500	584,043		3,289		3,289		587,331		13,419	13,419	36,133	11/14/2021	3FE
35802X-AD-5	FRESENIUS MED CARE II		07/31/2019	MATURED		750,000	750,000	753,750	750,360		(360)		(360)		750,000				42,188	07/31/2019	2FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		09/03/2019	CANCELLED TRADE		353,057											353,057	353,057		10/27/2020	6S
20173M-AG-5	GCCFC_06-GG7 CMBS		09/01/2019	SCHEDULED REDEMPTION		272,068	272,068	258,475	272,068						272,068				11,202	07/10/2038	1FM
36828Q-SC-1	GECMC_06-C1 CMBS		09/01/2019	SCHEDULED REDEMPTION			3,395	1,686	1,488		(1,488)		(1,488)						242	03/10/2044	1FM
36166L-AA-5	GEMS MENASA (CAYMAN) LTD	D	07/30/2019	STIFEL CAPITAL MARKETS		405,000	400,000	400,000							400,000		5,000	5,000		07/31/2026	4Z
369604-BH-5	GENERAL ELECTRIC CO		09/30/2019	Various		335,537	314,000	251,040	251,176		818		818		251,994		67,843	67,843	30,576	03/11/2044	2FE
37185L-AF-9	GENESIS ENERGY LP		09/26/2019	Various		275,664	285,000	272,458	263,913		1,183		1,183		275,764		(100)	(100)	12,550	06/15/2024	4FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		09/24/2019	Jane Street Execution Services, LLC		155,828	158,000	152,650	140,103		437		437		153,266		2,561	2,561	9,705	10/01/2025	4FE
44485H-AA-2	GFL ENVIRONMENTAL INC	A	07/23/2019	CREDIT SUISSE		113,850	110,000	107,745	107,837		125		125		107,962		5,888	5,888	5,005	06/01/2026	5FE
37940X-AB-8	GLOBAL PAYMENTS INC		09/24/2019	JEFFERIES & COMPANY, INC.		508,775	500,000	498,430			16		16		498,446		10,329	10,329	1,867	08/15/2029	2FE
361841-AD-1	GLP CAPITAL LP		08/30/2019	Various		2,276,998	2,225,000	2,225,000	2,225,000						2,225,000		(14,752)	(14,752)	156,839	11/01/2020	2FE
361841-AL-3	GLP CAPITAL LP		07/16/2019	WELLS FARGO		845,303	782,000	781,883	781,885		5		5		781,890		63,413	63,413	33,617	01/15/2029	2FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		09/01/2019	SCHEDULED REDEMPTION		13,096	15,336	6,438	16,480		11,140		11,140		13,096				480	11/19/2035	1FM
38012T-AC-6	GMACM_06-HE3 RMBS		09/01/2019	SCHEDULED REDEMPTION		230,390	230,390	162,874			230,390		230,390		230,390				9,663	12/25/2040	1FM
38748Y-AA-0	GRANITE HOLDINGS US ACQUISITION CO		09/27/2019	CANTOR FITZGERALD		250,900	260,000	250,058			2		2		250,060		840	840	79	10/01/2027	5FE
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN		09/13/2019	JPMORGAN CHASE & CO.		197,753	187,000	187,000							187,000		10,753	10,753	2,023	07/15/2027	3FE
39121J-AH-3	GREAT RIVER ENERGY		07/01/2019	CALLED @ 100.000		674,000	674,000	674,000	674,000						674,000				30,182	07/01/2030	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2019	SCHEDULED REDEMPTION		581,897	581,897	581,897	581,897						581,897				31,466	02/10/2024	4FE
40052V-AG-9	GRUPO BIMBO SAB DE CV	D	09/17/2019	CITIGROUP GLOBAL MARKETS		1,709,955	1,800,000	1,770,012			17		17		1,770,029		(60,074)	(60,074)	2,400	09/06/2049	2FE
40049J-BE-6	GRUPO TELEVISA SAB	D	09/17/2019	Market Axess		906,338	850,000	837,998			53		53		838,051		68,287	68,287	14,255	05/24/2049	2FE
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		09/01/2019	SCHEDULED REDEMPTION		68,918	70,511	58,025	55,146		13,773		13,773		68,918				4,120	01/25/2037	1FM
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG		08/19/2019	CITIGROUP GLOBAL MARKETS		5,075,000	5,000,000	4,888,450	4,910,548		2,507		2,507		4,913,055		161,945	161,945	325,833	11/15/2031	4FE
423074-AS-2	H.J. HEINZ CO		09/26/2019	Various		1,304,663	1,264,000	1,264,000	1,264,000						1,264,000		2,743	2,743	75,748	02/15/2025	2FE
40573L-AL-0	HALFMOON PARENT INC		08/30/2019	EXCHANGE		4,997,836	5,000,000	4,997,350	4,997,495		341		341		4,997,836				178,646	07/15/2023	2FE
40573L-AQ-9	HALFMOON PARENT INC		08/30/2019	EXCHANGE		5,995,602	6,000,000	5,995,020	5,995,194		408		408		5,995,602				235,813	11/15/2025	2FE
40573L-AS-5	HALFMOON PARENT INC		08/30/2019	EXCHANGE		9,987,724	10,000,000	9,986,700	9,987,006		717		717		9,987,724				416,840	10/15/2028	2FE
415864-AM-9	HARSCO CORPORATION		07/31/2019	GOLDMAN, SACHS & CO.		372,150	360,000	360,000							360,000		12,150	12,150	2,013	07/31/2027	3FE
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP		08/27/2019	Various		1,048,800	1,000,000	988,770			6		6		988,776		60,024	60,024	1,000	08/19/2049	2Z
418751-AA-1	HAT HOLDINGS I LLC		09/11/2019	Various		909,348	872,000	890,135			(6)		(6)		890,129		19,219	19,219	6,596	07/15/2024	3FE
404119-BZ-1	HCA INC		07/29/2019	MORGAN STANLEY		420,432	400,000	394,112			11		11		394,123		26,309	26,309	2,858	06/15/2049	2FE
404121-AC-9	HCA INC		07/05/2019	CALLED @ 102.340		1,918,867	1,875,000	1,882,734	1,876,269		(567)		(567)		1,875,701		(701)	(701)	152,201	02/15/2020	2FE
404121-AE-5	HCA INC		07/05/2019	CALLED @ 109.532		5,844,627	5,336,000	5,657,267			(41,529)		(41,529)		5,615,738		(279,738)	(279,738)	761,161	03/15/2022	2FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		09/10/2019	SCHEDULED REDEMPTION		52,696	52,696	52,696	52,696						52,696				2,231	02/10/2024	1
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	D	07/25/2019	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				942,000	07/25/2019	1
42704L-AA-2	HERC HOLDINGS INC		07/01/2019	OPPENHEIMER & CO., INC.		120,190	119,000	119,000							119,000		1,190	1,190		07/15/2027	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)
42772G-AB-8	HERO 18-1A ABS		09/20/2019	Various		335,112	335,112	343,486	453,737						335,112				20,879	09/20/2048	1FE
42806D-BQ-1	HERTZ 18-1 A ABS		09/17/2019	BARCLAYS		2,739,044	2,680,000	2,693,409	999,909		(1,137)		(1,137)		2,692,291		46,752	46,752	43,494	02/25/2024	1FE
42806D-BZ-1	HERTZ 18-3A A ABS		09/17/2019	BARCLAYS		1,312,891	1,250,000	1,249,887	1,249,897		15		15		1,249,912		62,978	62,978	32,744	07/25/2024	1FE
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		09/11/2019	Various		2,050,633	2,231,000	2,240,631	2,240,435		(659)		(659)		2,239,776		(189,144)	(189,144)	125,026	11/01/2028	3FE
431475-AD-4	HILL-ROM HOLDINGS INC		09/16/2019	Various		304,875	300,000	300,000							300,000		4,875	4,875		09/15/2027	3Z
43283Q-AB-6	HILTON GRAND VACATIONS BORROWER LL		09/09/2019	Various		213,260	200,000	202,590	202,228		(250)		(250)		201,978		11,282	11,282	8,684	12/01/2024	3FE
43739E-BS-5	HMBT_05-4 RMBS		09/25/2019	SCHEDULED REDEMPTION		226,554	226,554	175,155	194,392		32,162		32,162		226,554				4,929	10/25/2035	1FM
44055P-AA-4	HORIZON PHARMA USA INC		07/31/2019	Various		715,125	700,000	700,000							700,000		15,125	15,125	1,222	08/01/2027	4Z
404280-BR-9	HSBC HOLDINGS PLC	D	07/16/2019	RBC DOMINION SECURITIES		502,270	500,000	500,000	500,000						500,000		2,270	2,270	12,139	05/18/2024	1FE
404280-BW-8	HSBC HOLDINGS PLC	D	09/05/2019	HSBC SECURITIES, INC.		805,728	800,000	800,000	800,000						800,000		5,728	5,728	23,989	09/12/2026	1FE
404280-CA-5	HSBC HOLDINGS PLC	D	07/16/2019	MIZUHO SECURITIES USA INC.		1,596,408	1,583,000	1,583,000							1,583,000		13,408	13,408	21,485	03/11/2025	1FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		08/31/2019	Various		19,028,845	18,148,239	18,076,368	18,008,483		7,196		7,196		18,015,679		1,013,166	1,013,166	733,950	05/31/2033	2PL
444859-BL-5	HUMANA INC		09/11/2019	CANTOR FITZGERALD		999,800	1,000,000	996,340			5		5		996,345		3,455	3,455	3,072	08/15/2049	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		09/19/2019	SCHEDULED REDEMPTION		11,805	11,806	6,278			11,805		11,805		11,805				298	11/19/2034	1FM
44891A-AG-2	HYUNDAI CAPITAL AMERICA	C	07/01/2019	MATURED		10,000,000	10,000,000	9,992,900	9,998,806		1,194		1,194		10,000,000				200,000	07/01/2019	2FE
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		09/05/2019	SCHEDULED REDEMPTION		40,001	40,001	40,001	40,001						40,001				3,757	10/05/2021	2
451102-AX-5	ICAHN ENTERPRISES LP		08/01/2019	CALLED @ 100.000		1,564,000	1,564,000	1,568,434	1,521,407		(4,306)		(4,306)		1,561,391		2,609	2,609	92,520	08/01/2020	3FE
45174H-BE-6	IHEARTCOMMUNICATIONS INC		08/07/2019	BANK OF AMERICA/MERRILL LYNCH		476,188	475,000	475,000							475,000		1,188	1,188	139	08/15/2027	3Z
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS	D	09/16/2019	HSBC SECURITIES, INC.		1,006,140	1,000,000	991,330			103		103		991,433		14,707	14,707	5,597	07/26/2029	2FE
4581X0-BG-2	INTER-AMERICAN DEVEL BK	D	09/17/2019	MATURED		20,000,000	20,000,000	20,439,200	20,037,170		(37,170)		(37,170)		20,000,000				775,000	09/17/2019	1FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		08/27/2019	CREDIT SUISSE		695,658	600,000	597,174			26		26		597,200		98,458	98,458	7,193	05/15/2039	1FE
46266T-AA-6	IQVIA INC		09/13/2019	JEFFERIES & COMPANY, INC.		420,000	400,000	400,000							400,000		20,000	20,000	7,056	05/15/2027	3FE
46590X-AB-2	JBS USA LUX SA		07/23/2019	Various		467,748	466,000	466,000							466,000		1,748	1,748		01/15/2030	3FE
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		07/30/2019	Various		242,346	224,000	245,280			(159)		(159)		245,121		(2,774)	(2,774)	6,866	02/15/2028	3Z
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2019	SCHEDULED REDEMPTION		129,306	129,306	131,412	131,271		(1,965)		(1,965)		129,306				5,982	01/15/2042	1FE
46628G-AF-6	JPALT RMBS		09/01/2019	SCHEDULED REDEMPTION		273,236	297,784	215,135	185,929		87,307		87,307		273,236				9,155	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		09/01/2019	SCHEDULED REDEMPTION		67,620	67,620	49,720	35,007		32,613		32,613		67,620				1,286	12/25/2050	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		09/01/2019	SCHEDULED REDEMPTION			53,348	2,919											1,343	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		09/01/2019	SCHEDULED REDEMPTION		106,249	106,249	84,521	62,210		44,039		44,039		106,249				2,618	06/25/2042	1FM
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		09/01/2019	SCHEDULED REDEMPTION		2,693,151	2,693,151	2,221,425	2,221,425		471,726		471,726		2,693,151				113,577	05/12/2045	4FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		09/01/2019	SCHEDULED REDEMPTION		85,217	89,251	60,486	63,945		21,273		21,273		85,217				2,741	04/25/2036	1FM
46647P-BE-5	JPMORGAN CHASE & CO		09/09/2019	BANK OF AMERICA/MERRILL LYNCH		1,329,891	1,334,000	1,334,000							1,334,000		(4,109)	(4,109)		10/15/2030	1FE
48122C-AB-1	JRMT 2004-A, A2 ABS		09/15/2019	SCHEDULED REDEMPTION		25,733	25,733	22,532	5,856		19,876		19,876		25,733				774	04/15/2022	6FE
487836-BC-1	KELLOGG CO		08/09/2019	Various		31,166,514	31,013,000	30,914,224	31,002,145		7,507		7,507		31,009,652		(773,528)	(773,528)	1,874,219	11/15/2019	2FE
487836-BD-9	KELLOGG CO		08/09/2019	Various		10,874,063	10,582,000	10,837,661	10,642,406		(18,331)		(18,331)		10,624,075		(67,472)	(67,472)	592,592	12/15/2020	2FE
491674-BL-0	KENTUCKY UTILITIES CO		08/27/2019	JEFFERIES & COMPANY, INC.		966,617	795,000	809,668			(129)		(129)		809,539		157,078	157,078	14,299	10/01/2045	1FE
49456B-AE-1	KINDER MORGAN INC		07/18/2019	WELLS FARGO		1,244,753	1,243,000	1,198,073	1,231,510		6,834		6,834		1,238,344		6,408	6,408	24,011	12/01/2019	2FE
50076Q-AU-0	KRAFT FOODS GROUP INC		09/10/2019	TENDER OFFER		5,064,600	5,000,000	5,671,250	5,152,475		(94,681)		(94,681)		5,057,794		6,806	6,806	291,146	02/10/2020	2FE
50077L-AP-1	KRAFT HEINZ FOODS CO		08/08/2019	WELLS FARGO		1,395,226	1,400,000	1,400,000	1,400,000						1,400,000		(4,774)	(4,774)	33,726	02/10/2021	2FE
50077L-AU-0	KRAFT HEINZ FOODS CO		09/12/2019	BARCLAYS		1,004,690	1,000,000	996,120							996,120		8,570	8,570		04/01/2030	2FE
50077L-AY-2	KRAFT HEINZ FOODS CO		09/12/2019	BARCLAYS		502,105	500,000	492,855							492,855		9,250	9,250		10/01/2049	2FE
502413-BF-3	L3 TECHNOLOGIES INC		07/10/2019	EXCHANGE		1,597,496	1,600,000	1,596,864	1,597,190		307		307		1,597,496				35,078	06/15/2023	2FE
502413-BG-1	L3 TECHNOLOGIES INC		07/10/2019	EXCHANGE		4,995,537	5,000,000	4,995,100	4,995,325		212		212		4,995,537				125,278	06/15/2028	2FE
50540R-AR-3	LABORATORY CORPORATION OF AMERICA		08/05/2019	BARCLAYS		150,074	150,000	149,405	149,852		81		81		149,933		140	140	4,003	02/01/2020	2FE
52606B-AA-2	LDPT 19-1 ABS		09/16/2019	SCHEDULED REDEMPTION		38,337	38,337	38,337							38,337				7	08/15/2025	1Z
521615-AA-2	LEA POWER PARTNERS 2033		09/15/2019	SCHEDULED REDEMPTION		40,792	40,792	35,743	37,138		3,654		3,654		40,792				2,018	06/15/2033	3FE
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		09/10/2019	SCHEDULED REDEMPTION		61,107	61,107	74,698	69,508		(8,401)		(8,401)		61,107				2,874	01/10/2034	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		09/05/2019	SCHEDULED REDEMPTION		111,901	111,901	111,901	111,901						111,901				4,535	02/05/2027	1
527298-BN-2	LEVEL 3 FINANCING INC		09/16/2019	CITIGROUP GLOBAL MARKETS		187,000	187,000	187,000							187,000					09/15/2027	3FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		09/01/2019	SCHEDULED REDEMPTION		270,962	274,420	221,775	186,961		84,001		84,001		270,962				11,197	02/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
52523K-AL-8	LXS 2006-17, WF62 RMBS		09/01/2019	SCHEDULED REDEMPTION		183,816	183,816	142,837	78,192		105,624		105,624		183,816				7,215	11/25/2036	1FM
52524M-AX-7	LXS_07-9 RMBS		09/01/2019	SCHEDULED REDEMPTION		47,672	48,810	39,584	37,706		9,966		9,966		47,672				1,555	04/25/2037	1FM
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		07/16/2019	UNION BANK OF SWITZERLAND		171,393	179,000	172,735	175,541		1,437		1,437		176,977		(5,585)	(5,585)	6,617	04/15/2020	4FE
56540#-AA-3	MAPLELEAF MIDSTREAM SR NT SER A		07/05/2019	SCHEDULED REDEMPTION		339,323	339,323	339,323	339,323						339,323				11,905	09/30/2025	2PL
576433-UF-1	MARM 2004-13 3A1 RMBS		09/01/2019	SCHEDULED REDEMPTION		156,521	156,521	151,360	151,579		4,942		4,942		156,521				5,267	01/21/2057	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		09/01/2019	SCHEDULED REDEMPTION		128,345	128,402	120,734	120,140		8,205		8,205		128,345				6,091	08/25/2047	3FM
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC		09/18/2019	JPMORGAN CHASE & CO.		211,050	210,000	210,000							210,000		1,050	1,050		01/15/2028	1Z
573284-AR-7	MARTIN MARIETTA MATERIALS INC		08/06/2019	MIZUHO SECURITIES USA INC.		1,401,834	1,400,000	1,400,000	1,400,000						1,400,000		1,834	1,834	32,912	05/22/2020	2FE
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		07/12/2019	BANK OF AMERICA/MERRILL LYNCH		613,780	595,000	591,771	360,870		438		438		592,364		21,416	21,416	23,196	09/15/2026	3FE
579780-AP-2	MCCORMICK & COMPANY INCORPORATED		08/27/2019	BARCLAYS		908,384	800,000	777,496			127		127		777,623		130,761	130,761	18,107	08/15/2047	2FE
58013M-FK-5	MCDONALDS CORPORATION		08/27/2019	Various		3,102,285	3,000,000	2,942,250			37		37		2,942,287		159,998	159,998	3,852	09/01/2049	2Z
59982W-AA-5	MCSLT 19-1 A ABS		09/20/2019	Various		231,228	231,228	231,831			(1,909)		(1,909)		231,228				10,946	03/20/2043	1FE
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		09/15/2019	Various		6,180,588	5,264,804	5,281,260	5,275,131		(1,068)		(1,068)		5,274,063		(9,259)	(9,259)	1,123,217	04/15/2028	1
58502B-AA-4	MEDNAX INC		08/12/2019	CANTOR FITZGERALD		990,000	1,000,000	1,032,500	1,023,879		(4,828)		(4,828)		1,019,050		(29,050)	(29,050)	36,896	12/01/2023	3FE
58502B-AC-0	MEDNAX INC		09/13/2019	Various		3,326,993	3,430,000	3,457,272			(2,086)		(2,086)		3,455,186		(128,194)	(128,194)	136,534	01/15/2027	3FE
585055-AW-6	MEDTRONIC INC		07/12/2019	Various		5,936,350	5,000,000	4,991,850	4,992,875		94		94		4,992,969		793,381	793,381	335,625	03/15/2042	1FE
585055-AX-4	MEDTRONIC INC		07/12/2019	Various		5,152,850	5,000,000	5,108,520	5,068,585		(10,954)		(10,954)		5,057,632		(54,782)	(54,782)	278,906	03/15/2022	1FE
585055-BC-9	MEDTRONIC INC		07/12/2019	Various		15,918,000	15,000,000	14,970,900	14,983,616		1,532		1,532		14,985,149		482,851	482,851	898,594	03/15/2024	1FE
585055-BR-6	MEDTRONIC INC		07/12/2019	Various		6,246,327	6,072,000	6,200,831	6,152,500		(12,858)		(12,858)		6,139,642		(75,474)	(75,474)	339,956	03/15/2022	1FE
58933Y-AX-3	MERCK & CO INC		08/29/2019	JEFFERIES & COMPANY, INC.		1,100,770	1,000,000	994,380			232		232		994,612		106,158	106,158	16,622	03/07/2029	1FE
59151K-AL-2	METHANEX CORPORATION	A	09/12/2019	Various		2,247,008	2,250,000	2,249,303							2,249,303		(2,295)	(2,295)	656	12/15/2029	2FE
593171-BK-6	MEZZ_05-C3 CMBS		09/01/2019	SCHEDULED REDEMPTION				18											12	05/17/2044	1Z
55288*-AA-5	MGE POWER LLC ABS		09/25/2019	SCHEDULED REDEMPTION		234,607	234,607	235,388	235,016		(410)		(410)		234,607				6,280	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		09/25/2019	SCHEDULED REDEMPTION		193,163	193,163	193,163	193,163						193,163				4,726	10/25/2033	1
61913P-AQ-5	MHL_05-1 RMBS		09/25/2019	SCHEDULED REDEMPTION		30,594	30,594	30,594	30,594						30,594				720	02/25/2035	1FM
61913P-AS-1	MHL_05-1 RMBS		09/25/2019	SCHEDULED REDEMPTION		76,485	76,485	76,485	76,093		392		392		76,485				1,765	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		09/25/2019	SCHEDULED REDEMPTION		167,405	167,405	163,873	164,521		2,884		2,884		167,405				3,645	08/25/2035	1FM
595112-BP-7	MICRON TECHNOLOGY INC		09/26/2019	GOLDMAN, SACHS & CO.		824,256	800,000	799,960			1		1		799,961		24,295	24,295	7,254	02/15/2027	2FE
595112-BQ-5	MICRON TECHNOLOGY INC		07/29/2019	Various		1,205,502	1,200,000	1,199,928							1,199,928		5,574	5,574	2,798	02/15/2030	3Z
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		08/15/2019	CALLED @ 103.438		1,076,790	1,041,000	1,084,060	1,071,173		(6,845)		(6,845)		1,064,328		(23,328)	(23,328)	107,358	08/15/2023	4FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2019	SCHEDULED REDEMPTION		1,848,700	1,848,700	1,848,700	1,848,700						1,848,700				110,922	03/15/2025	3FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2019	SCHEDULED REDEMPTION		188,836	188,836	188,836	188,836						188,836				9,914	03/15/2025	3FE
603051-AA-1	MINERAL RESOURCES LTD	D	09/19/2019	JPMORGAN CHASE & CO.		192,610	187,000	187,000							187,000		5,610	5,610	6,331	05/01/2027	3FE
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/25/2019	JPMORGAN CHASE & CO.		1,629,376	1,600,000	1,600,000							1,600,000		29,376	29,376	1,834	07/18/2039	1FE
606935-AM-6	MLCFC_06-1 CMBS		09/01/2019	SCHEDULED REDEMPTION		69,046	71,952	51,805	40,103		28,943		28,943		69,046				3,042	02/12/2039	1FM
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		09/01/2019	SCHEDULED REDEMPTION		52,726	52,726	51,492	51,735		991		991		52,726				1,709	02/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2019	SCHEDULED REDEMPTION		76,770	77,980	51,107	57,811		27,445		27,445		76,770				2,558	09/25/2035	1FM
55316E-AD-4	MMAF 19-B A4 ABS		09/13/2019	JPMORGAN CHASE & CO.		3,974,375	4,000,000	3,999,284							3,999,284		(24,909)	(24,909)		07/13/2026	1Z
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC		07/25/2019	DEUTSCHE BANK AG		223,200	248,000	248,000							248,000		(24,800)	(24,800)	6,365	05/15/2027	4FE
620076-BN-8	MOTOROLA SOLUTIONS INC		09/11/2019	BARCLAYS		1,726,864	1,600,000	1,599,360			16		16		1,599,376		127,488	127,488	22,489	05/23/2029	2FE
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		09/17/2019	Various		434,025	418,000	415,910			24		24		415,934		18,091	18,091	2,774	08/01/2029	3FE
61946C-AA-0	MSAIC 19-1 A ABS		09/20/2019	SCHEDULED REDEMPTION		164,308	164,308	164,254			55		55		164,308				4,236	12/21/2043	1FE
61748H-HC-8	MSM_04-11A RMBS		09/25/2019	SCHEDULED REDEMPTION		48,096	48,096	48,096	48,096						48,096				977	07/25/2053	1FM
61748H-AN-1	MSM_04-5AR RMBS		09/01/2019	SCHEDULED REDEMPTION		10,344	10,344	10,310	10,323		21		21		10,344				227	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		09/01/2019	SCHEDULED REDEMPTION		148,317	148,373	121,790	104,313		44,004		44,004		148,317				6,826	04/25/2058	1FM
62539B-AA-3	MULTI-COLOR CORP		07/31/2019	CALLED @ 105.291		1,579,365	1,500,000	1,522,500	1,517,456		(2,468)		(2,468)		1,514,988		(14,988)	(14,988)	134,209	11/01/2025	4FE
626738-AC-2	MURPHY OIL USA INC		09/13/2019	TENDER OFFER		204,500	200,000	211,000	205,254		(1,407)		(1,407)		203,846		654	654	12,933	08/15/2023	3FE
626738-AE-8	MURPHY USA INC		09/04/2019	Various		190,505	187,000	187,000							187,000		3,505	3,505		09/15/2029	3FE
62854A-AL-8	MYLAN NV		08/06/2019	MORGAN STANLEY		1,524,060	1,500,000	1,499,624	1,499,775		68		68		1,499,842		24,218	24,218	36,406	12/15/2020	2FE
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		09/01/2019	SCHEDULED REDEMPTION		40,271	40,271	12,286	12,887		27,452		27,452		40,271				244	10/25/2051	1FM
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	D	07/01/2019	SCHEDULED REDEMPTION		162,400	162,400	158,793	160,128		2,272		2,272		162,400				10,178	12/31/2033	1FE
632525-AS-0	NATIONAL AUSTRALIA BANK LIMITED	D	07/31/2019	BARCLAYS		753,390	750,000	750,000							750,000		3,390	3,390		08/02/2034	2FE
63939R-AA-2	NAVSL_17-2 ABS		09/25/2019	SCHEDULED REDEMPTION		17,096	17,096	17,339	17,334		(238)		(238)		17,096				436	12/27/2066	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)
63946B-AD-2	NBC UNIVERSAL		09/03/2019	CALLED @ 101.996		15,299,400	15,000,000	14,976,750	14,996,185		1,897		1,897		14,998,082		1,918	1,918	949,588	04/30/2020	1FE
62886E-AH-1	NCR CORP		09/07/2019	CALLED @ 100.000		9,433,000	9,433,000	9,334,423	9,400,748		9,997		9,997		9,410,745		22,255	22,255	462,938	02/15/2021	4FE
62886E-AJ-7	NCR CORP		09/19/2019	STIFEL CAPITAL MARKETS		12,418,560	12,288,000	12,264,687	12,266,679		(262)		(262)		12,266,417		152,143	152,143	725,333	07/15/2022	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		09/30/2019	SCHEDULED REDEMPTION		608,748	608,748	608,748	608,748						608,748				28,352	06/30/2027	1PL
651229-AV-8	NEWELL RUBBERMAID INC		08/27/2019	Various		445,079	429,000	428,867	428,915		12		12		428,927		(5,298)	(5,298)	36,407	04/01/2023	2FE
65364U-AA-4	NIAGARA MOHAWK POWER		08/15/2019	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				244,050	08/15/2019	1FE
65539B-AA-6	NMRR_10-1RA RMBS		08/01/2019	SCHEDULED REDEMPTION		93,257	93,257	93,665	93,358		(101)		(101)		93,257				3,931	07/26/2037	1FM
655044-AR-6	NOBLE ENERGY INC		09/24/2019	MITSUBISHI UFJ SECURITIES (USA)		662,157	666,000	665,534							665,534		(3,377)	(3,377)		10/15/2049	2FE
655844-CB-2	NORFOLK SOUTHERN CORPORATION		07/08/2019	U.S. BANCORP		438,718	381,000	396,952			(1)		(1)		396,951		41,766	41,766	8,582	08/01/2118	2FE
655844-CC-0	NORFOLK SOUTHERN CORPORATION		09/24/2019	CREDIT SUISSE		2,024,928	1,800,000	1,786,752			87		87		1,786,839		238,089	238,089	28,290	05/15/2049	2FE
666807-BA-9	NORTHROP GRUMMAN CORP		08/01/2019	MATURED		8,000,000	8,000,000	7,986,960	7,999,049		951		951		8,000,000				404,000	08/01/2019	2FE
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2019	SCHEDULED REDEMPTION		370,930	370,930	370,930	391,593		(20,664)		(20,664)		370,930				23,740	06/15/2040	2
680665-AJ-5	OLIN CORP		07/18/2019	Various		805,390	806,000	817,055			(195)		(195)		816,860		(11,470)	(11,470)	27,502	09/15/2027	3FE
682134-AC-5	OMNICOM GROUP INC		08/01/2019	CALLED @ 102.247		4,089,880	4,000,000	3,986,160	3,997,325		940		940		3,998,264		1,736	1,736	260,958	08/15/2020	2FE
68403B-AG-0	OOMLT_07-FXD2 RMBS		09/01/2019	SCHEDULED REDEMPTION		135,485	135,485	120,706	117,259		18,226		18,226		135,485				3,549	03/25/2037	1FM
67103H-AH-0	OREILLY AUTOMOTIVE INC		09/09/2019	MORGAN STANLEY		262,142	240,000	239,978			1		1		239,979		22,163	22,163	2,886	06/01/2029	2FE
688239-AF-9	OSHKOSH CORP		09/30/2019	CANTOR FITZGERALD		2,328,005	2,160,000	2,152,483	2,152,858		467		467		2,153,325		174,680	174,680	87,492	05/15/2028	2FE
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		07/15/2019	CALLED @ 101.313		3,090,047	3,050,000	3,169,370	3,083,728		(13,024)		(13,024)		3,070,704		(20,704)	(20,704)	146,797	02/15/2022	4FE
694308-HZ-3	PACIFIC GAS & ELECTRIC UTILITIES		07/10/2019	GOLDMAN, SACHS & CO.		828,200	820,000	818,073	818,214		48		48		818,262		9,938	9,938		08/01/2023	6FE
694308-JA-6	PACIFIC GAS & ELECTRIC UTILITIES		07/18/2019	Various		477,800	460,000	458,694	458,736		14		14		458,750		19,050	19,050		08/01/2028	6FE
694308-GY-7	PACIFIC GAS AND ELECTRIC CO		07/17/2019	CITIGROUP GLOBAL MARKETS		309,600	320,000	289,718	290,054		(31)		(31)		290,023		19,577	19,577		12/15/2041	6FE
694308-HR-1	PACIFIC GAS AND ELECTRIC CO		07/17/2019	GOLDMAN, SACHS & CO.		362,700	390,000	337,526	337,966		(74)		(74)		337,892		24,808	24,808		12/01/2046	6FE
694308-HY-6	PACIFIC GAS AND ELECTRIC COMPANY		07/26/2019	Various		947,003	1,030,000	854,520	855,483		(28)		(28)		855,454		91,549	91,549		12/01/2047	6FE
70556M-AA-0	PALS_00-1 ABS		09/25/2019	DISTRIBUTION		80,442											80,442	80,442		12/25/2015	6Z
69832A-AC-0	PANASONIC CORP	D	07/29/2019	MORGAN STANLEY		7,581,825	7,500,000	7,500,000							7,500,000		81,825	81,825	7,134	07/19/2029	1FE
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2019	SCHEDULED REDEMPTION		773,145	773,145	773,145	773,145						773,145				53,231	07/31/2029	5FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		09/20/2019	JPMORGAN CHASE & CO.		630,448	599,000	608,511			(353)		(353)		608,158		22,289	22,289	17,953	05/15/2026	3FE
69888X-AA-7	PAR PHARMACEUTICAL INC		09/09/2019	Various		2,733,215	2,924,000	2,924,614			(21)		(21)		2,924,593		(191,378)	(191,378)	93,753	04/01/2027	4FE
70137T-AP-0	PARKLAND FUEL CORP	A	07/23/2019	TD SECURITIES		337,013	330,000	330,000							330,000		7,013	7,013	862	07/15/2027	3FE
70213B-AA-9	PARTNERRE FINANCE B LLC		07/19/2019	CALLED @ 102.753		1,027,530	1,000,000	1,101,740	1,033,719		(12,930)		(12,930)		1,020,790		(20,790)	(20,790)	62,363	06/01/2020	2FE
703343-AC-7	PATRICK INDUSTRIES INC		09/12/2019	STIFEL CAPITAL MARKETS		304,500	300,000	300,000							300,000		4,500	4,500		10/15/2027	1Z
703481-A*-2	PATTERSON-UTI UNSECURED NOTES SERIES A 4		09/25/2019	CALLED @ 102.687		5,134,357	5,000,000	5,000,000	5,000,000						5,000,000				375,954	10/05/2020	2
713448-EM-6	PEPSICO INC		08/27/2019	BANK OF AMERICA/MERRILL LYNCH		988,533	900,000	893,439			11		11		893,450		95,083	95,083	2,531	07/29/2049	1FE
69346V-AA-7	PERFORMANCE FOOD GROUP INC		09/16/2019	STIFEL CAPITAL MARKETS		190,973	187,000	187,000							187,000		3,973	3,973		10/15/2027	1Z
743873-BX-8	PFMLT_05-2 RMBS		09/01/2019	SCHEDULED REDEMPTION		42,828	42,828	23,127	24,510		18,318		18,318		42,828				1,440	07/25/2042	1FM
724060-AA-6	PIPELINE FUNDING CO LLC ABS		07/15/2019	SCHEDULED REDEMPTION		46,000	46,000	46,000	46,000						46,000				3,450	01/15/2030	2FE
724479-AK-6	PITNEY BOWES INC		09/16/2019	Various		2,702,184	2,749,000	2,741,413	2,744,685		934		934		2,745,619		(43,435)	(43,435)	92,692	10/01/2021	3FE
724479-AM-2	PITNEY BOWES INC		08/07/2019	Various		981,400	980,000	977,687	978,655		454		454		979,109		2,291	2,291	33,499	09/15/2020	3FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		07/16/2019	BARCLAYS		1,037,442	1,050,000	982,139	982,812		653		653		983,465		53,977	53,977	47,591	02/15/2045	2FE
69353R-EX-2	PNC BANK NATIONAL ASSOCIATION		07/29/2019	MATURED		5,000,000	5,000,000	4,993,000	4,998,628		1,372		1,372		5,000,000				72,500	07/29/2019	1FE
73316P-BT-6	POPLR_05-1 RMBS		07/01/2019	SCHEDULED REDEMPTION		1,725,847	1,725,847	883,318	895,819		851,142		851,142		1,725,847				77,112	08/25/2042	1FM
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II		07/22/2019	U.S. BANCORP		499,720	500,000	499,340	499,826		77		77		499,902		(182)	(182)	8,708	04/08/2020	1FE
743862-AA-2	PROVIDENT COMPANIES INC		09/19/2019	Various		376,483	297,000	305,168	301,824		(275)		(275)		301,549		66,024	66,024	19,916	03/15/2028	2FE
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		09/11/2019	GOLDMAN, SACHS & CO.		750,548	750,000	744,885							744,885		5,663	5,663		03/13/2051	1Z
74834L-AW-0	QUEST DIAGNOSTICS INC		07/22/2019	Market Axess		2,749,505	2,750,000	2,739,893	2,747,293		1,208		1,208		2,748,501		1,004	1,004	55,955	03/30/2020	2FE
748767-AF-7	QUINTILES TRANSNATIONAL CORP		08/28/2019	CALLED @ 102.438		3,073,140	3,000,000	3,131,875	3,069,035		(18,554)		(18,554)		3,050,481		(50,481)	(50,481)	188,109	05/15/2023	3FE
759950-EP-9	RAMC_04-4 RMBS		09/01/2019	SCHEDULED REDEMPTION		258,039	258,039	245,847	247,576		11,423		11,423		258,039				7,572	05/25/2052	1FM
75281A-AS-8	RANGE RESOURCES CORP		08/13/2019	GOLDMAN, SACHS & CO.		44,000	55,000	50,669	50,991		326		326		51,317		(7,317)	(7,317)	2,011	05/15/2025	3FE
75405T-AA-7	RASGAS II 2020	D	09/30/2019	SCHEDULED REDEMPTION		547,000	547,000	518,616	543,176		3,824		3,824		547,000				14,490	09/30/2020	1FE
45660L-EW-5	RAST 2005-A1 A3 RMBS		09/01/2019	SCHEDULED REDEMPTION		130,032	130,032	107,926	130,032						130,032				5,135	04/25/2035	1FM
75606D-AG-6	REALOGY GROUP LLC		09/19/2019	BARCLAYS		212,470	233,000	233,000							233,000		(20,530)	(20,530)	8,820	04/01/2027	4FE
760761-AB-2	REPUBLIC SERVICES INC		09/15/2019	MATURED		10,000,000	10,000,000	9,928,500	9,993,587		6,413		6,413		10,000,000				550,000	09/15/2019	2FE
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		09/01/2019	SCHEDULED REDEMPTION		35,314	38,164	28,128	29,025		6,290		6,290		35,314				1,644	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		09/01/2019	SCHEDULED REDEMPTION		197,081	217,192	166,573	172,678		24,404		24,404		197,081				9,235	07/25/2037	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)
774341-AB-7	ROCKWELL COLLINS INC		07/15/2019	MATURED		13,000,000	13,000,000	12,931,230	12,995,374		4,626		4,626		13,000,000				682,500	07/15/2019	2FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC		07/24/2019	HSBC SECURITIES, INC.		204,773	196,000	195,815	195,836		8		8		195,844		8,929	8,929	7,112	03/15/2028	2FE
80007R-AF-2	SANDS CHINA LTD	D	07/25/2019	Various		1,218,347	1,119,000	1,118,082			58		58		1,118,140		100,207	100,207	54,662	08/08/2025	2FE
81104P-AA-7	SCRIPPS ESCROW INC		07/12/2019	STIFEL CAPITAL MARKETS		192,613	190,000	190,000							190,000		2,613	2,613		07/15/2027	1Z
816196-AT-6	SELECT MEDICAL CORPORATION		08/06/2019	Various		470,616	467,000	467,000							467,000		3,616	3,616	113	08/15/2026	4FE
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL		07/15/2019	CALLED @ 100.000		1,650,000	1,650,000	1,707,750	1,657,582		(7,504)		(7,504)		1,650,078		(78)	(78)	88,688	01/15/2022	3FE
822582-AJ-1	SHELL INTERNATIONAL FIN	D	09/22/2019	MATURED		2,065,000	2,065,000	2,057,855	2,064,374		626		626		2,065,000				88,795	09/22/2019	1FE
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE		09/23/2019	MATURED		5,000,000	5,000,000	4,995,950	4,998,997		1,003		1,003		5,000,000				95,000	09/23/2019	2FE
827048-AR-0	SILGAN HOLDINGS INC		08/01/2019	CALLED @ 100.000		7,982,000	7,982,000	8,120,097	7,991,340		(24,128)		(24,128)		7,978,294		3,706	3,706	438,708	02/01/2022	3FE
829259-AM-2	SINCLAIR TELEVISION GROU		08/13/2019	CALLED @ 100.000		4,275,000	4,275,000	4,264,313	4,271,110		1,020		1,020		4,272,130		2,870	2,870	199,144	04/01/2021	4FE
78443C-CB-8	SLMA_05-B ABS		09/16/2019	SCHEDULED REDEMPTION		461,391	461,391	434,021	382,048		20,780		20,780		461,391				10,060	06/15/2039	1FE
78443C-CL-6	SLMA_06-A ABS		09/16/2019	SCHEDULED REDEMPTION		259,721	259,721	243,502	161,899		13,399		13,399		259,721				5,694	06/15/2039	1FE
86745L-AA-0	SNVA 19-AA A ABS		09/20/2019	SCHEDULED REDEMPTION		157,537	157,537	157,492			44		44		157,537				1,122	06/20/2046	1FE
833636-AH-6	SOCIEDAD QUIMICA Y MINERA DE CHILE	D	09/25/2019	HSBC SECURITIES, INC.		3,546,312	3,333,000	3,332,467			17		17		3,332,484		213,828	213,828	55,087	05/07/2029	2FE
83416N-AA-1	SOCTY_16-A A ABS		09/20/2019	SCHEDULED REDEMPTION		468,886	468,886	473,681	473,039		(4,153)		(4,153)		468,886				22,507	09/21/2048	2FE
834423-AA-3	SOLVAY FINANCE AMERICA LLC	C	09/30/2019	CALLED @ 101.423		3,042,694	3,000,000	2,999,580	2,999,830		65		65		2,999,895		105	105	126,844	12/03/2020	2FE
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS COMP		09/13/2019	Various		1,808,546	1,578,000	1,574,055	1,574,174		229		229		1,574,403		186,803	186,803	119,249	08/15/2028	1FE
844741-BA-5	SOUTHWEST AIRLINES CO		07/18/2019	Market Axess		1,000,470	1,000,000	1,017,280	1,003,872		(2,507)		(2,507)		1,001,365		(895)	(895)	19,326	11/06/2019	1FE
84762L-AV-7	SPECTRUM BRANDS INC		09/10/2019	KEYCORP		151,500	150,000	150,000							150,000		1,500	1,500		10/01/2029	1Z
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		06/30/2019	SCHEDULED REDEMPTION		65,833	65,833	65,833	65,833						65,833				1,633	12/31/2041	3FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		09/20/2019	SCHEDULED REDEMPTION		276,563	276,563	273,105	273,105		3,457		3,457		276,563				6,969	03/20/2023	2FE
80285J-AN-6	SRT 19-A C ABS		07/17/2019	JPMORGAN CHASE & CO.		4,055,000	4,000,000	3,999,870			12		12		3,999,882		55,118	55,118	34,050	05/22/2023	1FE
853496-AD-9	STANDARD INDUSTRIES INC		09/12/2019	BANK OF AMERICA/MERRILL LYNCH		544,680	534,000	513,035	514,382		1,228		1,228		515,610		29,070	29,070	29,663	01/15/2028	3FE
855030-AP-7	STAPLES INC		07/31/2019	GOLDMAN, SACHS & CO.		672,750	650,000	650,000							650,000		22,750	22,750	20,574	04/15/2027	4FE
855244-AS-8	STARBUCKS CORPORATION		09/24/2019	CREDIT SUISSE		875,760	750,000	742,215	742,263		92		92		742,354		133,406	133,406	29,156	11/15/2048	2FE
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		09/17/2019	DIRECT		80,641	144,244	65,730	7,212	74,647			74,647		81,859		(1,218)	(1,218)		04/17/2021	6S
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		09/17/2019	DIRECT		585,775	1,047,792	477,710	52,390	542,187			542,187		594,577		(8,801)	(8,801)		04/17/2021	6S
86765L-AP-2	SUNOCO LP		07/18/2019	EXCHANGE		1,600,000	1,600,000	1,600,000							1,600,000				33,067	04/15/2027	3FE
874060-AK-2	TAKEDA PHARMACEUTICAL CO LTD	D	08/29/2019	CALLED @ 102.373		818,981	800,000	799,496	799,520		163		163		799,683		317	317	42,035	11/26/2020	2FE
74966N-AA-4	TALEN ENERGY SUPPLY LLC		07/15/2019	MATURED		1,916,000	1,916,000	1,868,100	1,909,609		6,391		6,391		1,916,000				88,615	07/15/2019	4FE
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		09/16/2019	GOLDMAN, SACHS & CO.		181,350	186,000	179,490			377		377		179,867		1,483	1,483	6,905	01/15/2028	3FE
875127-BG-6	TAMPA ELECTRIC COMPANY		07/23/2019	BNP CAPITAL MARKETS		892,575	900,000	888,966			1		1		888,967		3,608	3,608	91	06/15/2050	1Z
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		09/16/2019	BARCLAYS		151,399	141,000	141,000							141,000		10,399	10,399	1,058	01/15/2028	3FE
87952V-AM-8	TELESAT CANADA / TELESAT LLC	A	09/27/2019	Various		764,376	750,000	750,000							750,000		14,376	14,376		10/15/2027	1Z
88023J-AC-0	TEMPO ACQUISITION LLC		08/19/2019	EXCHANGE		526,500	520,000	526,500			(117)		(117)		526,383		117	117	7,605	06/01/2025	5FE
88031R-AA-6	TENASKA ALABAMA		09/30/2019	SCHEDULED REDEMPTION		1,493,603	1,493,603	1,541,341	1,519,652		(26,049)		(26,049)		1,493,603				68,610	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		09/30/2019	SCHEDULED REDEMPTION		282,281	282,281	275,630	279,775		2,506		2,506		282,281				12,813	12/30/2023	2FE
88033G-BU-3	TENET HEALTHCARE CORP		09/11/2019	CALLED @ 101.775		2,035,500	2,000,000	2,018,840	2,005,433		(2,626)		(2,626)		2,002,807		(2,807)	(2,807)	109,389	06/01/2020	3FE
88033G-CA-6	TENET HEALTHCARE CORP		09/11/2019	CALLED @ 104.650		1,461,961	1,397,000	1,384,839	1,390,694		1,386		1,386		1,392,081		4,919	4,919	137,963	10/01/2021	3FE
87243Q-AB-2	TENET HEALTHCARE CORPORATION		09/11/2019	CALLED @ 103.902		3,844,374	3,700,000	3,878,760	3,754,266		(20,999)		(20,999)		3,733,266		(33,266)	(33,266)	354,041	10/01/2020	3FE
88033G-BY-5	TENET HEALTHCARE CORPORATION		09/11/2019	CALLED @ 103.556		4,142,240	4,000,000	3,771,583	3,920,936		23,367		23,367		3,944,303		55,697	55,697	312,240	04/01/2021	3FE
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/19/2019	MATURED		997,000	997,000	974,229	988,433		8,567		8,567		997,000				16,949	07/19/2019	3FE
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/23/2019	Various		392,350	420,000	391,020	398,074		4,621		4,621		402,695		(10,345)	(10,345)	9,308	07/21/2021	3FE
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2019	DEUTSCHE BANK AG		105,700	140,000	115,756	118,219		1,274		1,274		119,493		(13,793)	(13,793)	3,565	10/01/2026	3FE
882508-AU-8	TEXAS INSTRUMENTS INC		08/03/2019	MATURED		5,000,000	5,000,000	4,969,500	4,997,287		2,713		2,713		5,000,000				82,500	08/03/2019	1FE
87244B-AA-6	TGIF_17-1 ABS		07/30/2019	SCHEDULED REDEMPTION		40,720	40,720	40,913	40,897		(177)		(177)		40,720				1,894	04/30/2047	3FE
70259#-AA-5	THE PASHA GROUP		09/01/2019	SCHEDULED REDEMPTION		150,000	150,000	150,000	145,573		4,427		4,427		150,000				7,854	12/30/2024	4Z
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2019	VARIOUS		3,978	3,978	3,978								3,978		3,978		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2019	VARIOUS		4,035	4,035	4,035								4,035		4,035		03/01/2023	5
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		09/16/2019	BANK OF AMERICA/MERRILL LYNCH		113,300	110,000	105,029			145		145		105,174		8,126	8,126	2,831	02/15/2028	3FE
89356B-AE-8	TRANSCANADA TRUST	A	09/11/2019	BANK OF AMERICA/MERRILL LYNCH		303,600	300,000	300,000							300,000		3,600	3,600	45	09/15/2079	2FE
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS		09/30/2019	SCHEDULED REDEMPTION		1,585,663	1,585,663	1,585,663	1,585,663						1,585,663				69,123	03/31/2022	2PL
89616R-AB-5	TRIDENT TPI HOLDINGS INC		09/19/2019	SEAPORT GROUP		216,150	220,000	217,844			56		56		217,900		(1,750)	(1,750)	3,335	08/01/2024	5FE
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011		09/30/2019	SCHEDULED REDEMPTION		2,571,429	2,571,429	2,571,429	2,570,515		913		913		2,571,429				110,057	09/30/2021	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)
896818-AQ-4	TRIUMPH GROUP INC		09/09/2019	JPMORGAN CHASE & CO.		284,580	279,000	279,000							279,000		5,580	5,580		09/15/2024	1Z
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D	07/19/2019	CREDIT SUISSE		92,475	90,000	90,000							90,000		2,475	2,475		08/15/2026	4FE
89655X-AA-6	TRL_06-1A ABS		09/14/2019	SCHEDULED REDEMPTION		516,186	516,186	516,186	523,475		(7,289)		(7,289)		516,186				21,990	05/14/2036	2FE
91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF PENN		08/01/2019	MORGAN STANLEY		2,033,320	2,000,000	2,000,000							2,000,000		33,320	33,320		02/15/2119	1Z
90353T-AE-0	UBER TECHNOLOGIES INC		09/26/2019	Various		638,788	640,000	640,000							640,000		(1,213)	(1,213)	677	09/15/2027	5FE
907818-FD-5	UNION PACIFIC CORPORATION		08/26/2019	GOLDMAN, SACHS & CO.		1,924,758	1,800,000	1,794,870			11		11		1,794,881		129,877	129,877	4,083	08/15/2039	2FE
907818-FE-3	UNION PACIFIC CORPORATION		09/06/2019	GOLDMAN, SACHS & CO.		1,091,940	1,000,000	992,030			8		8		992,038		99,902	99,902	3,840	08/15/2059	2FE
90783V-AA-3	UNION PACIFIC CORPORATION ABS		07/02/2019	SCHEDULED REDEMPTION		6,568	6,568	6,568	6,568						6,568				334	01/02/2029	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2019	PRINCIPAL PAYMENT		1,868	1,868	1,770	1,851		5		5		1,856		12	12	98	01/02/2021	1
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		08/15/2019	SCHEDULED REDEMPTION		299,040	299,040	299,040	299,040						299,040				12,859	02/15/2027	1FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS		07/07/2019	SCHEDULED REDEMPTION		184,671	184,671	184,671	184,671						184,671				5,725	01/07/2030	1FE
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		09/06/2019	Various		652,065	640,046	614,817	615,999		2,157		2,157		618,156		33,908	33,908	26,711	01/07/2026	2FE
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS		09/04/2019	CITIGROUP GLOBAL MARKETS		403,000	400,000	400,000							400,000		3,000	3,000		05/01/2028	2FE
909310-AA-5	UNITED AIRLINES INC ABS		08/15/2019	SCHEDULED REDEMPTION		553,261	553,261	553,261	553,261						553,261				29,738	02/15/2023	2FE
909320-AB-2	UNITED AIRLINES INC B ABS		09/03/2019	SCHEDULED REDEMPTION		137,731	137,731	137,731	137,731						137,731				6,370	03/03/2024	2FE
912909-AM-0	UNITED STATES STEEL CORP		09/19/2019	JPMORGAN CHASE & CO.		126,735	142,000	142,000	142,000						142,000		(15,265)	(15,265)	10,793	08/15/2025	4FE
91324P-DT-6	UNITEDHEALTH GROUP INC		08/27/2019	RBC DOMINION SECURITIES		1,617,045	1,500,000	1,485,240			48		48		1,485,288		131,757	131,757	4,958	08/15/2039	1FE
91324P-DU-3	UNITEDHEALTH GROUP INC		08/27/2019	MORGAN STANLEY		1,102,790	1,000,000	996,560			6		6		996,566		106,224	106,224	3,494	08/15/2049	1FE
91324P-DV-1	UNITEDHEALTH GROUP INC		07/26/2019	WELLS FARGO		2,999,310	3,000,000	2,973,360			4		4		2,973,364		25,946	25,946	1,615	08/15/2059	1Z
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	D	09/12/2019	CALLED @ 103.426		8,475,761	8,195,000	8,206,150	8,202,090		(1,128)		(1,128)		8,200,962		(5,962)	(5,962)	755,388	01/15/2025	3FE
91337D-AB-0	UNITYMEDIA KABELBW GMBH	D	09/12/2019	CALLED @ 104.366		939,294	900,000	957,000	933,324		(6,198)		(6,198)		927,126		(27,126)	(27,126)	103,147	01/15/2025	4FE
91529Y-AM-8	UNUM GROUP		09/19/2019	Various		1,522,320	1,500,000	1,496,730	1,498,392		474		474		1,498,866		(21,546)	(21,546)	83,000	05/15/2021	2FE
92343V-ET-7	VERIZON COMMUNICATIONS INC		09/13/2019	EXCHANGE		37,819,701	38,637,000	37,785,746			33,955		33,955		37,819,701				840,484	12/03/2029	2FE
92553P-AD-4	VIACOM INC		09/15/2019	MATURED		10,000,000	10,000,000	9,924,700	9,993,227		6,773		6,773		10,000,000				562,500	09/15/2019	2FE
92769X-AF-2	VIRGIN MEDIA SECURED FIN	D	07/06/2019	CALLED @ 104.739		4,189,560	4,000,000	3,979,280	3,994,798		1,259		1,259		3,996,057		3,943	3,943	394,310	01/15/2021	3FE
927804-GB-4	VIRGINIA ELECTRIC AND POWER COMPAN		07/22/2019	CITIGROUP GLOBAL MARKETS		804,408	800,000	799,720			1		1		799,721		4,687	4,687	894	07/15/2029	1Z
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC		08/02/2019	BANK OF AMERICA/MERRILL LYNCH		5,048,300	5,000,000	4,990,350			264		264		4,990,614		57,686	57,686	27,118	07/15/2024	2FE
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC		08/02/2019	JPMORGAN CHASE & CO.		542,827	534,000	532,847			14		14		532,861		9,966	9,966	3,508	07/15/2029	2FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		08/02/2019	CREDIT SUISSE		304,500	300,000	300,000							300,000		4,500	4,500	1,917	07/31/2027	3FE
92857W-BS-8	VODAFONE GROUP PLC	D	09/09/2019	BARCLAYS		1,366,428	1,200,000	1,179,012			70		70		1,179,082		187,346	187,346	13,325	06/19/2049	2FE
92857W-BU-3	VODAFONE GROUP PLC	D	09/27/2019	Various		3,056,348	3,000,000	2,988,720			5		5		2,988,725		67,622	67,622	3,719	09/17/2050	2Z
929160-AU-3	VULCAN MATERIALS COMPANY		08/06/2019	MIZUHO SECURITIES USA INC.		2,802,940	2,800,000	2,800,000	2,800,000						2,800,000		2,940	2,940	59,336	06/15/2020	2FE
254687-FM-3	WALT DISNEY CO		09/23/2019	CITIGROUP GLOBAL MARKETS		964,280	1,000,000	967,750			36		36		967,786		(3,506)	(3,506)	1,451	09/01/2049	1Z
93627C-AA-9	WARRIOR MET COAL LLC		09/19/2019	UNION BANK OF SWITZERLAND		97,185	93,000	95,430	94,644		(282)		(282)		94,362		2,823	2,823	6,655	11/01/2024	4FE
94946T-AD-8	WELLCARE HEALTH PLANS INC		07/10/2019	CITIGROUP GLOBAL MARKETS		398,560	376,000	375,731	375,734		15		15		375,749		22,811	22,811	18,470	08/15/2026	3FE
95000U-2F-9	WELLS FARGO & COMPANY		09/05/2019	BANK OF AMERICA/MERRILL LYNCH		1,664,176	1,600,000	1,600,000							1,600,000		64,176	64,176	11,648	06/17/2027	1FE
94978#-CZ-8	WELLS FARGO & COMPANY ABS		09/03/2019	PRINCIPAL PAYMENT		8,052	8,052	8,052	8,052						8,052				423	01/02/2025	1
94978#-DC-8	WELLS FARGO & COMPANY ABS		09/03/2019	PRINCIPAL PAYMENT		3,781	3,781	3,781	3,781						3,781				234	01/02/2024	1
95709T-AQ-3	WESTAR ENERGY INC		08/15/2019	BARCLAYS		1,007,200	1,000,000	991,260							991,260		15,940	15,940		09/01/2049	2Z
961214-EF-6	WESTPAC BANKING CORP	D	07/23/2019	Various		1,522,163	1,500,000	1,500,000							1,500,000		22,163	22,163	86	07/24/2034	2Z
961214-EG-4	WESTPAC BANKING CORP	D	07/17/2019	BANK OF AMERICA/MERRILL LYNCH		2,039,950	2,000,000	2,000,000							2,000,000		39,950	39,950		07/24/2039	2Z
96188#-AA-6	WETT HOLDINGS LLC		09/30/2019	SCHEDULED REDEMPTION		111,111	111,111	111,111	111,111						111,111				3,592	12/18/2024	2FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		09/01/2019	SCHEDULED REDEMPTION		21,893	22,145	17,446	18,059		3,834		3,834		21,893				642	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		09/01/2019	SCHEDULED REDEMPTION		100,903	101,530	74,248	75,939		24,964		24,964		100,903				3,460	10/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		09/01/2019	SCHEDULED REDEMPTION		27,972	28,721	26,010	27,668		305		305		27,972				1,338	07/25/2037	3FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		09/01/2019	SCHEDULED REDEMPTION		99,441	104,320	84,364	86,759		12,682		12,682		99,441				4,443	08/25/2037	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		09/01/2019	SCHEDULED REDEMPTION		34,538	35,046	26,830	30,236		5,170		5,170		34,538				1,502	09/25/2037	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)
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		09/01/2019	SCHEDULED REDEMPTION		57,119	63,912	43,996	44,526		12,592		12,592		57,119				2,334	04/27/2037	1FM
94981Q-AU-2	WFMBS_05-AR16 RMBS		09/01/2019	SCHEDULED REDEMPTION		34,684	34,684	34,613	34,641		43		43		34,684				1,148	10/25/2035	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		09/01/2019	SCHEDULED REDEMPTION		115,567	116,142	85,993	77,289		38,278		38,278		115,567				4,045	04/25/2036	1FM
98212B-AJ-2	WPX ENERGY INC		09/10/2019	STIFEL CAPITAL MARKETS		412,050	410,000	410,000							410,000		2,050	2,050		10/15/2027	1Z
974153-AA-6	WSTOP 18-1 A2 ABS		09/05/2019	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				100	12/05/2048	2FE
988498-AF-8	YUM! BRANDS INC		09/15/2019	MATURED		7,000,000	7,000,000	6,989,430	6,999,065		935		935		7,000,000				371,000	09/15/2019	4FE
988498-AL-5	YUM! BRANDS INC.		09/30/2019	RBC DOMINION SECURITIES		309,375	300,000	300,000							300,000		9,375	9,375	802	01/15/2030	4FE
98886Y-AQ-1	ZAIS2_14-2A CLO		07/25/2019	SCHEDULED REDEMPTION		3,347,044	3,347,044	3,347,044	3,347,044						3,347,044				96,769	07/25/2026	1FE
17310M-AK-6	CGCMT_06-C5 CMBS		08/19/2019	BANK MONTREAL / NESBITT BURNS		1,100,000	10,000,000	867,631									1,100,000	1,100,000	351,683	01/01/9999	1FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						952,621,454	949,728,836	933,097,277	650,320,232	616,834	3,106,608		3,723,442		933,852,049	8,013	11,969,294	11,977,307	36,317,836	XXX	XXX
65473P-AG-0	NISOURCE INC		09/06/2019	CREDIT SUISSE		1,519,000	1,519,000	1,519,000							1,519,000				62,987	12/31/2049	3FE
4899999. Subtotal - Bonds - Hybrid Securities						1,519,000	1,519,000	1,519,000							1,519,000				62,987	XXX	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		09/03/2019	BANK OF AMERICA/MERRILL LYNCH	0.000	25,538,062		25,146,239							25,146,239		391,823	391,823	69,313		2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/20/2019	BANK OF AMERICA/MERRILL LYNCH	0.000	34,557		34,001	32,035	1,967			1,967		34,001		555	555	1,195		4
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		09/03/2019	Various	0.000	50,592,059		50,139,090							50,139,090		452,969	452,969	144,372		2
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		09/20/2019	Various	0.000	25,142,988		25,069,181	40,951	178			178		25,069,181		73,807	73,807	63,540		2
8199999. Subtotal - Bonds - SVO Identified Funds						101,307,666		100,388,511	72,985	2,145			2,145		100,388,511		919,155	919,155	278,419	XXX	XXX
C6901L-AE-7	1011778 BC UNLIMTD (BRGR KNG) B3 TL	A	09/13/2019	SCHEDULED REDEMPTION		72,862	72,862	72,785	72,775		87		87		72,862				284	02/16/2024	3FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		09/30/2019	SCHEDULED REDEMPTION		7,722	7,722	7,591	7,579		142		142		7,722				153	11/17/2023	5FE
00448F-AH-9	ACHILLES ACQUISITION LLC TL		09/30/2019	Various		611	627	630			(3)		(3)		627		(16)	(16)	3	10/13/2025	4FE
BA5OXO-WE-5	AEP I HOLDCO LLC LOAN		09/27/2019	SCHEDULED REDEMPTION		325,713	325,713	325,713							325,713				10,061	03/27/2025	5GI
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		08/27/2019	COST OF CARRY		(545)											(545)	(545)		07/10/2026	4FE
01957T-AD-9	ALLIED UNIVERSAL HOLDCO LLC DD		08/27/2019	COST OF CARRY																07/10/2026	4FE
02474R-AF-0	AMERICAN BUILDERS & CONT TLB2		09/30/2019	SCHEDULED REDEMPTION		4,487	4,487	4,487	4,487						4,487				16	10/31/2023	4FE
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		09/30/2019	SCHEDULED REDEMPTION		7,970	7,970	8,000			(30)		(30)		7,970					08/21/2023	4FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		09/30/2019	SCHEDULED REDEMPTION		23,761	23,761	23,552	18,564		227		227		23,761					06/29/2024	4Z
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		09/30/2019	SCHEDULED REDEMPTION		1,209	1,209	1,198			11		11		1,209					04/30/2025	4FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		09/20/2019	Various		10,882	11,209	11,237			747		747		11,209		(328)	(328)	39	12/22/2023	4FE
BA5OTW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	09/30/2019	Various		(457)	1,253	1,261			4,711		4,711		1,253		(1,710)	(1,710)	2	02/27/2026	4FE
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		07/01/2019	SCHEDULED REDEMPTION		7,031	7,031	6,908			123		123		7,031				7,554	09/15/2022	4Z
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		07/01/2019	SCHEDULED REDEMPTION		50,781	50,781	50,330	50,284		497		497		50,781				723	09/15/2022	4
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		09/30/2019	SCHEDULED REDEMPTION		39,615	39,615	39,421	39,405		210		210		39,615				134	06/02/2025	3FE
08579J-BC-5	BERRY GLOBAL INC TERM LOAN		09/30/2019	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500					07/01/2026	3FE
09179F-AU-6	BJS WHOLESALE CLUB INC		08/02/2019	SCHEDULED REDEMPTION		2,519	2,519	2,526			(8)		(8)		2,519				10	02/03/2024	4FE
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		09/30/2019	SCHEDULED REDEMPTION		19,647	19,647	19,548			98		98		19,647					01/02/2025	4Z
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL		09/30/2019	Various		(221)	1,254	1,259			3,886		3,886		1,254		(1,475)	(1,475)	3	07/31/2025	4FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		09/30/2019	SCHEDULED REDEMPTION		2,532	2,532	2,533			(1)		(1)		2,532					12/23/2024	3FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		07/22/2019	SCHEDULED REDEMPTION		95,901	95,901	95,351	95,343		558		558		95,901				3,545	08/11/2022	3
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		09/30/2019	SCHEDULED REDEMPTION		27,500	27,500	27,315	27,292		208		208		27,500				186	11/29/2023	4
15670B-AB-8	CENTURYLINK INC TERM LOAN B		09/30/2019	SCHEDULED REDEMPTION		2,500	2,500	2,491	2,490		10		10		2,500					01/31/2025	3FE
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		09/30/2019	SCHEDULED REDEMPTION		45,000	45,000	44,642	44,605		395		395		45,000				270	12/29/2023	5GI
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		09/12/2019	Various		43,684	44,171	44,282			1,166		1,166		44,171		(487)	(487)	202	12/11/2024	4FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		09/30/2019	SCHEDULED REDEMPTION		16,311	16,311	12,488	6,335		4,378		4,378		16,311				153	11/12/2020	5FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		09/30/2019	Various		208,033	221,508	221,508	221,508						221,508		(13,475)	(13,475)	1,350	10/05/2023	4FE
20902C-AT-7	CONSOLIDATED CONTAINER CO LLC TL		09/30/2019	Various		447	1,250	1,252			(2)		(2)		1,250		(803)	(803)		06/14/2026	4FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		09/30/2019	Various		499,359	507,484	502,690	502,504		442		442		502,946		(3,587)	(3,587)	10,860	10/17/2025	4FE
22284M-AK-8	COVENANT SURGICAL PARTNERS TL		07/01/2019	Various		4,928,681	4,928,681	4,898,973	4,896,703		31,979		31,979		4,928,681				94,156	10/04/2024	4FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		09/30/2019	SCHEDULED REDEMPTION		2,545	2,545	2,518			27		27		2,545					11/14/2022	4FE
24701P-AC-0	DELIVER BUYER INC (MHS HLDGS) TL		09/30/2019	SCHEDULED REDEMPTION		6,846	6,846	6,795	6,791		55		55		6,846					05/01/2024	4FE
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		08/22/2019	Various		631,592	647,911	897,304	336,915		(336,543)		(336,543)		557,576		74,016	74,016	6,737	11/06/2023	4FE
25365E-AP-0	DIEBOLD NIXDORF INCORPORATED TL-A1		09/30/2019	SCHEDULED REDEMPTION		408	408	408	408						408				4	08/31/2022	4FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		09/30/2019	SCHEDULED REDEMPTION		417	417	415			2		2		417					02/02/2026	4FE

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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)
23341M-AC-5	DUNN PAPER TLB		09/30/2019	SCHEDULED REDEMPTION		1,413	1,413	1,401			12		12		1,413					08/26/2022	4FE
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		09/30/2019	SCHEDULED REDEMPTION		11,614	11,614	11,469	11,492		123		123		11,614					02/05/2023	5GI
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		09/30/2019	SCHEDULED REDEMPTION		10,371	10,371	10,285	10,297		74		74		10,371				55	10/02/2023	3FE
N2820E-AC-2	EG GROUP LIMITED	D	09/30/2019	SCHEDULED REDEMPTION		1,265	1,265	1,257			8		8		1,265				7	02/07/2025	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		09/30/2019	SCHEDULED REDEMPTION		2,598	2,598	2,597			1		1		2,598				12	06/01/2022	4FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		09/27/2019	SCHEDULED REDEMPTION		1,266	1,266	1,271			(5)		(5)		1,266				5	12/22/2023	4FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		09/30/2019	Various		686	966	968			(1)		(1)		966		(281)	(281)		05/02/2023	4FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		09/30/2019	Various		689	942	929			13		13		942		(253)	(253)		10/01/2025	4FE
32007U-BX-6	FIRST DATA CORP 2024A NEW DOL TL		07/29/2019	Various		3,772,117	3,772,117	3,767,085	3,766,558		5,559		5,559		3,772,117				16,079	04/26/2024	3FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		09/30/2019	SCHEDULED REDEMPTION		148,428	148,428	147,571	147,502		926		926		148,428				482	04/18/2025	4FE
33905P-AB-7	FLEETWASH INC DDTAL		08/12/2019	SCHEDULED REDEMPTION		1,954,172	3,908,345	1,954,173	1,180,226		2,719		2,719		1,954,172				5,242	10/01/2024	4
33905P-AC-5	FLEETWASH INC DDTBL		08/12/2019	Various		320,239	320,887	320,888	1		(648)		(648)		320,240				1,794	10/01/2024	4Z
33905P-AE-1	FLEETWASH INC TERM LOAN B		09/30/2019	SCHEDULED REDEMPTION		23,428	23,428	23,266	17,570		175		175		23,428					10/01/2024	4
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		09/30/2019	Various		1,038	1,256	1,259			(3)		(3)		1,256		(218)	(218)		08/13/2025	4FE
35645@-AD-7	FREEDOM SCIENTIFIC INCRE 2017 TL		09/30/2019	SCHEDULED REDEMPTION		28,250	28,250	28,107	28,059		191		191		28,250				504	11/10/2020	4
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		09/30/2019	SCHEDULED REDEMPTION		201,000	201,000	199,182	199,048		1,952		1,952		201,000					10/12/2024	4Z
37249U-AN-6	GENTIVA HEALTH SERVICES INC TL		09/30/2019	SCHEDULED REDEMPTION		2,513	2,513	2,525			(13)		(13)		2,513				13	07/02/2025	4FE
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	A	09/30/2019	Various		459	1,263	1,256			1,959		1,959		1,263		(804)	(804)	4	05/30/2025	4FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB		09/30/2019	SCHEDULED REDEMPTION		2,547	2,547	2,550			(3)		(3)		2,547					02/15/2024	3FE
51508P-AG-9	GOLDEN NUGGET INC TLB		09/30/2019	Various		587	1,014	1,016			542		542		1,014		(427)	(427)		10/04/2023	4FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		09/30/2019	Various		154	952	954			2,240		2,240		952		(798)	(798)	4	06/28/2024	4FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		09/30/2019	SCHEDULED REDEMPTION		967	967	796	269		177		177		967					08/25/2023	5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		09/30/2019	SCHEDULED REDEMPTION		53,190	53,190	52,563			628		628		53,190				12	06/01/2025	4FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		09/30/2019	SCHEDULED REDEMPTION		2,519	2,519	2,478			41		41		2,519					05/23/2025	4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		09/30/2019	Various		4,734	5,139	5,062			77		77		5,139		(404)	(404)		05/30/2023	4FE
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		09/30/2019	SCHEDULED REDEMPTION		94,461	94,461	93,753	93,651		810		810		94,461				352	12/20/2022	4
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		09/30/2019	SCHEDULED REDEMPTION		2,532	2,532	2,538			(6)		(6)		2,532				11	07/31/2024	4FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		09/30/2019	Various		(65)	2,597	2,584			13		13		2,597		(2,663)	(2,663)		08/18/2022	4FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		09/30/2019	Various		387	627	630			519		519		627		(240)	(240)	2	05/01/2026	3FE
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		09/19/2019	EXCHANGE		157,651	157,854	157,621	157,558		94		94		157,651				1,683	03/11/2021	3FE
50179U-AJ-2	LBM BORROWER LLC TL C		09/30/2019	Various		285	974	978			1,911		1,911		974		(689)	(689)	3	08/20/2022	4FE
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		09/30/2019	SCHEDULED REDEMPTION		42,140	42,140	41,727	41,664		476		476		42,140				972	02/18/2022	5
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		09/30/2019	Various		(272)	469	469			(1)		(1)		469		(741)	(741)		05/22/2026	4FE
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE TL		09/30/2019	SCHEDULED REDEMPTION		35,433	35,433	35,218	35,365		68		68		35,433					12/06/2022	4FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		09/30/2019	Various		480	945	946			1,265		1,265		945		(464)	(464)		07/02/2025	4FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		09/30/2019	SCHEDULED REDEMPTION		6,065	6,065	6,017	6,011		54		54		6,065					09/13/2024	4FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		09/30/2019	SCHEDULED REDEMPTION		5,001	5,001	4,926			75		75		5,001					06/30/2023	4FE
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		07/01/2019	SCHEDULED REDEMPTION		27,481	27,481	27,425	27,455		26		26		27,481				20	12/23/2021	4FE
64746P-AC-3	NEW MILANI GROUP TL		09/30/2019	SCHEDULED REDEMPTION		32,500	32,500	32,225	32,200		300		300		32,500				174	06/06/2024	4
65340M-AN-3	NIACET CORP TL		09/30/2019	SCHEDULED REDEMPTION		7,021	7,021	6,972	6,966		55		55		7,021				40	02/01/2024	4
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		09/30/2019	SCHEDULED REDEMPTION		11,225	11,225	11,177	11,174		50		50		11,225				204	03/28/2025	4
62974@-AF-7	NSM SUB HLDGS 2018 INCR TL		07/01/2019	SCHEDULED REDEMPTION		7,500	7,500	7,453	7,450		50		50		7,500				146	10/03/2022	4
62974@-AA-8	NSM SUB HLDGS TL (BABSON)		07/01/2019	SCHEDULED REDEMPTION		22,871	22,871	22,543	22,523		30,148		30,148		22,871				444	10/03/2022	3PL
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/30/2019	SCHEDULED REDEMPTION		135,023	135,023	133,657	113,211		1,261		1,261		135,023				972	06/07/2022	4
F6628Q-AL-8	NUMERICABLE US TLB-12	D	07/15/2019	SCHEDULED REDEMPTION		2,538	2,538	2,462			76		76		2,538				12	01/31/2026	4FE
BASOSU-YL-7	OLDE THOMPSON LLC REVOLVER		07/16/2019	ALLY BANK															5,688	05/15/2023	4Z
68042*-AA-5	OLDE THOMPSON LLC TL		09/30/2019	SCHEDULED REDEMPTION		551,250	551,250	546,495	546,204		5,046		5,046		551,250				3,234	05/14/2024	4PL
BASOV4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		09/25/2019	SCHEDULED REDEMPTION		392,926	392,926	388,044	388,039		4,887		4,887		392,926				1,173	12/21/2023	4FE
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		09/30/2019	SCHEDULED REDEMPTION		6,544	6,544	6,537	6,540		4		4		6,544				38	01/05/2025	4PL
69315J-AC-7	PAI HOLDCO (PARTS AUTH) INCR TL		09/30/2019	SCHEDULED REDEMPTION		12,428	12,428	12,376	12,373		55		55		12,428				73	01/05/2025	4PL
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		08/01/2019	COST OF CARRY		(219)											(219)	(219)		04/30/2026	4FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		09/30/2019	SCHEDULED REDEMPTION		2,579	5,158	2,579							2,579				27	06/11/2023	5
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		09/30/2019	SCHEDULED REDEMPTION		4,795	4,795	4,785	4,784		11		11		4,795				25	06/11/2023	5
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		09/30/2019	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		09/30/2019	SCHEDULED REDEMPTION		30,000	30,000	29,864	29,853		147		147		30,000				12	10/19/2025	4Z
69353F-AX-2	PQ CORPORATION THIRD AMEND TL B-1		08/07/2019	SCHEDULED REDEMPTION		86,393	86,393	86,609			(216)		(216)		86,393				7	02/08/2025	4FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		09/30/2019	SCHEDULED REDEMPTION		9,411	9,411	9,369	9,366		45		45		9,411					08/02/2024	4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		09/30/2019	SCHEDULED REDEMPTION		18,750	18,750	18,563			188		188		18,750					01/02/2025	4
76100L-AH-5	RESEARCH NOW GROUP INC TL		09/30/2019	SCHEDULED REDEMPTION		2,532	2,532	2,543			(11)		(11)		2,532					12/20/2024	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		09/30/2019	SCHEDULED REDEMPTION		981	981	778	755		226		226		981					09/07/2023	5FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		09/30/2019	SCHEDULED REDEMPTION		1,041	1,041	1,042	1,042		(1)		(1)		1,041					02/05/2023	4FE
74968E-AB-0	RMP ACQUISITION INC TL		09/30/2019	SCHEDULED REDEMPTION		62,203	62,203	61,984	61,970		233		233		62,203				1,118	03/02/2022	3PL
77313D-AN-1	ROCKET SOFTWARE INC TL		09/30/2019	Various		151,592	155,915	156,616			(418)		(418)		156,198		(4,606)	(4,606)		11/28/2025	4FE
BA50UL-6R-2	ROVER 180 FUNDING LLC DDTL		08/20/2019	SCHEDULED REDEMPTION		107,022	107,022	107,022	64,213						107,022				4,534	03/14/2023	5Z
74966F-AJ-2	RP CROWN PARENT ITL		09/27/2019	SCHEDULED REDEMPTION		2,558	2,558	2,554			3		3		2,558				10	10/12/2023	4FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		09/30/2019	SCHEDULED REDEMPTION		16,854	16,854	16,805	16,798		56		56		16,854					03/27/2023	2FE
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		09/20/2019	Various		370,763	370,658	370,848	370,911		(194)		(194)		370,718		45	45	2,963	10/14/2021	2FE
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	08/13/2019	Various		1,906,083	1,960,000	1,956,252	1,955,952		328		328		1,956,280		(50,197)	(50,197)	12,776	07/31/2025	4FE
83172D-AL-3	SMILE BRANDS INC 1ST LN TL		09/30/2019	SCHEDULED REDEMPTION		13,813	13,813	13,691	13,678		134		134		13,813				79	10/12/2024	4Z
83172D-AJ-8	SMILE BRANDS INC DDTL		09/30/2019	SCHEDULED REDEMPTION		4,404	8,807	4,404	1						4,404				82	10/12/2024	4Z
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		09/30/2019	Various		322	1,270	1,273			1,966		1,966		1,270		(948)	(948)	3	04/16/2025	3FE
855031-AQ-3	STAPLES INC TL		08/01/2019	Various		308,477	321,700	314,430			10		10		314,439		(5,962)	(5,962)	2,096	04/16/2026	4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	09/30/2019	Various		886	1,051	1,057			26		26		1,051		(165)	(165)		07/10/2025	4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		09/30/2019	Various		5,241	5,357	4,440	1,968		1,030		1,030		5,357		(115)	(115)	25	03/19/2021	5FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		09/30/2019	SCHEDULED REDEMPTION		2,538	2,538	2,506			32		32		2,538				12	09/02/2024	4FE
87422L-AJ-9	TALEN ENERGY SUPPLY INITIAL TL		08/09/2019	Various		(2,677)											(2,677)	(2,677)	5,889	04/15/2024	3FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		09/30/2019	SCHEDULED REDEMPTION		2,545	2,545	2,550			(5)		(5)		2,545					05/01/2024	4FE
88023H-AC-4	TEMPO ACQUISITION ITL		09/30/2019	SCHEDULED REDEMPTION		2,545	2,545	2,546			(1)		(1)		2,545					05/01/2024	4FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		09/30/2019	SCHEDULED REDEMPTION		250,000	250,000	248,338	249,196		804		804		250,000				926	09/05/2021	5
88078F-BH-0	TEREX CORP INCREMENTAL US TL		09/30/2019	SCHEDULED REDEMPTION		4,528	4,528	4,513	4,511		17		17		4,528					01/31/2024	3FE
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		09/30/2019	SCHEDULED REDEMPTION		4,900,312	4,937,500	4,900,198	4,885,526		14,768		14,768		4,900,292		20	20	27,842	08/24/2023	4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		09/30/2019	SCHEDULED REDEMPTION		2,506	2,506	2,512			(6)		(6)		2,506					07/21/2025	4FE
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		09/30/2019	SCHEDULED REDEMPTION		14,984	14,984	14,883	14,869		115		115		14,984				267	07/20/2022	5
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		09/30/2019	Various		1,641	1,847	1,849			183		183		1,847		(206)	(206)	1	08/14/2024	4FE
89155Q-AH-1	TOUCHTUNES INTERACTIVE INCRM TL		09/30/2019	SCHEDULED REDEMPTION		2,545	2,545	2,545	2,545						2,545					05/28/2021	4FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		09/30/2019	SCHEDULED REDEMPTION		6,464	6,464	6,458	6,456		8		8		6,464					05/28/2021	4FE
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		09/30/2019	SCHEDULED REDEMPTION		93,307	93,307	93,135	93,117		190		190		93,307				252	04/10/2023	3FE
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		09/30/2019	Various		2,983,031	3,001,781	2,977,341	2,974,656		3,463		3,463		2,978,119		4,912	4,912	29,801	06/09/2023	4FE
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		09/30/2019	SCHEDULED REDEMPTION		2,500	2,500	2,511			(11)		(11)		2,500				25	03/19/2026	4FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		09/30/2019	Various		1,065	1,284	1,290			(6)		(6)		1,284		(219)	(219)	6	04/29/2026	4FE
D8545J-AE-9	UNITYMEDIA HESSEN GMBH TL B	D	08/01/2019	Various		1,000,000	1,000,000	995,296	994,949		5,051		5,051		1,000,000				5,786	09/30/2025	3FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		09/30/2019	SCHEDULED REDEMPTION		27,649	27,649	27,521	27,560		89		89		27,649				164	10/04/2021	4FE
90320E-AC-7	UOS LLC INITIAL TERM LOANS		09/30/2019	Various		787	1,276	1,291			1,569		1,569		1,276		(488)	(488)		04/18/2023	4FE
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		09/30/2019	SCHEDULED REDEMPTION		2,525	2,525	2,537			(12)		(12)		2,525					02/28/2025	4FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		09/30/2019	Various		522	630	634			(5)		(5)		630		(108)	(108)	4	08/27/2025	4FE
93369P-AB-0	WAND NEWCO 3 INC AKA CALIBER		09/30/2019	Various		414	1,250	1,259			(9)		(9)		1,250		(836)	(836)		02/05/2026	4FE
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		08/05/2019	COST OF CARRY		(309)											(309)	(309)		10/23/2025	4FE
8299999. Subtotal - Bonds - Bank Loans						27,594,768	29,741,622	27,886,177	24,989,440		(192,841)		(192,841)		27,613,237		(18,469)	(18,469)	270,634	XXX	XXX
8399997. Total - Bonds - Part 4						1,309,940,587	1,204,536,662	1,286,644,358	794,269,702	618,979	3,243,360		3,862,339		1,287,553,860	8,013	15,586,617	15,594,630	44,721,240	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						1,309,940,587	1,204,536,662	1,286,644,358	794,269,702	618,979	3,243,360		3,862,339		1,287,553,860	8,013	15,586,617	15,594,630	44,721,240	XXX	XXX
SBJ02V-94-9	ROLLS-ROYCE HOLDINGS PLC	B	07/19/2019	EXCHANGE	1,991,550.000	2,170	0.00	2,535							2,535	(365)		(365)			RP1FEL
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	2,486.000	396,947	0.00	391,690	396,492		(3,103)		(3,103)	(1,700)	391,690	(6,745)	12,001	5,257	9,927		P3Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						399,117	XXX	394,225	396,492		(3,103)		(3,103)	(1,700)	394,225	(7,109)	12,001	4,892	9,927	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						399,117	XXX	394,225	396,492		(3,103)		(3,103)	(1,700)	394,225	(7,109)	12,001	4,892	9,927	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						399,117	XXX	394,225	396,492		(3,103)		(3,103)	(1,700)	394,225	(7,109)	12,001	4,892	9,927	XXX	XXX
88579Y-10-1	3M COMPANY		08/29/2019	Various	9,254.000	1,547,394		1,358,841	1,763,257	(404,416)			(404,416)		1,358,841		188,553	188,553	34,402		L
002824-10-0	ABBOTT LABS		09/23/2019	Various	7,226.000	600,871		407,360	522,657	(115,297)			(115,297)		407,360		193,511	193,511	6,936		L
00287Y-10-9	ABBVIE INC		09/23/2019	Various	9,938.000	714,449		696,510	366,179	(103,396)			(103,396)		696,510		17,939	17,939	18,288		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)
003654-10-0	ABIOMED INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	698.000	192,592		179,930							179,930		12,661	12,661			L
N0162C-10-2	ABN AMRO GROUP NV	B	08/30/2019	GOLDMAN, SACHS & CO.	18,578.000	332,653		345,090							345,090	(3,702)	(8,735)	(12,437)	10,391		U
SB61D2-N6-2	ACACIA MINING PLC	B	09/18/2019	MERGER	168,171.000	498,389		241,347	392,597	(157,943)			(157,943)	6,694	241,347	(8,750)	265,793	257,042			U
G1151C-10-1	ACCENTURE PLC		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	382		247	282	(35)			(35)		247		135	135	3		L
S55791-07-3	ACCIONA	B	09/24/2019	CITIGROUP GLOBAL MARKETS	5,574.000	593,405		453,600	470,885	(37,551)			(37,551)	20,266	453,600	(35,303)	175,108	139,805	18,900		U
00507V-10-9	ACTIVISION BLIZZARD INC		09/23/2019	CITIGROUP GLOBAL MARKETS	5,878.000	318,434		215,194	273,738	(58,545)			(58,545)		215,194		103,240	103,240	2,175		L
00508Y-10-2	ACUITY BRANDS INC		08/01/2019	CITIGROUP GLOBAL MARKETS	1.000	131		135							135		(4)	(4)			L
00724F-10-1	ADOBE INC		08/14/2019	CITIGROUP GLOBAL MARKETS	13.000	3,702		3,394	226						3,394		308	308			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		08/01/2019	CITIGROUP GLOBAL MARKETS	38.000	5,698		6,104							6,104		(406)	(406)			L
N3501V-10-4	ADYEN NV	B	08/30/2019	Various	118.000	87,956		85,838							85,838	(1,000)	3,118	2,118			U
001055-10-2	AFLAC INC.		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	160.000	9,095		7,006	6,925	(309)			(309)		7,006		2,089	2,089	85		L
S60552-08-0	AGC INC	B	08/30/2019	GOLDMAN, SACHS & CO.	3,400.000	97,871		97,796							97,796	(55)	130	75			U
00846U-10-1	AGILENT TECHNOLOGIES INC		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	4.000	307		262							262		45	45	1		L
G0R4HJ-10-6	AIB GROUP	B	07/09/2019	CITIGROUP GLOBAL MARKETS	18,337.000	76,193		75,092	77,140	(1,081)			(1,081)	(611)	75,092	(831)	1,931	1,100	3,487		U
009158-10-6	AIR PRODUCTS & CHEM		09/23/2019	CITIGROUP GLOBAL MARKETS	1,548.000	341,257		247,757	247,757						247,757		93,500	93,500	5,294		L
S60107-02-6	AISIN SEIKI LTD	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,900.000	56,330		63,552							63,552	1,458	(8,679)	(7,221)			U
012653-10-1	ALBEMARLE CORP		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	3,734.000	244,367		253,098							253,098		(8,731)	(8,731)	1,372		L
015351-10-9	ALEXION PHARMACEUTICAL INC		08/14/2019	Various	4,294.000	482,329		474,355	210,103						474,355		7,974	7,974			L
016255-10-1	ALIGN TECHNOLOGY INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	1,414.000	277,202		312,732	208,173						312,732		(35,531)	(35,531)			L
G0177J-10-8	ALLERGAN PLC		09/23/2019	Various	2,210.000	362,300		362,105							362,105		195	195	753		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/29/2019	GOLDMAN, SACHS & CO.	1,526.000	187,305		213,838							213,838		(26,533)	(26,533)			L
02005N-10-0	ALLY FINANCIAL INC		08/01/2019	CITIGROUP GLOBAL MARKETS	4.000	130		126							126		4	4	1		L
02079K-30-5	ALPHABET INC CLASS A		09/04/2019	Various	18.000	21,243		19,637	7,315	(257)			(257)		19,637		1,606	1,606			L
02079K-10-7	ALPHABET INC CLASS C		09/04/2019	Various	13.000	15,349		13,653	6,214	(761)			(761)		13,653		1,695	1,695			L
02156K-10-3	ALTICE USA INC CLASS A		09/04/2019	GOLDMAN, SACHS & CO.	34.000	986		900							900		85	85			L
02209S-10-3	ALTRIA GROUP INC.		09/04/2019	Various	41,662.000	1,923,470		2,018,561	198						2,018,561		(95,091)	(95,091)	21		L
023135-10-6	AMAZON COM INC		09/04/2019	Various	14.000	25,539		20,843	13,518	(1,622)			(1,622)		20,843		4,696	4,696			L
S60666-08-8	AMCOR LTD ORD	B	09/24/2019	CITIGROUP GLOBAL MARKETS	34,387.000	329,949		320,555	320,762	4,532			4,532	(4,738)	320,555	(7,510)	16,904	9,394	11,311		U
023608-10-2	AMEREN CORP		09/04/2019	GOLDMAN, SACHS & CO.	2.000	157		109	130	(21)			(21)		109		48	48	2		L
02376R-10-2	AMERICAN AIRLINES GROUP INC		09/04/2019	GOLDMAN, SACHS & CO.	28.000	756		753							753		2	2	1		L
025537-10-1	AMERICAN ELEC PWR INC		09/04/2019	GOLDMAN, SACHS & CO.	3.000	279		244							244		35	35	4		L
025816-10-9	AMERICAN EXPRESS CO		09/23/2019	Various	3,852.000	455,569		247,287	365,457	(119,928)			(119,928)		247,287		208,282	208,282	4,500		L
03076C-10-6	AMERIPRISE FINL INC		09/04/2019	GOLDMAN, SACHS & CO.	7.000	905		802	417						802		103	103	17		L
031100-10-0	AMETEK INC		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	184		167							167		16	16			L
031162-10-0	AMGEN INC		09/04/2019	Various	101.000	19,186		18,447	15,963	(290)			(290)		18,447		739	739	302		L
032511-10-7	ANADARKO PETE CORP		08/09/2019	MERGER	10,518.000	766,004		478,280							478,280		287,724	287,724	6,311		L
032654-10-5	ANALOG DEVICES INC		09/23/2019	Various	5,008.000	572,237		424,386	422,884	(7,394)			(7,394)		424,386		147,850	147,850	8,022		L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	9,120.000	198,795		225,790							225,790	(10,035)	(16,959)	(26,994)			U

SCHEDULE D - PART 4

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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)
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		07/08/2019	CITIGROUP GLOBAL MARKETS	16,686.000	152,924		152,343							152,343		581	581	4,172		L
03662Q-10-5	ANSYS INC		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	34.000	7,117		6,200							6,200		917	917			L
036752-10-3	ANTHEM INC		09/04/2019	Various	2.000	547		461	263	(75)			(75)		461		86	86	2		L
S60655-86-7	ANZ NATIONAL BANK	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	26,487.000	483,077		511,271							511,271	(14,412)	(13,782)	(28,194)			U
037411-10-5	APACHE CORP		07/08/2019	CITIGROUP GLOBAL MARKETS	18,038.000	477,907		522,561							522,561		(44,654)	(44,654)			L
037833-10-0	APPLE INC.		09/04/2019	Various	101.000	21,044		16,031	14,512	(239)			(239)		16,031		5,013	5,013	170		L
03852U-10-6	ARAMARK		09/04/2019	GOLDMAN, SACHS & CO.	166.000	6,900		4,873	4,143						4,873		2,026	2,026	51		L
L0302D-21-0	ARCELORMITTAL SA	B	09/24/2019	Various	32,882.000	468,585		500,323							500,323	(5,552)	(26,186)	(31,738)			U
G0450A-10-5	ARCH CAPITAL GROUP		09/04/2019	Various	11.000	436		372							372		63	63			L
039483-10-2	ARCHER DANIELS MIDLAND CO		09/04/2019	Various	3,957.000	161,754		157,559							157,559		4,195	4,195	14		L
040413-10-6	ARISTA NETWORKS INC		09/04/2019	GOLDMAN, SACHS & CO.	3.000	679		658							658		20	20			L
F0392W-12-5	ARKEMA EUR10	B	07/09/2019	CITIGROUP GLOBAL MARKETS	5,420.000	481,297		487,701							487,701	2,206	(8,610)	(6,404)	12,833		U
04269X-10-5	ARRAY BIOPHARMA INC		07/30/2019	TENDER OFFER	3,045.000	146,157		142,902							142,902		3,255	3,255			L
042735-10-0	ARROW ELECTRONICS INC		08/01/2019	CITIGROUP GLOBAL MARKETS	2.000	144		133							133		11	11			L
363576-10-9	ARTHUR J GALLAGHER & CO		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	73.000	6,672		4,990	5,085	(410)			(410)		4,990		1,681	1,681	61		L
J0242P-11-0	ASAHI KASEI CORP	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	28,800.000	257,318		296,609	207,018	6,267			6,267	(6,267)	296,609	17,435	(56,726)	(39,291)	2,672		U
G05320-10-9	ASHTEAD GROUP PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	2,060.000	57,075		53,897							53,897	155	3,024	3,179	860		U
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	07/09/2019	CITIGROUP GLOBAL MARKETS	6,020.000	179,700		156,638	156,638	6			6	(6)	156,638	(2,718)	25,780	23,061	3,478		U
J96216-12-2	ASTELLAS PHARMA INC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	17,100.000	234,204		235,671							235,671	8,841	(10,308)	(1,467)			U
00206R-10-2	AT&T INC		09/04/2019	Various	39.000	1,372		1,122	999						1,122		249	249	58		L
049560-10-5	ATMOS ENERGY CORP.		08/14/2019	CITIGROUP GLOBAL MARKETS	91.000	9,957		8,344	5,100	(313)			(313)		8,344		1,614	1,614	78		L
S56547-81-3	ATOS	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	1,106.000	92,242		85,097							85,097	(1,106)	8,251	7,145	1,786		U
SBTGWJ-Y9-8	AURORA CANNABIS INC	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	20,310.000	126,418		150,623							150,623	(881)	(23,324)	(24,205)			U
052769-10-6	AUTODESK INCORPORATED		09/23/2019	Various	2,949.000	435,917		407,899	181,211						407,899		28,018	28,018			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/04/2019	Various	75.000	12,717		11,893							11,893		824	824	58		L
053332-10-2	AUTOZONE INC		09/04/2019	Various	3.000	3,376		2,897							2,897		479	479			L
053484-10-1	AVALONBAY CMNTYS INC		09/04/2019	GOLDMAN, SACHS & CO.	3.000	648		514							514		135	135	9		L
G0683Q-10-9	AVIVA ORD GBP0.25	B	08/30/2019	GOLDMAN, SACHS & CO.	329,829.000	1,424,906		1,540,956	276,172	11			11	(11)	1,540,956	(7,888)	(108,162)	(116,050)	53,740		U
05722G-10-0	BAKER HUGHES A GE COMPANY CLASS A		08/29/2019	GOLDMAN, SACHS & CO.	21,279.000	465,468		479,670	205,497	(287)			(287)		479,670		(14,202)	(14,202)	8,408		L
058498-10-6	BALL CORP COM		09/04/2019	Various	10.000	749		460	460						460		290	290	3		L
E15819-19-1	BANCO DE SABADELL S.A.	B	07/09/2019	CITIGROUP GLOBAL MARKETS	231,321.000	239,960		239,983							239,983	(1,224)	1,201	(23)			U
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	08/30/2019	Various	711,290.000	2,923,299		3,065,651	1,452,132	1,662			1,662	(11,018)	3,065,651	(44,565)	(97,787)	(142,352)	39,061		U
060505-10-4	BANK AMER CORP COM		08/01/2019	CITIGROUP GLOBAL MARKETS	496.000	14,624		13,886							13,886		739	739	69		L
064058-10-0	BANK NEW YORK MELLON CORP		08/29/2019	Various	14,129.000	589,884		562,161	656,203	(102,342)			(102,342)		562,161		27,723	27,723	12,181		L
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	24,069.000	1,293,526		1,223,685	527,091	(66,257)			(66,257)	43,404	1,223,685	(6,364)	76,206	69,841	25,081		U
S20760-09-6	BANK OF MONTREAL	B	08/29/2019	GOLDMAN, SACHS & CO.	3,376.000	231,492		242,421							242,421	(1,394)	(9,535)	(10,929)			U
G08036-12-4	BARCLAYS ORD GBP0.25	B	08/07/2019	Various	587,322.000	1,112,320		1,139,331	686,849	28			28	(27)	1,139,331	(19,883)	(7,128)	(27,011)	18,646		U
S20246-44-3	BARRICK GOLD CORP COM NPV	B	09/23/2019	VARIOUS	0.728	13		13							13						U
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		08/29/2019	GOLDMAN, SACHS & CO.	11,992.000	257,538		290,967							290,967	(1,173)	(32,256)	(33,429)			U
071813-10-9	BAXTER INTL INC		09/04/2019	Various	126.000	10,426		9,354	658						9,354		1,072	1,072	38		L

SCHEDULE D - PART 4

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)
S50692-11-0	BAYER AG ORD NPV	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	4,577.000	301,364		306,973							306,973	(1,149)	(4,460)	(5,609)			U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	9,003.000	625,335		653,300							653,300	1,258	(29,223)	(27,965)			U
054937-10-7	BB+T CORP		08/01/2019	CITIGROUP GLOBAL MARKETS	2.000	99		87	87						87		13	13	2		L
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	08/30/2019	Various	192,745.000	949,556		1,031,954	823,301	6,005			6,005	(6,649)	1,031,954	(10,803)	(71,596)	(82,398)	22,655		U
075887-10-9	BECTON DICKINSON		09/23/2019	CITIGROUP GLOBAL MARKETS	1,626.000	412,061		348,484	366,370	(17,886)			(17,886)		348,484		63,576	63,576	3,756		L
S00904-98-7	BELLWAY PLC	B	07/09/2019	CITIGROUP GLOBAL MARKETS	3,666.000	125,117		117,426	117,426	5			5	(5)	117,426	(2,038)	9,729	7,691	2,323		U
084423-10-2	BERKLEY W R CORP COM		08/01/2019	CITIGROUP GLOBAL MARKETS	89.000	6,123		4,337	4,213	(68)			(68)		4,337		1,786	1,786	62		L
08579W-10-3	BERRY PLASTICS GROUP INC.		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	4,259.000	180,429		205,028							205,028		(24,599)	(24,599)			L
086516-10-1	BEST BUY CO INC		08/01/2019	Various	6.000	421		384							384		37	37	3		L
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	B	09/24/2019	Various	20,432.000	566,177		504,449	74,559	(38,565)			(38,565)	12,285	504,449	(9,389)	71,116	61,728	7,244		U
G1093E-10-8	BIG YELLOW GROUP PLC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	29,479.000	382,398		327,951	327,951	(20,613)			(20,613)	20,613	327,951	(26,819)	81,266	54,447	10,154		U
09062X-10-3	BIOGEN INC		09/04/2019	Various	2,098.000	461,931		485,983							485,983		(24,052)	(24,052)			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		07/08/2019	CITIGROUP GLOBAL MARKETS	3,001.000	241,172		257,036							257,036		(15,864)	(15,864)			L
09228F-10-3	BLACKBERRY LTD	B	07/08/2019	CITIGROUP GLOBAL MARKETS	19,599.000	139,620		143,164	63,650	(1,105)			(1,105)	1,105	143,164	1,857	(5,402)	(3,545)			U
09247X-10-1	BLACKROCK INC		09/23/2019	Various	1,007.000	449,248		373,467	394,784	(22,140)			(22,140)		373,467		75,781	75,781	9,956		L
09609G-10-0	BLUEBIRD BIO INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,710.000	206,983		218,726							218,726		(11,743)	(11,743)			L
S73096-81-0	BNP PARIBAS S.A.	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	20,977.000	937,300		981,819							981,819	(20,538)	(23,982)	(44,520)	60,005		U
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	40,000.000	140,950		148,671	148,671	(354)			(354)	354	148,671	(525)	(7,196)	(7,722)	4,712		U
097023-10-5	BOEING CO		09/04/2019	Various	14.000	4,890		4,395	2,580	(134)			(134)		4,395		495	495	53		L
W17218-15-2	BOLIDEN	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	11,817.000	249,860		277,731							277,731	1,481	(29,352)	(27,871)			U
09857L-10-8	BOOKING HOLDINGS INC		09/23/2019	CITIGROUP GLOBAL MARKETS	243.000	488,275		339,465	418,548	(79,083)			(79,083)		339,465		148,810	148,810			L
099724-10-6	BORG WARNER INC.		09/04/2019	Various	14,357.000	487,459		517,532							517,532		(30,073)	(30,073)	2,441		L
F11487-12-5	BOUYGUES SA	B	07/09/2019	CITIGROUP GLOBAL MARKETS	2,469.000	89,138		88,298	88,455	700			700	(700)	88,298	(977)	1,817	840	3,991		U
S07980-59-2	BP PLC	B	08/30/2019	Various	575,114.000	3,593,248		3,563,471	2,211,796	(219,769)			(219,769)	187,419	3,563,471	(226,598)	256,374	29,776	110,590		U
110122-10-8	BRISTOL MYERS SQUIBB CO		09/23/2019	Various	14,502.000	689,740		660,007							660,007		29,733	29,733	3,401		L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	08/30/2019	Various	46,106.000	1,645,503		1,708,176							1,708,176	(33,698)	(28,975)	(62,673)			U
G15540-11-8	BRITISH LAND COMPANY PLC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	129,041.000	898,619		825,651							825,651	6,385	66,583	72,968	3,061		U
11135F-10-1	BROADCOM INC		09/23/2019	Various	483.000	137,867		75,476	122,309	(47,333)			(47,333)		75,476		62,391	62,391	2,560		L
115637-20-9	BROWN FORM AN CORP CLASS B		09/23/2019	CITIGROUP GLOBAL MARKETS	3,144.000	198,178		148,554							148,554		49,624	49,624	1,044		L
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	140,918.000	316,119		339,614							339,614	(5,977)	(17,519)	(23,496)			U
G16962-10-5	BUNGE LTD		09/04/2019	GOLDMAN, SACHS & CO.	19.000	1,024		1,007							1,007		17	17	19		L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/04/2019	Various	2,077.000	176,483		169,795							169,795		6,688	6,688	1,001		L
127097-10-3	CABOT OIL + GAS CORP COM		08/29/2019	GOLDMAN, SACHS & CO.	16,853.000	290,287		325,140	152,785	(839)			(839)		325,140		(34,853)	(34,853)	2,611		L
127387-10-8	CADENCE DESIGN SYSTEMS INC		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	449		392							392		57	57			L
E2427M-12-3	CAIXABANK SA	B	08/30/2019	GOLDMAN, SACHS & CO.	406,289.000	926,388		1,019,896							1,019,896	(8,160)	(85,348)	(93,508)			U
133131-10-2	CAMDEN PROP		09/04/2019	GOLDMAN, SACHS & CO.	4.000	440		337	352	(15)			(15)		337		103	103	9		L

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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)
S21705-25-6	CANADIAN IMP BANK COM NPV	B	09/23/2019	CITIGROUP GLOBAL MARKETS	6,303.000	525,065		471,593	408,864	(8,481)			(8,481)	8,481	471,593	3,500	49,972	53,472	14,606		U
136681-20-2	CANADIAN TIRE LTD CLASS A	B	08/30/2019	GOLDMAN, SACHS & CO.	4,617.000	467,389		484,288							484,288	2,743	(19,643)	(16,900)	2,490		U
S61723-23-5	CANON	B	07/30/2019	Various	9,000.000	251,914		262,760							262,760	2,846	(13,692)	(10,846)	5,754		U
SBYTN3-W0-0	CANOPY GROWTH CORP	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	4,996.000	163,568		200,844							200,844	871	(38,147)	(37,276)			U
14040H-10-5	CAPITAL ONE FINL CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	2,953.000	273,799		254,211	2,721						254,211		19,588	19,588	46		L
S63093-03-3	CAPITALAND LTD	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	136,400.000	342,600		329,822							329,822	(1,063)	13,841	12,778			U
G1890L-10-7	CAPRI HOLDINGS LTD	D	07/08/2019	CITIGROUP GLOBAL MARKETS	6,976.000	240,632		241,928							241,928		(1,296)	(1,296)			L
14149Y-10-8	CARDINAL HEALTH INC		08/29/2019	GOLDMAN, SACHS & CO.	4,330.000	182,983		185,844							185,844		(2,860)	(2,860)			L
143658-30-0	CARNIVAL CORP		08/29/2019	Various	15,219.000	692,812		682,797	750,297	(47,705)			(47,705)		682,797		10,015	10,015	17,549		L
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	3,458.000	150,517		158,016							158,016	(2,781)	(4,717)	(7,498)			U
149123-10-1	CATERPILLAR INC		09/23/2019	CITIGROUP GLOBAL MARKETS	2,766.000	355,189		187,977	351,476	(163,498)			(163,498)		187,977		167,211	167,211	7,607		L
12504L-10-9	CBRE GROUP INC		09/23/2019	Various	5,318.000	280,674		248,935							248,935		31,739	31,739			L
124857-20-2	CBS CORP C LASS B		08/29/2019	Various	11,276.000	538,517		524,279	136,931	(2,506)			(2,506)		524,279		14,238	14,238	4,067		L
S21715-73-5	CDN NAT RES COM NPV	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	32,421.000	778,093		867,769	5,861	(248)			(248)	248	867,769	(3,585)	(86,091)	(89,676)	12,890		U
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	09/23/2019	CITIGROUP GLOBAL MARKETS	5,867.000	523,023		424,963	434,333	(72,910)			(72,910)	63,539	424,963	(41,539)	139,599	98,061	6,082		U
12514G-10-8	CDW CORP/DE		08/01/2019	Various	5.000	583		395	162	(1)			(1)		395		187	187	3		L
150870-10-3	CELANESE CORP		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	59.000	6,303		5,945							5,945		358	358			L
151020-10-4	CELGENE CORP.		08/14/2019	Various	1,173.000	109,065		102,862	2,371						102,862		6,204	6,204			L
15135B-10-1	CENTENE CORP		09/04/2019	Various	6,279.000	320,959		329,054							329,054		(8,095)	(8,095)			L
15189T-10-7	CENTERPOINT ENERGY INC		08/01/2019	CITIGROUP GLOBAL MARKETS	223.000	6,486		6,390							6,390		96	96	59		L
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,200.000	676,250		511,141	675,641	(135,910)			(135,910)	(28,590)	511,141	34,077	131,032	165,109	1,893		U
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	07/09/2019	CITIGROUP GLOBAL MARKETS	217,000.000	238,252		242,427							242,427	(4,198)	23	(4,175)			U
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		09/23/2019	Various	2,361.000	995,054		634,186	672,529	(38,743)			(38,743)		634,186		360,868	360,868			L
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	07/08/2019	CITIGROUP GLOBAL MARKETS	2,107.000	253,393		243,590							243,590		9,803	9,803			L
16411R-20-8	CHENIERE ENERGY INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,883.000	115,717		123,619							123,619		(7,902)	(7,902)			L
166764-10-0	CHEVRON CORP		08/29/2019	Various	20,924.000	2,511,559		2,510,689							2,510,689		870	870	30,024		L
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	08/30/2019	Various	2,085.000	184,341		183,289	91,949	737			737	(737)	183,289	(2,544)	3,596	1,052	897		U
H1467J-10-4	CHUBB LTD		09/23/2019	CITIGROUP GLOBAL MARKETS	884.000	139,293		110,406	111,224	(3,903)			(3,903)		110,406		28,887	28,887	1,937		L
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	07/09/2019	CITIGROUP GLOBAL MARKETS	5,430.000	203,254		207,152							207,152	937	(4,835)	(3,898)	6,949		U
125523-10-0	CIGNA CORPORATION		09/23/2019	Various	1,832.000	303,003		268,683	193,718	(49,878)			(49,878)		268,683		34,321	34,321	41		L
171798-10-1	CIMAREX ENERGY CO		09/04/2019	Various	2,535.000	142,706		148,973							148,973		(6,266)	(6,266)	24		L
172062-10-1	CINCINNATI FINL CORP		09/04/2019	Various	3.000	334		288							288		46	46	2		L
17275R-10-2	CISCO SYS INC		09/23/2019	Various	24,268.000	1,199,232		905,570	1,051,532	(145,963)			(145,963)		905,570		293,662	293,662	24,996		L
172967-42-4	CITIGROUP INC		09/23/2019	Various	10,948.000	760,884		570,491	567,194						570,491		190,393	190,393	15,413		L
174610-10-5	CITIZENS FINANCIAL GROUP		09/23/2019	Various	22,153.000	790,549		748,916							748,916		41,633	41,633	1,843		L
177376-10-0	CITRIX SYS INC		09/04/2019	GOLDMAN, SACHS & CO.	20.000	1,863		1,901	615						1,901		(38)	(38)	8		L
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	09/24/2019	CITIGROUP GLOBAL MARKETS	68,500.000	468,989		451,406	501,325	(51,171)			(51,171)	1,252	451,406	(1,727)	19,311	17,583	17,045		U
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	08/30/2019	Various	17,500.000	163,555		153,601	168,085	(16,052)			(16,052)	1,567	153,601	(1,350)	11,304	9,955	5,134		U

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189054-10-9	CLOROX CO		08/01/2019	CITIGROUP GLOBAL MARKETS	45.000	7,026		6,758							6,758		268	268	58		L
N20944-10-9	CNH INDUSTRIAL N.V. NV	B	09/24/2019	CITIGROUP GLOBAL MARKETS	23,202.000	243,105		240,075							240,075	(1,540)	4,570	3,030			U
191216-10-0	COCA COLA CO.		09/23/2019	Various	24,795.000	1,342,235		1,021,082	1,174,043	(152,961)			(152,961)		1,021,082		321,153	321,153	19,836		L
192422-10-3	COGNEX CORP		07/08/2019	CITIGROUP GLOBAL MARKETS	3,681.000	157,267		159,608							159,608		(2,341)	(2,341)			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		08/01/2019	Various	5.000	325		306							306		20	20			L
194162-10-3	COLGATE PALMOLIVE CO		09/23/2019	CITIGROUP GLOBAL MARKETS	13,761.000	983,822		890,061							890,061		93,761	93,761	11,834		L
20030N-10-1	COMCAST CORP NEW CL A		09/23/2019	Various	16,496.000	761,922		448,909	558,045	(113,392)			(113,392)		448,909		313,013	313,013	10,033		L
200340-10-7	COMERICA INC		09/23/2019	CITIGROUP GLOBAL MARKETS	10,047.000	691,199		673,609							673,609		17,591	17,591	3,319		L
BRSJ39-U3-7	COMMERZBANK AG	B	07/09/2019	CITIGROUP GLOBAL MARKETS	12,587.000	88,346		90,577							90,577	(462)	(1,769)	(2,231)	2,074		U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	08/30/2019	Various	13,914.000	771,640		773,522							773,522	(11,151)	9,269	(1,881)	10,312		U
20337X-10-9	COMMSCOPE HOLDING INC		09/04/2019	GOLDMAN, SACHS & CO.	56.000	592		600							600		(9)	(9)			L
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	09/24/2019	CITIGROUP GLOBAL MARKETS	5,481.000	405,144		398,052							398,052	5,330	1,762	7,092	7,179		U
SBD6K4-57-9	COMPASS GROUP PLC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	14,206.000	360,277		288,257	298,531	(29,037)			(29,037)	18,764	288,257	(23,573)	95,593	72,020	6,991		U
205887-10-2	CONAGRA BRANDS INC		07/08/2019	CITIGROUP GLOBAL MARKETS	8,342.000	237,450		221,230							221,230		16,220	16,220	1,254		L
20605P-10-1	CONCHO RESOURCES INC		09/23/2019	Various	8,020.000	691,471		699,469	54,273						699,469		(7,997)	(7,997)	447		L
20825C-10-4	CONOCOPHILLIPS		09/04/2019	GOLDMAN, SACHS & CO.	20,293.000	1,061,012		1,121,051	369,798	(47,685)			(47,685)		1,121,051		(60,039)	(60,039)	6,511		L
21036P-10-8	CONSTELLATION BRANDS INC CL A		09/23/2019	CITIGROUP GLOBAL MARKETS	1,679.000	345,472		253,764	270,017	(16,253)			(16,253)		253,764		91,708	91,708	3,761		L
D16212-14-0	CONTINENTAL AG	B	09/24/2019	CITIGROUP GLOBAL MARKETS	9,750.000	1,287,889		1,290,418	448,753	3,553			3,553	(3,553)	1,290,418	(6,580)	4,051	(2,529)	12,715		U
216648-40-2	COOPER COMPANIES INC		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	6.000	2,011		1,744							1,744		267	267			L
219350-10-5	CORNING INC COM		09/04/2019	Various	65.000	1,831		1,798	302	(27)			(27)		1,798		33	33	15		L
22052L-10-4	CORTEVA INC		08/14/2019	Various	136.000	3,907		4,011							4,011		(104)	(104)	2		L
22160K-10-5	COSTCO WHSL CORP NEW COM		09/23/2019	CITIGROUP GLOBAL MARKETS	1,243.000	357,436		229,246	253,212	(23,965)			(23,965)		229,246		128,189	128,189	2,324		L
222070-20-3	COTY INC CLASS A		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	8,765.000	90,146		98,168							98,168		(8,022)	(8,022)	1,096		L
SBYTBW-Y9-8	COVESTRO AG	B	08/30/2019	Various	10,562.000	459,765		495,691							495,691	2,305	(38,231)	(35,926)			U
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	1,232.000	198,400		134,049	160,594	(39,126)			(39,126)	12,581	134,049	(14,444)	78,796	64,351	1,064		U
126408-10-3	CSX CORP		09/04/2019	GOLDMAN, SACHS & CO.	13.000	877		918							918		(41)	(41)	6		L
229899-10-9	CULLEN FROST BANKERS, INC.		08/29/2019	GOLDMAN, SACHS & CO.	1,823.000	149,656		158,966							158,966		(9,310)	(9,310)	1,294		L
231021-10-6	CUMMINS INC COM		09/23/2019	CITIGROUP GLOBAL MARKETS	554.000	89,849		74,037	74,037						74,037		15,812	15,812	1,989		L
126650-10-0	CVS HEALTH CORPORATION		08/14/2019	Various	7,243.000	407,545		382,551	2,817						382,551		24,994	24,994	7,265		L
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	32,200.000	487,982		443,105							443,105	(491)	45,369	44,878			U
D1668R-12-3	DAIMLERCHRYSLER	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	25,113.000	1,281,104		1,317,981	1,317,981	10,434			10,434	(10,434)	1,317,981	(21,237)	(15,639)	(36,876)	67,254		U
J11151-10-7	DAITO TRUST CONST JPY50	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,900.000	521,490		485,932							485,932	11,813	23,745	35,559			U
J11718-11-1	DAIWA SECURITIES	B	08/30/2019	GOLDMAN, SACHS & CO.	40,600.000	174,561		174,597							174,597	(98)	62	(36)			U
235851-10-2	DANAHER CO RP COM		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	145		93	103	(10)			(10)		93		52	52	1		L
K22272-11-4	DANSKE BANK	B	08/30/2019	GOLDMAN, SACHS & CO.	56,733.000	750,865		852,591							852,591	(7,722)	(94,004)	(101,726)			U
237194-10-5	DARDEN RESTAURANTS INC		09/04/2019	GOLDMAN, SACHS & CO.	1.000	122		100	100						100		22	22	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)
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		08/14/2019	CITIGROUP GLOBAL MARKETS	57.000	3,315		2,967	2,316						2,967		348	348			L
BRSHNH-VC-0	DCC PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,319.000	101,893		116,689							116,689	(2,054)	(12,743)	(14,797)			U
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		09/04/2019	Various	1,723.000	96,330		88,319							88,319		8,011	8,011			L
247361-70-2	DELTA AIR LINES, INC.		09/04/2019	Various	25.000	1,434		1,250	948	(3)			(3)		1,250		184	184	25		L
24906P-10-9	DENTSPLY SIRONA INC		09/04/2019	GOLDMAN, SACHS & CO.	16.000	821		834							834		(13)	(13)			L
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	28,579.000	472,384		478,814	171,854	(9,250)			(9,250)	992	478,814	(4,672)	(1,758)	(6,430)	7,946		U
D2046U-17-6	DEUTSCHE WOHNEN	B	08/30/2019	GOLDMAN, SACHS & CO.	2,478.000	88,439		91,294							91,294	(974)	(1,881)	(2,855)			U
25179M-10-3	DEVON ENERGY CORP.		09/23/2019	Various	20,295.000	548,568		527,045							527,045		21,523	21,523	1,825		L
SBYSS4-Q7-7	DFDS	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,731.000	61,567		64,182	69,527	(4,787)			(4,787)	(557)	64,182	(884)	(1,731)	(2,615)	760		U
G2848C-10-8	DFS FURNITURE PLC	B	09/11/2019	GOLDMAN, SACHS & CO.	28,854.000	77,545		66,809	66,809	(4,199)			(4,199)	4,199	66,809	(6,374)	17,110	10,736	1,349		U
G42089-11-3	DIAGEO	B	09/24/2019	CITIGROUP GLOBAL MARKETS	13,160.000	533,002		457,553	468,458	(40,349)			(40,349)	29,444	457,553	(37,418)	112,867	75,449	4,495		U
25278X-10-9	DIAMONDBACK ENERGY INC		09/23/2019	Various	7,038.000	696,345		694,021	128,668						694,021		2,324	2,324	833		L
254709-10-8	DISCOVER FINL SVCS		09/04/2019	Various	16.000	1,270		968	826						968		302	302	16		L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		08/29/2019	Various	8,023.000	209,895		218,738							218,738		(8,844)	(8,844)			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		09/04/2019	Various	208.000	6,326		5,912							5,912		413	413			L
254687-10-6	DISNEY WALT CO		09/23/2019	CITIGROUP GLOBAL MARKETS	8,423.000	1,115,645		918,575	44,189	(7,734)			(7,734)		918,575		197,070	197,070	7,767		L
R1812S-10-5	DNB ASA	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	13,473.000	228,512		237,954							237,954	(3,428)	(6,015)	(9,442)			U
256163-10-6	DOCUSIGN INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	2,187.000	117,866		112,959							112,959		4,907	4,907			L
256677-10-5	DOLLAR GENERAL CORP		09/23/2019	Various	1,840.000	291,954		137,265	192,058	(63,119)			(63,119)		137,265		154,689	154,689	1,653		L
256746-10-8	DOLLAR TREE INC		09/23/2019	Various	949.000	106,930		91,913							91,913		15,016	15,016			L
25746U-10-9	DOMINION ENERGY INC		09/04/2019	Various	9,888.000	742,083		694,601							694,601		47,482	47,482	18,131		L
260557-10-3	DOW INC		08/14/2019	Various	7,770.000	375,868		377,724							377,724		(1,856)	(1,856)	5,439		L
233331-10-7	DTE ENERGY CO		09/04/2019	GOLDMAN, SACHS & CO.	1.000	132		123							123		9	9	2		L
264411-50-5	DUKE RLTY CORP		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	192.000	6,262		5,846							5,846		416	416			L
26614N-10-2	DUPONT DE NEMOURS INC		08/29/2019	Various	11,241.997	761,773		810,872							810,872		(49,099)	(49,099)	3,338		L
23355L-10-6	DXC TECHNOLOGY COMPANY		08/29/2019	GOLDMAN, SACHS & CO.	4,119.000	135,739		205,466	188,062	(11,493)			(11,493)		205,466		(69,727)	(69,727)	2,087		L
269246-40-1	E TRADE FINANCIAL CORP		09/04/2019	GOLDMAN, SACHS & CO.	20.000	832		841							841		(9)	(9)	4		L
D24914-13-3	E.ON AG OMN STK	B	08/30/2019	GOLDMAN, SACHS & CO.	45,994.000	430,224		453,591	453,591	(30,842)			(30,842)	30,842	453,591	(42,434)	19,067	(23,367)	16,250		U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	8,600.000	791,603		752,460	761,196	45,138			45,138	(53,873)	752,460	64,473	(25,330)	39,142	5,087		U
27579R-10-4	EAST WEST BANCORP INC		09/23/2019	CITIGROUP GLOBAL MARKETS	18,312.000	829,658		800,216							800,216		29,442	29,442			L
277432-10-0	EASTMAN CH EM CO COM		09/04/2019	Various	8,987.000	608,154		629,469							629,469		(21,315)	(21,315)	5,565		L
G29183-10-3	EATON CORP PLC		08/01/2019	CITIGROUP GLOBAL MARKETS	2.000	160		137	137						137		23	23	4		L
278642-10-3	EBAY INC		09/04/2019	Various	28.000	1,110		786	786						786		324	324	11		L
278865-10-0	ECOLAB INC		08/01/2019	CITIGROUP GLOBAL MARKETS	1.000	201		147	147						147		54	54	1		L
281020-10-7	EDISON INTL		08/29/2019	GOLDMAN, SACHS & CO.	2,045.000	147,697		150,042							150,042		(2,345)	(2,345)			L
S63072-00-3	EISAI LTD	B	08/30/2019	Various	5,300.000	274,799		298,322							298,322	13,743	(37,266)	(23,523)			U
28414H-10-3	ELANCO ANIMAL HEALTH INC		08/29/2019	GOLDMAN, SACHS & CO.	10,586.000	274,436		346,846							346,846		(72,410)	(72,410)			L
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	07/09/2019	CITIGROUP GLOBAL MARKETS	3,465.000	43,162		43,741							43,741	(223)	(355)	(578)	527		U
W24713-12-0	ELECTROLUX AB SERIES B SEK 5	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	6,696.000	160,008		155,261							155,261	2,684	2,064	4,748			U
285512-10-9	ELECTRONIC ARTS INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	1,913.000	169,995		176,455							176,455		(6,460)	(6,460)			L
532457-10-8	ELI LILLY & CO		09/23/2019	Various	13,083.000	1,462,148		1,451,225	1,373,249	(27,921)			(27,921)		1,451,225		10,922	10,922	15,308		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)
291011-10-4	EMERSON ELEC CO		09/04/2019	Various	5,754.000	366,574		348,734	123,324	(15,666)			(15,666)		348,734		17,840	17,840	6,514		L
S24661-49-8	ENBRIDGE INC	B	09/23/2019	Various	50,798.000	1,742,281		1,577,349	1,577,349	(71,620)			(71,620)	71,620	1,577,349	(19,115)	184,047	164,932	60,774		U
292505-10-4	ENCANA CORP COM NPV	B	09/23/2019	CITIGROUP GLOBAL MARKETS	112,400.000	551,962		551,331	229,996	(3,992)			(3,992)	3,992	551,331	8,713	(8,083)	630	2,799		U
X67925-11-9	ENERGIAS DE PORTUGAL SA	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	139,778.000	525,827		470,256	487,191	(50,061)			(50,061)	33,127	470,256	(41,695)	97,265	55,571	19,345		U
S71450-56-3	ENI SPA	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	64,976.000	1,021,392		1,046,860	120,259	(165)			(165)	(3,145)	1,046,860	(4,848)	(20,620)	(25,468)	5,282		U
26875P-10-1	EOG RESOUR CES INC COM		09/23/2019	Various	7,983.000	666,768		652,583	566,429	(24,672)			(24,672)		652,583		14,185	14,185	4,239		L
29414B-10-4	EPAM SYSTEMS INC		08/01/2019	CITIGROUP GLOBAL MARKETS	4.000	775		673							673		102	102			L
R8413J-10-3	EQUINOR ASA	B	09/24/2019	CITIGROUP GLOBAL MARKETS	71,991.000	1,407,890		1,266,711	108,011	(23,612)			(23,612)	1,852	1,266,711	(39,831)	181,010	141,179	12,284		U
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		09/04/2019	GOLDMAN, SACHS & CO.	4.000	551		480							480		71	71	2		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/04/2019	GOLDMAN, SACHS & CO.	6.000	518		387							387		130	130	7		L
29530P-10-2	ERIE IDEMNITY CO CL A		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	527		439							439		89	89			L
S52898-37-6	ERSTE GROUP BANK	B	08/30/2019	GOLDMAN, SACHS & CO.	4,819.000	155,963		166,359							166,359	(1,785)	(8,612)	(10,397)			U
297178-10-5	ESSEX PROPERTY		08/01/2019	CITIGROUP GLOBAL MARKETS	1.000	305		302							302		3	3			L
F31668-10-0	ESSILORLUXOTTICA SA	B	09/24/2019	CITIGROUP GLOBAL MARKETS	490.000	71,421		58,300							58,300	(885)	14,006	13,121			U
29786A-10-6	ETSY INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,781.000	98,639		110,411							110,411		(11,773)	(11,773)			L
S06886-66-7	EUROMONEY INSTL INVESTOR PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	12,454.000	203,828		203,739							203,739	(15,127)	15,216	89	1,708		U
30040W-10-8	EVERSOURCE ENERGY		09/04/2019	GOLDMAN, SACHS & CO.	98.000	8,083		7,501							7,501		582	582			L
D2R90Y-11-7	EVONIK INDUSTRIES AG	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	5,168.000	127,841		128,790	128,790	1,020			1,020	(1,020)	128,790	(1,755)	806	(949)	4,901		U
30161Q-10-4	EXELIXIS INC		08/29/2019	GOLDMAN, SACHS & CO.	9,987.000	194,501		195,951							195,951		(1,449)	(1,449)			L
30161N-10-1	EXELON CORP COM		09/04/2019	GOLDMAN, SACHS & CO.	33.000	1,584		1,408	496	(67)			(67)		1,408		176	176	12		L
30212P-30-3	EXPEDIA IN C DEL COM		08/14/2019	CITIGROUP GLOBAL MARKETS	25.000	3,166		2,975							2,975		191	191	16		L
30231G-10-2	EXXON MOBIL CORP		08/29/2019	Various	6,893.000	493,398		528,211							528,211		(34,813)	(34,813)	8,142		L
315616-10-2	F5 NETWORKS INC		08/14/2019	CITIGROUP GLOBAL MARKETS	19.000	2,425		2,650	2,917	(248)			(248)		2,650		(225)	(225)			L
30303M-10-2	FACEBOOK INC		09/04/2019	Various	31.000	5,940		4,282	3,146						4,282		1,658	1,658			L
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	08/29/2019	GOLDMAN, SACHS & CO.	586.000	261,880		265,257							265,257	(1,526)	(1,851)	(3,376)			U
J13440-10-2	FANUC LTD JPY50	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,200.000	598,628		514,261	212,715	17,042			17,042	(17,042)	514,261	29,877	54,490	84,367	10,185		U
311900-10-4	FASTENAL CO		08/01/2019	CITIGROUP GLOBAL MARKETS	213.000	6,310		6,773							6,773		(463)	(463)	47		L
31428X-10-6	FEDEX CORP		08/29/2019	Various	2,242.000	356,238		360,558							360,558		(4,320)	(4,320)			L
G3421J-10-6	FERGUSON LTD		09/24/2019	CITIGROUP GLOBAL MARKETS	2,205.000	162,912		152,859							152,859	(3,667)	13,720	10,053			U
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	08/30/2019	GOLDMAN, SACHS & CO.	10,345.000	135,484		140,749							140,749	(759)	(4,505)	(5,264)			U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		08/14/2019	Various	3,222.650	421,796		428,164							428,164		(6,369)	(6,369)	21		L
316773-10-0	FIFTH THIRD BANCORP		09/05/2019	Various	7,763.000	211,578		212,446							212,446		(868)	(868)	1,862		L
335934-10-5	FIRST QUANTUM MINERALS LTD	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH	26,216.000	201,361		243,648							243,648	(1,004)	(41,282)	(42,286)			U
33829M-10-1	FIVE BELOW INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	558.000	66,839		72,250							72,250		(5,411)	(5,411)			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		08/29/2019	GOLDMAN, SACHS & CO.	1,285.000	12,304		13,377							13,377		(1,073)	(1,073)			L
345370-86-0	FORD MTR C O DEL COM PAR U		08/29/2019	Various	17,705.000	161,333		167,582							167,582		(6,249)	(6,249)	112		L
S60862-53-9	FORTESCUE METALS GROUP LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	22,692.000	141,218		142,584							142,584	1,207	(2,573)	(1,367)	9,366		U
34959E-10-9	FORTINET INC		08/01/2019	Various	81.000	6,400		5,870							5,870		530	530			L

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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)
34959J-10-8	FORTIVE CORP		09/04/2019	GOLDMAN, SACHS & CO.	11.000	736		741							741		(4)	(4)	1		L
35137L-10-5	FOX CORP CLASS A		08/29/2019	GOLDMAN, SACHS & CO.	6,238.000	204,196		228,560							228,560		(24,365)	(24,365)	541		L
F6866T-10-0	FRANCE TELECOM	B	07/09/2019	CITIGROUP GLOBAL MARKETS	42,325.000	657,494		659,693							659,693	2,984	(5,182)	(2,198)	16,236		U
SB3SJK-B0-6	FREEHOLD ROYALTIES LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	20,983.000	134,714		127,053	127,053	(2,205)			(2,205)	2,205	127,053	3,222	4,439	7,660	4,930		U
SB1SK0-S6-9	FREENET AG	B	08/30/2019	GOLDMAN, SACHS & CO.	6,961.000	136,887		134,839	134,839	1,067			1,067	(1,067)	134,839	(3,264)	5,311	2,047	12,843		U
35671D-85-7	FREEPORT MCMORAN INC		08/29/2019	GOLDMAN, SACHS & CO.	46,293.000	421,963		477,880	74,294	(4,468)			(4,468)		477,880		(55,917)	(55,917)	1,623		L
J14208-10-2	FUJI FILM HLDGS CO NPV	B	09/24/2019	CITIGROUP GLOBAL MARKETS	17,000.000	760,623		621,663	661,623	12,105			12,105	(52,065)	621,663	68,312	70,648	138,960	5,345		U
SB01FL-G6-2	G4S PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	26,488.000	58,758		61,328	66,441	(5,111)			(5,111)	(3)	61,328	(2,728)	158	(2,570)	2,041		U
366505-10-5	GARRETT MOTION INC	D	08/30/2019	GOLDMAN, SACHS & CO.	1,593.000	15,811		17,105	19,658	(2,553)			(2,553)		17,105		(1,294)	(1,294)			L
D28304-10-9	GEA GROUP AG	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	3,426.000	89,194		86,995	88,120	(427)			(427)	(698)	86,995	(1,185)	3,384	2,199	3,257		U
369550-10-8	GENERAL DYNAMICS CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	2,222.000	415,028		264,384	349,321	(84,937)			(84,937)		264,384		150,644	150,644	6,599		L
369604-10-3	GENERAL EL EC CO COM		08/29/2019	GOLDMAN, SACHS & CO.	4,747.000	38,474		46,361							46,361		(7,887)	(7,887)	95		L
370334-10-4	GENERAL MLS INC		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	113.000	6,140		5,749							5,749		390	390			L
37045V-10-0	GENERAL MOTORS CO		09/23/2019	CITIGROUP GLOBAL MARKETS	17,980.000	669,506		579,485	601,297	(21,955)			(21,955)		579,485		90,021	90,021	20,491		L
370442-83-2	GENERAL MOTORS CORP CLASS H		08/21/2019	CANCELLED TRADE	0.000	13,968											13,968	13,968			U
372460-10-5	GENUINE PARTS CO		09/23/2019	Various	5,135.000	504,119		491,707							491,707		12,412	12,412	2,769		L
S29566-62-7	GEORGE WESTON LTD.	B	07/08/2019	CITIGROUP GLOBAL MARKETS	1.000	76		66	66	(4)			(4)	4	66	(1)	11	10	1		U
SB044J-P5-5	GEOX	B	08/30/2019	GOLDMAN, SACHS & CO.	51,979.000	71,348		69,699	69,699	552			552	(552)	69,699	(1,687)	3,335	1,648	1,232		U
375558-10-3	GILEAD SCIENCES INC		08/29/2019	Various	23,291.000	1,544,770		1,526,478	141,113						1,526,478		18,292	18,292	16,095		L
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	09/05/2019	Various	207,997.000	605,863		614,628	365,939	(46,642)			(46,642)	(4,262)	614,628	(9,660)	894	(8,766)			U
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		08/29/2019	GOLDMAN, SACHS & CO.	1,124.000	52,484		53,851							53,851		(1,367)	(1,367)			L
37940X-10-2	GLOBAL PAYMENTS INC.		09/23/2019	Various	1.930	321		317							317		3	3			L
380237-10-7	GODADDY INC CLASS A		09/04/2019	GOLDMAN, SACHS & CO.	14.000	889		913							913		(24)	(24)			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/23/2019	Various	4,688.000	986,956		900,049							900,049		86,907	86,907	11,296		L
S63658-66-0	GPT GROUP	B	09/24/2019	CITIGROUP GLOBAL MARKETS	144,947.000	607,551		537,642	544,908	(65,511)			(65,511)	58,245	537,642	(70,306)	140,215	69,909	21,297		U
384802-10-4	GRAINGER W W INC		07/08/2019	CITIGROUP GLOBAL MARKETS	916.000	243,546		245,699							245,699		(2,153)	(2,153)			L
SBF5H9-P8-8	GREAT PORTLAND ESTATES REIT PLC	B	07/29/2019	Various	56,271.000	481,677		472,355	472,356	(50,014)			(50,014)	50,014	472,355	(56,469)	65,791	9,322	4,451		U
39138C-10-6	GREAT-WEST LIFECO INC	B	07/08/2019	CITIGROUP GLOBAL MARKETS	7,833.000	181,158		180,727							180,727	4,652	(4,221)	431	2,104		U
SB1Y9T-B3-1	GROUPE DANONE	B	09/24/2019	CITIGROUP GLOBAL MARKETS	8,880.000	789,671		607,072	624,398	(77,409)			(77,409)	60,083	607,072	(74,410)	257,008	182,599	16,443		U
400110-10-2	GRUBHUB INC		08/29/2019	Various	4,083.000	267,229		292,601							292,601		(25,372)	(25,372)			L
405217-10-0	HAIN CELESTIAL GROUP INC		08/29/2019	Various	3,466.000	69,480		54,971	54,971						54,971		14,509	14,509			L
406216-10-1	HALLIBURTON CO		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	36,938.000	736,713		854,145							854,145		(117,432)	(117,432)			L
410345-10-2	HANESBRANDS, INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	9,627.000	152,344		159,519							159,519		(7,175)	(7,175)			L
412822-10-8	HARLEY DAVIDSON INC		08/29/2019	Various	13,015.000	441,507		445,785							445,785		(4,278)	(4,278)	2,948		L
413875-10-5	HARRIS CORP.		07/01/2019	EXCHANGE	1,319.000	202,044		202,044							202,044				1,807		L
40414L-10-9	HCP INC		09/04/2019	GOLDMAN, SACHS & CO.	205.000	7,377		6,714							6,714		663	663	76		L
40416M-10-5	HD SUPPLY HOLDINGS INC		08/01/2019	CITIGROUP GLOBAL MARKETS	144.000	5,637		5,800							5,800		(163)	(163)			L
422806-10-9	HEICO CORP		09/04/2019	GOLDMAN, SACHS & CO.	1.000	144		138							138		6	6			L
423452-10-1	HELMERICH & PAYNE, INC.		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	6,033.000	264,451		302,297							302,297		(37,846)	(37,846)			L

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W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	7,909.000	141,804		141,979							141,979	(649)	474	(175)			U
426281-10-1	HENRY JACK & ASSOCIATES		09/04/2019	Various	45.000	6,551		5,733	4,934						5,733		819	819	32		L
427825-50-0	HERSHA HOSPITALITY TRUST CLASS A		07/08/2019	CITIGROUP GLOBAL MARKETS	8,304.000	140,373		137,348	145,652						137,348		3,025	3,025	6,975		L
427866-10-8	HERSHEY COMPANY		09/04/2019	Various	5.000	768		690							690		78	78	1		L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		09/23/2019	Various	38,011.000	547,113		466,215	501,504	(35,894)			(35,894)		466,215		80,898	80,898	12,813		L
436106-10-8	HOLLYFRONTIER CORP		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	134.000	6,076		6,102	4,754						6,102		(26)	(26)	71		L
436440-10-1	HOLOGIC, INC.		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	132.000	6,329		5,951							5,951		378	378			L
J22302-11-1	HONDA MOTOR CO., LTD.	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	37,800.000	962,556		966,708							966,708	10,171	(14,323)	(4,152)	8,444		U
438516-10-6	HONEYWELL INTERNATIONAL INC		08/01/2019	CITIGROUP GLOBAL MARKETS	49.000	8,308		7,924	793						7,924		384	384	16		L
Y33370-10-0	HONG KONG AND CHINA GAS	B	09/24/2019	Various	95,819.300	186,800		186,562	94,903	(4,209)			(4,209)	(197)	186,562	81	156	237	1,347		U
440452-10-0	HORMEL FOODS CORP		09/04/2019	GOLDMAN, SACHS & CO.	2.000	85		69	85	(17)			(17)		69		16	16	1		L
44107P-10-4	HOST HOTELS & RESORTS INC		08/29/2019	Various	13,671.000	225,016		238,239	46,843						238,239		(13,223)	(13,223)	4,702		L
40434L-10-5	HP INC		09/23/2019	CITIGROUP GLOBAL MARKETS	32,555.000	602,852		558,115	663,293	(107,820)			(107,820)		558,115		44,736	44,736	15,624		L
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	08/30/2019	Various	362,184.000	2,797,913		2,845,955	2,984,005	(195,506)			(195,506)	57,456	2,845,955	(136,971)	88,930	(48,041)	119,092		U
444859-10-2	HUMANA INC COM		08/14/2019	CITIGROUP GLOBAL MARKETS	10.000	2,963		2,653							2,653		310	310	11		L
445658-10-7	HUNT TRANSPORT SVC		07/08/2019	CITIGROUP GLOBAL MARKETS	2,467.000	220,076		225,508							225,508		(5,432)	(5,432)			L
446150-10-4	HUNTINGTON BANCSHARES INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	17,595.000	229,698		234,357							234,357		(4,659)	(4,659)	2,463		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		09/04/2019	GOLDMAN, SACHS & CO.	1.000	209		215							215		(6)	(6)	1		L
SB288C-92-0	IBERDROLA	B	08/13/2019	VARIOUS	0.770			6							6		(6)	(6)			U
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	B	07/09/2019	CITIGROUP GLOBAL MARKETS	6,700.000	196,302		201,485							201,485	2,401	(7,584)	(5,183)			U
45167R-10-4	IDEX CORP		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	38.000	6,576		5,941							5,941		635	635	19		L
G47567-10-5	IHS MARKIT LTD		09/04/2019	GOLDMAN, SACHS & CO.	116.000	7,711		7,429							7,429		282	282			L
452327-10-9	ILLUMINA INC		08/29/2019	Various	578.000	171,453		171,734							171,734		(281)	(281)			L
453038-40-8	IMPERIAL OIL LTD		07/08/2019	CITIGROUP GLOBAL MARKETS	10,911.000	300,998		279,528	242,900	(4,216)			(4,216)	4,216	279,528	7,102	14,368	21,470	2,716		U
45337C-10-2	INCYTE CORPORATION		09/23/2019	CITIGROUP GLOBAL MARKETS	1,299.000	100,846		99,802							99,802		1,044	1,044			L
D35415-10-4	INFINEON TECHNOLOGIES AG	B	08/30/2019	GOLDMAN, SACHS & CO.	22,010.000	383,465		368,435	436,916	(37,007)			(37,007)	(31,474)	368,435	15,925	(895)	15,030	4,970		U
SBZ573-90-5	ING GROEP NV	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	45,042.000	440,445		484,519	484,519	18,946			18,946	(18,946)	484,519	8,910	(52,984)	(44,073)	29,148		U
457187-10-2	INGREDION INC		08/29/2019	Various	4,897.000	389,298		389,311							389,311		(13)	(13)	1,611		L
D3R8BR-10-2	INNOGY Z VERK	B	09/26/2019	Various	8,100.000	333,443		300,185	343,713	(39,258)			(39,258)	(4,269)	300,185	(9,121)	42,379	33,258	9,347		U
J2467E-10-1	INPEX CORP	B	08/30/2019	GOLDMAN, SACHS & CO.	46,600.000	402,204		415,862							415,862	11,109	(24,768)	(13,659)			U
458140-10-0	INTEL CORP		09/23/2019	Various	23,297.000	1,208,280		967,112	1,093,328	(126,216)			(126,216)		967,112		241,168	241,168	17,588		L
SBDD54-N3-0	INTER PIPELINE LTD	B	09/23/2019	CITIGROUP GLOBAL MARKETS	27,517.000	497,240		428,943							428,943	4,927	63,370	68,297	10,062		U
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		08/14/2019	CITIGROUP GLOBAL MARKETS	42.000	3,749		3,198							3,198		551	551	23		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/23/2019	Various	8,142.000	1,172,938		965,577	707,596						965,577		207,361	207,361	35,907		L
460146-10-3	INTERNATIONAL PAPER CO		08/29/2019	Various	16,459.000	714,848		658,518	499,294	(4,173)			(4,173)		658,518		56,329	56,329	14,415		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/04/2019	GOLDMAN, SACHS & CO.	37.000	745		736							736		9	9	9		L
T55067-10-1	INTESA SANPAOLO EUR0.52	B	08/30/2019	Various	304,581.000	653,392		652,785	675,402	5,347			5,347	(5,347)	652,785	(9,816)	10,423	607	56,888		U
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		09/05/2019	CITIGROUP GLOBAL MARKETS	3.000	344		326							326		18	18			L
461202-10-3	INTUIT INC.		08/01/2019	Various	2.000	548		374	394	(19)			(19)		374		174	174	2		L

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46120E-60-2	INTUITIVE SURGICAL INC		09/04/2019	Various	633.000	335,325		305,728							305,728		29,597	29,597			L
G491BT-10-8	INVESCO LTD		09/04/2019	Various	21,442.000	369,288		379,058	129,702						379,058		(9,770)	(9,770)	13,049		L
462222-10-0	IONIS PHARMACEUTICALS INC		07/08/2019	Various	3,592.000	230,071		230,858							230,858		(787)	(787)			L
44980X-10-9	IPG PHOTONICS CORP		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,335.000	160,270		173,657							173,657		(13,387)	(13,387)			L
46266C-10-5	IQVIA HOLDINGS INC		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	5.000	807		490	581	(91)			(91)		490		318	318			L
46284V-10-1	IRON MOUNTAIN INC		07/08/2019	CITIGROUP GLOBAL MARKETS	12,697.000	399,503		397,416							397,416		2,087	2,087	7,758		L
G4984A-11-0	ITV PLC ORD GBP0.10	B	07/09/2019	CITIGROUP GLOBAL MARKETS	233,760.000	321,403		321,307							321,307	(5,563)	5,659	96			U
469814-10-7	JACOBS ENGINEERING GROUP INC		09/04/2019	GOLDMAN, SACHS & CO.	6.000	545		351	351						351		194	194	3		L
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	9,000.000	137,409		141,765							141,765	3,459	(7,815)	(4,357)			U
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	07/09/2019	CITIGROUP GLOBAL MARKETS	20,800.000	469,550		459,380							459,380	5,474	4,696	10,170	12,764		U
G50736-10-0	JARDINE MATHESON (USD)	D	09/24/2019	CITIGROUP GLOBAL MARKETS	8,900.000	490,936		482,381	627,272	(144,891)			(144,891)		482,381		8,555	8,555	11,392		U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		08/29/2019	Various	2,070.000	273,837		290,190							290,190		(16,353)	(16,353)			L
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		08/29/2019	GOLDMAN, SACHS & CO.	17,993.000	335,832		333,410							333,410		2,422	2,422	2,249		L
S65437-92-3	JFE HOLDINGS INC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	16,700.000	201,341		223,434							223,434	5,125	(27,217)	(22,093)			U
478160-10-4	JOHNSON & JOHNSON		09/04/2019	GOLDMAN, SACHS & CO.	6.000	773		782							782		(8)	(8)	6		L
48020Q-10-7	JONES LANG LASALLE INC.		08/29/2019	GOLDMAN, SACHS & CO.	1,737.000	232,849		228,040							228,040		4,809	4,809			L
46625H-10-0	JP MORGAN CHASE & CO		09/04/2019	GOLDMAN, SACHS & CO.	1.000	110		98	98						98		12	12	2		L
48203R-10-4	JUNIPER NETWORKS INC		09/04/2019	Various	247.000	6,473		6,513	5,570	(5)			(5)		6,513		(40)	(40)	89		L
SB627L-W9-9	JXTG HOLDINGS INC	B	08/30/2019	GOLDMAN, SACHS & CO.	132,500.000	546,460		635,462							635,462	24,128	(113,130)	(89,001)			U
D48164-12-9	K & S AG	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	3,285.000	53,494		58,789	59,032	224			224	(467)	58,789	(1,112)	(4,183)	(5,295)	675		U
S64813-20-7	KAJIMA CORP	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	11,400.000	147,870		153,572	153,572	4,649			4,649	(4,649)	153,572	6,089	(11,792)	(5,702)	2,332		U
485170-30-2	KANSAS CITY SOUTHERN		09/04/2019	GOLDMAN, SACHS & CO.	51.000	6,502		6,205							6,205		297	297			L
B5337G-16-2	KBC GROUP NV	B	08/30/2019	Various	14,026.000	839,799		862,624	908,797	(57,963)			(57,963)	11,790	862,624	(22,088)	(736)	(22,824)	27,563		U
487836-10-8	KELLOGG CO.		09/04/2019	GOLDMAN, SACHS & CO.	15.000	950		923							923		27	27	9		L
F5433L-10-3	KERING SA	B	09/24/2019	CITIGROUP GLOBAL MARKETS	198.000	99,747		87,777	93,163	(4,648)			(4,648)	(738)	87,777	(2,674)	14,644	11,970	1,989		U
493267-10-8	KEYCORP NEW COM		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	15,189.000	252,816		256,123							256,123		(3,307)	(3,307)	2,582		L
494368-10-3	KIMBERLY-CLARK CORP		09/04/2019	GOLDMAN, SACHS & CO.	71.000	10,130		8,010							8,010		2,119	2,119	140		L
49446R-10-9	KIMCO REALTY CORP		09/04/2019	Various	374.000	6,896		6,686							6,686		209	209	122		L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	07/09/2019	CITIGROUP GLOBAL MARKETS	55,592.000	151,061		152,046							152,046	(2,633)	1,647	(985)	5,210		U
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		08/14/2019	CITIGROUP GLOBAL MARKETS	95.000	3,142		2,382	2,382						2,382		760	760	11		L
500255-10-4	KOHLS CORP		08/01/2019	CITIGROUP GLOBAL MARKETS	3,344.000	161,563		159,007							159,007		2,556	2,556	2,231		L
X4551T-10-5	KONE B	B	09/24/2019	CITIGROUP GLOBAL MARKETS	7,897.000	445,312		371,008	375,903	3,939			3,939	(8,834)	371,008	(5,453)	79,757	74,304	10,244		U
500754-10-6	KRAFT HEINZ ORD		07/08/2019	CITIGROUP GLOBAL MARKETS	13,791.000	423,168		428,073							428,073		(4,905)	(4,905)	5,516		L
501797-10-4	L BRANDS INC		08/29/2019	Various	10,000.000	166,551		223,551							223,551		(57,000)	(57,000)	5,964		L
50540R-40-9	LABORATORY CORP AMER HLDGS		09/04/2019	GOLDMAN, SACHS & CO.	39.000	6,559		6,474							6,474		85	85			L
F01764-10-3	L'AIR LIQUIDE S.A.	B	09/24/2019	CITIGROUP GLOBAL MARKETS	6,236.000	891,459		696,691	773,106	(124,854)			(124,854)	48,440	696,691	(64,993)	259,760	194,767	15,668		U
512807-10-8	LAM RESEARCH CORP.		09/23/2019	Various	1,565.000	372,684		265,192	817						265,192		107,492	107,492	3,443		L
517834-10-7	LAS VEGAS SANDS CORP		09/23/2019	Various	8,824.000	499,570		506,853	72,350						506,853		(7,282)	(7,282)	13,969		L
521865-20-4	LEAR CORP		09/23/2019	Various	4,762.000	594,626		582,355							582,355		12,271	12,271	2,126		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)
524660-10-7	LEGGETT & PLATT INC		08/29/2019	GOLDMAN, SACHS & CO.	1,018.000	37,925		39,162							39,162		(1,238)	(1,238)			L
525327-10-2	LEIDOS HOLDINGS INC		09/04/2019	Various	6.000	509		316	316						316		192	192	4		L
526057-10-4	LENNAR COR P CL A		09/04/2019	GOLDMAN, SACHS & CO.	6.000	312		283							283		29	29			L
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	07/03/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	27		26							26		1	1			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/01/2019	CITIGROUP GLOBAL MARKETS	4.000	167		145							145		22	22			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/01/2019	CITIGROUP GLOBAL MARKETS	4.000	168		145							145		23	23			L
531172-10-4	LIBERTY PROPERTY TRUST		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	115.000	5,930		5,480							5,480		450	450	47		L
534187-10-9	LINCOLN NA TL CORP IN COM		09/04/2019	GOLDMAN, SACHS & CO.	14.000	738		727							727		11	11			L
G5494J-10-3	LINDE PLC	D	09/23/2019	Various	9,597.000	1,819,122		1,762,342							1,762,342		56,780	56,780	11,116		L
538034-10-9	LIVE NATION ENTERTAINMENT INC		08/01/2019	Various	6.000	420		300							300		120	120			L
501889-20-8	LKQ CORP		08/06/2019	Various	12,381.000	317,453		325,443							325,443		(7,990)	(7,990)			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,653,624.000	1,053,973		1,091,990	1,091,987	4,229			4,229	(4,226)	1,091,990	(38,707)	690	(38,016)	45,239		U
539830-10-9	LOCKHEED MARTIN CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	374.000	144,796		98,311	95,310						98,311		46,485	46,485	2,424		L
F58149-13-3	L'OREAL CMN STK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,916.000	1,070,971		847,135	900,687	(85,316)			(85,316)	31,764	847,135	(60,576)	284,413	223,836	14,362		U
548661-10-7	LOWES COS INC USD0.50		09/23/2019	Various	5,640.000	621,962		471,985	508,442	(49,490)			(49,490)		471,985		149,977	149,977	8,313		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		08/29/2019	Various	15,963.000	1,314,849		1,266,815	96,216						1,266,815		48,034	48,034	14,984		L
55261F-10-4	M & T BANK CORP		09/05/2019	CITIGROUP GLOBAL MARKETS	3.000	441		442							442		(1)	(1)	3		L
SB02K2-M3-6	M3 INC	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	4,000.000	82,493		74,792							74,792	(103)	7,804	7,701			U
554382-10-1	MACERICH COMPANY		09/04/2019	GOLDMAN, SACHS & CO.	23.000	665		688							688		(23)	(23)	17		L
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	10,046.000	898,830		749,069	768,414	(79,542)			(79,542)	60,196	749,069	(80,714)	230,475	149,761	25,430		U
55616P-10-4	MACYS INC		08/29/2019	Various	13,003.000	257,826		279,044							279,044		(21,219)	(21,219)	4,909		L
S24925-19-0	MANULIFE FINANCIAL CORP	B	08/29/2019	GOLDMAN, SACHS & CO.	19,381.000	320,027		323,198							323,198	(1,859)	(1,312)	(3,170)	3,103		U
565849-10-6	MARATHON OIL CORP		08/29/2019	Various	91,884.000	1,121,110		1,190,291							1,190,291		(69,181)	(69,181)	4,591		L
56585A-10-2	MARATHON PETROLEUM CORP		09/04/2019	Various	11,685.000	576,841		635,013	4,839						635,013		(58,172)	(58,172)	1,797		L
57060D-10-8	MARKETAXESS HOLDINGS INC		08/01/2019	CITIGROUP GLOBAL MARKETS	8.000	2,722		2,708							2,708		14	14			L
571748-10-2	MARSH + MCLENNAN COS INC		09/04/2019	GOLDMAN, SACHS & CO.	101.000	10,096		9,405							9,405		691	691	84		L
573459-10-4	MARTINREA INTERNATIONAL INC	B	08/29/2019	GOLDMAN, SACHS & CO.	8,731.000	66,926		68,212	69,424	(2,416)			(2,416)	1,205	68,212	636	(1,922)	(1,286)	758		U
579780-20-6	MCCORMICK & CO.		08/01/2019	CITIGROUP GLOBAL MARKETS	31.000	4,881		4,738							4,738		143	143	18		L
580135-10-1	MCDONALDS CORP		09/04/2019	Various	10.000	2,164		1,564	1,776	(212)			(212)		1,564		600	600	28		L
G5960L-10-3	MEDTRONIC PLC		09/23/2019	Various	5,429.000	600,824		413,518	483,089	(81,230)			(81,230)		413,518		187,307	187,307	8,243		L
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	139,794.000	349,493		308,709							308,709	5,704	35,080	40,784			U
58933Y-10-5	MERCK & CO. INC.		09/04/2019	Various	16.000	1,368		872	1,223	(351)			(351)		872		496	496	26		L
59156R-10-8	METLIFE INC COM		09/23/2019	Various	7,473.000	337,778		314,754	91,687						314,754		23,024	23,024	9,715		L
552953-10-1	MGM RESORTS INTERNATIONAL		08/14/2019	CITIGROUP GLOBAL MARKETS	116.000	3,217		2,977							2,977		241	241	30		L
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	6,226.000	84,222		124,965							124,965	359	(41,102)	(40,743)			U
595017-10-4	MICROCHIP TECHNOLOGY INC		09/23/2019	Various	3,666.000	331,568		294,636							294,636		36,932	36,932	3,732		L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/23/2019	Various	3,315.000	164,240		47,466	104,392	(57,788)			(57,788)		47,466		116,774	116,774			L
594918-10-4	MICROSOFT CORP		09/04/2019	Various	92.000	12,657		8,829	8,227	(718)			(718)		8,829		3,829	3,829	110		L
594972-40-8	MICROSTRATEGY INC CL A		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	143.000	17,471		18,268	18,268						18,268		(798)	(798)			L
59522J-10-3	MID AMERICA APT		09/04/2019	GOLDMAN, SACHS & CO.	3.000	386		280							280		106	106	9		L
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	08/30/2019	GOLDMAN, SACHS & CO.	44,000.000	530,387		487,864	487,864	28,945			28,945	(28,945)	487,864	46,703	(4,180)	42,523	8,944		U
608190-10-4	MOHAWK INDUSTRIES INC		09/04/2019	Various	2,747.000	321,054		330,667	143,744						330,667		(9,613)	(9,613)			L

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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)
60871R-20-9	MOLSON COORS BREWING CO. CL B		09/04/2019	Various	3,383.000	190,568		189,512							189,512		1,056	1,056	1,405		L
609207-10-5	MONDELEZ INTERNATIONAL INC		09/04/2019	Various	3.000	168		142							142		26	26	2		L
SB1CRL-C4-3	MONDI PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	5,041.000	98,217		95,819							95,819	276	2,123	2,398	1,557		U
61174X-10-9	MONSTER BEVERAGE CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	3,999.000	236,396		178,942	196,831	(17,889)			(17,889)		178,942		57,454	57,454			L
615369-10-5	MOODYS CORP		08/01/2019	CITIGROUP GLOBAL MARKETS	5.000	1,080		932							932		148	148	2		L
617446-44-8	MORGAN STANLEY		09/23/2019	Various	19,540.000	850,677		696,128	771,470	(78,839)			(78,839)		696,128		154,549	154,549	18,537		L
61945C-10-3	MOSAIC COMPANY		08/29/2019	Various	11,326.000	209,550		255,187							255,187		(45,637)	(45,637)	571		L
55354G-10-0	MSCI INC A		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	246		119	147	(29)			(29)		119		127	127	1		L
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,964.000	1,021,789		834,016	863,467	(58,418)			(58,418)	28,967	834,016	(57,848)	245,621	187,773	30,222		U
J46840-10-4	MURATA MANUFACTURING CO LTD	B	09/24/2019	Various	8,100.000	347,496		332,659	368,031	(10,078)			(10,078)	(25,293)	332,659	33,162	(18,324)	14,837	2,971		U
N59465-10-9	MYLAN NV		07/08/2019	CITIGROUP GLOBAL MARKETS	24,159.000	465,413		459,987							459,987		5,426	5,426			L
631103-10-8	NASDAQ OMX GROUP		09/04/2019	GOLDMAN, SACHS & CO.	63.000	6,294		6,273							6,273		21	21			L
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	63,117.000	328,356		300,643	300,643	(18,896)			(18,896)	18,896	300,643	(25,530)	53,243	27,713	8,291		U
SBDR05-C0-9	NATIONAL GRID PLC	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	116,503.000	1,235,807		1,133,906	1,133,906	(92,385)			(92,385)	92,385	1,133,906	(114,154)	216,055	101,901	43,958		U
637071-10-1	NATIONAL OILWELL VARCO INC		09/23/2019	CITIGROUP GLOBAL MARKETS	32,357.000	717,207		691,977							691,977		25,230	25,230	1,618		L
637417-10-6	NATIONAL RETAIL PROPERTIES		09/04/2019	GOLDMAN, SACHS & CO.	9.000	519		437	437						437		82	82	14		L
SB1HDJ-L2-6	NATIXIS	B	07/09/2019	CITIGROUP GLOBAL MARKETS	75,524.000	307,214		304,378	297,731	2,357			2,357	(2,357)	304,378	(2,596)	5,432	2,836	56,149		U
640268-10-8	NEKTAR THERAPEUTICS		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	3,599.000	103,487		123,014							123,014		(19,527)	(19,527)			L
64110D-10-4	NETAPP INC		09/04/2019	Various	2,523.000	148,543		152,204							152,204		(3,661)	(3,661)	43		L
64110L-10-6	NETFLIX INC		09/04/2019	Various	124.000	38,266		40,610	2,677	(690)			(690)		40,610		(2,344)	(2,344)			L
S66337-67-6	NEW WORLD DEVELOPMENT LTD	B	09/24/2019	CITIGROUP GLOBAL MARKETS	263,000.000	335,674		327,807							327,807	278	7,588	7,866			U
649445-10-3	NEW YORK COMMUNITY BANCORP INC		07/08/2019	CITIGROUP GLOBAL MARKETS	19,627.000	199,112		195,877							195,877		3,234	3,234			L
651229-10-6	NEWELL RUBBERMAID INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	10,802.000	153,007		166,155							166,155		(13,148)	(13,148)	2,484		L
651639-10-6	NEWMONT GOLDCORP CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	8,396.000	334,532		131,817	290,921	(159,104)			(159,104)		131,817		202,714	202,714	10,915		L
65249B-10-9	NEWS CORP CLASS A		09/04/2019	Various	47.000	638		564							564		75	75	1		L
G6518L-10-8	NIELSEN HOLDINGS PLC		09/04/2019	GOLDMAN, SACHS & CO.	5,029.000	105,021		109,398							109,398		(4,377)	(4,377)	1,760		L
J51699-10-6	NINTENDO CO LTD COM STK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	900.000	354,914		238,517	240,227	5,284			5,284	(6,994)	238,517	12,541	103,855	116,397	4,527		U
S66425-69-5	NIPPON STEEL CORP	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	69,400.000	1,099,739		1,160,902							1,160,902	12,214	(73,378)	(61,163)			U
J57160-12-9	NISSAN MOTOR CO CMN STK	B	08/30/2019	GOLDMAN, SACHS & CO.	91,800.000	565,921		585,825							585,825	(330)	(19,574)	(19,904)			U
655044-10-5	NOBLE ENER GY INC COM		09/05/2019	Various	17,709.000	373,901		375,586	106,200						375,586		(1,685)	(1,685)	3,245		L
J59009-15-9	NOMURA HOLDINGS INC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	55,100.000	238,887		197,680							197,680	(1,795)	43,002	41,207			U
SBYZF9-J9-8	NORDEA BANK	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	120,008.000	792,225		872,038							872,038	15,073	(94,886)	(79,813)			U
655844-10-8	NORFOLK SOUTHERN CORP		09/04/2019	GOLDMAN, SACHS & CO.	4.000	686		684							684		2	2			L
665859-10-4	NORTHERN TRUST CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	2,869.000	271,445		195,895	239,820	(43,924)			(43,924)		195,895		75,549	75,549	5,021		L
666807-10-2	NORTHROP GRUMMAN CORP		08/14/2019	CITIGROUP GLOBAL MARKETS	10.000	3,614		2,696							2,696		918	918	13		L
G66721-10-4	NORWEGIAN CRUISE LINE		09/04/2019	GOLDMAN, SACHS & CO.	22.000	1,123		1,075							1,075		48	48			L

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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)
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	1,662.000	143,892		122,885	141,686	(11,216)			(11,216)	4,172	122,885	(3,956)	24,962	21,007	3,066		U
SBHC8X-90-3	NOVO-NORDISK B ORD	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	13,320.000	652,387		633,837							633,837	(1,983)	20,534	18,551			U
629377-50-8	NRG ENERGY INC		08/14/2019	Various	5,073.000	179,199		178,152							178,152		1,047	1,047	10		L
670346-10-5	NUCOR CORP.		08/29/2019	Various	4,096.000	199,908		210,287							210,287		(10,380)	(10,380)			L
67066G-10-4	NVIDIA CORP		09/23/2019	Various	1,989.000	341,828		287,815	1,602						287,815		54,013	54,013	872		L
62944T-10-5	NVR INC		08/01/2019	CITIGROUP GLOBAL MARKETS	2.000	6,776		6,793							6,793		(17)	(17)			L
G6718L-10-6	OCADO GROUP PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	7,022.000	98,921		108,660							108,660	(3,000)	(6,739)	(9,739)			U
SB0F9V-20-4	OCBC BANK	B	08/30/2019	GOLDMAN, SACHS & CO.	53,000.000	406,380		368,682	437,843	(91,689)			(91,689)	22,529	368,682	(24,357)	62,055	37,697	9,004		U
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/29/2019	Various	26,980.120	1,171,888		1,312,076							1,312,076		(140,188)	(140,188)	239		L
670837-10-3	OGE ENERGY CORP		09/04/2019	GOLDMAN, SACHS & CO.	1.000	43		39							39		4	4	1		L
S66576-04-2	OIL SEARCH LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	67,519.000	327,036		334,987							334,987	2,835	(10,786)	(7,951)			U
679295-10-5	OKTA INC CLASS A		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	564.000	74,799		73,365							73,365		1,434	1,434			L
681919-10-6	OMNICOM GROUP		09/04/2019	Various	14.000	1,088		1,007	952	(18)			(18)		1,007		80	80	25		L
A51460-11-0	OMV AG NPV(VAR)	B	07/09/2019	CITIGROUP GLOBAL MARKETS	7,931.000	385,127		385,817							385,817	1,745	(2,434)	(689)			U
68389X-10-5	ORACLE CORP COM		09/23/2019	Various	40,831.000	2,206,400		1,614,884	1,837,063	(229,672)			(229,672)		1,614,884		591,515	591,515	27,251		L
67103H-10-7	OREILLY AUTOMOTIVE INC		09/04/2019	Various	20.000	7,523		7,447	689	(194)			(194)		7,447		77	77			L
Q71610-10-1	ORIGIN ENERGY LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	37,263.000	192,684		191,151							191,151	1,618	(85)	1,533			U
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	09/24/2019	CITIGROUP GLOBAL MARKETS	4,700.000	209,502		151,327	192,472	(26,274)			(26,274)	(13,304)	151,327	14,800	43,376	58,175	3,788		U
693718-10-8	PACCAR INC		08/29/2019	GOLDMAN, SACHS & CO.	1,834.000	119,895		120,164							120,164		(268)	(268)	1,761		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		08/01/2019	CITIGROUP GLOBAL MARKETS	61.000	6,104		5,816							5,816		289	289	47		L
697435-10-5	PALO ALTO NETWORKS INC		09/04/2019	Various	811.000	170,146		165,275							165,275		4,871	4,871			L
J41121-10-4	PANASONIC CORP	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	45,700.000	358,367		393,901							393,901	8,479	(44,013)	(35,534)			U
699320-20-6	PARAMOUNT RESOURCE LTD	B	08/29/2019	GOLDMAN, SACHS & CO.	20,731.000	90,288		103,596	108,983	(4,110)			(4,110)	1,891	103,596	966	(14,273)	(13,307)			U
701094-10-4	PARKER HAN NIFIN CORP COM		09/23/2019	Various	895.000	161,530		117,978	127,366	(15,997)			(15,997)		117,978		43,552	43,552	2,152		L
701877-10-2	PARSLEY ENERGY INC		09/23/2019	Various	31,570.000	544,306		572,953							572,953		(28,647)	(28,647)	524		L
704326-10-7	PAYCHEX INC		09/23/2019	CITIGROUP GLOBAL MARKETS	5,387.000	442,775		255,928	350,963	(95,035)			(95,035)		255,928		186,847	186,847	9,697		L
70450Y-10-3	PAYPAL HOLDINGS INC		09/04/2019	Various	12.000	1,340		1,171							1,171		169	169			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		08/29/2019	GOLDMAN, SACHS & CO.	12,954.000	186,082		196,457							196,457		(10,375)	(10,375)			L
713448-10-8	PEPSICO INC.		09/23/2019	Various	5,246.000	710,492		515,706	579,468	(63,873)			(63,873)		515,706		194,786	194,786	19,739		L
714046-10-9	PERKINELMER INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	2,448.000	202,742		205,795							205,795		(3,053)	(3,053)	171		L
G97822-10-3	PERRIGO PLC		08/29/2019	GOLDMAN, SACHS & CO.	4,897.000	229,630		234,909							234,909		(5,279)	(5,279)	1,928		L
S06825-38-4	PERSIMMON PLC	B	07/09/2019	CITIGROUP GLOBAL MARKETS	9,631.000	225,558		236,735	236,735	9			9	(9)	236,735	(4,108)	(7,069)	(11,177)	29,029		U
717081-10-3	PFIZER INC		09/23/2019	Various	59,992.000	2,199,283		2,175,276	2,618,127	(443,261)			(443,261)		2,175,276		24,007	24,007	64,778		L
718172-10-9	PHILIP MORRIS INTL.		09/04/2019	Various	25,642.000	2,041,047		2,013,629	534						2,013,629		27,418	27,418	29,241		L
718546-10-4	PHILLIPS 66		09/23/2019	Various	3,797.000	395,822		371,202	431	(19)			(19)		371,202		24,620	24,620	1,632		L
723484-10-1	PINNACLE WEST CAPITAL CORP		09/04/2019	GOLDMAN, SACHS & CO.	3.000	288		276							276		12	12			L
723787-10-7	PIONEER NA T RES CO COM		08/06/2019	Various	3,687.000	474,759		501,183	227,267	(9,966)			(9,966)		501,183		(26,424)	(26,424)	1,039		L
72651A-20-7	PLAINS GP HOLDINGS CLASS A		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	76		66							66		10	10	1		L
731068-10-2	POLARIS INDUSTRIES INC		07/08/2019	CITIGROUP GLOBAL MARKETS	2,260.000	189,893		194,202							194,202		(4,309)	(4,309)	1,379		L
73927C-10-0	POWER FINANCIAL CORP	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	18,243.000	402,278		407,719							407,719	8,049	(13,490)	(5,441)	5,348		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)
693506-10-7	PPG INDUSTRIES INC		09/23/2019	CITIGROUP GLOBAL MARKETS	3,771.000	446,270		383,356	385,509	(2,153)			(2,153)		383,356		62,914	62,914	5,543		L
BRSBZ3-E4-8	PREMIER OIL PLC	B	07/09/2019	CITIGROUP GLOBAL MARKETS	39,925.000	37,640		33,610	33,840	(229)			(229)	(1)	33,610	(583)	4,614	4,031			U
742718-10-9	PROCTER & GAMBLE CO		09/04/2019	Various	23.000	2,780		2,097	1,379	(208)			(208)		2,097		683	683	32		L
G72899-10-0	PRUDENTIAL CORP	B	08/30/2019	Various	34,835.000	675,210		699,998							699,998	(11,584)	(13,204)	(24,788)	2,753		U
744320-10-2	PRUDENTIAL FINL INC		09/23/2019	Various	8,352.000	726,510		679,102	628,424	(699)			(699)		679,102		47,408	47,408	16,682		L
H64687-12-4	PSP SWISS PROPERTY AG	B	09/24/2019	CITIGROUP GLOBAL MARKETS	2,056.000	258,416		183,626	201,992	(19,158)			(19,158)	792	183,626	(1,392)	76,182	74,790	4,666		U
69370C-10-0	PTC INC		09/23/2019	CITIGROUP GLOBAL MARKETS	1,765.000	119,144		115,660							115,660		3,483	3,483			L
74460D-10-9	PUBLIC STORAGE		09/04/2019	GOLDMAN, SACHS & CO.	35.000	9,242		8,623							8,623		619	619			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/04/2019	GOLDMAN, SACHS & CO.	18.000	1,105		1,032							1,032		73	73			L
745867-10-1	PULTE GROUP INC		09/04/2019	GOLDMAN, SACHS & CO.	12.000	413		326							326		88	88	3		L
693656-10-0	PVH CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	7,116.000	633,529		595,602							595,602		37,928	37,928	110		L
74736K-10-1	QORVO INC		08/01/2019	CITIGROUP GLOBAL MARKETS	85.000	6,063		5,586							5,586		478	478			L
747525-10-3	QUALCOMM INC		09/23/2019	Various	4,304.000	325,909		328,186							328,186		(2,277)	(2,277)	2,410		L
74834L-10-0	QUEST DIAGNOSTICS INC		09/04/2019	GOLDMAN, SACHS & CO.	72.000	7,396		6,180	5,079						6,180		1,216	1,216	98		L
74915M-10-0	QURATE RETAIL INC QVC GROUP		08/29/2019	GOLDMAN, SACHS & CO.	15,864.000	171,248		203,713							203,713		(32,465)	(32,465)			L
S62295-97-7	RAKUTEN INC	B	08/30/2019	GOLDMAN, SACHS & CO.	16,800.000	157,938		164,112							164,112	7,763	(13,936)	(6,174)			U
751212-10-1	RALPH LAUREN CORP		08/29/2019	Various	1,231.000	108,849		118,686							118,686		(9,836)	(9,836)	32		L
755111-50-7	RAYTHEON COMPANY		08/01/2019	CITIGROUP GLOBAL MARKETS	51.000	9,158		8,846							8,846		312	312	48		L
756109-10-4	REALTY INCOME CORP		08/01/2019	CITIGROUP GLOBAL MARKETS	101.000	7,036		6,973							6,973		63	63	45		L
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	7,331.000	531,626		570,989							570,989	(34,974)	(4,390)	(39,364)	7,438		U
756577-10-2	RED HAT INC.		07/09/2019	MERGER	3,120.000	592,800		548,628	497,588						548,628		44,172	44,172			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/04/2019	Various	2,143.000	635,379		645,784							645,784		(10,405)	(10,405)			L
7591EP-10-0	REGIONS FINANCIAL CORP		08/29/2019	GOLDMAN, SACHS & CO.	32,726.000	473,372		473,545							473,545		(173)	(173)	4,582		L
G74570-12-1	RELX PLC	B	09/24/2019	CITIGROUP GLOBAL MARKETS	23,284.000	547,974		457,489	479,365	(35,649)			(35,649)	13,773	457,489	(21,742)	112,227	90,485	12,584		U
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		09/04/2019	GOLDMAN, SACHS & CO.	2.000	382		364							364		18	18			L
F77098-10-5	RENAULT SA COMMON STOCK	B	08/30/2019	Various	5,601.000	323,214		320,124							320,124	(3,367)	6,457	3,090			U
S56693-54-2	REPSOL YPF SA EUR1	B	08/30/2019	Various	6,354.210	92,931		62,854	102,271	(39,427)			(39,427)	7	62,854	(2,000)	32,076	30,076	5,343		U
76118Y-10-4	RESIDEO TECHNOLOGIES INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	2,655.000	50,192		48,356	54,560	(6,205)			(6,205)		48,356		1,836	1,836			L
J6448E-10-6	RESONA HOLDINGS	B	08/30/2019	GOLDMAN, SACHS & CO.	144,300.000	565,128		585,768							585,768	12,485	(33,126)	(20,640)			U
S53345-88-0	RHEINMETALL AG	B	08/30/2019	GOLDMAN, SACHS & CO.	1,033.000	122,625		123,357							123,357	(1,323)	592	(731)			U
G75754-10-4	RIO TINTO CMN STK	B	09/24/2019	Various	10,248.000	545,641		544,338							544,338	2,274	(970)	1,303			U
Q81437-10-7	RIO TINTO LTD	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	2,756.000	188,138		193,625							193,625	(420)	(5,067)	(5,487)			U
770323-10-3	ROBERT HALF INTL INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	4,378.000	264,000		244,609							244,609		19,390	19,390	1,355		L
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	5,733.000	1,641,274		1,325,768	1,415,512	(128,133)			(128,133)	38,388	1,325,768	(39,272)	354,778	315,506	34,196		U
773903-10-9	ROCKWELL AUTOMATION INC		09/04/2019	Various	46.000	7,475		7,472							7,472		3	3	42		L
77543R-10-2	ROKU INC CLASS A		09/23/2019	CITIGROUP GLOBAL MARKETS	1,035.000	111,120		106,864							106,864		4,257	4,257			L
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	08/30/2019	GOLDMAN, SACHS & CO.	5,018.000	47,213		39,464	53,045	(23,225)			(23,225)	10,142	39,464	(7,718)	15,467	7,749			U
776696-10-6	ROPER TECHNOLOGIES INC		09/04/2019	Various	25.000	9,229		8,944							8,944		285	285	11		L
778296-10-3	ROSS STORES, INC.		08/01/2019	CITIGROUP GLOBAL MARKETS	3.000	311		238	250	(11)			(11)		238		73	73	2		L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	08/30/2019	Various	133,401.000	324,555		363,286	280,007	(6,073)			(6,073)	(11)	363,286	(15,911)	(22,820)	(38,731)	20,050		U

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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)
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	09/23/2019	CITIGROUP GLOBAL MARKETS	9,109.000	736,320		563,209	623,184	(189,784)			(189,784)	129,808	563,209	(83,734)	256,845	173,111	17,567		U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		08/29/2019	Various	1,534.000	160,088		152,914	137,884						152,914		7,174	7,174	3,048		L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	08/30/2019	Various	73,670.000	2,086,155		2,237,458	512,562	(56,232)			(56,232)	39,694	2,237,458	(170,510)	19,208	(151,302)	57,569		U
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	08/30/2019	Various	34,438.000	965,040		1,040,250	328,152	(91,167)			(91,167)	70,225	1,040,250	(111,436)	36,227	(75,210)	33,218		U
78409V-10-4	S&P GLOBAL INC		08/01/2019	Various	4.000	1,010		590	680	(90)			(90)		590		420	420	5		L
78667J-10-8	SAGE THERAPEUTICS INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	995.000	161,683		176,324							176,324		(14,640)	(14,640)			L
79466L-30-2	SALESFORCE.COM INC		09/04/2019	Various	10.000	1,537		1,401	411						1,401		136	136			L
G7800X-10-7	SANDS CHINA LTD	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	34,000.000	150,957		162,547							162,547	232	(11,823)	(11,590)	4,353		U
S56717-35-8	SANOFI S.A.	B	09/24/2019	CITIGROUP GLOBAL MARKETS	12,192.000	1,140,350		934,028	1,054,495	(142,744)			(142,744)	22,277	934,028	(54,211)	260,533	206,322	35,770		U
D66992-10-4	SAP AG	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,867.000	460,689		328,356	384,279	(32,010)			(32,010)	(23,914)	328,356	8,565	123,768	132,334	4,768		U
S67769-07-5	SAPPORO HOLDINGS	B	09/24/2019	CITIGROUP GLOBAL MARKETS	16,500.000	405,146		339,397	344,843	317			317	(5,764)	339,397	13,341	52,408	65,749	5,302		U
B03607-10-0	SAREPTA THERAPEUTICS INC		08/29/2019	GOLDMAN, SACHS & CO.	1,402.000	127,348		172,007							172,007		(44,659)	(44,659)			L
S63094-66-8	SBI HOLDINGS INC	B	08/30/2019	GOLDMAN, SACHS & CO.	3,500.000	69,851		74,628							74,628	3,530	(8,307)	(4,777)			U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	08/30/2019	GOLDMAN, SACHS & CO.	271,152.000	737,074		724,206							724,206	(19,068)	31,935	12,868	15,360		U
B06857-10-8	SCHLUMBERGER LTD		08/29/2019	GOLDMAN, SACHS & CO.	49,349.000	1,591,719		1,889,102							1,889,102		(297,383)	(297,383)			L
G7945M-10-7	SEAGATE TECHNOLOGY		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	5,296.000	251,422		236,866							236,866		14,556	14,556	3,336		L
B1211K-10-0	SEALED AIR CORP		09/04/2019	Various	146.000	5,996		6,277	557						6,277		(282)	(282)	9		L
J69972-10-7	SECOM CO. LTD. ORD	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,900.000	358,688		249,887	323,972	(68,639)			(68,639)	(5,446)	249,887	9,079	99,722	108,801	2,605		U
B1762P-10-2	SERVICENOW INC		09/23/2019	Various	3,289.000	913,735		899,307							899,307		14,429	14,429			L
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	12,200.000	425,877		413,083							413,083	4,346	8,448	12,794			U
G80661-10-4	SHANKS GROUP PLC	B	07/09/2019	CITIGROUP GLOBAL MARKETS	135,519.000	45,637		41,498							41,498	(1,764)	5,903	4,139	839		U
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,200.000	356,376		211,789	248,965	(21,019)			(21,019)	(16,157)	211,789	19,743	124,844	144,587	2,515		U
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	09/23/2019	Various	1,730.000	545,328		556,895							556,895	(6,054)	(5,513)	(11,567)			U
D69671-21-8	SIEMANS AG	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	8,000.000	869,389		861,810	890,559	(51,401)	(7,108)		(58,509)	47,485	861,810	(61,632)	69,211	7,579	25,579		U
B2669G-10-4	SIGNATURE BK NEW YORK NY		08/29/2019	GOLDMAN, SACHS & CO.	1,542.000	178,180		181,183							181,183		(3,003)	(3,003)	864		L
B28806-10-9	SIMON PPTY GROUP INC		09/04/2019	Various	9,727.000	1,528,259		1,493,563	1,632,191	(140,179)			(140,179)		1,493,563		34,697	34,697	44,411		L
B2968B-10-3	SIRIUS XM HOLDINGS INC		09/04/2019	Various	174.000	1,074		971							971		103	103	4		L
78440X-10-1	SL GREEN REALTY CORP		07/08/2019	CITIGROUP GLOBAL MARKETS	1,845.000	149,359		148,283							148,283		1,076	1,076	1,568		L
J75734-10-3	SMC CORP	B	09/24/2019	CITIGROUP GLOBAL MARKETS	600.000	252,812		167,895	181,780	3,019			3,019	(16,905)	167,895	21,381	63,536	84,917	943		U
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	09/24/2019	CITIGROUP GLOBAL MARKETS	38,780.000	937,480		687,540	723,072	(112,876)			(112,876)	77,344	687,540	(79,554)	329,494	249,939	8,564		U
831865-20-9	SMITH (A.O.)		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	124.000	5,801		5,772							5,772		29	29			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	8,429.000	231,726		214,815							214,815	(2,529)	19,440	16,911			U
J75963-10-8	SOFTBANK GROUP CORP	B	09/24/2019	CITIGROUP GLOBAL MARKETS	13,800.000	583,394		389,357	459,413	(42,799)			(42,799)	(27,257)	389,357	33,637	160,400	194,038	2,391		U
B82095-11-6	SOLVAY SA COMMON STOCK	B	07/29/2019	Various	2,532.000	254,687		248,637	110,201	872			872	(872)	248,637	(1,697)	7,746	6,050	3,257		U
SBWSW5-D9-1	SOUTH32 LTD	B	07/30/2019	Various	126,459.000	276,074		282,201	148,617	(10,535)			(10,535)	4,824	282,201	(6,726)	599	(6,127)	4,759		U
842587-10-7	SOUTHERN CO		09/04/2019	Various	28.000	1,643		1,214	1,230	(16)			(16)		1,214		430	430	43		L
844741-10-8	SOUTHWEST AIRLINES CO		09/04/2019	GOLDMAN, SACHS & CO.	1.000	52		51							51		1	1			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		09/04/2019	GOLDMAN, SACHS & CO.	77.000	6,210		6,233							6,233		(24)	(24)	8		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)
848637-10-4	SPLUNK INC		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	1,941.000	268,270		253,126							253,126		15,144	15,144			L
85207U-10-5	SPRINT CORPORATION		08/01/2019	CITIGROUP GLOBAL MARKETS	17.000	122		119							119		3	3			L
852234-10-3	SQUARE INC CLASS A		09/04/2019	Various	4,241.000	273,682		282,460	93,165						282,460		(8,778)	(8,778)			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		09/04/2019	GOLDMAN, SACHS & CO.	153.000	7,221		8,353							8,353		(1,132)	(1,132)	16		L
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	08/30/2019	GOLDMAN, SACHS & CO.	26,661.000	202,319		226,104							226,104	(7,648)	(16,137)	(23,785)	595		U
854502-10-1	STANLEY BLACK & DECKER INC		09/23/2019	CITIGROUP GLOBAL MARKETS	1,819.000	256,192		177,880	217,807	(39,927)			(39,927)		177,880		78,312	78,312	3,656		L
855244-10-9	STARBUCKS CORP		09/23/2019	Various	5,387.000	489,270		355,940	192,685						355,940		133,330	133,330	5,808		L
857477-10-3	STATE STREET CORPORATION		09/23/2019	Various	17,568.000	993,639		960,069							960,069		33,570	33,570	5,821		L
858119-10-0	STEEL DYNAMICS INC		08/29/2019	Various	11,814.000	340,047		350,142							350,142		(10,095)	(10,095)	2,835		L
G8473T-10-0	STERIS		09/04/2019	Various	3.000	458		408							408		51	51	1		L
X8T9CM-11-3	STORA ENSO OYJ	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	43,391.000	452,154		501,532							501,532	533	(49,912)	(49,378)			U
863667-10-1	STRYKER CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	729.000	160,512		111,584	114,271	(2,687)			(2,687)		111,584		48,928	48,928	1,137		L
S52582-46-7	SUBSEA SA	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	8,833.000	86,379		85,972	85,972	(1,629)			(1,629)	1,629	85,972	(3,938)	4,345	406	1,521		U
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	25,100.000	314,506		312,363							312,363	3,287	(1,143)	2,143			U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	08/30/2019	Various	26,500.000	895,605		921,106							921,106	21,864	(47,365)	(25,501)			U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	08/30/2019	GOLDMAN, SACHS & CO.	4,700.000	153,258		157,675							157,675	(89)	(4,329)	(4,418)			U
866674-10-4	SUN COMMUNITIES		09/04/2019	Various	5.000	737		631							631		106	106	4		L
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	20,000.000	284,868		285,081	285,081	(2,728)			(2,728)	2,728	285,081	(3,030)	2,816	(213)	3,186		U
SB3NB1-P2-8	SUNCOR ENERGY INC	B	09/23/2019	CITIGROUP GLOBAL MARKETS	71,665.000	2,258,741		2,172,780							2,172,780	10,886	75,075	85,961	27,886		U
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	4,600.000	167,069		202,455							202,455	4,358	(39,744)	(35,386)			U
78486Q-10-1	SVB FINANCIAL GROUP		09/04/2019	Various	841.000	174,078		172,213	85,844						172,213		1,865	1,865			L
W94232-10-0	SWEDBANK AB	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	24,783.000	328,204		369,015							369,015	2,691	(43,503)	(40,811)			U
H8431B-10-9	SWISS RE LTD	B	09/24/2019	CITIGROUP GLOBAL MARKETS	3,554.000	367,700		304,485	324,900	(27,866)			(27,866)	7,451	304,485	(7,984)	71,199	63,215	12,678		U
871503-10-8	SYMANTEC CORP.		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	1,849.000	37,821		47,353							47,353		(9,532)	(9,532)			L
871607-10-7	SYNOPSYS INC		09/04/2019	Various	5.000	688		601							601		87	87			L
S67442-94-7	T&D HOLDINGS INC	B	08/30/2019	GOLDMAN, SACHS & CO.	12,400.000	120,475		128,155							128,155	(72)	(7,608)	(7,680)			U
74144T-10-8	T. ROWE PRICE GROUP		09/04/2019	Various	79.000	8,679		7,199	6,093	(290)			(290)		7,199		1,481	1,481	104		L
S68732-62-7	TABCORP HOLDINGS LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	142,063.000	463,373		443,633							443,633	3,754	15,987	19,741			U
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	08/30/2019	Various	24,200.000	814,174		863,562							863,562	5,662	(55,050)	(49,388)			U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		08/14/2019	Various	1,144.000	141,476		130,296							130,296		11,180	11,180			L
876030-10-7	TAPESTRY INC		07/08/2019	CITIGROUP GLOBAL MARKETS	6,689.000	202,372		205,486							205,486		(3,115)	(3,115)	2,258		L
87612G-10-1	TARGA RES CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	14,087.000	573,471		521,878							521,878		51,593	51,593			L
87612E-10-6	TARGET CORP		09/23/2019	Various	10,194.000	963,129		966,795	6,543	(563)			(563)		966,795		(3,666)	(3,666)	202		L
872307-10-3	TCF FINANCIAL CORP		08/29/2019	GOLDMAN, SACHS & CO.	2,396.000	91,250		93,516							93,516		(2,266)	(2,266)	839		L
J82141-13-6	TDK CORP.	B	08/30/2019	GOLDMAN, SACHS & CO.	1,100.000	87,399		86,234							86,234	(49)	1,214	1,165			U
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	08/29/2019	Various	8,589.000	150,210		176,371	184,823	(11,600)			(11,600)	3,148	176,371	2,450	(28,611)	(26,161)	553		U
879382-10-9	TELEFONICA DE ESPANA	B	09/24/2019	Various	143,916.000	1,114,627		1,088,837							1,088,837	(5,062)	30,852	25,790	15,499		U
S75385-15-3	TENARIS SA	B	08/30/2019	Various	40,742.000	457,651		495,970	119,503	946			946	(946)	495,970	(1,867)	(36,452)	(38,319)	3,096		U
G87621-10-1	TESCO	B	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	81,136.000	213,991		234,095							234,095	(16,138)	(3,966)	(20,104)	4,223		U
88160R-10-1	TESLA INC		08/29/2019	Various	2,132.000	482,830		491,373							491,373		(8,543)	(8,543)			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)
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	07/08/2019	CITIGROUP GLOBAL MARKETS	30,250.000	277,236		279,208							279,208		(1,972)	(1,972)			L
882508-10-4	TEXAS INST RS INC COM		09/04/2019	Various	16.000	1,969		1,512	1,512						1,512		457	457	37		L
883203-10-1	TEXTRON IN C COM		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	119.000	6,293		5,534	4,783						5,534		759	759	7		L
R9138B-10-2	TGS NOPEC GEOPHYSICAL ORD	B	08/30/2019	GOLDMAN, SACHS & CO.	4,218.000	102,025		101,710	101,710	(4,532)			(4,532)	4,532	101,710	(8,897)	9,213	316	2,526		U
Q2774Q-10-4	THE A2 MILK COMPANY LTD	B	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	8,056.000	94,893		81,409							81,409	(86)	13,570	13,484			U
H8394Q-14-1	THE SWATCH GROUP	B	08/30/2019	Various	1,308.000	357,492		354,359							354,359	9,627	(6,494)	3,133	6,750		U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	2.000	611		349	448	(99)			(99)		349		262	262	1		L
D83980-11-9	THYSSENKRUPP AG NPV	B	07/29/2019	Various	23,337.000	303,749		318,348							318,348	(378)	(14,221)	(14,599)			U
886547-10-8	TIFFANY + CO NEW COM		08/29/2019	GOLDMAN, SACHS & CO.	2,830.000	242,059		236,391	143,630						236,391		5,668	5,668	3,740		L
872540-10-9	TJX COMPANIES INC		09/04/2019	Various	279.000	15,147		12,232	11,811	(355)			(355)		12,232		2,915	2,915	174		L
SBDV82-P2-1	TORC OIL AND GAS LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	42,081.000	132,296		131,709	134,642	(2,337)			(2,337)	2,337	131,709	3,340	(2,753)	587	4,303		U
SB15C5-57-0	TOTAL SA EUR 2.5	B	08/30/2019	GOLDMAN, SACHS & CO.	18,948.000	951,489		944,141	793,813	(69,137)			(69,137)	2	944,141	(27,144)	34,492	7,347	30,225		U
891906-10-9	TOTAL SYSTEM SERVICES INC		09/18/2019	MERGER	53.000	7,029		7,232							7,232		(202)	(202)	7		L
89417E-10-9	TRAVELERS COS INC		09/04/2019	GOLDMAN, SACHS & CO.	59.000	8,859		8,601							8,601		258	258			L
895945-10-3	TRICAN WELL SERVICE LTD	B	07/09/2019	CITIGROUP GLOBAL MARKETS	96,511.000	78,302		84,089	84,088	(1,459)			(1,459)	1,459	84,089	2,132	(7,919)	(5,786)			U
90138F-10-2	TWILIO INC CLASS A		09/23/2019	Various	2,477.000	319,992		344,967							344,967		(24,974)	(24,974)			L
90184L-10-2	TWITTER INC		09/23/2019	CITIGROUP GLOBAL MARKETS	3,215.000	139,448		115,462							115,462		23,986	23,986			L
902494-10-3	TYSON FOODS INC CLASS A		09/04/2019	GOLDMAN, SACHS & CO.	91.000	7,831		7,477							7,477		354	354	34		L
H42097-10-7	UBS GROUP AG	B	07/29/2019	Various	69,734.000	818,037		829,656							829,656	12,620	(24,240)	(11,619)			U
B93562-12-0	UCB	B	08/30/2019	GOLDMAN, SACHS & CO.	941.000	70,729		73,042							73,042	(644)	(1,669)	(2,313)			U
902653-10-4	UDR INC		09/04/2019	GOLDMAN, SACHS & CO.	5.000	243		193							193		51	51	5		L
90384S-30-3	ULTA BEAUTY INC		07/08/2019	CITIGROUP GLOBAL MARKETS	491.000	173,165		169,697							169,697		3,468	3,468			L
B95505-18-4	UMICORE SA	B	08/30/2019	GOLDMAN, SACHS & CO.	7,370.000	236,209		229,196							229,196	(2,459)	9,472	7,013	2,148		U
SBYMXP-S7-5	UNICREDIT	B	09/24/2019	CITIGROUP GLOBAL MARKETS	57,851.000	680,296		654,444							654,444	(6,173)	32,025	25,853			U
SB1527-V7-8	UNILEVER NV	B	09/24/2019	CITIGROUP GLOBAL MARKETS	11,280.000	678,112		506,019							506,019	(9,528)	181,621	172,093	4,327		U
SB12T3-J1-2	UNILEVER NV CVA NLG0.16	B	07/09/2019	EXCHANGE	37,308.000	1,520,205		1,566,900	2,022,398	(483,047)			(483,047)	27,550	1,566,900	(46,695)		(46,695)	28,596		U
907818-10-8	UNION PACIFIC CORP		09/04/2019	Various	10.000	1,648		1,425	1,106						1,425		222	222	23		L
910047-10-9	UNITED AIRLINES HOLDINGS INC		09/04/2019	Various	13.000	1,117		1,042							1,042		75	75			L
V96194-12-7	UNITED OVERSEAS BANK	B	09/24/2019	CITIGROUP GLOBAL MARKETS	31,000.000	574,751		530,920	558,819	(54,432)			(54,432)	26,533	530,920	(29,468)	73,299	43,831	28,127		U
911363-10-9	UNITED RENTALS INC		08/29/2019	Various	1,285.000	144,420		141,478	85,407						141,478		2,942	2,942			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/23/2019	Various	7,912.000	1,073,221		865,670	595,436	(4,920)			(4,920)		865,670		207,552	207,552	13,098		L
SB39J2-M4-8	UNITED UTILITIES GROUP	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	74,284.000	740,502		681,887	696,505	(71,658)			(71,658)	57,040	681,887	(68,885)	127,500	58,615	38,220		U
91324P-10-2	UNITEDHEALTH GROUP INC		09/23/2019	Various	1,721.000	394,983		380,565	428,237	(48,159)			(48,159)		380,565		14,418	14,418	5,192		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		08/01/2019	CITIGROUP GLOBAL MARKETS	47.000	6,916		5,420	4,546	(138)			(138)		5,420		1,496	1,496	9		L
91529Y-10-6	UNUM GROUP		08/29/2019	Various	14,420.000	399,496		431,288							431,288		(31,792)	(31,792)			L
X9518S-10-8	UPM-KYMMENE	B	07/09/2019	CITIGROUP GLOBAL MARKETS	4,928.000	124,983		128,620							128,620	582	(4,218)	(3,637)			U
902973-30-4	US BANCORP		08/01/2019	CITIGROUP GLOBAL MARKETS	2.000	111		98							98		13	13	1		L
SBDC5S-T8-2	VALEO SA	B	08/30/2019	Various	12,735.000	354,602		361,999	301,008	(8,546)			(8,546)	(2,383)	361,999	(6,883)	(515)	(7,398)	15,157		U
91913Y-10-0	VALERO ENERGY CORP		08/29/2019	Various	6,293.000	483,795		511,112	6,297	(44)			(44)		511,112		(27,317)	(27,317)	5,735		L
92339V-10-0	VEREIT INC		09/04/2019	GOLDMAN, SACHS & CO.	44.000	436		402							402		34	34			L
92343E-10-2	VERISIGN INC.		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	35.000	7,597		6,318							6,318		1,279	1,279			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)
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		09/04/2019	Various	3.000	479		426							426		53	53	1		L
92343V-10-4	VERIZON COMMUNICATIONS		09/23/2019	Various	21,109.000	1,270,315		1,009,550	1,180,676	(177,241)			(177,241)		1,009,550		260,765	260,765	38,024		L
918204-10-8	VF CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	4,410.000	386,286		239,092	314,609	(60,593)			(60,593)		239,092		147,194	147,194	6,395		L
92553P-20-1	VIACOM INC NEW CL B		08/29/2019	GOLDMAN, SACHS & CO.	4,651.000	116,993		137,949							137,949		(20,955)	(20,955)			L
S57632-01-0	VICAT SA	B	07/29/2019	Various	1,536.000	74,566		72,799	72,799	458			458	(458)	72,799	(1,239)	3,006	1,767	2,187		U
F97900-11-6	VIRBAC S.A.	B	09/24/2019	CITIGROUP GLOBAL MARKETS	1,079.000	245,922		139,719	140,368	(6,690)			(6,690)	6,041	139,719	(10,874)	117,078	106,203			U
92826C-83-9	VISA INC		08/14/2019	Various	25.000	4,348		3,621	396	(63)			(63)		3,621		727	727	7		L
F97982-10-6	VIVENDI EUR5.50	B	09/24/2019	CITIGROUP GLOBAL MARKETS	25,995.000	712,641		624,030	632,360	(37,201)			(37,201)	28,871	624,030	(48,759)	137,370	88,611	12,460		U
SBBJPF-Y1-4	VONOVIA SE	B	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	1,256.000	62,868		63,235							63,235	(502)	135	(367)			U
929042-10-9	VORNADO RLTY TR		09/04/2019	GOLDMAN, SACHS & CO.	2,549.000	153,631		155,147							155,147		(1,516)	(1,516)			L
929089-10-0	VOYA FINANCIAL INC		09/04/2019	GOLDMAN, SACHS & CO.	18.000	892		871							871		21	21	3		L
92936U-10-9	W. P. CAREY REIT INC		08/01/2019	CITIGROUP GLOBAL MARKETS	36.000	3,128		2,975							2,975		153	153			L
931427-10-8	WALGREENS BOOTS ALLIANCE		08/29/2019	Various	15,292.000	778,446		815,189	3,212						815,189		(36,743)	(36,743)	9,614		L
931142-10-3	WALMART INC		09/23/2019	CITIGROUP GLOBAL MARKETS	3,875.000	455,367		336,024	357,975	(25,072)			(25,072)		336,024		119,343	119,343	8,159		L
S45251-89-9	WARTSILA	B	08/30/2019	GOLDMAN, SACHS & CO.	56,247.000	695,999		686,136							686,136	(6,170)	16,033	9,862			U
94106B-10-1	WASTE CONNECTIONS INC		09/04/2019	GOLDMAN, SACHS & CO.	2.000	184		149	149						149		35	35	1		L
941848-10-3	WATERS CORPORATION		08/01/2019	CITIGROUP GLOBAL MARKETS	18.000	3,812		3,874							3,874		(63)	(63)			L
94419L-10-1	WAYFAIR INC CLASS A		09/23/2019	Various	2,168.000	273,382		276,556							276,556		(3,175)	(3,175)			L
94946T-10-6	WELLCARE HEALTH PLANS		09/04/2019	Various	13.000	3,555		3,381							3,381		175	175			L
949746-10-1	WELLS FARGO CO		09/04/2019	Various	42,371.000	1,956,827		2,009,804	3,871						2,009,804		(52,977)	(52,977)	21,820		L
95040Q-10-4	WELLTOWER INC		09/04/2019	GOLDMAN, SACHS & CO.	99.000	9,153		8,435							8,435		717	717	86		L
958102-10-5	WESTERN DIGITAL CORP.		09/23/2019	CITIGROUP GLOBAL MARKETS	3,783.000	230,701		170,197							170,197		60,504	60,504	3,783		L
959802-10-9	WESTERN UN CO COM		09/04/2019	Various	98.000	2,118		1,680	1,552						1,680		438	438	39		L
Q97417-10-1	WESTPAC BANKING CORP	B	08/30/2019	GOLDMAN, SACHS & CO.	29,878.000	567,283		580,892							580,892	(20,041)	6,432	(13,609)			U
96145D-10-5	WESTROCK		09/04/2019	GOLDMAN, SACHS & CO.	19,155.000	653,883		670,611							670,611		(16,728)	(16,728)	8,716		L
962166-10-4	WEYERHAEUSER CO		08/06/2019	BANK OF AMERICA/MERRILL LYNCH	8,304.000	202,240		219,475							219,475		(17,235)	(17,235)			L
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	08/30/2019	GOLDMAN, SACHS & CO.	6,976.000	919,175		968,008							968,008	(8,367)	(40,466)	(48,833)			U
963320-10-6	WHIRLPOOL CORP COM		07/03/2019	BANK OF AMERICA/MERRILL LYNCH	3.000	439		377							377		61	61			L
969457-10-0	WILLIAMS COS INC		09/23/2019	Various	43,897.000	1,084,320		1,116,954							1,116,954		(32,634)	(32,634)	25,668		L
S75089-27-6	WIRECARD AG	B	08/30/2019	Various	1,796.000	292,899		295,232							295,232	(1,961)	(371)	(2,332)	169		U
980228-10-0	WOODSIDE PETROLEUM	B	08/30/2019	Various	20,560.000	446,255		460,168	384,363	(21,895)			(21,895)	19,027	460,168	(36,193)	22,280	(13,913)	21,985		U
98138H-10-1	WORKDAY INC.		07/29/2019	BANK OF AMERICA/MERRILL LYNCH	1,258.000	267,313		270,810							270,810		(3,496)	(3,496)			L
981558-10-9	WORLDPAY INC CLASS A		07/31/2019	MERGER	3,361.000	452,894		281,089							281,089		171,805	171,805			L
98212B-10-3	WPX ENERGY INC		07/08/2019	CITIGROUP GLOBAL MARKETS	31,910.000	344,110		367,284							367,284		(23,174)	(23,174)			L
983134-10-7	WYNN RESOR TS LTD COM		08/29/2019	Various	3,660.000	401,897		409,724	134,023						409,724		(7,827)	(7,827)	7,177		L
98389B-10-0	XCEL ENERGY INC		09/04/2019	GOLDMAN, SACHS & CO.	136.000	8,951		8,263							8,263		687	687			L
984121-60-8	XEROX CORP		08/02/2019	Various	13,182.000	263,201		262,626	257,255						262,626		574	574	9,805		L
983919-10-1	XILINX INC COM		08/01/2019	Various	1,073.000	129,328		124,375							124,375		4,953	4,953			L
983793-10-0	XPO LOGISTICS INC		08/14/2019	CITIGROUP GLOBAL MARKETS	63.000	4,122		3,132							3,132		991	991			L
J96612-11-4	YAMATO HOLDINGS CO LTD	B	09/24/2019	CITIGROUP GLOBAL MARKETS	33,100.000	580,726		606,535							606,535	(389)	(25,420)	(25,809)			U
988498-10-1	YUM! BRANDS INC		08/01/2019	CITIGROUP GLOBAL MARKETS	3.000	351		282							282		68	68	3		L
SBCZVP-Y0-0	Z ENERGY LTD	B	08/30/2019	Various	20,651.000	87,198		76,023	76,023	(2,211)			(2,211)	2,211	76,023	(4,333)	15,508	11,175	4,100		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)
98919V-10-5	ZAYO GROUP HOLDINGS INC		08/14/2019	CITIGROUP GLOBAL MARKETS	126.000	4,251		3,159							3,159		1,092	1,092			L
989209-10-1	ZEBU INC		07/19/2019	CANCELLED TRADE	0.000	6,331											6,331	6,331			A
98954M-20-0	ZILLOW GROUP INC CLASS C		08/29/2019	GOLDMAN, SACHS & CO.	2,525.000	85,583		101,934							101,934		(16,351)	(16,351)			L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		08/14/2019	CITIGROUP GLOBAL MARKETS	26.000	3,482		3,061							3,061		421	421	12		L
989701-10-7	ZIONS BANCORPORATION NA		08/29/2019	Various	8,848.000	370,963		379,424							379,424		(8,461)	(8,461)	2,107		L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	09/24/2019	CITIGROUP GLOBAL MARKETS	4,463.000	1,688,708		1,326,948	1,326,948	(5,203)			(5,203)	5,203	1,326,948	(10,058)	371,818	361,760	55,102		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						236,150,511	XXX	224,812,106	91,889,064	(8,455,136)	(7,108)		(8,462,244)	1,315,824	224,812,106	(2,145,292)	13,483,698	11,338,406	3,314,245	XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	09/10/2019	CITIGROUP GLOBAL MARKETS	211,421.000	12,957,908		11,631,214	11,575,575						11,631,214		1,326,693	1,326,693	251,850		U
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	09/18/2019	CITIGROUP GLOBAL MARKETS	313,147.000	15,591,366		14,761,806	14,066,260						14,761,806		829,560	829,560	146,599		L
464287-20-0	ISHARES CORE S&P 500 ETF		09/10/2019	BANK OF AMERICA/MERRILL LYNCH	1,713.000	511,333		431,008	431,008						431,008		80,325	80,325	5,532		U
464286-50-9	ISHARES MSCI CANADA ETF	C	09/10/2019	Various	45,610.000	1,306,117		1,093,231	1,090,036						1,093,231		212,886	212,886	11,512		L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	09/23/2019	Various	240,710.000	13,760,734		12,048,642	12,473,592	(424,950)			(424,950)		12,048,642		1,712,092	1,712,092	226,148		L
464287-62-2	ISHARES RUSSELL 1000 INDEX		09/10/2019	BANK OF AMERICA/MERRILL LYNCH	51,469.000	8,585,160		7,170,307	6,872,367						7,170,307		1,414,853	1,414,853	76,073		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/23/2019	Various	162,188.000	25,239,110		19,228,563	21,627,126	(2,497,872)			(2,497,872)		19,228,563		6,010,547	6,010,547	152,641		L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/23/2019	Various	51,276.000	15,387,130		12,870,908	10,875,019						12,870,908		2,516,222	2,516,222	198,959		L
9299999. Subtotal - Common Stocks - Mutual Funds						93,338,857	XXX	79,235,679	79,010,983	(2,922,821)			(2,922,821)		79,235,679		14,103,178	14,103,178	1,069,314	XXX	XXX
9799997. Total - Common Stocks - Part 4						329,489,369	XXX	304,047,785	170,900,047	(11,377,957)	(7,108)		(11,385,066)	1,315,824	304,047,785	(2,145,292)	27,586,876	25,441,584	4,383,559	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						329,489,369	XXX	304,047,785	170,900,047	(11,377,957)	(7,108)		(11,385,066)	1,315,824	304,047,785	(2,145,292)	27,586,876	25,441,584	4,383,559	XXX	XXX
9899999. Total - Preferred and Common Stocks						329,888,485	XXX	304,442,009	171,296,540	(11,377,957)	(10,211)		(11,388,168)	1,314,124	304,442,009	(2,152,402)	27,598,878	25,446,476	4,393,486	XXX	XXX
9999999 - Totals						1,639,829,073	XXX	1,591,086,367	965,566,241	(10,758,978)	3,233,149		(7,525,830)	1,314,124	1,591,995,869	(2,144,389)	43,185,495	41,041,106	49,114,726	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 255

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 DEC19 SPX @2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/30/2018	12/20/2019	75	20,701,275	2,725.00	1,684,650			2,114,625		2,114,625			1,443,000				100/100
CALL OPTION ON DEC19 SPX @2675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/30/2018	12/20/2019	75	20,701,275	2,675.00	1,923,700			2,442,375		2,442,375			1,625,250				100/100
CALL OPTION ON DEC19 SPX @2625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/01/2019	12/20/2019	75	20,298,975	2,625.00		1,630,350		2,777,625		2,777,625			1,147,275				100/100
CALL OPTION ON DEC19 SPX @2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/26/2018	12/20/2019	50	12,338,500	2,600.00	558,750			1,965,250		1,965,250			1,251,750				100/100
CALL OPTION ON DEC19 SPX @2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2018	12/20/2019	125	30,207,750	2,550.00	1,680,000			5,489,375		5,489,375			3,388,125				100/100
CALL OPTION ON DEC19 SPX @2350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/15/2019	12/20/2019	50	13,051,500	2,350.00		1,767,750		3,149,750		3,149,750			1,382,000				100/100
CALL OPTION ON JAN20 SPX @2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/22/2019	01/17/2020	50	14,003,550	2,775.00		923,350		1,269,750		1,269,750			346,400				100/100
CALL OPTION ON JAN20 SPX @2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/18/2019	01/17/2020	75	20,030,325	2,600.00		1,700,700		3,025,125		3,025,125			1,324,425				100/100
CALL OPTION ON JAN20 SPX @2600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/25/2019	01/17/2020	75	19,985,700	2,600.00		1,691,775		3,025,125		3,025,125			1,333,350				100/100
CALL OPTION ON JAN20 SPX @2625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/26/2019	01/17/2020	25	6,984,750	2,625.00		703,375		953,125		953,125			249,750				100/100
CALL OPTION ON JAN20 SPX @2500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/22/2019	01/17/2020	50	13,963,350	2,500.00		1,837,100		2,470,250		2,470,250			633,150				100/100
CALL OPTION ON MAR20 SPX @2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/22/2019	03/20/2020	100	28,007,100	2,800.00		1,884,500		2,592,500		2,592,500			708,000				100/100
CALL OPTION ON MAR20 SPX @2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/23/2019	03/20/2020	150	42,706,650	2,775.00		3,085,010		4,179,750		4,179,750			1,094,740				100/100
CALL OPTION ON MAR20 SPX @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/22/2019	03/20/2020	150	43,619,550	2,900.00		2,534,284		2,780,250		2,780,250			245,966				100/100
CALL OPTION ON JUN20 SPX @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/30/2019	06/19/2020	150	41,832,900	2,850.00		2,262,000		3,792,750		3,792,750			1,530,750				100/100
CALL OPTION ON JUN20 SPX @2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/13/2019	06/19/2020	40	11,566,560	2,800.00		944,400		1,156,200		1,156,200			211,800				100/100
CALL OPTION ON OCT19 SPX @2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2019	10/18/2019	75	21,883,125	2,750.00		1,675,928		1,740,375		1,740,375			64,448				100/100
CALL OPTION ON OCT19 SPX @2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/08/2019	10/18/2019	50	14,690,450	2,750.00		1,070,000		1,160,250		1,160,250			90,250				100/100
CALL OPTION ON OCT19 SPX @2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/19/2019	10/18/2019	75	21,927,375	2,750.00		1,558,200		1,740,375		1,740,375			182,175				100/100
CALL OPTION ON JUN20 SPX @2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	75	22,128,450	2,875.00		1,691,625		1,764,375		1,764,375			72,750				100/100
CALL OPTION ON JUN20 SPX @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	75	22,128,450	2,900.00		1,570,125		1,634,625		1,634,625			64,500				100/100
CALL OPTION ON JUN20 SPX @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/12/2019	06/19/2020	100	30,137,700	2,900.00		2,408,400		2,179,500		2,179,500			(228,900)				100/100
CALL OPTION ON JUN20 SPX @3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/22/2019	06/19/2020	75	22,387,725	3,025.00		1,090,891		1,032,375		1,032,375			(58,516)				100/100
CALL OPTION ON JUN20 SPX @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/23/2019	06/19/2020	75	22,541,025	2,825.00		2,171,930		2,030,625		2,030,625			(141,305)				100/100
CALL OPTION ON OCT19 SPX @2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2019	10/18/2019	25	7,111,850	2,650.00		596,900		824,625		824,625			227,725				100/100
CALL OPTION ON SEP20 SPX @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/23/2019	09/18/2020	150	42,706,650	2,850.00		3,125,250		4,194,750		4,194,750			1,069,500				100/100
CALL OPTION ON OCT19 SPXW @2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2019	10/02/2019	65	19,361,615	2,925.00		504,725		355,875		355,875			(148,850)				100/100
CALL OPTION ON SEP20 SPX @2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	75	22,440,525	2,875.00		2,094,000		1,969,125		1,969,125			(124,875)				100/100
CALL OPTION ON OCT19 SPXW @2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	10/31/2019	25	7,480,175	2,650.00		893,250		834,750		834,750			(58,500)				100/100

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CALL OPTION ON OCT19 SPXW @2880	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/23/2019	10/09/2019	25	7,479,450	2,880.00		307,625		256,625		256,625			(51,000)				100/100
CALL OPTION ON OCT19 SPXW @2880	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/24/2019	10/09/2019	25	7,416,500	2,880.00		253,925		256,625		256,625			2,700				100/100
CALL OPTION ON SEP20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	100	29,920,700	3,000.00		1,959,000		1,817,500		1,817,500			(141,500)				100/100
0019999999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										5,847,100	43,936,368		66,976,200	XXX	66,976,200			18,736,332			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective										5,847,100	43,936,368		66,976,200	XXX	66,976,200			18,736,332			XXX	XXX
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		400,000	1.46	15,200		4,200	1,142		1,142	(4,092)						0003
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		300,000	1.46	11,400		3,150	856		856	(3,069)						0003
RATE CAP ON USSW5 RESET ANN	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		4,139	2,228		2,228	(4,402)						0003
RATE CAP ON USSW5 RESET ANN	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		2,440	1,337		1,337	(2,641)						0003
RATE CAP ON USSW5 RESET ANN	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		1,531	126		126	(3,626)						0003
RATE CAP ON USSW5 RESET ANN	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		3,062	252		252	(7,253)						0003
RATE CAP ON USSW5 RESET ANN	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		3,495	645		645	(6,319)						0003
RATE CAP ON USSW5 RESET ANN	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		3,495	645		645	(6,319)						0003
RATE CAP ON USSW5 RESET ANN	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		4,416	941		941	(7,898)						0003
RATE CAP ON USSW5 RESET ANN	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		3,312	705		705	(5,924)						0003
RATE CAP ON USISDA05 RESET ANN	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		4,258	3,184		3,184	(8,227)						0003
RATE CAP ON USISDA05 RESET ANN	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		3,194	2,388		2,388	(6,170)						0003
RATE CAP ON USSW5 RESET ANN	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		4,094	3,659		3,659	(8,320)						0003
RATE CAP ON USSW5 RESET ANN	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		6,231	5,489		5,489	(12,481)						0003
RATE CAP ON USISDA05 RESET ANN	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		4,117	1,785		1,785	(11,112)						0003
RATE CAP ON USISDA05 RESET ANN	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		4,266	2,231		2,231	(13,889)						0003
RATE CAP ON USSW5 RESET ANN	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		5,813	6,107		6,107	(12,490)						0003
RATE CAP ON USSW5 RESET ANN	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		3,488	3,664		3,664	(7,494)						0003
RATE CAP ON USSW5 RESET ANN	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		6,199	5,676		5,676	(16,128)						0003
RATE CAP ON USSW5 RESET ANN	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		6,199	5,676		5,676	(16,128)						0003
RATE CAP ON USSW5 RESET ANN	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		6,604	5,875		5,875	(16,566)						0003
RATE CAP ON USSW5 RESET ANN	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		2,201	1,958		1,958	(5,522)						0003
RATE CAP ON USSW5 RESET ANN	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		6,444	3,828		3,828	(18,344)						0003
RATE CAP ON USSW5 RESET ANN	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		1,074	638		638	(3,057)						0003
RATE CAP ON USSW5 RESET ANN	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		5,507	1,244		1,244	(14,075)						0003

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RATE CAP ON USSW5 RESET ANN	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		2,203	498		498	(5,630)						0003
RATE CAP ON USSW5 RESET ANN	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		1,315	877		877	(10,900)						0003
RATE CAP ON USSW5 RESET ANN	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		263	175		175	(2,180)						0003
RATE CAP ON USSW5 RESET ANN	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		4,052	3,820		3,820	(19,011)						0003
RATE CAP ON USSW5 RESET ANN	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		901	849		849	(4,225)						0003
RATE CAP ON USSW5 RESET ANN	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		4,990	4,288		4,288	(15,078)						0003
RATE CAP ON USSW5 RESET ANN	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		1,426	1,225		1,225	(4,308)						0003
RATE CAP ON USSW5 RESET ANN	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		9,484	17,545		17,545	(25,872)						0003
RATE CAP ON USSW5 RESET ANN	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		5,468	1,948		1,948	(21,557)						0003
RATE CAP ON USSW5 RESET ANN	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		683	244		244	(2,695)						0003
RATE CAP ON USSW5 RESET ANN	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		2,725				(18,613)						0003
RATE CAP ON USSW5 RESET ANN	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		389				(2,659)						0003
RATE CAP ON USSW5 RESET ANN	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		2,124				(15,508)						0003
RATE CAP ON USSW5 RESET ANN	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		1,181	701		701	(14,342)						0003
RATE CAP ON USSW5 RESET QTR	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			1,196		1,196	(10,903)						0003
RATE CAP ON USSW5 RESET QTR	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			741		741	(6,938)						0003
RATE CAP ON USSW5 RESET QTR	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			639		639	(5,634)						0003
RATE CAP ON USSW5 RESET QTR	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			128		128	(1,127)						0003
RATE CAP ON USSW5 RESET ANN	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		1,647		1,647	(6,617)						0003
RATE CAP ON USSW5 RESET ANN	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		412		412	(1,654)						0003
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2019	06/15/2024		200,000	1.85		4,960		1,942		1,942	(3,018)						0003
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2019	06/15/2024		200,000	1.85		4,960		1,942		1,942	(3,018)						0003
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/15/2024		100,000	1.65		2,220		1,375		1,375	(845)						0003
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/15/2024		300,000	1.65		6,660		4,126		4,126	(2,534)						0003
0109999999. Subtotal - Purchased Options - Hedging Other - Caps										586,296	29,130	140,133	108,599	XXX	108,599	(426,410)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										586,296	29,130	140,133	108,599	XXX	108,599	(426,410)					XXX	XXX
CALL OPTION ON DEC19 SPX @2375	78482#AK5 - CALL OPTION ON DEC19 SPX @2375, effective 12/13/2018, attached to Cash Security - (884315AG7)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/13/2018	12/20/2019	9	2,385,486	2,375.00	351,000			75,687		545,175			(275,313)				

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CALL OPTION ON DEC19 SPX @2375	78482#AK5 - CALL OPTION ON DEC19 SPX @2375, effective 12/13/2018, attached to Cash Security - (884315AG7)		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/13/2018	12/20/2019	8	2,120,432	2,375.00	312,000			67,278		484,600			(244,722)				
CALL OPTION ON DEC19 SPX @2650	78482#AL3 - CALL OPTION ON DEC19 SPX @2650, effective 12/13/2018, attached to Cash Security - (884315AG7)		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/13/2018	12/20/2019	19	5,036,026	2,650.00	396,150			85,423		660,915			(310,727)				
CALL OPTION ON DEC19 SPX @2650	78482#AL3 - CALL OPTION ON DEC19 SPX @2650, effective 12/13/2018, attached to Cash Security - (884315AG7)		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/13/2018	12/20/2019	9	2,385,486	2,650.00	187,650			40,464		313,065			(147,186)				
CALL OPTION ON JUN20 SPX @2650	78482#AP4 - CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security - (9128284Z0, 9128286L9)		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	9	2,655,414	2,650.00		347,580		252,260		363,465			(95,320)				
CALL OPTION ON JUN20 SPX @2650	78482#AP4 - CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security - (9128284Z0, 9128286L9)		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	8	2,360,368	2,650.00		308,960		224,231		323,080			(84,729)				
CALL OPTION ON JUN20 SPX @2950	78482#AQ2 - CALL OPTION ON JUN20 SPX @2950, effective 06/21/2019, attached to Cash Security - (9128284Z0)		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	9	2,655,414	2,950.00		156,330		113,458		166,005			(42,872)				
CALL OPTION ON MAR20 SPX @2525	78482#AM1 - CALL OPTION ON MAR20 SPX @2525, effective 03/20/2019, attached to Cash Security - (69512EFR1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2019	03/20/2020	9	2,541,807	2,525.00		347,130		162,628		437,715			(184,502)				
CALL OPTION ON MAR20 SPX @2525	78482#AM1 - CALL OPTION ON MAR20 SPX @2525, effective 03/20/2019, attached to Cash Security - (69512EFR1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2019	03/20/2020	8	2,259,384	2,525.00		308,560		144,558		389,080			(164,002)				
CALL OPTION ON MAR20 SPX @2825	78482#AN9 - CALL OPTION ON MAR20 SPX @2825, effective 03/20/2019, attached to Cash Security - (69512EFR1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2019	03/20/2020	9	2,541,807	2,825.00		155,340		72,776		216,225			(82,564)				

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CALL OPTION ON SEP20 SPX @3000	PENDING - CALL OPTION ON SEP20 SPX @3000, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	9	2,692,863	3,000.00		181,800		177,771		163,575			(4,029)				
CALL OPTION ON SEP20 SPX @2700	PENDING - CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	9	2,692,863	2,700.00		372,150		372,150		348,885							
CALL OPTION ON SEP20 SPX @2700	PENDING - CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	9	2,692,863	2,700.00		372,150		372,150		348,885							
0159999999. Subtotal - Purchased Options - Replications - Call Options and Warrants										1,246,800	2,550,000		2,160,835	XXX	4,760,670			(1,635,965)			XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										1,246,800	2,550,000		2,160,835	XXX	4,760,670			(1,635,965)			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										7,093,900	46,486,368		69,137,035	XXX	71,736,870			17,100,367			XXX	XXX
0379999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999999. Total Purchased Options - Caps										586,296	29,130	140,133	108,599	XXX	108,599	(426,410)					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										7,680,196	46,515,498	140,133	69,245,634	XXX	71,845,469	(426,410)		17,100,367			XXX	XXX
CALL OPTION ON DEC19 SPX @2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/26/2018	12/20/2019	50	12,338,500	2,975.00	(108,750)			(440,250)		(440,250)			(298,500)				100/100
CALL OPTION ON DEC19 SPX @2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	11/30/2018	12/20/2019	150	41,402,550	2,950.00	(1,573,350)			(1,571,250)		(1,571,250)			(1,091,250)				100/100
CALL OPTION ON DEC19 SPX @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	01/15/2019	12/20/2019	50	13,051,500	2,825.00		(355,250)		(993,250)		(993,250)			(638,000)				100/100
CALL OPTION ON DEC19 SPX @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	02/01/2019	12/20/2019	75	20,298,975	2,825.00		(759,975)		(1,489,875)		(1,489,875)			(729,900)				100/100
CALL OPTION ON DEC19 SPX @2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/21/2018	12/20/2019	125	30,207,750	2,800.00	(617,500)			(2,736,875)		(2,736,875)			(1,923,125)				100/100
CALL OPTION ON JAN20 SPX @2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	01/18/2019	01/17/2020	75	20,030,325	2,800.00		(842,700)		(1,753,875)		(1,753,875)			(911,175)				100/100
CALL OPTION ON JAN20 SPX @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	01/25/2019	01/17/2020	75	19,985,700	2,825.00		(746,325)		(1,605,375)		(1,605,375)			(859,050)				100/100
CALL OPTION ON JAN20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	02/22/2019	01/17/2020	50	13,963,350	3,000.00		(276,850)		(444,750)		(444,750)			(167,900)				100/100
CALL OPTION ON JAN20 SPX @2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	02/26/2019	01/17/2020	25	6,984,750	2,975.00		(172,625)		(262,125)		(262,125)			(89,500)				100/100
CALL OPTION ON JAN20 SPX @2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/22/2019	01/17/2020	50	14,003,550	2,975.00		(367,350)		(524,250)		(524,250)			(156,900)				100/100
CALL OPTION ON MAR20 SPX @3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/22/2019	03/20/2020	100	28,007,100	3,050.00		(614,500)		(889,500)		(889,500)			(275,000)				100/100
CALL OPTION ON MAR20 SPX @3150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	04/22/2019	03/20/2020	150	43,619,550	3,150.00		(683,475)		(639,750)		(639,750)			43,725				100/100
CALL OPTION ON JUN20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/13/2019	06/19/2020	40	11,566,560	3,000.00		(467,400)		(611,000)		(611,000)			(143,600)				100/100
CALL OPTION ON JUN20 SPX @3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/30/2019	06/19/2020	150	41,832,900	3,075.00		(802,500)		(1,638,750)		(1,638,750)			(836,250)				100/100

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CALL OPTION ON JUN20 SPX @3100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	75	22,128,450	3,100.00		(721,125)		(721,125)		(721,125)							100/100
CALL OPTION ON OCT19 SPX @2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2019	10/18/2019	75	21,883,125	2,975.00		(509,175)		(290,625)		(290,625)			218,550				100/100
CALL OPTION ON OCT19 SPX @2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/19/2019	10/18/2019	75	21,927,375	2,975.00		(343,800)		(290,625)		(290,625)			53,175				100/100
CALL OPTION ON JUN20 SPX @3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/12/2019	06/19/2020	100	30,137,700	3,050.00		(1,429,400)		(1,230,500)		(1,230,500)			198,900				100/100
CALL OPTION ON JUN20 SPX @3225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/23/2019	06/19/2020	75	22,541,025	3,225.00		(421,430)		(331,125)		(331,125)			90,305				100/100
CALL OPTION ON JUN20 SPX @3250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/22/2019	06/19/2020	75	22,387,725	3,250.00		(332,641)		(275,625)		(275,625)			57,016				100/100
CALL OPTION ON OCT19 SPX @2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2019	10/18/2019	25	7,111,850	2,950.00		(103,775)		(140,625)		(140,625)			(36,850)				100/100
CALL OPTION ON OCT19 SPX @2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/08/2019	10/18/2019	50	14,690,450	2,950.00		(330,350)		(281,250)		(281,250)			49,100				100/100
CALL OPTION ON SEP20 SPX @3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/23/2019	09/18/2020	150	42,706,650	3,075.00		(1,362,750)		(2,072,250)		(2,072,250)			(709,500)				100/100
CALL OPTION ON MAR20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/23/2019	03/20/2020	150	42,706,650	3,000.00		(1,110,670)		(1,776,750)		(1,776,750)			(666,080)				100/100
CALL OPTION ON OCT19 SPXW @2990	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2019	10/02/2019	65	19,361,615	2,990.00		(207,025)		(36,075)		(36,075)			170,950				100/100
CALL OPTION ON SEP20 SPX @3250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	75	22,440,525	3,250.00		(526,500)		(442,875)		(442,875)			83,625				100/100
CALL OPTION ON SEP20 SPX @3225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	100	29,920,700	3,225.00		(793,955)		(680,500)		(680,500)			113,455				100/100
CALL OPTION ON OCT19 SPXW @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	10/31/2019	25	7,480,175	2,825.00		(486,000)		(427,875)		(427,875)			58,125				100/100
CALL OPTION ON OCT19 SPXW @2945	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/23/2019	10/09/2019	25	7,479,450	2,945.00		(165,875)		(117,625)		(117,625)			48,250				100/100
CALL OPTION ON OCT19 SPXW @2945	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/24/2019	10/09/2019	25	7,416,500	2,945.00		(125,800)		(117,625)		(117,625)			8,175				100/100
CALL OPTION ON JUN20 SPX @2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	75	22,128,450	2,950.00		(1,329,375)		(1,383,375)		(1,383,375)			(54,000)				100/100
0439999999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(2,299,600)	(16,388,596)		(26,217,325)	XXX	(26,217,325)			(8,393,229)			XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										(2,299,600)	(16,388,596)		(26,217,325)	XXX	(26,217,325)			(8,393,229)			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										(2,299,600)	(16,388,596)		(26,217,325)	XXX	(26,217,325)			(8,393,229)			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										(2,299,600)	(16,388,596)		(26,217,325)	XXX	(26,217,325)			(8,393,229)			XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
SINGLE NAME 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)		(113,750)	(100,767)		(100,767)	48,660		16,780				0001
SINGLE NAME 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)		(56,875)	57,157		57,157	36,968		903				0001
SINGLE NAME 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)		(75,833)	(118,897)		(118,897)	12,573		38,378				0001
SINGLE NAME 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		(9,479)	(14,031)		(14,031)	24,874		(18,327)				0001

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SINGLE NAME 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		(9,479)	(14,031)		(14,031)	24,874		(18,327)				0001
SINGLE NAME 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)		(94,792)	(254,435)		(254,435)	(9,587)		64,673				0001
SINGLE NAME 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		(758)	(462)		(462)	(1,644)		(1,289)				0001
SINGLE NAME 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		(758)	(462)		(462)	(1,644)		(1,289)				0001
SINGLE NAME 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)		(79,625)	(20,202)		(20,202)	9,643		58,465				0001
SINGLE NAME 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		(1,517)	(924)		(924)	(3,637)		(2,230)				0001
SINGLE NAME 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		(1,517)	(924)		(924)	(3,637)		(2,230)				0001
SINGLE NAME 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)		(4,550)	(16,660)		(16,660)	(6,465)		3,328				0001
SINGLE NAME 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)		(4,550)	(16,660)		(16,660)	(6,465)		3,328				0001
SINGLE NAME 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)		(4,550)	(10,945)		(10,945)	(8,421)		2,349				0001
SINGLE NAME 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)		(4,550)	(10,945)		(10,945)	(8,421)		2,349				0001
SINGLE NAME 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)		(4,550)	(16,236)		(16,236)	(5,132)		2,667				0001
SINGLE NAME 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)		(4,550)	(16,236)		(16,236)	(5,132)		2,667				0001
SINGLE NAME 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)		(8,531)	(15,694)		(15,694)	(7,393)		4,537				0001
SINGLE NAME 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)		(8,531)	(15,694)		(15,694)	(7,393)		4,537				0001
SINGLE NAME 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		(3,981)	(887)		(887)	(17,093)		(2,940)				0001
SINGLE NAME 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		(3,981)	(887)		(887)	(17,093)		(2,940)				0001
SINGLE NAME 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		(2,882)	21,312		21,312	(12,337)		(5,697)				0001
SINGLE NAME 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		(2,806)	20,752		20,752	(12,013)		(5,547)				0001
SINGLE NAME 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	(1,389)	(451)		(451)	(7,642)		(1,533)				0001
SINGLE NAME 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	(1,389)	(451)		(451)	(7,642)		(1,533)				0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		200,000	0.0000/(credit event)		(6,708)	(6,694)	(9,119)		(9,119)	(3,316)		905				0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		200,000	0.0000/(credit event)		(6,708)	(6,694)	(9,119)		(9,119)	(3,316)		905				0001
SINGLE NAME 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)	(8,703)	(41,164)		(41,164)	(20,033)		3,297				0001
SINGLE NAME 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)	(8,033)	(37,997)		(37,997)	(18,492)		3,043				0001
SINGLE NAME 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)	(53,333)	(360,744)		(360,744)	(41,282)		34,973				0001
SINGLE NAME 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)	(53,333)	(206,656)		(206,656)	(46,619)		17,520				0001
SINGLE NAME 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	(10,000)	(17,320)		(17,320)	(74,804)		(6,293)				0001
SINGLE NAME 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)	(3,611)	(40,118)		(40,118)	(4,415)		2,669				0001

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SINGLE NAME 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)	(3,611)	(40,118)		(40,118)	(4,415)		2,669				0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/01/2019	06/20/2021		400,000	credit event/(1.0000)		8,540	(1,011)	(254)		(254)	(7,720)		(1,074)				0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/01/2019	06/20/2021		400,000	credit event/(1.0000)		8,540	(1,011)	(254)		(254)	(7,720)		(1,074)				0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		100,000	credit event/(5.0000)		(16,131)	153	(16,252)		(16,252)	(122)						0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		100,000	credit event/(5.0000)		(16,131)	153	(16,252)		(16,252)	(122)						0001
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(752,216)	(603,086)	(660,904)	(1,343,027)	XXX	(1,343,027)	(223,577)		198,618			XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										(752,216)	(603,086)	(660,904)	(1,343,027)	XXX	(1,343,027)	(223,577)		198,618			XXX	XXX
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME 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)		1,896	(4,189)		2,926			1,155		250,000		
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME 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)		1,896	(4,189)		2,926			1,155		250,000		
SINGLE NAME CDS ON CTL	854502A*2 - SINGLE NAME 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)	10,667	(224,589)		(104,203)			24,587		2,000,000		
SINGLE NAME CDS ON PHM	69347SB@3 - SINGLE NAME 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	53,333	301,813		376,846			(33,041)		2,000,000		
0989999999. Subtotal - Swaps - Replication - Credit Default										(15,327)	85,678	67,792	68,846	XXX	278,495			(6,144)		4,500,000	XXX	XXX
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR	45102*AF9 - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR, 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	IBOXHY(US0003M)			(9,911)			31,923					1,884		
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR	45102*AF9 - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR, 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	IBOXHY(US0003M)			(9,911)			31,923					1,884		

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TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH	45102*AH5 - TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH, effective 04/29/2019, attached to Cash Security - (880591DM1, 9128284Z0, 912810EH7)		Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2019	10/31/2019		6,397,878	M2USIM(US0001M+0.24%)			17,272								9,323		
TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH	45102*AH5 - TR SWAP PAY (US0001M+.24) RESET MTH / REC M2USIM RESET MTH, effective 04/29/2019, attached to Cash Security - (880591DM1, 9128284Z0, 912810EH7)		Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2019	10/31/2019		6,026,027	M2USIM(US0001M+0.24%)			16,265								8,781		
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	45102*AN2 - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, 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)			(11,007)			43,966					2,944		
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	45102*AN2 - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, 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)			(11,007)			43,966					2,944		
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	45102*AN2 - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 05/22/2019, attached to Cash Security - (742651DJ8, 9128286L9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/22/2019	03/20/2020		1,250,000	IBOXHY(US0003M)			(11,007)			47,371					4,290		
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	45102*AN2 - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 05/22/2019, attached to Cash Security - (742651DJ8, 9128286L9)		FIXED INCOME/INDEX	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/22/2019	03/20/2020		1,250,000	IBOXHY(US0003M)			(11,007)			47,371					4,290		
1009999999. Subtotal - Swaps - Replication - Total Return												(30,313)		XXX	246,517					36,341	XXX	XXX
1029999999. Subtotal - Swaps - Replication										(15,327)	85,678	37,479	68,846	XXX	525,012			(6,144)		4,536,341	XXX	XXX
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)	(517,407)	(593,113)	(1,274,182)	XXX	(1,064,532)	(223,577)		192,475		4,500,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999999. Total Swaps - Total Return												(30,313)		XXX	246,517					36,341	XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps										(767,543)	(517,407)	(623,425)	(1,274,182)	XXX	(818,015)	(223,577)		192,475		4,536,341	XXX	XXX

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FX FORWARD (0.7711 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		15,922,701	(0.77106 GBP) / 1 USD				704,151		704,151		714,117			50,524		0002
FX FORWARD (8.4337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		4,256,389	(8.43370 SEK) / 1 USD				566,091		566,091		493,555			13,506		0002
FX FORWARD (0.7492 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		9,176,338	(0.74920 GBP) / 1 USD				606,037		606,037		414,730			43,094		0002
FX FORWARD (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		1,454,854	(1.23723 CAD) / 1 USD				91,796		91,796		(25,459)			7,204		0002
FX FORWARD (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		820,300	(0.73143 GBP) / 1 USD				72,031		72,031		36,711			3,852		0002
FX FORWARD 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		409,468	0.73265 GBP / (1 USD)				(35,345)		(35,345)		(18,337)			1,923		0002
FX FORWARD (0.737 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		1,119,396	(0.73700 GBP) / 1 USD				96,360		96,360		49,106			3,552		0002
FX FORWARD 7.7823 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	02/24/2020		449,738	7.78230 SEK / (1 USD)				(89,643)		(89,643)		(48,909)			1,427		0002
FX FORWARD (0.7241 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/07/2017	02/24/2020		897,615	(0.72414 GBP) / 1 USD				91,456		91,456		39,045			2,848		0002
FX FORWARD (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2017	02/24/2020		1,844,050	(0.72589 GBP) / 1 USD				183,918		183,918		80,306			5,851		0002
FX FORWARD (0.7026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2018	02/24/2020		1,394,770	(0.70262 GBP) / 1 USD				178,988		178,988		59,806			4,426		0002
FX FORWARD (7.7459 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		553,845	(7.74585 SEK) / 1 USD				112,449		112,449		60,007			1,757		0002
FX FORWARD (0.6957 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2018	02/24/2020		1,796,710	(0.69571 GBP) / 1 USD				245,820		245,820		76,684			5,701		0002
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		7,681,806	(0.70581 EUR) / 1 USD				1,226,585		1,226,585		548,982			71,674		0002
FX FORWARD 0.7053 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2018	03/24/2023		1,281,295	0.70526 EUR / (1 USD)				(205,373)		(205,373)		(91,547)			11,955		0002
FX FORWARD (0.6837 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/11/2018	02/24/2020		1,515,031	(0.68366 GBP) / 1 USD				229,708		229,708		64,136			4,807		0002
FX FORWARD (0.7136 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/07/2018	02/24/2020		681,079	(0.71357 GBP) / 1 USD				78,238		78,238		29,419			2,161		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		901,859	(0.73403 EUR) / 1 USD				115,566		115,566		65,197			8,415		0002
FX FORWARD (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				573,255		573,255		341,926			31,193		0002
FX FORWARD (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				572,987		572,987		341,917			31,191		0002
FX FORWARD (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				57,213		57,213		25,939			2,735		0002
FX FORWARD (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				390,546		390,546		247,051			31,733		0002
FX FORWARD 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)				(3,404)		(3,404)		3,906			980		0002
FX FORWARD (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				615,419		615,419		396,558			37,810		0002
FX FORWARD (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				162,962		162,962		103,745			13,322		0002
FX FORWARD (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				36,795		36,795		36,468			985		0002
FX FORWARD (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				58,207		58,207		32,600			2,349		0002
FX FORWARD (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				957,613		957,613		636,903			63,348		0002
FX FORWARD (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				466,227		466,227		366,131			49,890		0002

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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)
FX FORWARD (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				139,218		139,218		76,561			15,894		0002
FX FORWARD (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				1,011,638		1,011,638		791,963			70,072		0002
FX FORWARD (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				105,525		105,525		55,510			7,639		0002
FX FORWARD (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				123,160		123,160		88,023			13,840		0002
FX FORWARD (1.334 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				(3,851)		(3,851)		(9,230)			2,175		0002
FX FORWARD (0.7801 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				35,897		35,897		35,897			4,367		0002
FX FORWARD (0.8148 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				29,340		29,340		29,340			2,485		0002
FX FORWARD (6.7711 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				893,979		893,979		893,979			47,917		0002
FX FORWARD (0.7456 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				371,485		371,485		371,485			16,029		0002
FX FORWARD (3.8606 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				181,245		181,245		181,245			7,638		0002
FX FORWARD (0.8353 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				180,184		180,184		180,184			28,873		0002
FX FORWARD (0.8588 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				393,161		393,161		393,161			30,728		0002
FX FORWARD 6.7285 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)				(35,204)		(35,204)		(35,204)			1,701		0002
FX FORWARD (0.8308 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				9,650		9,650		9,650			1,238		0002
FX FORWARD (1117 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				245,063		245,063		245,063			15,352		0002
FX FORWARD (1117.3 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				305,557		305,557		305,557			19,220		0002
FX FORWARD (1117.3 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				243,994		243,994		243,994			15,347		0002
FX FORWARD 1.3211 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)				(239)		(239)		(239)			1,488		0002
FX FORWARD (0.8702 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				299,310		299,310		299,310			31,381		0002
FX FORWARD 0.8081 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)				(7,786)		(7,786)		(7,786)			1,601		0002
FX FORWARD (0.7528 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				13,574		13,574		13,574			1,571		0002
FX FORWARD (0.8474 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				18,327		18,327		18,327			2,986		0002
FX FORWARD (0.8006 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				6,068		6,068		6,068			1,417		0002
FX FORWARD 0.7319 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)				(12,443)		(12,443)		(12,443)			2,127		0002
FX FORWARD (0.764 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				97,028		97,028		97,028			5,816		0002
FX FORWARD (0.749 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				46,908		46,908		46,908			9,154		0002
FX FORWARD (0.8158 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				132,218		132,218		132,218			27,437		0002
FX FORWARD (0.7797 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				235,699		235,699		235,699			22,243		0002
FX FORWARD 1.3035 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)				(8,457)		(8,457)		(8,457)			3,020		0002

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FX FORWARD (0.8403 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				40,891		40,891		40,891			5,545		0002
FX FORWARD (0.8373 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				40,290		40,290		40,290			5,990		0002
FX FORWARD 1167.69 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/08/2019	04/29/2020		2,312,081	1167.69000 KRW/(1 USD)				(43,306)		(43,306)		(43,306)			8,810		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		185,572	(0.82178 EUR) / 1 USD				6,720		6,720		6,720			1,652		0002
FX FORWARD 0.8722 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	04/30/2020		2,579,666	0.87220 EUR / (1 USD)				(88,196)		(88,196)		(88,196)			9,853		0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/30/2021		465,481	(0.84428 EUR) / 1 USD				15,945		15,945		15,945			3,294		0002
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		272,741	(0.78829 GBP) / 1 USD				3,157		3,157		3,157			1,732		0002
FX FORWARD (0.7988 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/17/2019	02/24/2020		876,292	(0.79882 GBP) / 1 USD				8,871		8,871		8,871			2,781		0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		32,833	(0.77666 GBP) / 1 USD				400		400		400			292		0002
FX FORWARD (0.8517 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		138,542	(0.85172 EUR) / 1 USD				4,747		4,747		4,747			880		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		35,249	(0.79435 GBP) / 1 USD				(326)		(326)		(326)			314		0002
FX FORWARD (0.8024 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		185,686	(0.80242 GBP) / 1 USD				(1,053)		(1,053)		(1,053)			1,179		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		31,647	0.82157 EUR / (1 USD)				(618)		(618)		(618)			318		0002
FX FORWARD 0.8866 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	04/30/2020		276,342	0.88658 EUR / (1 USD)				(5,101)		(5,101)		(5,101)			1,056		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		259,427	(0.84031 EUR) / 1 USD				4,035		4,035		4,035			2,309		0002
FX FORWARD (0.8112 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	02/24/2020		6,349,972	(0.81118 GBP) / 1 USD				(32,195)		(32,195)		(32,195)			20,149		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		83,545	(0.78999 GBP) / 1 USD				(942)		(942)		(942)			839		0002
FX FORWARD (9.5641 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	02/24/2020		176,806	(9.56414 SEK) / 1 USD				3,164		3,164		3,164			561		0002
FX FORWARD (0.8668 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		1,194,011	(0.86682 EUR) / 1 USD				21,032		21,032		21,032			7,584		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		208,074	0.83143 EUR / (1 USD)				(4,022)		(4,022)		(4,022)			1,941		0002
FX FORWARD (4.2301 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	03/20/2020		189,119	(4.23014 BRL) / 1 USD				(1,051)		(1,051)		(1,051)			649		0002
FX FORWARD (0.8735 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	07/30/2021		318,251	(0.87352 EUR) / 1 USD				1,765		1,765		1,765			2,154		0002
FX FORWARD (0.8213 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/03/2019	03/02/2020		413,979	(0.82129 GBP) / 1 USD				(7,328)		(7,328)		(7,328)			1,345		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		1,439,894	0.83408 EUR / (1 USD)				(23,561)		(23,561)		(23,561)			13,435		0002
FX FORWARD (0.7967 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2019	02/24/2020		2,146,340	(0.79670 GBP) / 1 USD				27,306		27,306		27,306			6,811		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		151,276	(0.78002 GBP) / 1 USD				1,225		1,225		1,225			1,347		0002
FX FORWARD (1.3252 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/25/2019	09/22/2020		316,169	(1.32523 CAD) / 1 USD				(722)		(722)		(722)			1,566		0002
FX FORWARD (1192.86 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2019	04/29/2020		4,912,694	(1192.86000 KRW)/1 USD				(10,681)		(10,681)		(10,681)			18,720		0002
FX FORWARD (1192.7 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2019	04/29/2020		5,030,603	(1192.70000 KRW)/1 USD				(10,269)		(10,269)		(10,269)			19,170		0002

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)
FX FORWARD (0.8744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/26/2019	07/30/2021		1,132,156	(0.87443 EUR) / 1 USD				5,139		5,139		5,139			7,664		0002
FX FORWARD (7.141 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/26/2019	01/31/2020		1,245,909	(7.14097 CNH) / 1 USD				3,573		3,573		3,573			3,616		0002
1229999999. Subtotal - Forwards - Hedging Other													13,165,792	XXX	13,165,792		9,716,965			1,074,525	XXX	XXX
1269999999. Subtotal - Forwards													13,165,792	XXX	13,165,792		9,716,965			1,074,525	XXX	XXX
1399999999. Subtotal - Hedging Effective										3,547,500	27,547,772		40,758,875	XXX	40,758,875			10,343,103			XXX	XXX
1409999999. Subtotal - Hedging Other										(165,920)	(573,956)	(520,771)	11,931,363	XXX	11,931,363	(649,987)	9,716,965	198,618		1,074,525	XXX	XXX
1419999999. Subtotal - Replication										1,231,473	2,635,678	37,479	2,229,681	XXX	5,285,682			(1,642,109)		4,536,341	XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										4,613,053	29,609,495	(483,292)	54,919,919	XXX	57,975,921	(649,987)	9,716,965	8,899,612		5,610,867	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	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.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0003	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.

(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
ESZ9	23	3,420,888	FUTURE S&P500 EMINI DEC 19	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	12/20/2019	CME LCZ7XYGSLJUHFXXNXD88	09/30/2019	2,974.6848	2,978.5000	15,944		4,388				4,388	144,900	100/100	50
1279999999. Subtotal - Long Futures - Hedging Effective												15,944		4,388				4,388	144,900	XXX	XXX
FVZ9	260	260,000	FUTURE US 5YR NOTE DEC 19	PENDING - FUTURE US 5YR NOTE DEC 19, effective 08/26/2019, attached to Cash Security - (9128286X3)		Interest Rate	12/31/2019	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/26/2019	119.8734	119.1484	(12,186)					(188,503)	(188,503)	208,000		1,000
TUZ9	463	926,000	FUTURE US 2YR NOTE DEC 19	PENDING - FUTURE US 2YR NOTE DEC 19, effective 09/10/2019, attached to Cash Security - -9128286X3		Interest Rate	12/31/2019	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/10/2019	107.6768	107.7500	(14,473)					67,750	67,750	296,320		2,000
1299999999. Subtotal - Long Futures - Replication												(26,660)					(120,752)	(120,752)	504,320	XXX	XXX
1329999999. Subtotal - Long Futures												(10,716)		4,388			(120,752)	(116,365)	649,220	XXX	XXX
1389999999. Subtotal - Short Futures																				XXX	XXX
1399999999. Subtotal - Hedging Effective												15,944		4,388				4,388	144,900	XXX	XXX
1409999999. Subtotal - Hedging Other																				XXX	XXX
1419999999. Subtotal - Replication												(26,660)					(120,752)	(120,752)	504,320	XXX	XXX
1429999999. Subtotal - Income Generation																				XXX	XXX
1439999999. Subtotal - Other																				XXX	XXX
1449999999 - Totals												(10,716)		4,388			(120,752)	(116,365)	649,220	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	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
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	69,141,422	(26,217,325)	69,141,422	71,752,814	(26,243,985)	71,752,814	649,220	649,220
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y		42,064		42,064	42,064		42,064		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	740,000	1,588,612	(638,725)	209,887	1,663,645	(638,725)	284,920	2,134,103	2,134,103
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Y	Y			(28,062)			(28,062)			
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y			(206,656)			(206,656)			
GOLDMAN SACHS BANK USA KD3XUN7O6T14HNAYLU02	Y	Y	9,200,000	10,472,445	(1,229,195)	43,250	10,472,445	(1,108,810)	163,635	2,657,524	2,657,524
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	170,000							18,104	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	2,100,000	2,203,419	(203,693)		2,361,047	(195,315)	65,732	792,556	692,281
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Y	Y					94,741		94,741	8,581	8,581
0299999999. Total NAIC 1 Designation			12,210,000	14,306,540	(2,306,330)	295,201	14,633,943	(2,177,567)	651,093	5,610,867	5,492,488
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			12,210,000	83,447,962	(28,523,655)	69,436,624	86,386,756	(28,421,552)	72,403,907	6,260,087	6,141,708
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				83,447,962	(28,523,655)						

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) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-4U-1	TREASURY NOTE	622,852	600,000	597,108	06/30/2023	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6A-3	TREASURY NOTE	3,181,758	3,000,000	3,009,792	01/31/2026	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-Y4-6	TREASURY NOTE	2,012,422	2,000,000	1,999,568	07/31/2020	I
0199999999 - Total				5,997,032	5,780,000	5,786,468	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	740,000	740,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	9,200,000	9,200,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	170,000	170,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	2,100,000	2,100,000	XXX		V
0299999999 - Total				12,210,000	12,210,000	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		4,055,616	4,055,616	10/01/2019
9099999. Total - Cash (Schedule E Part 1 type)				4,055,616	4,055,616	XXX
9999999 - Totals				4,055,616	4,055,616	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (1,176,392) Book/Adjusted Carrying Value $ (1,176,392)
2. Average balance for the year Fair Value $ 22,034,253 Book/Adjusted Carrying Value $ 22,034,253
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 4,055,616 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
23384E-XW-2	DAIMLER FINANCE NORTH AMERICA LLC			7,635,526	7,637,182	10/30/2019
4851E1-X2-5	KANSAS CITY POWER & LIGHT COMPANY			999,878	999,939	10/02/2019
92940Y-X1-8	WRKCO INC			2,999,816	3,000,000	10/01/2019
29287B-XR-4	ENGIE SA			3,994,000	3,994,240	10/25/2019
12705X-X1-3	CABOT CORP			1,547,904	1,548,000	10/01/2019
92240F-X3-2	VECTREN UTILITY HOLDINGS INC.			6,298,671	6,299,213	10/03/2019
84858P-X4-8	SPIRE INC			999,735	999,810	10/04/2019
91820N-XH-4	VF CORPORATION			1,997,756	1,998,071	10/17/2019
08465S-X4-6	BERKSHIRE HATHAWAY ENERGY CO			1,999,476	1,999,633	10/04/2019
04956M-X7-7	ATMOS ENERGY CORP			14,993,490	14,994,750	10/07/2019
68236B-XF-0	ONE GAS INC			1,498,670	1,498,798	10/15/2019
93884F-X3-1	WASHINGTON GAS LIGHT CO			1,999,626	1,999,756	10/03/2019
09212F-X3-0	BLACK HILLS CORP			2,246,551	2,246,723	10/03/2019
95980H-X3-5	WESTERN UNION CO			8,498,300	8,498,914	10/03/2019
68236B-XP-8	ONE GAS INC			1,997,298	1,997,446	10/23/2019
85462D-X4-0	STANLEY WORKS			6,198,239	6,198,925	10/04/2019
03209M-X1-7	AMPHENOL CORPORATION			4,499,729	4,500,000	10/01/2019
27743K-XA-3	EASTMAN CHEMICAL COMPANY			2,498,393	2,498,613	10/10/2019
2524H5-X9-3	DIAGEO CAPITAL PLC			999,424	999,504	10/09/2019
45856X-XM-4	INTERCONTINENTAL EXCHANGE INC			16,979,671	16,980,589	10/21/2019
02665K-XP-7	AMERICAN HONDA FINANCE CORPORATION			4,993,345	4,993,675	10/23/2019
34108B-XN-0	FLORIDA POWER AND LIGHT CO			4,740,743	4,741,240	10/22/2019
22404B-X1-4	COX ENTERPRISES			5,999,592	6,000,000	10/01/2019
92240F-X9-9	VECTREN UTILITY HOLDINGS INC.			999,386	999,520	10/09/2019
49455M-X1-1	KINDER MORGAN INC			4,999,684	5,000,000	10/01/2019
03675M-X3-8	ANTHEM INC			4,999,025	4,999,392	10/03/2019
48668D-X2-4	KCP&L GREATER MISSOURI OPERATIONS			999,876	999,938	10/02/2019
29287B-XH-6	ENGIE SA			998,996	999,031	10/17/2019
29251V-X7-6	ENBRIDGE (US) INC			3,998,172	3,998,453	10/07/2019
08465S-X1-2	BERKSHIRE HATHAWAY ENERGY CO			1,999,866	2,000,000	10/01/2019
04956M-X2-8	ATMOS ENERGY CORP			2,999,619	2,999,813	10/02/2019
69354H-X4-6	PPL CAPITAL FUNDING INC			999,735	999,810	10/04/2019
08465S-X2-0	BERKSHIRE HATHAWAY ENERGY CO			999,868	999,940	10/02/2019
02360S-X1-1	AMEREN CORPORATION			9,163,453	9,164,000	10/01/2019
05333U-X2-1	AUTOZONE INC			3,084,587	3,084,814	10/02/2019
68236B-X7-8	ONE GAS INC			2,498,999	2,499,142	10/07/2019
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			172,740	172,740	12/31/2020
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND			19	19	12/31/2020
09248U-61-9	TREASURY TEMP FUND			30,871,375	30,871,437	12/31/2020
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			2,194	2,194	12/31/2020
85749P-10-1	STATE STREET CL INST LIQUID RSV			53,540,706	53,540,323	12/31/2020
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			154,486,494	154,439,034	12/31/2020
26188J-20-6	DREYFUS CASH MANAGEMENT INST			20,537,952	20,537,952	12/31/2020
90262Y-86-9	UBS SLCT PRIME PREFERRED			73,487,495	73,487,495	12/31/2020
857492-70-6	STATE STR INSTI US GOVT CL INST			1,236	1,236	12/31/2020
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL			434	434	12/31/2020
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			30,812,437	30,813,174	12/31/2020
857492-55-7	STATE ST INST TR PL MM-INST			379,849	379,849	12/31/2020
665279-20-4	NORRN INST PRIME OBL CLACL SS			25,709,195	25,709,197	12/31/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				535,359,223	535,323,956	XXX
9999999 - Totals				535,359,223	535,323,956	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 89,700,059 Book/Adjusted Carrying Value $ 89,602,220
2. Average balance for the year Fair Value $ 470,703,485 Book/Adjusted Carrying Value $ 470,663,623

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	25,277	10,344	28,921,635	19,176,658	22,111,112	XXX
Citibank	New York, New York		0.120	13	14	590,290	451,049	946,094	XXX
BMO Harris Bank	Chicago, Illinois					(31,507,778)	(19,124,315)	(31,419,877)	XXX
JP Morgan Chase	New York, New York					432,791	3,138,970	4,262,033	XXX
UMB Bank	Kansas City, Missouri					428,027	2,693,999	366,014	XXX
US Bank	St Paul, Minnesota					89,736	79,944	89,101	XXX
Wells Fargo	Charlotte, North Carolina					(14,383,247)	(15,606,372)	(15,664,679)	XXX
The Northern Trust Company	Chicago, Illinois					(20,062,985)	(23,687,220)	(23,660,252)	XXX
Wells Fargo	Charlotte, North Carolina					1,800,494	1,800,494	3,005,501	XXX
BNY Mellon	New York, New York							700	XXX
Union Bank	New York, New York					45,172	45,172	389,912	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	25,290	10,358	(33,645,866)	(31,031,622)	(39,574,339)	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	25,290	10,358	(33,645,866)	(31,031,622)	(39,574,339)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	25,290	10,358	(33,645,866)	(31,031,622)	(39,574,339)	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								
	AMEREN CORPORATION		09/30/2019	0.000	10/01/2019	9,164,000		547
	AMERICAN HONDA FINANCE CORPORATION		09/23/2019	0.000	10/23/2019	4,993,675		2,300
	AMPHENOL CORPORATION		09/30/2019	0.000	10/01/2019	4,500,000		271
	ANTHEM INC		09/19/2019	0.000	10/03/2019	4,999,392		3,650
	ATMOS ENERGY CORP		09/19/2019	0.000	10/02/2019	2,999,813		2,250
	ATMOS ENERGY CORP		09/20/2019	0.000	10/07/2019	14,994,750		9,625
	AUTOZONE INC		09/25/2019	0.000	10/02/2019	3,084,814		1,116
	BERKSHIRE HATHAWAY ENERGY CO		09/19/2019	0.000	10/01/2019	2,000,000		1,500
	BERKSHIRE HATHAWAY ENERGY CO		09/25/2019	0.000	10/02/2019	999,940		358
	BERKSHIRE HATHAWAY ENERGY CO		09/20/2019	0.000	10/04/2019	1,999,633		1,344
	BLACK HILLS CORP		09/25/2019	0.000	10/03/2019	2,246,723		831
	CABOT CORP		09/30/2019	0.000	10/01/2019	1,548,000		96
	COX ENTERPRISES		09/25/2019	0.000	10/01/2019	6,000,000		2,250
	DAIMLER FINANCE NORTH AMERICA LLC		09/25/2019	0.000	10/30/2019	7,637,182		2,652
	DIAGEO CAPITAL PLC		09/27/2019	0.000	10/09/2019	999,504		248
	EASTMAN CHEMICAL COMPANY		09/26/2019	0.000	10/10/2019	2,498,613		771
	ENBRIDGE (US) INC		09/23/2019	0.000	10/07/2019	3,998,453		2,062
	ENGIE SA		09/20/2019	0.000	10/17/2019	999,031		666
	ENGIE SA		09/30/2019	0.000	10/25/2019	3,994,240		240
	FLORIDA POWER AND LIGHT CO		09/26/2019	0.000	10/22/2019	4,741,240		1,371
	INTERCONTINENTAL EXCHANGE INC		09/30/2019	0.000	10/21/2019	16,980,589		971
	KANSAS CITY POWER & LIGHT COMPANY		09/30/2019	0.000	10/02/2019	999,939		61
	KCP&L GREATER MISSOURI OPERATIONS		09/30/2019	0.000	10/02/2019	999,938		62
	KINDER MORGAN INC		09/30/2019	0.000	10/01/2019	5,000,000		317
	ONE GAS INC		09/30/2019	0.000	10/07/2019	2,499,142		143
	ONE GAS INC		09/23/2019	0.000	10/15/2019	1,498,798		687
	ONE GAS INC		09/24/2019	0.000	10/23/2019	1,997,446		813
	PPL CAPITAL FUNDING INC		09/23/2019	0.000	10/04/2019	999,810		507
	SPIRE INC		09/20/2019	0.000	10/04/2019	999,810		697
	STANLEY WORKS		09/26/2019	0.000	10/04/2019	6,198,925		2,011
	VF CORPORATION		09/20/2019	0.000	10/17/2019	1,998,071		1,326
	VECTREN UTILITY HOLDINGS INC.		09/19/2019	0.000	10/03/2019	6,299,213		4,725
	VECTREN UTILITY HOLDINGS INC.		09/25/2019	0.000	10/09/2019	999,520		360
	WRKCO INC		09/30/2019	0.000	10/01/2019	3,000,000		184
	WASHINGTON GAS LIGHT CO		09/20/2019	0.000	10/03/2019	1,999,756		1,344
	WESTERN UNION CO		09/24/2019	0.000	10/03/2019	8,498,914		3,801
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						145,368,872		52,158
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						145,368,872		52,158
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						145,368,872		52,158
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						145,368,872		52,158
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		09/04/2019	2.100		434	1	
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		09/05/2019	2.070		172,740	36	156
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND		09/19/2019	1.850		19		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						173,193	37	156
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		09/04/2019	2.120		30,812,437	66,777	786
665279-20-4	NORRN INST PRIME OBL CLACL SS		09/25/2019	2.070		25,709,195	18,720	
857492-55-7	STATE ST INST TR PL MM-INST		09/30/2019	2.000		379,849	6,091	

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
09248U-55-1	BLACKROCK TREASURY TRUST		09/05/2019	1.850		59,132,626		
09248U-61-9	TREASURY TEMP FUND		09/20/2019	2.140		30,871,375	79,382	114,812
26188J-20-6	DREYFUS CASH MANAGEMENT INST		09/04/2019	2.130		191,358,269	387,688	134,000
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		09/05/2019	2.160		154,486,494	280,252	1,464,319
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		09/04/2019	2.100		2,194	4	22
857492-70-6	STATE STR INSTI US GOVT CL INST		09/20/2019	1.990		1,236	2	1,471
85749P-10-1	STATE STREET CL INST LIQUID RSV		09/04/2019	2.110		53,540,706	106,495	20,150
90262Y-86-9	UBS SLCT PRIME PREFERRED		09/05/2019	2.150		73,487,495	54,903	51
8699999. Subtotal - All Other Money Market Mutual Funds						619,781,876	1,000,315	1,735,612
8899999 - Total Cash Equivalents						765,323,942	1,000,352	1,787,926