

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019 OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

0008 0008 NAIC Company Code 60186 Employer's ID Number

NAIC Group Code 000		de 60186 Employer's it	Number 36-2554642
Organized under the Laws of		, State of Domicile or Port of Er	ntryIL
Country of Domicile	United States	of America	
Licensed as business type:	Life, Accident and Health [X]	Fraternal Benefit Societies []	
Incorporated/Organized 03/0	6/1957	Commenced Business	09/03/1957
	Sanders Road		Northbrook, IL, US 60062-7127
(Stree	t and Number)	(City or	Town, State, Country and Zip Code)
Main Administrative Office	3075 Sano		
Northbrook, IL, US 6006	`	d Number)	847-402-5000
(City or Town, State, Country a		,(A	rea Code) (Telephone Number)
Mail Address 3075 Sanders R	oad Suite G4F	.	Northbrook, IL, US 60062-7127
(Street and Numl			Town, State, Country and Zip Code)
Primary Location of Books and Records	3075 Sanders F	Road, Suite G4E	
- Initially Essential of Books and Resolus		d Number)	
Northbrook, IL, US 6006			847-402-5000
(City or Town, State, Country a	ind Zip Code)	(A	rea Code) (Telephone Number)
Internet Website Address	www.alls	tate.com	
Statutory Statement Contact	Cynthia Rodrigues		847-402-5345
-	(Name)	·	(Area Code) (Telephone Number)
cquad@Allstate.co (E-mail Address)		,	833-246-8303 (FAX Number)
(L-mail Addiess)			(I AX Multipe:)
	0.771		
PresidentMAR	OFFIC Y JANE FORTIN	Chief Financial Officer	MARIO RIZZO #
	LA KAY FONTANA	Actuary _	· · · · · · · · · · · · · · · · · · ·
JOHN EDWARD DUGENSKE, Executive Vice Pres		IER EDRAJA #, Treasurer	JOHN CHARLES PINTOZZI*, #, Controller
STEVEN EMIL SHEBIK, Chief Executive Office		ON II, Chairman of the Board	OUT WOULD THAT OLD THE GOING OF THE CONTROL OF THE
	DIRECTORS O	ND TRUCTEES	
BRIAN RICHARD BOHATY		RD DUGENSKE	ANGELA KAY FONTANA
MARY JANE FORTIN		BARRATO	JESSE EDWARD MERTEN
JULIE PARSONS STEVEN EMIL SHEBIK		O RIZZO ICK STRICKER	GLENN THOMAS SHAPIRO THOMAS JOSEPH WILSON II
OTEVEN ENNE OTTEBIN		ONONER	THOMAG GOGETH WILCOM
State of Illinois			
County of Cook	SS:		
-			
all of the herein described assets were the absolute statement, together with related exhibits, schedules a condition and affairs of the said reporting entity as of in accordance with the NAIC Annual Statement Instrules or regulations require differences in reporting respectively. Furthermore, the scope of this attestati	property of the said reporting entity nd explanations therein contained, a the reporting period stated above, ar uctions and Accounting Practices ar onot related to accounting practic ion by the described officers also inc	or, free and clear from any liens nnexed or referred to, is a full and of its income and deductions and Procedures manual except the es and procedures, according cludes the related corresponding	orting entity, and that on the reporting period stated above, sor claims thereon, except as herein stated, and that this and true statement of all the assets and liabilities and of the therefrom for the period ended, and have been completed to the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief, ig electronic filing with the NAIC, when required, that is an or be requested by various regulators in lieu of or in addition
May me men	Ay In	la Fertano	7 huir Kipp
MARY JANE FORTIN President	ANGELA KA Secr		MARIO RIZZO Chief Financial Officer
Subscribed and sworn to before me this	FEBRUARY 2020	a. Is this an original filing b. If no, 1. State the amendm 2. Date filed	ent number

* 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 Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	16,628,254,980		16,628,254,980	16,905,923,684
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	29,289,763		29,289,763	30,218,836
	2.2 Common stocks	1,638,381,606	80,064,654	1,558,316,953	1,702,895,128
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3, 197, 328, 101		3, 197, 328, 101	3,223,696,997
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less				
	\$61,356,445 encumbrances)	169,235,258		169,235,258	124,306,119
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$(32,287,032), Schedule E - Part 1), cash equivalents				
	(\$486,875,612 , Schedule E - Part 2) and short-term				
	investments (\$438,695,257 , Schedule DA)				
	Contract loans (including \$ premium notes)			555,040,598	
	Derivatives (Schedule DB)			103, 196, 039	, ,
	Other invested assets (Schedule BA)			3,488,230,127	
9.	Receivables for securities			4,741,671	
	Securities lending reinvested collateral assets (Schedule DL)				
	Aggregate write-ins for invested assets				
	Subtotals, cash and invested assets (Lines 1 to 11)	26,719,356,271	84,970,060	26,634,386,211	26,777,992,245
	Title plants less \$ charged off (for Title insurers				
	only)			107.051.045	
	Investment income due and accrued	187,231,013		187,251,615	197,389,619
	Premiums and considerations: 15.1 Uncollected premiums and agents' balances in the course of collection	(21.060.412)		(21.060.412)	(2 022 242)
	15.2 Deferred premiums and agents' balances and installments booked but	(31,900,412)		(31,900,412)	(3,022,242)
	deferred and not yet due (including \$				
	earned but unbilled premiums)	244 490 974		244,490,974	225,070,236
	15.3 Accrued retrospective premiums (\$) and	244,450,574			220,070,200
	contracts subject to redetermination (\$				
16.	Reinsurance:				
-	16.1 Amounts recoverable from reinsurers	19.268.282	3.993.027	15.275.255	13.592.035
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
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	5,592,167		5,592,167	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				
	Receivables from parent, subsidiaries and affiliates			23,291,129	
	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	334,748,545	294 , 190 , 347	40,558,198	47, 159, 548
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27 585 087 230	383 837 610	27 201 240 620	27 274 766 406
27.	From Separate Accounts, Segregated Accounts and Protected Cell	21,303,001,239		21,201,249,020	27,374,700,400
21.	Accounts	2,965,175,415		2,965,175,415	2,755,342,224
28.	Total (Lines 26 and 27)	30,550,262,654	383,837,619	30,166,425,035	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 thru 1103 plus 1198)(Line 11 above)				
	Advanced benefits			37,979,565	38,207,018
	Premium tax recoverable			1,089,828	1,072,426
	Accounts receivable		937,789	902,779	1,228,460
2598.	Summary of remaining write-ins for Line 25 from overflow page		293,252,558	586,026	6,651,643
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	334,748,545	294, 190, 347	40,558,198	47,159,548

LIABILITIES, SURPLUS AND OTHER FUNDS

1. Aggregate reserve for the connects S			1	2
Particulation Line 6.3 principling	1	Aggragate recense for life contracts \$ 10,672,002,155, (Evh. 5, Line 0000000) less \$	Current Year	Prior Year
2 A listably for exemple secretaries (Particular Line 14, Col. 1) (croiding \$ Motto Reserve) 129, 118, 22 23, 38 4. Live (Cathilli C.P. et al. Line 4.4, Col. 1 lives sum of Cole 9, 10 and 11) 12, 265, 144 55, 02 4. Live (Cathilli C.P. et al. Line 4.4, Col. 1 lives sum of Cole 9, 10 and 11) 12, 265, 144 55, 02 5. Policyndoder dividendations to momenta 3	1.	included in Line 6.3 (including \$ Modco Reserve)	18 673 803 155	19 210 694 028
1. Control Carling Per 1, Lim 4-6, Cut 1, 1 (moduling 5) Control Carling 1, 1 (moduling 6) Control Carling 6, 1 (moduling 6) Con	2.	Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	82,411,832	92,388,298
4.1 Life (Enthist 8, Part 11, Line 4.4, Cot. 1 less as and Colde 9, 10 and 11) 4.2 A consister and reballs (Parish 11) Line 4.4, and Cot. 5, 10 and 11) 5. Policylinoteer diodental enthistics in members 5	3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	1,880,155,715	2,028,194,597
4.2 Accident and health (Familie & Part I, Line 4, sum of Costs 9, 10 and 11)	4.			
5. Poliphochedin dividence/enhances to members a 2.4 and coupons 5 0.6 and upaged Cemine 1, the 101 years refunded to members and coupons payable in tollowing calendary year -estimated 0.1 Procipionated dividends and calendar to members and occupions payable in tollowing calendary year -estimated 0.1 Procipionated vidends and calendar to members and cyte apportuned (including \$ 0.7 and occupionated videndaria and calendaria to members and yet apportuned (including \$ 0.7 and occupionated videndaria and calendaria to members and yet apportuned (including \$ 0.7 and occupionated videndaria and calendaria to members and yet apportuned (including \$ 0.7 and occupionated videndaria) and calendaria control and c		4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	92,045,144	95,062,536
and urupoid (jetthibre 4, line 10). 8.1 Proteins frou group register silver desired, refuthins to members and caugors paywille in following calendary year restimated 8.1 Policy footiers dividends and refuthins to members apportioned (including \$	5		11,424,606	12, 124,834
6. Provision for policyholdricis dividendiris dividendiris a promitione and politicis for provision for livening standard year - cestimated Modelo 6. S. Coupris and selected dividendiris and refunds to members and yet apportioned for provision for provision of the provision o	5.	and unnaid (Exhibit 4. Line 10)	24	48
a. I. Pointprinters' dividents and refunds to members apportioned for payment (including \$ Modes) 4, 99 4, 99 4. 20 127 128 128 129 129 129 129 129 129 129 129 129 129	6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated		
Modeling C2 Proliticy folderf dividentis and refluinds to members not yet apportioned (including \$ Modeling) C3 C2 Proliticy folderf dividentis and refluinds to members not yet apportioned (including \$ 1, 200, 200				
6.2 Policyholdens' dividences and refunds to members not yet apportuned (including \$ Moxico). 6.3 Courpor and similar termilar (including \$ Moxico). 7.6 Premiums and similar termilar (including \$ Moxico). 7.7 Premiums and amonity considerations for life and societies and tended to an advance less \$ discount, including \$ 1,200,255 accident and health permitures (Exhibit 1, part 1, Col. 1, sum of lifes 4 and 14). 9. Central activities and retrieval refunds (including the life and societies and health permitures (Exhibit 1, part 1, Col. 1, sum of lifes 4 and 14). 9. Central activities and retrieval refunds. 9. Provision for experience refing refunds, including the liability of \$ accident and health permitures (Exhibit 1, part 1, Col. 1, sum of lifes 4 and 14). 9. Chemistral societies and refunds (including the liability of \$ accident and health permitures (Exhibit 1, part 1, Col. 1, sum of lifes 4 and 14). 9. Chemistral societies and refunds (including the liability of \$ accident and health \$ \$ \$1,09,024 and deposit-type or contract funds \$ \$ \$1,09,024 and deposit-type contract funds \$ \$ \$ \$1,09,024 and deposit-type contract funds \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$			4 400	4.054
6.3. Coupons and similar benefits (including 3				
7. Amount provisionally held for deferred dividence policies not included in Line 6. Preliminar and amulty considerations for file and acciding 4. 1,20,025. accident and health preliminary (Exhibit 1, 2, 364,379. 2,269. Contrate littleties not included belowhere: 9.1 Summorbe values on canceled contracts. 9.2 Short of the common payable on resultance, including the liability of 8. experience rating related of which \$ is for medical loss ratio relate per the Public Health experience rating related of which \$ is for medical loss ratio relate per the Public Health experience rating related or which \$ is for medical loss ratio relate per the Public Health experience rating related or which \$ is for medical loss ratio relate per the Public Health experience rating related or which \$ is for medical loss ratio relate per the Public Health experience rating related or which \$ is for medical loss ratio related per the Public Health experience rating related or which \$ is for medical loss ratio related per the Public Health experience and experience and the or accorded (Health Experience) and the Public Health experience and experience and congress and the public and the Public Health experience and experience and congress and the public and the Public Health experience and experie				
8. Premiums and annuly considerations for life and accident and health contracts received in solvence less \$ 1, 10, 10, 12, amin of this count including \$ 1, 20, 10, 22 accident and health premiums (Evilubi 1, 20, 394, 179 Provision for expension from some control of the solvence of t	7.	Amount provisionally held for deferred dividend policies not included in Line 6		017,002
Pert 1, Col. 1, sum of lines 4 and 14)				
9 Contract flabilities on industed elsewhere: 9.1 Syrneder values or carepated contracts 9.2 Provision for experience rating relations, including the liability of S Service Act 9.3 Other amounts purplied on climate and service Act of the Ser		\$ discount; including \$1,260,925 accident and health premiums (Exhibit 1,		
9.2 Provision for experience fairing refunds, including the liability of \$ 9.2 Provision for experience rating refunds, including the liability of \$ 9.2 Provision for experience fairing refunds, including \$ 9.3 Others and under the papel service of the papel se			2,394,319	2,259,266
9.2 Provision for experience rating refunds of which S is for medical loss ratio restal per the Public Health Sorvice Act	9.			
Service Act				
Service Act. 9.3 Officer anomyte payable on reinsurance, including \$ 16, 361, 173 assumed and \$				
9.3 Other amounts payable on reinsurance, including \$ 16, 361, 173 assumed and \$ 31, 183				
Code 17,292,386 15,694 17,292,386 15,694 17,292,386 15,694 17,292,386 15,694 17,292,386 15,694 17,292,386 15,694 17,292,386 17,694 17,292,386 17,694 17,292,386 17,694 17,292,386 18,944 17,942 18,942				
10. Commissions to agents due or accrusic-fiel and annuity controlst \$ 2,880,733 accident and health \$ 1,801,431,8167 6,033 1.00			17,292,366	15,604,714
\$ 1,680,434 and depositype contract funds \$ 4,451 (67 4,864) 12. Commissions and expenses allowances payable nor reinsurance assumed		9.4 Interest maintenance reserve (IMR, Line 6)		
11 Commissions and expenses allowances payable on reinsurance assumed	10.	Commissions to agents due or accrued-life and annuity contracts \$2,850,733 accident and health	,	<u> </u>
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	4.4	\$1,680,434 and deposit-type contract tunds \$	4,531,167	6,053,582
13. Transfer's to Separate Accounts due or accrued (reth) (including \$ (8,818,010) accrued for expense allowances recognized in reserves, not of reinsured allowances) 31,288 14. Taxes, licenses and fees due or accrued, excluding federal income (axes (Exhibit 3, Line 9, Col. 6) 5,789, 201 7,831 15. Post deferred tax fability 24,388,702 16. Unexamel investment income 222,737 245 17. Amounts withhold or retained by reporting entity as agent or trustee 222,731 245 18. Amounts held or agents account, including \$ 3 389 365 53 18. Amounts withhold or retained by reporting entity as agent or trustee 222,731 245 18. Amounts withhold or retained by reporting entity as agent or trustee 222,731 245 18. Amounts withhold or retained by reporting entity as agent or trustee 227,737 245 18. Amounts belt of agents account, including \$ 3 389		General expenses due or accrued (Exhibit 2. Line 12. Col. 7)	4,561,06/	4,264,924
allowances recognized in reserves, not of reinsured allowances (Exhibit 3, Line 9, Col. 6) (31.288) 14. Taxes, licenses and feed user or acround, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) (7.575, 56) (8.011) 15.1 Current federal and foreign income taxes, including \$		Transfers to Separate Accounts due or accrued (net) (including \$ /8 818 010) accrued for expense	0,010,778	11,001,233
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (stabilis 3, Line 9, Cot. 6), 5, 759, 201 7, 731 15. Current forder and foreign income taxes, including \$ 99,865,053 on realized capital gains (losses) 47,757,595 68,011 16. Vicename function investment income	.5.	allowances recognized in reserves, net of reinsured allowances)	(27.555.516)	(31.289.888)
15.2 Net deferred tax liability	14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	5,759,201	7,531,551
16. Unearmed investment income				68,011,651
17. Amounts withheld or retained by reporting entity as agent or trustee 516, 109 24				
18				245,672
19. Remittances and tiems not allocated 7,799,823 4,937		Amounts withnest or retained by reporting entity as agent or trustee		
Net adjustment in assets and liabilities due to foreign exchange rates				
1. Libility for benefits for employees and agents if not included above		Net adjustment in assets and liabilities due to foreign exchange rates	7,790,020	
22 Borrowed money \$ and interest thereon \$		Liability for benefits for employees and agents if not included above		
24. Miscellaneous liabilities: 2.401 Asset valuation reserve (AVR, Line 16, Col. 7) 1,006,092,587 3006,629 24.02 Reinsurance in unauthorized and certified (\$) companies 24.04 Payable to parent, subsidiaries and affiliates 24.05 Prairs outstanding 24.05 Drafts outstanding 24.05 Drafts outstanding 24.07 Funds held under reinsurance treates with unauthorized and certified (\$) reinsurers 24.07 Funds held under coinsurance 776, 161,095 712,865 24.07 Funds held under coinsurance 776, 161,095 712,865 24.07 Funds held under coinsurance 776, 161,095 712,865 24.08 Payable for securities 251,833,676 201,507 24.10 Payable for securities ending 305, 181,679 347,802 24.10 Payable for securities lending 305, 181,679 347,802 24.11 Capital noles \$ 30,959,959 41,266 25. Aggregate write-ins for liabilities excluding Separate Accounts business (Lines 1 to 25) 23,384,382,464 23,393,589 27. From Separate Accounts Statement 2,965,175,415 27. 55,402 28. Total liabilities excluding Separate Accounts Statement 2,965,175,475 26,549,537,679 26,658,932 29. Common capital stock 5,402,600 5,402 29. Common capital stock	22.	Borrowed money \$ and interest thereon \$		
24 01 Asset valuation reserve (AVR, Line 16, Col. 7). 24 02 Emissurance 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 24 05 Drafts outstanding 24 06 Liability for amounts held under uninsured plans 24 07 Funds held under consurance 24 07 Payable to parent, subsidiaries and affiliates 24 07 Payable for amounts held under uninsured plans 24 07 Funds held under consurance 25 07 Funds held under consurance 26 15 183 376 20 1507 24 108 Derivatives 27 18 18 18 18 18 18 18 18 18 18 18 18 18	23.	Dividends to stockholders declared and unpaid		
24 0.2 Reinsurance in unauthorized and certified (\$) companies 24 0.9 Payable to parent, subsidiaries and affiliates 32 0.9 Fortis outstanding 24 0.9 Circles outstanding 25 0.9 Circles outstanding 24 0.9 Circles outstanding 25 0.9 Circles outstanding 26 0.9 Circles outstanding 26 0.9 Circles outstanding 27 0.9 Circles outstanding 28 0.9 Circles outstanding 29 0.9 Circles outstanding 29 0.9 Circles outstanding 29 0.9 Circles outstanding 29 0.9 Circles outstanding 20 0.9 Circles outstanding 29 0.9 Circles outstanding 20 0.9 Circl	24.			
24.03 Funds held under reinsurance treaties with unauthroized and certified (\$) reinsurers		24.01 Asset valuation reserve (AVK, Line 16, Col. /)	1,008,092,587	906,629,528
24.04 Payable to parent, subsidiaries and affiliales		24.02 Reinstraince in unauriorized and certinied (\$		
24.05 Drafts outstanding 24.06 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance 24.07 Funds held under coinsurance 24.08 Payable for securities 24.10 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$ 24.10 Lapital notes \$ 25. Aggregate write-ins for liabilities 25. Aggregate write-ins for liabilities 26. Total liabilities exclusing Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 29. 20. Statement 20. 20. 30. 599 27. From Separate Accounts Statement 20. 20. 30. 599 28. Total liabilities (Lines 26 and 27) 29. Common capital stock 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 37. Surplus (Total Lines 31+32+33+34+35-30) (including \$ 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Josephus (Page 2, Line 28, Col. 3) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Josephus (Page 2, Line 28, Col. 3) 30.		24.04 Payable to parent subsidiaries and affiliates	53 460 918	60 258 431
24.07 Liability for amounts held under uninsured plans 24.07 Punds held under coinsurance 24.08 Derivatives 25.1853,746,649 24.09 Payable for securities 25.1853,766 20.1507 24.10 Payable for securities lending 365,181,679 24.11 Capital notes \$ 38,959,959 41,266 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 29. Common capital stock 29. Common capital stock 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Co.1 2 plus Page 4, Line 51.1, Col. 1) 36. Less treasury stock, at cost: 36. 1 shares common (value included in Line 29 \$ 36. 1 shares preferred (value included in Line 29 \$ 36. 1 shares preferred (value included in Line 30 \$ 37. Surplus (Total Set Lines 29, 30 and 37 (Page 4, Line 55) 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29 and 38 (Page 2, Line 35.) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30.				
24.07 Funds held under coinsurance 24.08 Derivatives 3.794, 649 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$\frac{3}{4}\$ 24.10 Payable for securities lending 24.11 Capital notes \$\frac{3}{4}\$ 305, 181, 679 30, 599, 599 41, 266 25. Aggregate write-ins for liabilities 25. Aggregate write-ins for liabilities 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 28. Total liabilities (Lines 26 and 27) 29. Common capital stock 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36. Less treasury stock, at cost: 36.1 shares preferred (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) 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 2, Line 28, Col. 3) 30. Totals of Lines 29, 30 and 37 (Page 2, Line 25) 30. Totals of Lines 29, 30 and 37 (Page 3, Line 36, Col. 3) 30. Totals of Lines 29, 30 and 37 (Page 3, Line 36, Col. 3) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 28 and 38 (Page 2, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals (Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals (Lines 29, 30 and 37 (Page 4, Lin				
24.09 Payable for securities .251,833,676 .201,507 24.10 Payable for securities lending .365,181,679 .447,802 25.303,389,399,399 .41,266 25.303,389,399,399 .41,266 26.349,537,879 .26,585,932 27. From Separate Accounts Statement .2,965,175,415 .2,755,342 28. Total liabilities (Lines 26 and 27) .26,349,537,879 .26,585,932 29. Common capital stock .5,402,600 .5,402 30. Preferred capital stock .5,402,600 .5,402 31. Aggregate write-ins for other than special surplus funds .32,303,309 32. Surplus notes .33,309,309,309 .41,266 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .1,887,510,317 .1,887,510 34. Aggregate write-ins for special surplus funds .36,209,309,309,309 .39,4239 .1,578,263 35. Unassigned funds (surplus) .36,209,309,309,309 .39,4239 .3,578,263 36. Less treasury stock, at cost .36,209,309,309,309 .36,209,309,309 .36,209,309,309 .36,209,309,309,309 .36,209,309,309,309 36.2 shares preferred value included in Line 29 \$.3,311,484,556 .3,465,773 .3,461,775				
24.10 Payable for securities lending .365, 181,679 .447,802 24.11 Capital notes \$ and interest thereon \$.39,959,959 .41,266 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .23,334,382,464 .23,903,559 27. From Separate Accounts Statement .2,965,175,415 .2,753,594 28. Total liabilities (Lines 26 and 27) .26,349,537,879 .26,688,932 29. Common capital stock .5,402,600 .5,402 30. Preferred capital stock .5,402,600 .5,402 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .1,887,510,317 .1,887,510 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost:				
24.11 Capital notes \$				
25				
26	25.	Addresd write-ins for liabilities	39 959 959	41,266,242
27. From Separate Accounts Statement 2, 965, 175, 415 2, 755, 342 28. Total liabilities (Lines 26 and 27) 26, 349, 537, 879 26, 689, 932 29. Common capital stock 5, 402, 600 5, 402 30. Preferred capital stock 5, 402, 600 5, 402 31. Aggregate write-ins for other than special surplus funds 1,887,510,317 1,887,510 32. Surplus notes 3 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 1,887,510,317 1,887,510 34. Aggregate write-ins for special surplus funds 1,923,974,239 1,578,263 35. Unssigned funds (surplus) 1,923,974,239 1,578,263 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ 3 36. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 3,811,484,556 3,465,773 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,816,887,156 3,171,176 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30,166,425,035 30,130,108 DETAILS OF WRITE-INS </td <td></td> <td></td> <td></td> <td>23,903,589,945</td>				23,903,589,945
28. Total liabilities (Lines 26 and 27). 26,688,932 29. Common capital stock 5,402,600 5,402 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 1.887,510,317 1.887,510 31. Aggregate write-ins for special surplus funds 11,923,974,239 1.578,263 32. Unassigned funds (surplus) 1.578,263 33. 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) 3,811,484,556 3,465,773 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,816,887,156 3,471,176 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30,166,425,035 30,130,108 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 21,941,697 23,641 2502. Collateral and related interest payable 7,002,447 6,909 2503. Accrued investment expenses 6,315,761 5,629 2508. Summary of remaining write-ins for Line 25 from overflow page 4,170,054 5,085 3101. 3102. 3193. Summary of remaining write-ins for Line 25 from overflow page 7,002,447 6,909 3199. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103. 3193. Summary of remaining write-ins for Line 31 from overflow page 7,002,447 6,0054 5,085 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	27.			2,755,342,224
29. Common capital stock 5,402,600 5,402		Total liabilities (Lines 26 and 27)	26,349,537,879	26,658,932,169
31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 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 \$ 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Insert Search Searc				5,402,600
32 Surplus notes		Preferred capital stock		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)				
34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus)		Gross paid in and contributed surplus (Page 3. Line 33. Col. 2 plus Page 4. Line 51.1. Col. 1)	1 887 510 217	1 887 510 217
35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1		Aggregate write-ins for special surplus funds		1,001,010,011
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) 3,811,484,556 3,465,773 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30,166,425,035 30,130,108 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 21,941,697 2503. Accrued investment expenses 5,315,761 5,629 2599. Summary of remaining write-ins for Line 25 from overflow page 5,085 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 30,959,959 30,959,959 41,266 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)				
36.2 shares preferred (value included in Line 30 \$) 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 3,811,484,556 3,465,773 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55). 3,816,887,156 3,471,176 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30,166,425,035 30,130,108 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 21,941,697 23,641 2502. Collateral and related interest payable 7,002,447 6,909 2503. Accrued investment expenses 6,315,761 5,629 2598. Summary of remaining write-ins for Line 25 from overflow page 4,700,054 5,085 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.		Less treasury stock, at cost:	, , ,	
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 3,811,484,556 3,465,773 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,816,887,156 3,471,176 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30,166,425,035 30,130,108 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 21,941,697 23,641 2502. Col lateral and related interest payable 7,002,447 6,909 2503. Accrued investment expenses 6,315,761 5,629 2598. Summary of remaining write-ins for Line 25 from overflow page 4,700,054 5,085 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103. 3199. Summary of remaining write-ins for Line 31 from overflow page 3199. 500,000 3401. 3402. 3402.				
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,816,887,156 3,471,176 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30,166,425,035 30,130,108 DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 21,941,697 23,641 2502. Collateral and related interest payable 7,002,447 6,909 2503. Accrued investment expenses 6,315,761 5,629 2598. Summary of remaining write-ins for Line 25 from overflow page 4,700,054 5,085 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3193 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401 3401. 3402.	^-			
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 21,941,697 23,641 2502. Collateral and related interest payable 2503. Accrued investment expenses 2509. Summary of remaining write-ins for Line 25 from overflow page 2509. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 30, 166, 425,035 30, 130, 108 30, 166, 425,035 30, 130, 108 31,941,697 23,641 2502. Collateral and related interest payable 27,002,447 28,099 28,099 29,099 39,959,959 39,959,959 41,266 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.				3,465,773,861
DETAILS OF WRITE-INS 2501. Reserve for uncashed checks 21,941,697 23,641 2502. Collateral and related interest payable 7,002,447 6,909 2503. Accrued investment expenses 6,315,761 5,629 2598. Summary of remaining write-ins for Line 25 from overflow page 4,700,054 5,085 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.		· ·		
2501. Reserve for uncashed checks 21,941,697 23,641 2502. Collateral and related interest payable 7,002,447 6,909 2503. Accrued investment expenses 6,315,761 5,629 2598. Summary of remaining write-ins for Line 25 from overflow page 4,700,054 5,085 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402. 3402.	JØ.	, ,	JU, 100, 425, UJ5	JU, IJU, IU8,630
2502. Collateral and related interest payable 7,002,447 6,909 2503. Accrued investment expenses 6,315,761 5,629 2598. Summary of remaining write-ins for Line 25 from overflow page 4,700,054 5,085 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.	2501		21 941 697	23,641,906
2503. Accrued investment expenses 6,315,761 5,629 2598. Summary of remaining write-ins for Line 25 from overflow page 4,700,054 5,085 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.				6,909,317
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39,959,959 41,266 3101. 3102. 3103. 3103. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page. 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.		Accrued investment expenses	6,315,761	5,629,805
3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.				5,085,214
3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page			, ,	41,266,242
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.				
3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.				
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402.				
3401. 3402.				
3402.				
	3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3499.	rotais (Lines 3401 thru 3403 pius 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

2. C 3. N	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)		Prior Year958,398,965
2. C 3. N	Col. 11)		958,398,965
2. C 3. N			958,398,965
3. N	'oneiderations for supplementary contracts with life contingencies		
			4 400 054 445
	Net investment income (Exhibit of Net Investment Income, Line 17)		1,189,651,445
	Amortization of Interest Maintenance Reserve (IMR, Line 5)		11,478,707
	Separate Accounts net gain from operations excluding unrealized gains or losses		
6. 0	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	(412 242 025)	//75 107 000
	Reserve adjustments on reinsurance ceded	(413,343,933)	(4/3, 16/, 626)
	Miscellaneous Income: 3.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
0	Accounts	36 454 427	37, 172, 654
2			
	3.3 Aggregate write-ins for miscellaneous income	171,018,080	60,435,849
	Fotal (Lines 1 to 8.3)	2,003,224,795	1,878,061,555
	Death benefits	, , ,	581,067,096
	Matured endowments (excluding guaranteed annual pure endowments)		2, 106, 992
11. N	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	016 004 440	866,344,692
	Disability benefits and benefits under accident and health contracts		
	Coupons, guaranteed annual pure endowments and similar benefits		445,504
14. C	Surrender benefits and withdrawals for life contracts	660 801 286	850,455,915
	Group conversions		108.760.925
17. lr	Payments on supplementary contracts with life contingencies		145,768
18. F	rayments on supplementary contracts with life contingencies	(547,334,102)	(809,092,107)
	Fotals (Lines 10 to 19)	1,689,124,683	1,643,832,863
21. 0	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	29 344 860	36,505,096
22. 0	2, Line 31, Col. 1) Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	44 881 552	61,459,005
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	205 983 704	225,585,500
23. G	nsurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1, 2, 3, 4 and 6)		223,383,300
	nsurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	5 306 501	3,231,752
25. If	ncrease in loading on deferred and uncollected premiums. Net transfers to or (from) Separate Accounts net of reinsurance.	(445 527 023)	(504, 164, 664)
	Net transfers to or (from) Separate Accounts net of reinsurance	30,595,658	23, 182, 800
		1,577,602,682	1,510,020,341
	Totals (Lines 20 to 27)	1,011,002,082	1,510,020,341
	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	425,622,113	368,041,214
	Dividends to policyholders and refunds to members	4,097	4,623
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29	4,037	4,020
31. 1	minus Line 30)	425 618 016	368,036,591
	Federal and foreign income taxes incurred (excluding tax on capital gains)	7,376,484	7,451,888
	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before	7,070,404	7,401,000
33. 1	realized capital gains or (losses) (Line 31 minus Line 32)	418 241 532	360,584,703
	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of		
	5	68,300,870	(17,929,376)
		486,542,402	342,655,327
33. 1	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,471,176,461	3,408,139,607
	Net income (Line 35)		
	Change in net unrealized capital gains (losses) less capital gains tax of \$17,545,756		
	Change in net unrealized foreign exchange capital gain (loss)		
39. C	Change in net deferred income tax	(20, 444, 025)	(12 769 264)
40. C	Change in nonadmitted assets	26 267 615	(05 500 073)
	Change in liability for reinsurance in unauthorized and certified companies	, ,	. , , ,
	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(101 463 050)	20 780 018
	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
	Surplus (contributed to) withdrawn from Separate Accounts during period		
	Other changes in surplus in Separate Accounts Statement		
	Change in surplus notes		
	Cumulative effect of changes in accounting principles		
	Capital changes: 50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	Surplus adjustment:		
	51.1 Paid in		
	51.1 Paid III 51.2 Transferred to capital (Stock Dividend)		
	11.3 Transferred from capital		
	11.3 Transferred from Capital		
	Dividends to stockholders		
	Aggregate write-ins for gains and losses in surplus		
54. N	Net change in capital and surplus for the year (Lines 37 through 53)	345,710,695	63,036,853
	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,816,887,156	3,471,176,461
4	DETAILS OF WRITE-INS	0,010,001,100	0,711,110,401
		107 1/1 555	22 042 002
	xperience refund on reinsurance		23,842,923
	lon-proprietary product revenue		35,317,394 1,258,517
00.303. F	unu manayor 1665	1,321,141	
00.398. 8	Summary of remaining write-ins for Line 8.3 from overflow page		17,015
	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	171,018,080	60,435,849
	unds withheld expense		
	ines and penalties		10,024
	let change in discontinued operations liability		(1,379
2798. S	Summary of remaining write-ins for Line 27 from overflow page		
	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	30,595,658	23,182,800
	l l		
5302			
5302 5303			
5302 5303 5398. S			

	9,1011 2011		
		1	2
		Current Year	Prior Year
	Cash from Operations	000 404 050	057 470 000
1.	Premiums collected net of reinsurance Net investment income		1, 182, 263, 721
2.			361,981,669
3. 4.	Miscellaneous income		2,501,722,293
	Total (Lines 1 through 3)		2,830,019,257
5.	Benefit and loss related payments		
6. 7.	Commissions, expenses paid and aggregate write-ins for deductions		375,935,282
8.	Dividends paid to policyholders		4,823
9.	Federal and foreign income taxes paid (recovered) net of \$,	22,043,783
10.	Total (Lines 5 through 9)		2,710,054,784
11.	Net cash from operations (Line 4 minus Line 10)		(208,332,491)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	4,916,199,002	6, 125, 622, 523
	12.2 Stocks	726,597,579	761,112,538
	12.3 Mortgage loans	441,329,465	363,359,040
	12.4 Real estate		
	12.5 Other invested assets	619,456,446	482,958,541
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(148,637)	(125, 108
	12.7 Miscellaneous proceeds		47,517,449
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,703,433,855	7,780,444,983
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,592,773,760	5,329,586,708
	13.2 Stocks	419,909,646	656,894,730
	13.3 Mortgage loans	417,432,425	397,482,898
	13.4 Real estate		20,437,755
	13.5 Other invested assets	416,284,006	594,856,643
	13.6 Miscellaneous applications	159,287,350	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,058,226,975	6,999,258,734
14.	Net increase (decrease) in contract loans and premium notes	(4,433,800)	2,006,344
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		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		
	16.3 Borrowed funds		
		(246,520,592)	(265,879,535
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		(265,879,535
17.	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders		(265,879,535 250,000,000 (68,105,709
17.	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied)		(265,879,535 250,000,000 (68,105,709
17.	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)		(265,879,535 250,000,000 (68,105,709 (583,985,244
	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		(265,879,535 250,000,000 (68,105,709 (583,985,244
18.	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(246,520,592) 	(265,879,535
18.	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments:	(246,520,592) 	(265,879,535 250,000,000 (68,105,709 (583,985,244 (13,137,830
18. 19. Note: Si	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of year (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions:	(246,520,592) 	(265, 879, 535
18. 19. Note: Si 20.000 20.000	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of year (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 1. Port folio investments exchanged 2. Change in commitment on low income housing investments	(246,520,592) 	(265,879,535
18. 19. Note: Si 20.000 20.000 20.000	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of year (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 1. Portfolio investments exchanged	(246,520,592) 	(265, 879, 535
18. 19. Note: Si 20.000; 20.000; 20.000; 20.000; 20.000;	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of year (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 1. Portfolio investments exchanged 2. Change in commitment on low income housing investments 3. Income from other invested assets 4. Reinvestment of non-cash distributions from other invested assets 5. Bonds transferred to limited partnerships as contribution	(246,520,592) 	(265, 879, 535
18. 19. Note: Si 20.000 20.000 20.000 20.000 20.000 20.000	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of year (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 1. Portfolio investments exchanged 2. Change in commitment on low income housing investments 3. Income from other invested assets 4. Reinvestment of non-cash distributions from other invested assets	(246,520,592) 	(265,879,535
18. 19. Note: Si 20.000; 20.000; 20.000; 20.000; 20.0000; 20.0000; 20.0000; 20.0000; 20.0000;	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of year (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 1. Portfolio investments exchanged 2. Change in commitment on low income housing investments 3. Income from other invested assets 4. Reinvestment of non-cash distributions from other invested assets 5. Bonds transferred to limited partnerships as contribution 6. Change in payable for securities acquired 7. Change in receivable from securities sold 8. Change in deferred premium financial guaranty liability	(246,520,592) 	(265, 879, 535
18. 19. Note: Si 20.000; 20.000; 20.000; 20.000; 20.000; 20.000; 20.000; 20.000; 20.000;	16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of year (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 1. Portfolio investments exchanged 2. Change in commitment on low income housing investments 3. Income from other invested assets 4. Reinvestment of non-cash distributions from other invested assets 5. Bonds transferred to limited partnerships as contribution 6. Change in payable for securities acquired 7. Change in receivable from securities sold	(246,520,592) 	(265,879,535)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	A	NAL 1313 UF	OPERATION	D DI LINES	OL DOSINE	55 - SUIVIIVIAI	K I			
		1	2	3	4	5	6	7	8	9
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	924.872.587	809.584.036	23.909.733	16.364.295	636.248	74.378.275	Tratomai	Duomicoo	Thom only
2.	Considerations for supplementary contracts with life contingencies	15,870	XXX	XXX	15,870		XXX	XXX		XXX
3.	Net investment income	1,181,451,995	381,281,946	13,099,562	678.399.922	106.194.790	2,475,775			
4.	Amortization of Interest Maintenance Reserve (IMR)	6,225,602	2,105,561	64,373	3,468,532		28.887			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses				, 400,002		20,007	XXX		
6.	Commissions and expense allowances on reinsurance ceded			1,289,426	11,698,792	(44.995)	284,473	XXX		
7.	Reserve adjustments on reinsurance ceded	(413,343,935)	30,002,471	1,200,420	(198,068,554)	(215,275,380)	204,470	XXX		
8.	Miscellaneous Income:	(+10,0+0,300)			(130,000,354)	(210,270,000)				
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	36,454,427	33.710.129	2.085.065	659.233			XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	171.018.080	170,047,382	74.016	897.470	(700)	(88)			
9.	Totals (Lines 1 to 8.3)	2,003,224,792	1,480,031,524	40,522,174	513,435,560	(107,931,788)	77,167,322			
10.	Death benefits	612,862,152	585,649,258	27,212,894	010,400,000	(107,001,700)	XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,868,404	3,868,404				XXX	XXX		
12.	Annuity benefits	816.984.448	XXX	XXX	631,324,907	185,659,541	XXX	XXX		XXX
	Disability benefits and benefits under accident and health contracts	42.212.375	2.190.205	19.833	031,324,907	100,009,041	40.002.337	XXX		
13.	Coupons, quaranteed annual pure endowments and similar benefits	537,252	537,252	13,000			40,002,337	XXX		
14.	1 , 0			2,817,763	299, 170, 737	125 , 157 , 740				
15.	Surrender benefits and withdrawals for life contracts	660,891,286	233,745,046	2,017,703	299, 170, 737	123, 137,740	XXX	XXX		
16.	Group conversions	00.050.400	E40 747		00 400 000	40.007	140	XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	98,953,499	518,717	(37,571)	98,422,898	49,307	148	XXX		
18.	Payments on supplementary contracts with life contingencies	149,369	00 040 057		149,369	(000,000,047)	XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(547, 334, 102)	63,640,057	5,260,359	(368,852,641)	(236,938,647)	(10,443,230)	XXX		
20.	Totals (Lines 10 to 19)	1,689,124,683		35,273,278	660,215,270	73,927,942	29,559,255	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds	00 044 000	47 550 004	400 004	44 004 070	202 205				
	(direct business only)	29,344,869	17,553,924	488,391	11,021,670	280,685	200			XXX
22.	Commissions and expense allowances on reinsurance assumed	44,881,552	28, 132, 491	126,464	849,441	(120)	15,773,277	XXX		
23.	General insurance expenses and fraternal expenses.	205,983,795	168,216,683	1,205,677	19,809,193	3,223,815	13,528,428			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,892,566	14,794,181	376,788	593,304	(159,372)	2,287,665			
25.	Increase in loading on deferred and uncollected premiums	5,306,591	5,302,945	3,646	/000 500 540			XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(445,527,033)	9, 166, 409	(2,851,132)	(236,598,546)	(215,243,764)		XXX		
27.	Aggregate write-ins for deductions	30,595,658	30,598,747	(4,586)	2,840	247	(1,589)			
28.	Totals (Lines 20 to 27)	1,577,602,682	1,163,914,316	34,618,526	455,893,171	(137,970,567)	61, 147, 235			
29.	federal income taxes (Line 9 minus Line 28)	425,622,111	316,117,208	5,903,648	57,542,389	30,038,779	16,020,087			
30.	Dividends to policyholders and refunds to members	4,097	4,097					XXX		
31.	before federal income taxes (Line 29 minus Line 30)	425,618,014	316,113,111	5,903,648	57,542,389	30,038,779	16,020,087			
32.		7,376,484	5,721,928	102,542	778,100	521,753	252,160			
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)	418,241,530	310,391,183	5,801,106	56,764,289	29,517,025	15.767.927			
34.	Policies/certificates in force end of year	1,081,375	583.221	63	137.889	77,916	282.286	XXX		
04.	DETAILS OF WRITE-INS	1,001,070	000,221		107,000	11,010	202,200	///X		
00 201	Experience refund on reinsurance	127 , 141 , 555	127 , 141 , 555							
	Non-proprietary product revenue	42,031,610	42,031,610							
	Fund manager fees	1,927,147	946.981	74.737	905.429					
08.303		(82, 232)	946,981		905,429	(700)	(88)			
		171,018,080	170,047,382		897,470	(700)	(88)			
08.399			30,590,917	14,010	097,470	(700)	(88)			
2701.	Funds witheld expense	30,590,917		73	2.840	047	387			
2702.	Fines and penalties	11,377	7,830			247				
2703.	Net change in discontinued operations liability	(6,636)		(4,659)			(1,976)			
2798.	Summary of remaining write-ins for Line 27 from overflow page	00 F0F 050	00 500 747	// 500\	0.040	^47	/4 500			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	30,595,658	30,598,747	(4,586)	2,840	247	(1,589)			

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		<u>KL I Ol</u> O Ol	OFLINAII	ONO DI LI	MES OF BU	JOINEGO -	ODIVIDU	AL LIFE IN	BURANC	<u> </u>			
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	809,584,036		60,986,075	99,356,888	97,000,716	209 , 180 , 828	290,029,910		53,029,620			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	381,281,946		30,711,815	39, 195, 134	49,768,604	150,553,106	107,692,890		3,360,396			
4.	Amortization of Interest Maintenance Reserve (IMR)	2, 105, 561		208,371	30, 132	135,345	1,202,537	506,888		22,288			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6	Commissions and expense allowances on reinsurance ceded	83,302,471		168.956	57,547,030	146,463	3,405,406	21,858,323		176.293			
7.	Reserve adjustments on reinsurance ceded					,	,,						
8.	Miscellaneous Income:												
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	33,710,129								33,710,129			
	8.2 Charges and fees for deposit-type contracts	470 047 000			407 444 040	(4.400)	(40.044)	(40.700)		044 540		40,004,040	
	8.3 Aggregate write-ins for miscellaneous income	170,047,382		(5,873)	127, 114, 342	(4, 163)	(16,344)	(16,729)		944,540		42,031,610	
_	Totals (Lines 1 to 8.3)	1,480,031,524		92,069,343	323,243,526	147,046,964	364,325,534	420,071,282		91,243,265		42,031,610	
10.	Death benefits	585,649,258		36,694,838	57,654,417	24,552,795	296,084,079	147, 196, 245		23,466,884			
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,868,404		771,982	310								
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2, 190, 205		813,841	876,701	31,954	203,902	223,783		40,024			
14.	Coupons, guaranteed annual pure endowments and similar benefits	537,252		537,252									
15.	Surrender benefits and withdrawals for life contracts	233,745,046		13,670,392	1,636,400	14,356,322	115,592,416	54,873,561		33,615,955			
16.	Group conversions				,,								
17.	Interest and adjustments on contract or deposit-type contract funds	518,717		166,249	(61, 141)	49,665	50,393	271,935		41,616			
18.	Payments on supplementary contracts with life contingencies			100,240	(01, 141)								
		63,640,057		(9,917,240)	13,514,771	46.638.886	(302,501,440)	309.946.484		5,958,596			
19.	Increase in aggregate reserves for life and accident and health contracts	890, 148, 938		42.737.312		85,629,622	112,525,463	512.512.008		63, 123, 075			
20.	Totals (Lines 10 to 19)	890 , 148 , 938		42,737,312	73,621,458	85,629,622	112,525,463	512,512,008					
21.	Commissions on premiums, annuity considerations and deposit-type	17,553,924		2.289.637	0 000 000	55.148	0 400 005	9.020.946		23.446			1001
	contract funds (direct business only)				2,682,682		3,482,065						XXX
22.	Commissions and expense allowances on reinsurance assumed	28, 132, 491		830, 106	1,899,150	5,590,253	2,662,241	13,981,248		3,169,493			
23.	General insurance expenses	168,216,683		9,881,283	44,779,004	6,932,310	29,906,661	33,709,074		4,876,960		38, 131, 390	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	14,794,181		1,378,249	5,297,655	334,631	5, 190, 327	2,009,481		176,004		407,833	
25.	Increase in loading on deferred and uncollected premiums	5,302,945		(2,521,836)	7,824,781								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	9, 166, 409								9, 166, 409			
27.	Aggregate write-ins for deductions	30,598,747		603	30,593,404	487	2,602	1,381		270			
28.	Totals (Lines 20 to 27)	1, 163, 914, 316		54.595.354	166,698,134	98.542.450	153.769.359	571,234,138		80.535.658		38,539,223	
29.	Net gain from operations before dividends to policyholders, refunds to	, , ,		, ,		, ,	, ,	, ,		, ,		, ,	
20.	members and federal income taxes (Line 9 minus Line 28)	316, 117, 208		37,473,990	156,545,392	48,504,514	210,556,175	(151, 162, 856)		10,707,607		3,492,386	
30.	Dividends to policyholders and refunds to members	4.097		4.097	, ,	,. ,. ,	,,			, ,			
	Net gain from operations after dividends to policyholders, refunds to	.,007		.,									
51.	members and before federal income taxes (Line 29 minus Line 30)	316, 113, 111		37,469,893	156,545,392	48,504,514	210,556,175	(151, 162, 856)		10,707,607		3,492,386	
32.	Federal income taxes incurred (excluding tax on capital gains)	5,721,928		638.060	2,719,088	842,491	3,657,049	(2,625,597)		185.984		304,853	
33.	Net gain from operations after dividends to policyholders, refunds to	0,721,020		555,000	2,710,300	0 IE, 70 I	0,001,040	(2,020,001)		100,004		007,000	
33.	members and federal income taxes and before realized capital gains or												
	(losses) (Line 31 minus Line 32)	310,391,183		36,831,832	153.826.304	47,662,023	206,899,126	(148.537.259)		10,521,623		3.187.534	
2/	Policies/certificates in force end of year	583.221		124.956	173.413	3.073	256,223	25.253		303		0,107,004	
J -4 .	DETAILS OF WRITE-INS	000,221		124,000	170,710	0,070	200,220	20,200		000		+	
00.004		127 , 141 , 555			127 , 141 , 555								
	Experience refund on reinsurance				121 , 141 , 000							40 004 640	
	Non-proprietary product revenue	42,031,610								040.004		42,031,610	
	Fund manager fees	946,981		/F 0701	(07.040)	/4 400	/40.0/1	/40 700		946,981			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(72,764)		(5,873)	(27,213)	(4, 163)	(16,344)	(16,729).		(2,441)			
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	170,047,382		(5,873)	127, 114, 342	(4, 163)	(16,344)	(16,729)		944,540		42,031,610	
2701.	Funds withheld expense	30,590,917			30,590,917								
2702.	Fines and Penalties	7,830		603	2,487	487	2,602	1,381		270			
2703.												<u> </u>	
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	30,598,747		603	30,593,404	487	2,602	1,381		270			
	,	, ,			, ,		, 1	,				•	

⁽a) Include premium amounts for preneed plans included in Line 1

⁽b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

⁽c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (C)

	ANALISISOI	O. L								
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality Risk Only
4	Premiums for life contracts (b)	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	RISK ONLY
1.	Considerations for supplementary contracts with life contingencies	23,909,733	155,488 XXX	3,719,048 XXX	18 , 437 , 728 XXX	XXX	1,597,470 XXX	XXX	XXX	XXX
2. 3.	Net investment income	XXX 13,099,562	105.484	107,576	12,741,926		144,576			
3. 4	Amortization of Interest Maintenance Reserve (IMR)	64,373	100,404	187	64, 186		144,370			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	04,373		107	04, 100					
6.	Commissions and expense allowances on reinsurance ceded	1,289,426		360,033	927,423		1 071			
7.	Reserve adjustments on reinsurance ceded	1,209,420			921 ,423		1,971			
8.	Miscellaneous Income:									
0.	8.1 Income from fees associated with investment management, administration and contract									
	guarantees from Separate Accounts	2,085,065					2.085.065			
	8.2 Charges and fees for deposit-type contracts	, , ,					, , ,			
	8.3 Aggregate write-ins for miscellaneous income	74,016	(453)	(27)	(168)		74,663			
9.	Totals (Lines 1 to 8.3)	40,522,173	260,518	4,186,817	32,171,094		3,903,744			
10.	Death benefits	27,212,894	(41,360)	3.908.370	18,604,305		4.738.970		2.609	
11.	Matured endowments (excluding guaranteed annual pure endowments)		(+1,000)				,1,100,010		2,000	
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	19,833	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	4,228	9,403		6,202			
14.	Coupons, guaranteed annual pure endowments and similar benefits			,	,		, ,	•••••		
15.	Surrender benefits and withdrawals for life contracts	2,817,763		16,848	1,242,607		1,558,308	•••••		
16.	Group conversions	£,017,700			, 2 12,001		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
17.	Interest and adjustments on contract or deposit-type contract funds	(37,571)		(38,254)	348		335			
18.	Payments on supplementary contracts with life contingencies	(07,071)		(00,204)	0+0					
19.	Increase in aggregate reserves for life and accident and health contracts	5,260,359	(345,340)	1,519,827	4,126,860		(40,988)			
20.	Totals (Lines 10 to 19)	35,273,278	(386,700)	5,411,018	23,983,522		6,262,827		2,609	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct		(000,700)		20,300,322				2,009	
21.	business only)	488.391	(8,670)	43.025	451.052		2.983			XXX
22.	Commissions and expense allowances on reinsurance assumed	126,464	15	(5,004)	(1,260)		132,714			
23.	General insurance expenses	1,205,677	752,366	59,260			147,907			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	376.788	121,808	239,533	10, 107		5,340			
25.	Increase in loading on deferred and uncollected premiums	3,646	(75)	3.722	,		, ,			
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(2,851,132)					(2,851,132)			
27.	Aggregate write-ins for deductions	(4,586)	46	2	17		8		(4,659)	
28.	Totals (Lines 20 to 27)	34,618,526	478,791	5,751,556	24,689,582		3,700,647		(2,050)	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal	0.,0.0,020	,	0,.0.,000	21,000,002		3,730,011		(2,000)	
	income taxes (Line 9 minus Line 28)	5,903,648	(218,272)	(1,564,739)	7,481,512		203,097		2,050	
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before									
	federal income taxes (Line 29 minus Line 30)	5,903,648	(218,272)	(1,564,739)	7,481,512		203,097		2,050	
32.	Federal income taxes incurred (excluding tax on capital gains)	102,542	(3,791)	(27, 178)	129,949		3,528		36	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal	E 004 40E	(014 401)	(4 507 500)	7 054 500		400 500		2 244	
0.4	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	5,801,105	(214,481)	(1,537,560)	7,351,563		199,569		2,014	
34.	Policies/certificates in force end of year	63	1	55	2		5			
00.001	DETAILS OF WRITE-INS									
	Fund manager fees	74,737	,,	,	,,		74,737			
	Allocated share of gain (loss) on sale of fixed assets	(708)	(447)	(26)	(164)		(72)			
	Service fees	(14)	(6)		(5)		(2)			
	Summary of remaining write-ins for Line 8.3 from overflow page									
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	74,016	(453)	(27)	(168)		74,663			
2701.	Fines and penalties	73	46	2	17		8			
	Net change in discontinued operations liability	(4,659)							(4,659)	
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(4,586)	46	2	17		8		(4,659)	
(-) le elecel	es the following amounts for FEGLISGLI: Line 1	Lino		Line 22		Line 24				

⁽a) Includes the following amounts for FEGLI/SGLI: Line 1, Line 10, Line 16, Line 23, Line 24

⁽b) Include premium amounts for preneed plans included in Line 1

⁽c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

⁽d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1		Defe	erred		6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1	Premiums for individual annuity contracts	16,364,295	11,365,825	339, 120	207,739		4,451,611	Other Annuities
	Considerations for supplementary contracts with life contingencies	15,870	XXX	XXX	XXX	XXX	15,870	XXX
	Net investment income	678,399,922	147,451,261	53,122,660	45.506		420,964,063	56,816,431
-	Amortization of Interest Maintenance Reserve (IMR)	3,468,532	813.499	264.090	1.992		2.112.409	276.541
	Separate Accounts net gain from operations excluding unrealized gains or losses		010,400	204,030				270,041
	Commissions and expense allowances on reinsurance ceded	11.698.792			11.698.792			
	Reserve adjustments on reinsurance ceded	(198,068,554)			(198,068,554)			
	Miscellaneous Income:	(100,000,004)			(100,000,004)			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	659,233			659.233			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Agregate write-ins for miscellaneous income	897.470	(3,703)	(2, 152)	(34)		903,369	(10)
	Totals (Lines 1 to 8.3)	513,435,560	159,626,882	53,723,719	(185,455,325)		428.447.322	57,092,963
	Death benefits	310,700,300	100,020,002	00,720,710	(100, 700, 020)		720,771,022	01,002,000
_	Matured endowments (excluding guaranteed annual pure endowments)		L					
	Matured endowments (excluding guaranteed annual pure endowments)	631,324,907	166,277,878	17,531,719	3,864,569		443,650,741	
	Disability benefits and benefits under accident and health contracts		100,211,010	17,331,719			443,000,741	
	Coupons, quaranteed annual pure endowments and similar benefits							
	Surrender benefits and withdrawals for life contracts	299.170.737	215.651.215	78.662.664	4.860.414		(2.624)	(933)
-	Group conversions	299, 170, 737	213,031,213		4,000,414		(2,024)	(೨೦೦)
	Interest and adjustments on contract or deposit-type contract funds	98.422.898	16.692				(475.007)	98.881.213
	Payments on supplementary contracts with life contingencies	96,422,696	10,092				149,369	
	Increase in aggregate reserves for life and accident and health contracts	(368.852.641)	(290.502.655)	(59.386.742)	494.712		(19.457.956)	
l l		660.215.270	91,443,130	36.807.641	9.219.696		423.864.523	98.880.280
	Totals (Lines 10 to 19)		245.911	32,142	9,219,696		423,864,523	98,880,280
l l	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	849.441	245,911	2.309	10,724,124			(1,200)
	Commissions and expense allowances on reinsurance assumed	19.809.193		2.419.269	155,609		106,304	(1,200)
	General insurance expenses		9,559,257		(73.965)		7,474,419	, , , , ,
	Insurance taxes, licenses and fees, excluding federal income taxes	593,304	171,618	145,698	(/3,903)		331,888	18,065
	Increase in loading on deferred and uncollected premiums	(236,598,546)		(00.710.701)	(206,881,765)			
	Net transfers to or (from) Separate Accounts net of reinsurance	2.840	560	(29,716,781)	(200,881,703)		1.945	170
	Aggregate write-ins for deductions	,			-		,	
	Totals (Lines 20 to 27)	455,893,171	101,437,253	9,690,440	(186, 131, 049)		431,798,572	99,097,955
	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	57,542,389	58, 189, 630	44,033,278	675,723		(3,351,250)	(42,004,992)
	Dividends to policyholders and refunds to members							
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	57,542,389	58, 189, 630	44,033,278	675,723		(3,351,250)	(42,004,992)
	Federal income taxes incurred (excluding tax on capital gains)	778,100	996,520	559,863	11,737		(60,422)	(729,598)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	FO 704 000	F7 400 400	40 470 445	000 000		(0.000.000)	(44 075 004)
	gains or (losses) (Line 31 minus Line 32)	56,764,289	57, 193, 109	43,473,415	663,986		(3,290,828)	(41,275,394)
	Policies/certificates in force end of year	137,889	51,523	15,513	24,626		23,289	22,938
	DETAILS OF WRITE-INS	005 100					005 100	
	Fund manager fees	905,429	/6 700	/6 /50			905,429	
	Allocated share of gain (loss) on sale of fixed assets	(7,959)	(3,703)	(2, 152)	(34)		(2,060)	(10)
08.303.						 		
	Summary of remaining write-ins for Line 8.3 from overflow page	007 470	(0.700)	/0.450\	(04)		000.000	(40)
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	897,470	(3,703)	(2,152)	(34)		903,369	(10)
	Fines and penalties	2,840	560	163	2		1,945	170
2703.								
	Summary of remaining write-ins for Line 27 from overflow page				-			
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,840	560	163	2		1,945	170

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	ANALISIS OF OPERATIONS BY	1	OOMLOO - O	Defe			6	7
		'	2	3	4	5 Life	Contingent	,
			2	3	Variable Annuities		ut (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees		nnuitizations)	Other Annuities
1	Premiums for group annuity contracts	636,248	1,057,298	madxida / mmanado	man Guarantoco	Thursday Guarantees and the	(421,051)	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	106.194.790	56,582,382	754,333		3000	48.845.982	12.093
4.	Amortization of Interest Maintenance Reserve (IMR)	558.250	318.626	3,300			236.324	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	,200,200						
6	Commissions and expense allowances on reinsurance ceded	(44,995)			(44,995)			
7.	Reserve adjustments on reinsurance ceded	(215,275,380)			(215,275,380)			
8.	Miscellaneous Income:	(2.0,2.0,000)			(2.0,2.0,000)			
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	2.3 Aggregate write-ins for miscellaneous income	(700)	(384)		(29)		(288)	
9.	Totals (Lines 1 to 8.3)	(107.931.788)	57.957.922	757.633	(215.320.404)		48.660.967	12.093
10.	Death benefits	(107,301,700)	01,001,022	101,000	(210,020,404)		40,000,007	12,000
11.	Matured endowments (excluding guaranteed annual pure endowments) Annuity benefits	185.659.541		495.050	(160)		106.838.647	
12. 13.	Annuity benefits			490,050	(160)		100,038,04/	
	, and the second se							
14.	Coupons, guaranteed annual pure endowments and similar benefits	125 . 157 . 740	122.140.466	3.017.275				
15.	Surrender benefits and withdrawals for life contracts	125, 157,740	122, 140,400	3,017,275				
16.	Group conversions	40.007						40.007
	Interest and adjustments on contract or deposit-type contract funds	49,307						49,307
18.	Payments on supplementary contracts with life contingencies	/000 000 047)	(470,000,404)	(0.550.000)				
19.	Increase in aggregate reserves for life and accident and health contracts	(236, 938, 647)	(172,208,424)	(3,552,636)	(100)		(61, 177, 587)	10.007
20.	Totals (Lines 10 to 19)	73,927,942	28,258,046	(40,311)	(160)		45,661,059	49,307
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	280,685	259,208	3,281	18 , 141		54	
22.	Commissions and expense allowances on reinsurance assumed	(120)			(138)		18	
23.	General insurance expenses	3,223,815	1,029,585		106,244		2,087,986	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(159,372)	(68,807)	(825)	(164,957)		75,217	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(215,243,764)		31,616	(215,275,380)			
27.	Aggregate write-ins for deductions	247	63		2		182	
28.	Totals (Lines 20 to 27)	(137,970,567)	29,478,095	(6,239)	(215,316,247)		47,824,517	49,307
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	30,038,779	28,479,827		(4, 157)		836,451	(37,214)
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	30,038,779	28,479,827	763,872	(4, 157)		836,451	(37,214)
32.	Federal income taxes incurred (excluding tax on capital gains)	521,753	494,675	13,268	(72)		14,529	(646)
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)	29,517,025	27,985,152	750,604	(4,085)		821,922	(36,568)
34.	Policies/certificates in force end of year	77,916	20,558	302	24, 139		32,902	15
	DETAILS OF WRITE-INS							
08.301.	Allocated share of gain (loss) on sale of fixed assets	(700)	(384)		(29)		(288)	
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(700)	(384)		(29)		(288)	
2701.	Fines and penalties	247	63		2		182	
2702.								
2703.								
	Summary of remaining write-ins for Line 27 from overflow page							
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	247	63		2		182	
	Totale (Lines 2101 and 2100 pind 2100) (Eind 21 days)					ı		

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	-	1		ehensive	4	5	6	7	8	9	10	11	12	13
			2	3	Medicare			Federal Employees Health	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
1.	Premiums for accident and health contracts	74,378,275										72,628,522	1,536,758	212,995
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	2,475,775										(393,367)	2,737,232	131,910
4.	Amortization of Interest Maintenance Reserve (IMR)	28,887										11,082	8,218	9,587
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6. 7.	Commissions and expense allowances on reinsurance ceded	284,473										10		284 , 463
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	(88)										(1)	(2)	(85)
9.	Totals (Lines 1 to 8.3)	77, 167, 322										72,246,246	4,282,206	638,870
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	xxx	XXX	xxx	XXX	xxx	XXX	XXX	xxx	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	40,002,337										31,075,705		249,254
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	148										148		
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(10,443,230)										(1,704,349)	(9,062,677)	323,796
20.	Totals (Lines 10 to 19)	29,559,255										29,371,503	(385,298)	573,051
21.	Commissions on premiums, annuity considerations and deposit-type													
	contract funds (direct business only)	200												200
22.	Commissions and expense allowances on reinsurance assumed	15,773,277										15,768,776		4,501
23.	General insurance expensess	13,528,428										12,777,055	191,227	560, 145
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,287,665										2,007,460	77	280 , 128
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	(1,589)										383		(1,973)
28.	Totals (Lines 20 to 27)	61, 147, 235										59,925,178	(193,994)	1,416,052
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	16,020,087										12,321,068	4,476,200	(777 , 182)
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	16,020,087										12,321,068	4,476,200	(777 , 182)
32.	Federal income taxes incurred (excluding tax on capital gains)	252, 160										197,794	77,749	(23,383)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or	15 767 007										12,123,275	4,398,452	(752 700)
- 0.4	(losses) (Line 31 minus Line 32)	15,767,927 282,286										12, 123, 275	1.069	(753,799) 163,881
34.	Policies/certificates in force end of year DETAILS OF WRITE-INS	202,280		 				+			-	111,330	1,009	100,001
08.301.	Allocated share of gain (loss) on sale of fixed assets	(88)										(1)	(2)	(85)
08.302.	-						<u> </u>			ļ	ļ			
08.303.										ļ	ļ			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							.						
08.399.		(88)									<u> </u>	(1)	(2)	(85)
2701.	Fines and penalties	387										383		4
2702.	Net change in discontinued operations liability	(1,976)						.						(1,976)
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page							.						
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,589)										383		(1,973)
	to if blacks of business in run off that comprise less than 5% of premiums and					·	•			•				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

7.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFE INSURANCE COMPANY

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

ANALI	313 01 1140	KEASE IN	IVEOFIVA		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		IDOAL LII		NOL .			
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
Reserve December 31 of prior year	6,970,984,506		654,748,140	110,527,504	431,619,296	3,368,971,309	2,337,654,918		67,463,339			
Tabular net premiums or considerations	651,639,641		54,617,206	189,633,178	62,762,637	119,913,402	176,038,627		48,674,591			
Present value of disability claims incurred	1, 145, 417		534,325	66,361	13,567	219,279	311,885					
4. Tabular interest	316,897,656		27,333,410	7,084,917	20,470,616	150,906,475	107,246,921		3,855,317			
Tabular less actual reserve released	468,854		166,315	707,985	11,986	(302,944)	(147,434)		32,946			
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		xxx								XXX		
7. Other increases (net)	(23,868,903)		(15, 107, 292)				(8,761,611)					ĺ
8. Totals (Lines 1 to 7)	7,917,267,171		722,292,104	308,019,945	514,878,102	3,639,707,521	2,612,343,306		120,026,193			
9. Tabular cost	437,796,785		86,670,507	132,616,706	15,032,999	137,656,570	35,998,629		29,821,374			l
10. Reserves released by death	121,362,097		626,388	980,514	1,933,616	97,128,927	16,944,233		3,748,419			[
11. Reserves released by other terminations (net)	311,480,646		31,732,596	49,672,500	19,312,230	115,685,857	91,661,409		3,416,054			L
12. Annuity, supplementary contract and disability payments involving life contingencies	2, 190, 205		813,841	876,701	31,954	203,902	223,783		40,024			
13. Net transfers to or (from) Separate Accounts	9,166,409								9,166,409			ĺ
14. Total Deductions (Lines 9 to 13)	881,996,142		119,843,332	184, 146, 421	36,310,799	350,675,256	144,828,054		46,192,280			ĺ
15. Reserve December 31 of current year	7,035,271,029		602,448,772	123,873,524	478,567,303	3,289,032,265	2,467,515,252		73,833,913			ĺ
Cash Surrender Value and Policy Loans			, ,						, , , , ,			
16. CSV Ending balance December 31, current year	5,020,253,199		489,266,658	7,030,119	341,295,114	2,828,676,793	1,351,235,371		2,749,144			Ĺ
17. Amount Available for Policy Loans Based upon Line 16 CSV	4,589,529,139		366,804,076	1,057,888	331,977,393		1,312,972,917		. ,			i

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

⁽b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

		٧.	WAI IULUIIIU	·· <i>/</i>					
	1	2	3	4	5	6	7	8	9
						Variable		Other	YRT
						Universal	Credit	Group	Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	269,149,452	1,317,188	2,598,589		262,585,494	2,648,182			
Tabular net premiums or considerations	6,442,419	73,316	4,151,884		596,878	1,620,342			
Present value of disability claims incurred									
4. Tabular interest	12,148,670	61,663	178,973		11,721,139	186,894			
Tabular less actual reserve released	(4,552)	(4,552)							
Increase in reserve on account of change in valuation basis									
7. Other increases (net)	-								
8. Totals (Lines 1 to 7)	287,735,989	1,447,614	6,929,446		274,903,511	4,455,419			
9. Tabular cost	7,338,114	492,075	1,259,569		5,215,763	370,707			
10. Reserves released by death	4,813,321	(316)	30,032		1,857,219	2,926,386			
11. Reserves released by other terminations (net)	4,025,875	(15,993)	1,521,429		1,118,175	1,402,263			
Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	(2,851,132)					(2,851,132)			
14. Total Deductions (Lines 9 to 13)	13,326,178	475,766	2,811,030	•	8, 191, 157	1,848,224			_
15. Reserve December 31 of current year	274,409,812	971,848	4,118,415		266,712,354	2,607,194			
Cash Surrender Value and Policy Loans							·		
16. CSV Ending balance December 31, current year	250,044,198	326,288			249,532,289	185,622			
17. Amount Available for Policy Loans Based upon Line 16 CSV	240,313,607	326,288			239,920,174	67,146			

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

	1		Defe	rred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	9,956,999,422	2,912,919,049	936,325,471	6,465,623		6, 101, 289, 279	
Tabular net premiums or considerations	16,364,295	11,365,825	339 , 120	207,739		4,451,611	
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	581,565,263	137,803,244	45,633,499	324,971		397,803,548	
Tabular less actual reserve released	(90,206,931)	(73,496,389)	(38,881,759)	236,216		21,935,002	
Increase in reserve on account of change in valuation basis							
7. Other increases (net)	15,107,292	15, 107, 292					
8. Totals (Lines 1 to 7)	10,479,829,341	3,003,699,022	943,416,331	7,234,548		6,525,479,440	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	294,535,659	215,651,215	78,662,664	224,404		(2,624)	
12. Annuity, supplementary contract and disability payments involving life contingencies	627,510,148	166,277,878	17,531,719	49,810		443,650,741	
13. Net transfers to or (from) Separate Accounts	(29,716,781)		(29,716,781)				
14. Total Deductions (Lines 9 to 13)	892,329,025	381,929,093	66,477,602	274,213		443,648,117	
15. Reserve December 31 of current year	9,587,500,316	2,621,769,929	876,938,729	6,960,335		6,081,831,323	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	3,396,161,786	2,595,576,316	786,981,023	6,914,532		6,689,915	
17. Amount Available for Policy Loans Based upon Line 16 CSV	289,630,479	289,630,479					

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a) (N/A Fraternal)

	(IVA I Idicilia	'' <i>)</i>					
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	2,013,560,647	1, 167, 482, 173	13,058,528			833,019,946	
Tabular net premiums or considerations	636,248	1,057,298				(421,051)	
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	94,862,869	53,286,767	563,249			41,012,854	
Tabular less actual reserve released	(21,588,706)	(26,086,019)	(571,943)			5,069,256	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	2,087,471,058	1, 195, 740, 219	13,049,833			878,681,006	
9. Tabular cost							
10. Reserves released by death	xxx	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	125, 157, 741	122,140,466	3,017,275				
12. Annuity, supplementary contract and disability payments involving life contingencies	185,659,702	78,326,005	495,050			106,838,647	
13. Net transfers to or (from) Separate Accounts	31,616		31,616				
14. Total Deductions (Lines 9 to 13)	310,849,059	200,466,471	3,543,941			106,838,647	
15. Reserve December 31 of current year	1,776,621,999	995,273,748	9,505,892			771,842,359	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	1,001,758,233	992,279,779	9,478,454				
17. Amount Available for Policy Loans Based upon Line 16 CSV		, ,	. ,				

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1	2
<u> </u>		Collected During Year	Earned During Year
1.	U.S. Government bonds		
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)	(a)784,851,251	774,262,155
1.3	Bonds of affiliates		
2.1	Preferred stocks (unaffiliated)	(b)1,291,514	1,297,338
2.11	Preferred stocks of affiliates		
2.2	Common stocks (unaffiliated)	22,647,806	23, 158, 605
2.21	Common stocks of affiliates	16,500,000	16,500,000
3.	Mortgage loans	(c)152,776,750	152,685,253
4.	Real estate	(d)18,910,682	18,910,682
5	Contract loans	35,082,248	35,082,248
6	Cash, cash equivalents and short-term investments		
7	Derivative instruments	(f)27,424,551	38,652,002
8.	Other invested assets	200,629,136	166, 133, 238
9.	Aggregate write-ins for investment income	(10,088,718)	(10,088,718)
10.	Total gross investment income	1,288,072,996	
11.	Investment expenses		(g)64,090,636
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		1, 181, 451, 994
	DETAILS OF WRITE-INS		
0901.	Securities Lending Fees	(9,967,936)	(9,967,936)
0902.	Swap Collateral Income	(120,782)	(120,782)
0903.	·	` ′ ′	` '
0998.			
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(10.088.718)	
1501.		, , , ,	, , , ,
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		
(a) Inclu	des \$53,283,731 accrual of discount less \$19,617,942 amortization of premium and less \$10,708,1	29 paid for accrued int	erest on purchases
	ides \$	-	•
		-	•
. ,	des \$	·	erest on purchases.
(d) Inclu	des \$	cumbrances.	

EXHIBIT OF CAPITAL GAINS (LOSSES)

investment expenses and \$investment taxes, licenses and fees, excluding federal income taxes, attributable to

(f) Includes \$92,538,662 accrual of discount less \$54,313,761 amortization of premium.

(h) Includes \$ interest on surplus notes and \$ interest on capital notes.

(i) Includes \$6,863,486 depreciation on real estate and \$ depreciation on other invested assets.

(g) Includes \$

segregated and Separate Accounts.

		1	2	3	4	5
		'	_	J	7	
		Dealined Onio (Lean)	Other Deelined	Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Capital Gain (Loss) (Columns 1 + 2)	Unrealized Capital Gain (Loss)	Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds			10,180,037		
1. 1.1	U.S. Government bonds			10, 100,037		
1.1	Bonds exempt from U.S. tax Other bonds (unaffiliated)	02 401 014	(01 000 00E)	1 441 500	7 074 145	105 054
1.3	Bonds of affiliates	(0.404)	(400,000)	(404 F04)	000 400	/44 050
2.1						
2.11	Preferred stocks of affiliates	00.700.000	(44, 007, 000)	75 404 004	404 047 070	0.000.000
2.2	Common stocks (unaffiliated)	86,799,032	(11,307,698)	/5,491,334	134,247,970	3,989,062
2.21	Common stocks of affiliates				(45,830,023)	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	96,617	(265,350)	(168,733)	20,096	
7.	Derivative instruments	11,562,805		11,562,805	(2,684,284)	(1,423,564
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	158,526,971	(37,248,255)	121,278,717	53,948,541	(16,227,359
1	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					

._

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFE INSURANCE COMPANY

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

							Insura	ance				
		1	2	Ordir	narv	5	Gro		Accident an	d Health	11	12
		·	_	3	4 Individual	Credit Life (Group	6	7	8 9 Credit (Gro	10	Aggregate of All Other Lines of	
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group Individu	ual) Other	Business	Societies Only)
	FIRST YEAR (other than single)			400.070						5.0.454		
1.	Uncollected	1,649,948		103,873					996,624	549,451		
	Deferred and accrued	571, 141		571,141								
3.	Deferred , accrued and uncollected:	477 000		477 000								
	3.1 Direct	477,326 1,677,345		477,326 . 131,269					996.624	549.451		
	3.3 Reinsurance ceded	(66,418)		(66,418)					990,024	349,431		
	3.4 Net (Line 1 + Line 2)			675,014					996,624	549.451		
4.	Advance	90.392		362					45,717	44.313		
5.	Line 3.4 - Line 4	2,130,697		674,652					950,907	505, 138		
	Collected during year:								500,007	500, 100		
0.	6.1 Direct			20,521,579								
	6.2 Reinsurance assumed	24,237,361		1,564,841	(55.985)		2,591,618		11,049,646	9,087,241		
	6.3 Reinsurance ceded	811,287			(55, 985)							
	6.4 Net	43,947,653		21,219,148			2,591,618		11,049,646	9,087,241		
7.	Line 5 + Line 6.4	46.078.350		21,893,800			2.591.617		12.000.553	9.592.379		
8.	Prior year (uncollected + deferred and accrued - advance)	8,012,186		6,617,117					838,642	556,427		
	First year premiums and considerations:	,										
	9.1 Direct	14,340,708		14,340,708								
	9.2 Reinsurance assumed	24, 106, 415		1,372,918	(55,985)		2,591,618		11, 161, 912	9,035,953		
	9.3 Reinsurance ceded	380.958		436,943	(55, 985)		_, , , , , , , ,		, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,		
	9.4 Net (Line 7 - Line 8)	38,066,164		15,276,683			2,591,617		11,161,912	9,035,953		
	SINGLE	, ,					, , ,		, ,	,		
10.	Single premiums and considerations:											
	10.1 Direct	11,936,532		515,335	9,111,062			2,310,135				
	10.2 Reinsurance assumed	3,699,082		26,069	3,576,831			96, 182				
	10.3 Reinsurance ceded	4, 178, 991		415,706	1,944,593		48,623	1,770,069				
	10.4 Net	11,456,622		125,697	10,743,300		(48,623)	636,248				
	RENEWAL											
11.	Uncollected	(28,082,846)		(30,928,813).			495,340		891,896	1,458,730		
12.	Deferred and accrued	158,388,456		157,745,794			642,662					
13.	Deferred, accrued and uncollected:											
	13.1 Direct	127,874,788		126,218,182			1,335,773		298,049	22,785		
	13.2 Reinsurance assumed	202,094,329		199,592,928			200,958		841,713	1,458,730		
	13.3 Reinsurance ceded	199,663,508		198,994,129			398,728		247,866	22,785		
	13.4 Net (Line 11 + Line 12)	130,305,610		126,816,981			1, 138, 003		891,896	1,458,730		
	Advance	2,303,927		1, 127, 894			5, 139		266,882	904,013		
15.	Line 13.4 - Line 14	128,001,683		125,689,087			1, 132, 864		625,015	554,718	ļ	.
16.	Collected during year:	***		050 444 515			10 100 :-:		40.000.074	,		
	16.1 Direct	396,337,268		359,411,818	531,326		19, 190, 181		16,002,274	1,201,669		
	16.2 Reinsurance assumed	1,010,787,121		929,842,976	5,089,660		22,637,626		18,213,414	35,003,445		-
	16.3 Reinsurance ceded	534,107,741		497,556,366			20,892,546		14,490,590	1, 168, 239		
4-	16.4 Net	873,016,649		791,698,428	5,620,986		20,935,261		19,725,098	35,036,876		-
	Line 15 + Line 16.4	1,001,018,332		917,387,515	5,620,986		22,068,125		20,350,113	35,591,593		-
18.	Prior year (uncollected + deferred and accrued - advance)	125,668,530		123,205,859	(10)		701,386		769 , 255	992,040		-
19.	Renewal premiums and considerations:	454 . 188 . 254		416.614.957	531.336		19.838.885		16 000 000	1.202.088		
	19.1 Direct				531,336		19,838,885		16,000,988 18,077,637			-
	19.2 Reinsurance assumed 19.3 Reinsurance ceded	991,992,612			5,089,660		22,491,532		18,077,637	34,566,123		
	19.4 Net (Line 17 - Line 18)	875.349.801		794, 181, 656	5,620,996		21,366,739		19.580.857	34.599.553		
	19.4 Net (Line 17 - Line 18)	013,348,001		134, 101,030	3,020,990		21,300,739	+	13,000,007	34,099,003		+
20.												
2 U.	Total premiums and annuity considerations: 20.1 Direct	480,465,493		431,471,000	9,642,397		19,838,885	2,310,135	16,000,988	1,202,088		
	20.2 Reinsurance assumed	1,019,798,109		913, 166, 648	9,642,397					43,602,076		
	20.3 Reinsurance ceded	575,391,015		535,053,612	1,888,608		25,083,149	1,770,069		1,168,657	•	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	924,872,587		809,584,036	16,364,295		23,909,733	636,248	30,742,769	43,635,506		-
	20.7 NGC (LINGS 3.7 + 10.7 + 13.4)	324,012,301		000,004,000	10,304,293	1	دن, 5∪5, این	030,240	JU, 172, 1UJ	45,055,500	1	1

\Rightarrow

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFE INSURANCE COMPANY

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

			.017.110	,			Insur	Ance		3 /			
		1	2	Ordin	ary	5	Gro			Accident and Health		11	12
				3	4		6	7	8	9	10	Aggregate of All	Fraternal
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Other Lines of Business	(Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)					,				, , , , ,			
21.	To pay renewal premiums	348		348									
22.	All other	342,673		342,673									
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	552,682		553,395	(713)								
	23.2 Reinsurance assumed	11,471,569		385,490	(422)		5,457		6,069,727		5,011,317		
	23.3 Net ceded less assumed	(10,918,887)		167,905	(291)		(5,457)		(6,069,727))	(5,011,317)		
24.	Single:												
	24.1 Reinsurance ceded	11,964,079		310,264	11,698,810			(44,995)					
	24.2 Reinsurance assumed	818,199		160	818,179			(140)					
	24.3 Net ceded less assumed	11,145,880		310,104	10,880,631			(44,855)					
25.	Renewal:												
	25.1 Reinsurance ceded	84,013,406		82,438,812	696		1,289,425		262,712		21,761		
	25.2 Reinsurance assumed	32,591,785		27,746,841	31,684		121,007	20	1,461,027		3,231,206		
	25.3 Net ceded less assumed	51,421,621		54,691,971	(30,988)		1,168,418	(20)	(1,198,315))	(3,209,445)		
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	96,530,167		83,302,471	11,698,793		1,289,425	(44,995)	262,712		21,761		
	26.2 Reinsurance assumed (Page 6, Line 22)	44,881,553		28,132,491	849,441		126,464	(120)	7,530,754		8,242,523		
	26.3 Net ceded less assumed	51,648,614		55,169,980	10,849,352		1, 162, 961	(44,875)	(7,268,042))	(8,220,762)		
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	11,047,530		11,047,530									
28.	Single	12,293,264		537,561	11,021,670		453,348	280,685					
29.	•	6,004,075		5,968,833			35,042		183		17		
30.	Deposit-type contract funds												
31.	Totals (to agree with Page 6, Line 21)	29,344,869		17,553,924	11,021,670		488,390	280,685	183		17		

EXHIBIT 2 - GENERAL EXPENSES

							^	-
		4	Insura			5	6	7
		1	Accident an		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	3,535,397			Dusiness	1,303,813		4,839,210
			•••••••••••••••••••••••••••••••••••••••			29.552.244		99,898,855
	Salaries and wages Contributions for benefit plans for employees					1.994.659		
						, ,		11,261,660
	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit							
3.22	Payments to agents under non-funded benefit							
0.22	plans							
3.31	Other employee welfare					2,014,627		3.039.240
	Other agent welfare							3,000,210
	Legal fees and expenses			13,558		984.011		4.396.687
	Medical examination fees							, , ,
		1,317,537						148.593
	Fees of public accountants and consulting	140,090						140,090
4.4	actuaries	4,964,342		24,090		5.306.832		10.295.264
4.5	Expense of investigation and settlement of policy							
	claims	95,565						95,565
5.1	Traveling expenses	1.401.926				399,299		1,801,224
	Advertising			151		900,200		
	Postage, express, telegraph and telephone					120.827		
	Printing and stationery					2,629,173		, 0,000
	Cost or depreciation of furniture and equipment					204,476		, .
		8,401,631				1,665,854		10,067,485
5.7	Cost or depreciation of EDP equipment and							
	software	2,464,588				349,898		2,814,487
6.1	Books and periodicals					32,383		
	Bureau and association fees					77,095		588,373
6.3	Insurance, except on real estate	159,527				42,098		201,625
6.4	Miscellaneous losses	115,382				8,012		123,394
6.5	Collection and bank service charges	2.043.873				4, 100, 146		6, 144, 019
	Sundry general expenses			(6,321,926)		(233, 435)		
	Group service and administration fees			592,722		(200, 100)		
	Reimbursements by uninsured plans							
7.1	Agency expense allowance	227 EOE						227.595
		227, 595						221 , 595
1.2	Agents' balances charged off (less \$							
	\$ recovered)							(10, 157
				6				888,941
8.1	Official publication (Fraternal Benefit Societies							
		XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal							
	Benefit Societies Only)	XXX		XXX	XXX	XXX		
	Real estate expenses					(8)		
9.2	Investment expenses not included elsewhere					12,250,525		12,250,525
9.3	Aggregate write-ins for expenses	27,244,982	158, 149	19,061,678		1,288,107		47,752,916
10.	General expenses incurred	192 455 367	158, 149	13,370,279		64.090.636	(b)	(a)270,074,430
11.	General expenses unpaid Dec. 31, prior year			428.539			(0)	11,001,233
12.		7,874,310		136,467				8.010.778
13.	Amounts receivable relating to uninsured plans,			130,407				0,010,770
13.	prior year							
14.	Amounts receivable relating to uninsured plans,							
	current year							
15.	General expenses paid during year (Lines 10+11-							
	12-13+14)	195, 153, 750	158, 149	13,662,351		64,090,636		273,064,885
	DETAILS OF WRITE-INS							
09.301.	Professional services - contract programming	17,225,004				1,288,107		18,513,112
09.302.	Expenses assumed from subsidiaries and							
		19.978	158 . 149	19.061.678				19,239,804
09 303		10,000,000			ļ			10,000,000
	Summary of remaining write-ins for Line 9.3 from	10,000,000						10,000,000
JJ.JJO.	overflow page							
09 399	Totals (Lines 09.301 thru 09.303 plus 09.398)							
55.000.	(Line 9.3 above)	27.244.982	158.149	19,061,678		1,288,107		47,752,916
	es management fees of \$	to affiliates	- , -		on-affiliates.	.,=00,107		,

(a) Includes management fees of \$ to affiliates and \$ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable\$; 2. Institutional ...\$; 3. Recreational and Health ...\$; 4. Educational\$; 5. Religious ...\$; 6. Membership ...\$; 7. Other\$; 8. Total\$; 8. Total\$

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	·		Insurance		4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	1,021,493	194				1,021,688
3.	State taxes on premiums	9,511,083	277 , 178				9,788,262
4.	Other state taxes, including \$						
	for employee benefits	440,764					473, 190
5.	U.S. Social Security taxes	4,487,707			1,353,639		5,841,346
6.	All other taxes	143,853	2,010,293				2, 154, 145
7.	Taxes, licenses and fees incurred	15,604,901	2,287,665		1.386.065		19.278.631
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	7,531,551			, , ,		7,531,551
9.	Taxes, licenses and fees unpaid Dec. 31, current year	5,759,201					5,759,201
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	17,377,252	2,287,665		1,386,065		21,050,982

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	348	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash	14,278	
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid	24	
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	484,629	
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)	541,348	
	DETAILS OF WRITE-INS		
0801.	Miscellaneous application	10	
802.			
0803.			
898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	10	

1	2	3	4	5	6
				Credit	
Valuation Standard	Total	Industrial	Ordinary	(Group and Individual)	Group
0100001. AE 2.5% NLP 45-55,57,59-60,65,67-68	91,090	aaci.iai	91,090	arriadai)	0.00p
	3,392		3,392		
0100003. AE 3% NLP 42-51,54,58-59,66	90,657		90,657		
	16,541		16,541		
	543,517		543,517		
	53,962		53,962		
	21, 180		21,180		
	9,609		9,609		
	27,212		27,212		
	151,579 22.095		151,579 22.095		
	22,095		22,095		
0100012. 00 S1D 1ND 3.3% NLP 30,46-49,51,62,61,65	305.111		292.090		13.021
0100014. 41 CSO 2.5% CRVM 47,49-51,53-65,69,72,74-			232,030		10,021
	319,379		319,379		
0100015. 41 CS0 2.75% NLP 50-69	113,697		113,697		
	5,057		5,057		
0100017. 41 CS0 3% NLP 45,47-48,50-89	4,763,109		4,763,109		
0100018. 41 CSO 3% CRVM 49,51-72,87			5,514,584		15,881
0100019. 41 CSO 3% CRVM GC 59	7,216		7,216		,
0100020. 41 CSO 3.5% NLP 51-53,55,57-59,62,67,70-	,		,		
71,75–76	23,916		23,916		
0100021. 41 CSO 3.5% CRVM 55-64,66-67,70	55,432		55,432		
0100022. 41 CSO 3.5% FPT 49-54	6,542		6,542		
0100023. 41 CSO 4% NLP 60	,		1,445		
0100024. 41 CSO 5% CRVM 92	22,667		22,667		
	1,499		1,499		
	914		914		
0100027. 41 CS0 (130%) 3% NLP 57-62,64	243,932		243,932		=
	13,391		12,765		626
	3,737		3,737		
	6,798		6,798		
	439		439		
	1,011		1,011		
	153, 181		153, 181		
0100034. 58 CSO 2% NLP GC 72-83 0100035. 58 CSO 2% CRVM MOD GC 79-83	719,269 2,323,964		719,269 2,323,964		
	1,364,545		1,364,545		
	8, 123		8, 123		
	901.745				
	94,854		94,854		
0100040. 58 CS0 2.5% CRVM 64-69.71.73-79.81-82.84	496,209				
	1.209.564		1,209,564		
	19,912,202		19,818,224		93.977
0100043. 58 CSO 3% NLP ALB 62-65,67-71,74-81,83-88			143.326		
0100044. 58 CSO 3% CRVM 60-89,93			52,696,146		42,210
0100045. 58 CSO 3% CRVM ALB 65-83			500.326		3.039
0100046. 58 CS0 3% NJ 65			1,424		
0100047. 58 CSO 3% CAN MOD 65-73			8.338.397		
0100048. 58 CS0 3.5% NLP 42,46,48,50-88	17,932,332		17,846,926		85,406
0100049. 58 CS0 3.5% NLP ALB 66-87,92-95	780,714		780,714		
0100050. 58 CS0 3.5% CRVM 62-04			77,119,764		310,082
	836,685				
0100052. 58 CS0 3.5%/10/2% NLP GC 61-73,79-81			280,380		
0100053. 58 CSO 3.5%/10/2% CRVM MOD 79-81			647,078		
0100054. 58 CSO 3.5%/10/2% CRVM GC 61-73			587,333		
0100055. 58 CSO 3.5%/10/2% CAN MOD GC 67-68,70-72			312,351		
0100056. 58 CSO 4% NLP 56-57,77-88			671, 175		323,931
0100057. 58 CS0 4% NLP ALB 76,78–86,92			33,367		
0100058. 58 CSO 4% CRVM 78-87,93,95			343,204		
	1,947,825		1,947,825		
0100060. 58 CS0 4%/20/2% NLP 79-81	540,307		540,307		
0100061. 58 CS0 4%/20/2% CRVM MOD 79-81	21,869,395		21,869,395		204 020
0100062. 58 CS0 4.5% NLP 80-88,90-91	4,466,569		4,171,639 325,823		294,929
0100064. 58 CSO 4.5% NLP GC 84-89	323,823		325,823		1.090.848
0100064. 58 CSO 4.5% CRVM 81-06,09			37, 150,937		
0100066. 58 CSO 4.5% CRVM ANB 83-84			1, 177, 163		
0100066. 58 CSO 4.5% CRVM ALB 82-88			2,951,461		
0100067. 58 CS0 4.5% CRVM MOD GC 84-91			6,334,027		
0100068. 58 CS0 4.5%/20/2% NLP 72,74-78,80-63	50 121 260		50.434.868		
0100009. 58 CS0 4.5%/20/2% CRVM MOD GC 84,87			50,434,868		
0100070. 58 CSO 4.5%/20/2% CHVM MOD GC 84,87			960,849		
0100071. 58 CS0 4.5%/20/2% MOD 81-83			407.729		
0100073. 58 CS0 4:3%/20/3.3% CHVW 64,87			54,518		
	298,668		298.668		•
0100075. 58 CET 2% NLP GC 73-76,78-83	106,533		106,533		
0100076. 58 CET 2.5% NLP 59,62,68-69,72,79,84	5,668		5,668		
0100077. 58 CET 2.5% NLP ALB 75,79,86	1.342		1,342		
0100078. 58 CET 2.5% CRVM 70,74,78	2,593		2,593		
0100079. 58 CET 2.5% CRVM ALB 74	1,479		1,479		
0100080. 58 CET 3% NLP 60-82	4,911,762		4,911,762		
0100081. 58 CET 3% NLP ALB 64-65,74-78,80,91	7 , 136		7,136		
0100082. 58 CET 3% CRVM 62,65-66,69,71-72,74-85	19,285		19,285		
0100083. 58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82	12,060		12,060		
0100084. 58 CET 3.5% NLP 62,70-82	4,895,075		4,894,793		283
0100085. 58 CET 3.5% NLP ALB 67-70,74,77,83-86	37,407		37,407		
0100086. 58 CET 3.5% CRVM 62,64,76-78	8,495		8,495		
0100087. 58 CET 3.5% CRVM ALB 67,72,74,78	5,991		5,991		
0100088. 58 CET 3.5%/10/2% NLP GC 62-63,66,68-71,80-81			,		
	90,285		90,285		
0100089. 58 CET 4% NLP 82-86	1,608	<u></u>	1,608		
	•				

4	2		-	-	•
1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100090. 58 CET 4% CRVM ALB 77 0100091. 58 CET 4%/20/2% NLP 79-81,86			629 1,705,474		
0100092. 58 CET 4.5% NLP 82-89	2,669,557		2,669,557		
0100093. 58 CET 4.5% NLP GC 84,86-89 0100094. 58 CET 4.5%/20/2% NLP 81-83			67,471 2,706,585		
0100095. 58 CET 4.5%/20/3.5% NLP 84	24,218		24,218		
0100096. 60 CSG 4.5% CRVM 93-94 0100097. 60 CSG 5% CRVM 93-94					24,833,507 5,317,121
0100098. 80 CSO 4% CRVM ANB 06-09	155,498,807		154,570,569		928,238
0100099. 80 CS0 4% CRVM ALB 86-92,94-10 0100100. 80 CS0 4% CRVM ALB S & U 00-02,04,06-08			400 , 440 , 144 177 , 615 , 144		16,912,714 5,246
0100101. 80 CSO 4% CRVM MOD 85	206,466,838		206,466,838		
0100102. 80 CS0 4.5% NLP 89-97 0100103. 80 CS0 4.5% NLP ANB 89-97,01-03	79,534 121,768		79,534 121,768		
0100104. 80 CS0 4.5% NLP ALB 69,92-95	475,901		475,901		
0100105. 80 CSO 4.5% NLP GC 89,99,03 0100106. 80 CSO 4.5% CRVM 82-04			11,632 14,660,864		30,257,807
0100100. 80 CSO 4.5% CRVM 82-04 0100107. 80 CSO 4.5% CRVM ANB 86-05			579,517,717		216,993,552
0100108. 80 CSO 4.5% CRVM ALB 90-05,09			1,867,907,117		44,477,254 940,882
0100109. 80 CSO 4.5% CRVM ALB S & U 89-05 0100110. 80 CSO 4.5% CRVM MOD GC 89-00,02-04			733,596,779 6,068,639		940,882
0100111. 80 CS0 4.5%-5% CRVM ALB 91-94	7,990,848		7,990,848		
0100112. 80 CS0 4.75% CRVM ALB S & U 00-03 0100113. 80 CS0 5% NLP 86-90	130,661		20,661 130,685		
0100114. 80 CS0 5% CRVM 88-89,94	118,797		23,538		95,259
0100115. 80 CS0 5% CRVM ANB 93-94 0100116. 80 CS0 5% CRVM ALB 92-94			139,736,372		466.003
0100117. 80 CSO 5% CRVM ALB S & U 94	3,390,826		3,390,826		400,003
0100118. 80 CS0 5.5% NLP 82-88	196,682		196,682 14,600,579		
0100119. 80 CSO 5.5% CRVM 84-09, 11-19	, ,		844,804,674		
0100121. 80 CS0 5.5% CRVM ALB 85-93	193,725,471		193,371,698		353,773
0100122. 80 CS0 5.5% CRVM CRF 86-88 0100123. 80 CS0 6% NLP 84-89			1,505,662 4,802,661		1,808
0100124. 80 CSO 6% CRVM 83-92	5, 104, 419		3,458,202		1,646,216
0100125. 80 CSO 6% CRVM ANB 83-86 0100126. 80 CSO 6% CRVM ALB 84-86			184,910,660		
0100127. 80 CS0 7% NLP 87-92	56,592		56,592		
0100128. 80 CS0 (135%) VARIOUS CRVM ALB 95-98 0100129. BLENDED 80 CS0 4.5% NLP ALB 98-01			15,787,080 1,810,121		
0100129. BLENDED 80 CS0 4.5% NLP ALB 98-01					
0100131. 80 CET 4% CRVM 06-08	149,387		149,387		
0100132. 80 CET 4.5% NLP 89-03			713,785 273.319		
0100134. 80 CET 4.5% CRVM 89-05	3,542,286		3,542,286		
0100135. 80 CET 4.5% CRVM ALB 95-19	2,473		2,473 927		
0100137. 01 CSO 3.5% CRVM ALB 13-19	1,239,072,739		1,239,072,739		
0100138. 01 CSO 3.75% CRVM ALB 13-19 0100139. 01 CSO 4% CRVM ALB 00-13			20,436,831 2,841,963,279		
0100140. 01 CSO 4.25% CRVM ALB 11-12			2,041,903,279		
0100141. GIO NLP 85-00,02 0100142. GIO 3.5% CRVM 13-17	266		266 7,338		
0100143. GIO 4% CRVM 93-99,07-12			306,742		
0100144. SUBSTANDARD NLP 59,61-65,67,69,73,76-77,79-	17 774				2,716
80,82,84-85,91-99 0100145. UNEARNED PREMIUM	1.670		15,058 1,670		
0199997. Totals (Gross)	10,630,109,813		10,284,603,482		345,506,331
0199998. Reinsurance ceded 0199999. Life Insurance: Totals (Net)	3,399,284,581 7,230,825,232		3,327,481,738 6,957,121,744		71,802,843 273,703,488
0200001. McClintok's 2.5% DEF CARVM 87-88,90-91		XXX	22,648	XXX	270,700,400
0200002. McClintok's 3.5% DEF CARVM 69-74,77-79,81- 82,87		XXX		XXX	
0200003. McClintok's 4% DEF CARVM 87	1,489	XXX		XXX	
0200004. 37 SA 2.5% IMM 70,72,75-78	120, 125	XXX	120, 125	XXX	
0200005. 37 SA 2.5% DEF NLP 73-80		XXX	29,085 553,070	XXX	
0200007. 37 SA 3% DEF CARVM 79,84	1,569	XXX	1,569	XXX	
0200008. 37 SA 3.5% DEF CARVM 73,75-82,90-92	504,570	xxx		XXX	
0200010. 37 SA 4.5% DEF CARVM 78-81,86	42,453	XXX	42,453	XXX	
0200011. 37 SA 5% DEF CARVM 74	20,754	XXX	20,754	XXX	
0200012. 37 SA 5.5% DEF CARVM 75,77-79		XXX	66,781	XXX	
90,92	135,701	XXX		XXX	
0200015. 71 IAM 3.5% IMM 80-83	3,320,155	XXX	3,320,155	XXX	
0200016. 71 IAM 3.5% DEF CARVM 69,73-76,78,80-81 0200017. 71 IAM 4% DEF 79	322,871	XXXXXX	322,871	XXX	
0200018. 71 IAM 4% DEF CARVM 69-70,74-78,80-88,90-91	1,256,134	XXX	1,256,134	XXX	
0200019. 71 IAM 4.5% DEF 79-92	15, 107, 292	XXX	15, 107, 292	XXX	
0200020. 71 IAM 4.5% DEF CARVM 80-89 0200021. 71 IAM 5% DEF CARVM 73-75,78-83,86-89		XXX	33,853,557 600,268	XXXXXX	
0200022. 71 IAM 5.5% DEF 80-81,83,85-86	2,936,503	XXX	2,936,503	XXX	
0200023. 71 IAM 5.5% DEF CARVM 77-80,94,96 0200024. 71 IAM 5.75% DEF 83-85	1,348,490 900 945	XXXXXX	1,348,490 900,945	XXXXXX	
0200025. 71 IAM 5.75% DEF CARVM 93	235,869	XXX	235,869	XXX	
0200026. 71 IAM 6% DEF CARVM 75-88,95	1,555,630	XXX	1,555,630	XXX	
0200027. 71 IAM 6.25% DEF CARVM 92 0200028. 71 IAM 6.5% DEF CARVM 87,90	2,160,005	XXX		XXXXXX	
0200029. 71 IAM 6.75% DEF CARVM 86,91,16	2,879,010	XXX	2,879,010	XXX	
0200030. 71 IAM 7% DEF CARVM 86-89	J3,854,712	XXX	3,854,712	XXX	

EXHIBIT 3 - ACCIN	LOAILINE	CLITTE	OIX EII E	CONTINA	
1	2	3	4	5 Credit	6
				(Group and	
Valuation Standard	Total	Industrial	Ordinary	Individual)	Group
0200031. 71 IAM 7.25% DEF CARVM 86		XXX		XXX	
0200032. 71 IAM 7.5% IMM 84		XXX	113,769	XXX	
0200033. 71 IAM 7.75%/5.75% IMM & DEF 83	325,985	XXX	325,985	XXX	
0200034. 71 IAM 8% DEF CARVM 84-85			35, 188, 488	XXX	
0200035. 71 IAM 8.25% DEF CARVM 83			41,442,758		
0200036. 71 IAM 8.5% DEF CARVM 85	86,878	XXX	86,878		
0200037. 71 IAM 9.32% IMM 83		XXX	109,507	XXX	
0200038. 71 IAM 10.75% IMM 82	1,689,530	XXX	1,689,530		
0200039. 71 IAM 11.25% IMM 84	9,449,350		9,449,350	XXX	
0200040. 71 GAM 7.5% IMM		XXX	4 005 000	XXX	
0200041. 83a 3.5% IMM 83		XXX	1,885,008 4,311,749	XXX	
0200042. 63a 4.6 IMM 13	4,311,749	XXX	8,782,574	XXX	
0200043. 63a 4.25% TWW 12 0200044. 83a 4.5% DEF CARVM 07-08	0,702,374		1,707,211	XXX	
0200045. 83a 4.65% IMM 98	11 244		11,244		7,000,221
0200046. 83a 4.75% DEF 99			130,078	XXX	
0200047. 83a 4.77% IMM 93	5 254		5,254		
0200048. 83a 4.8% IMM 97	22.636				
0200049. 83a 5% IMM 11			62,755,011		
0200050. 83a 5% DEF CARVM 98,09	9.833.851		9,831,659	XXX	2,192
0200051. 83a 5.2% IMM 96			17,746	XXX	
0200052. 83a 5.25% IMM 05-06,10		XXX	401,677,146		
0200053. 83a 5.25% DEF 98	118,989	XXX	118,989	XXX	
0200054. 83a 5.25% DEF CARVM 97-98	2,719,772	XXX	2,719,772	XXX	
0200055. 83a 5.5% IMM 04,07-08		XXX	421,922,177		
0200056. 83a 5.5% DEF 94,96-97	1,838,124	XXX	1,838,124	XXX	
0200057. 83a 5.5% DEF CARVM 94,96-97	18,466,318	XXX	18,466,318		
0200058. 83a 5.75% DEF 93,99		XXX	928,583		
0200059. 83a 5.75% DEF CARVM 93	4,670,294	XXX	4,670,294		
0200060. 83a 6% IMM 03,09	167,500,042	XXX	167,500,042		
0200061. 83a 6% DEF 95		XXX	322,447		
0200062. 83a 6% DEF CARVM 95		XXX	2,402,791	XXX	
0200063. 83a 6.25% IMM 98-99		XXX	395,965,011		604,762
0200064. 83a 6.25% DEF 87,92	2,123,024	XXX	2,123,024		
0200065. 83a 6.25% DEF CARVM 87,92			38,320,901	XXX	
0200066. 83a 6.33% DEF CARVM 97		XXX	76,259	XXX	
0200067. 83a 6.5% IMM 94,02	341,592,190	XXX	341,350,984		241,206
0200068. 83a 6.5% DEF 87,90			1,332,152 464.747		
0200069. 83a 6.5% DEF CARVM 91			3.886.086	XXX	
0200070. 83a 6.63% DEF CARVM 96					476,347
0200071. 83a 6.75% IMM 93,96-97,01 0200072. 83a 6.75% DEF 91	832,700,233		1,783,590	XXX	,
0200072. 83a 6.75% DEF 91 0200073. 83a 6.75% DEF CARVM 86,91–92	1,763,390		34,746,384		
0200073. 83a 6.75% DEF CARVM 86,91-92		XXX		XXX	
	557,834,815		557,574,762	XXX	260,054
0200073. 63a 7% DEF 88-89	2 576 701	XXX	2,576,701	XXX	200,004
0200077. 83a 7% DEF CARVM 89	532 504	YYY	532,504	XXX	
0200078. 83a 7.25% IMM 95			388,267,610	XXX	
0200079. 83a 7.45% DEF CARVM 94			22,119,572	XXX	
0200080. 83a 7.75% IMM 92			260,370,388		259,316
0200081. 83a 7.75%/5.75% IMM & DEF 83			61,223		
0200082. 83a 7.77% DEF CARVM 88	9.080.963		9,080,963		
0200083. 83a 8% IMM 87	230, 158, 874	XXX	230, 158, 874		
0200084. 83a 8% DEF CARVM 85			11,450	XXX	
0200085. 83a 8.1% DEF CARVM 93	28,507,468	XXX	28,507,468	XXX	
0200086. 83a 8.16% DEF CARVM 89	6,886,715	XXX	6,886,715	XXX	
0200087. 83a 8.25% IMM 90-91	766,817,648	XXX	765,826,883	XXX	990,764
0200088. 83a 8.37% DEF CARVM 90	9, 138, 510	XXX	9, 138, 510	XXX	
0200089. 83a 8.4% DEF CARVM 92		XXX	25,471,913	XXX	
0200090. 83a 8.42% DEF CARVM 91	17,824,784		17,824,784	XXX	
0200091. 83a 8.75% IMM 88-89			588,942,845		346,348
0200092. 83a 9.25% IMM 86			56,723,315		
0200093. 83a 9.5% IMM 85			7,211	XXX	
0200094. 83a 11% IMM 85			12,607,118	XXX	
0200095. 83a 11.25% IMM 84	537,584		537,584	XXX	
0200096. 83 GAM 5.5% 98	45,346			XXX	
			F44 700	XXX	
0200098. 1994 GAR 4.5% DEF CARVM 05-06	b,/00,8/2		544,722	XXX	
0200099. 1994 GAR 4.75% DEF CARVM 04,07			3,603,421	XXX	
0200100. 1994 GAR 5% DEF CARVM 03			2,468,107 914,043	XXX	
0200101. 1994 GAR 5.25% DEF CARVM 98-99	1,424,720 7 RED EDE		1,281,369	XXX	
0200102: 1994 GAR 5.5% DEF CARVM 94,96-97,01-02	1 124 442		434,619	XXX	
0200103. 1994 GAR 5.75% DEF CARVM 93,00			47,459	XXX	
0200104: 1994 GAR 6% DEF CARVM 95	2,019,000		16,366	XXX	
0200103. 1994 GAR 6.25% DEF CARVM 87,90			3,610,339	XXX	
0200107. 1994 GAR 6.75% DEF CARVM 91		XXX	1,288,902	XXX	
0200108. 1994 GAR 7% DEF CARVM 88-89	28.001 268	XXX	1,888,033	XXX	
0200109. 1994 GAR 7.25% DEF CARVM 86	3 083 192	XXX	91,553	XXX	2 991 639
0200110. 1994 GAR 8.5% DEF CARVM 85		XXX	122,871	XXX	3,296,240
0200111. 1994 GAR CIF DEF CARVM 92-09	1.978.356.187	XXX	1,437,357,565	XXX	
0200112. 1994 GAR CIE MODIFIED GUARANTEED ANNUITY 50					
IL ADM CODE 1410 91–13	545 . 095 . 553	XXX	348,409,711	XXX	196 . 685 . 842
0200113. a-2000 2.5% IMM 17,19		XXX	520,835	XXX	
0200114. a-2000 4% IMM 13,15	95,871,133	XXX	61,624,956	XXX	34,246,177
0200115. a-2000 4% DEF CARVM 78-79	283,921	XXX	283,921	XXX	
0200116. a-2000 4.25% IMM 12,16		XXX	55,830,381	XXX	36,270,514
0200117. a-2000 4.5% IMM 14			36,590,351	XXX	32,730,253
0200118. a-2000 4.5% DEF CARVM 80-81,05-06	43,617,689	XXX	27,675,791	XXX	15,941,897
0200119. a-2000 4.75% DEF CARVM 04,07-08	38,982,911		21,350,889	XXX	17,632,022
0200120. a-2000 4.82% DEF CARVM 04	6,340,698		6,340,698	XXX	
0200121. a-2000 4.94% IMM 02	44,290	XXX	44,290	XXX	
	<u></u>	•			

			<u> </u>	-	
1	2	3	4	5 Credit (Group and	6
Valuation Standard	Total	Industrial	Ordinary	Individual)	Group
0200122. a-2000 5% IMM 11	92,293,382	XXX	50,378,941	XXX	41,914,441
0200123. a-2000 5% DEF CARVM 98-99,03		XXX	53,585,069	XXX	37,512,417
0200124. a-2000 5.25% IMM 01,05-06,10		XXX			76,900,199
0200125. a-2000 5.25% DEF CARVM 98-99,02		XXX	33,541,294	XXX	
0200126. a-2000 5.27% DEF CARVM 03		XXX		XXX	
0200127. a-2000 5.5% IMM 04,07-08		XXX	, ,		9,279,812
0200128. a-2000 5.5% DEF CARVM 94,96-97,00-02	1/6,054,550		95,365,363	XXX	
0200129. a-2000 5.71% DEF CARVM 02		XXX	, , ,	XXX	40.000.001
0200130. a-2000 5.75% DEF CARVM 93,00-01 0200131. a-2000 5.77% IMM 00	0 427	XXX		XXX	
0200131. a=2000 5.77% 1MM 00	101 146 055	XXX			27,906,386
0200132. a-2000 6% DEF CARVM 95,01	1/ /03 856	XXX		XXX	
0200133. a=2000 6% DEF CARVM 93,01	0 223 375	XXX		XXX	
0200135. a-2000 6.25% IMM 99			7,812,857		342,926
0200136. a-2000 6.25% DEF CARVM 92			758,072	XXX	
0200137. a-2000 6.3% DEF CARVM 99	8 098 973		8,098,973	XXX	
0200138. a-2000 6.31% DEF CARVM 98		XXX		XXX	
0200139. a-2000 6.33% DEF CARVM 97		XXX			
0200140. a-2000 6.5% IMM 02	39.615.027	XXX		XXX	903,149
0200141. a-2000 6.5% DEF CARVM 87,90	2.860.352	XXX		XXX	483.385
0200142. a-2000 6.63% DEF CARVM 96		XXX		XXX	
0200143. a-2000 6.75% IMM 01	22.826.608		22,038,221	XXX	
0200144. a-2000 6.75% DEF CARVM 91	1.913 609	XXX		XXX	1,472,950
0200145. a-2000 7% IMM 00		XXX	14.628.698	XXX	846.850
0200146. a-2000 7% DEF CARVM 88-89	1,551,932	XXX		XXX	
0200147. a-2000 7.25% DEF CARVM 86	1,423.905	XXX	1,423.905	XXX	
0200148. a-2000 8.25% IMM 90		XXX		XXX	
0200149. a-2000 8.5% DEF CARVM 84-85	1,471,736	XXX	1,471,736	XXX	
0200150. a-2000 CIF DEF CARVM 94-09,12-14	1,223,257,421	XXX	1,096,634,384	XXX	126,623,037
0200151. 2012 IAR 3.5% DEF CARVM 17-18	528,912	XXX	528,912	XXX	
0200152. 2012 IAR 3.75% IMM 17-18		XXX	, ,		
0200153. 2012 IAR 3.75% DEF CARVM 14-16,19			758,302	XXX	
0200154. 2012 IAR 4% IMM 15-16,19		XXX			75 , 540 , 189
0200155. 2012 IAR VM-22 2.25-4.25% IMM 19	40,011,872	XXX			15,739,042
0200156. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM 18	18,269	XXX	18,269	XXX	
0200157. Actuarial Guideline 43 Additional Reserve 92-					
93,97–98,10–14		XXX	94,634,550	XXX	
0299997. Totals (Gross)	12,457,187,091	XXX	10,059,351,095	XXX	2,397,835,996
0299998. Reinsurance ceded	1,143,862,597	XXX	522,648,601	XXX	621,213,996
0299999. Annuities: Totals (Net)	11,313,324,494	XXX	9,536,702,495	XXX	1,776,622,000
0300001. 71 IAM 9.32% IMM 83			342,788		
0300002. 83a 6.25% IMM 98			22,456		
0300003. 83a 6.5% IMM 94	19,013		19,013		
0300004. 83a 6.75% IMM 96			29,616		
0300005. 83a 7.25% IMM 95			7,189		
0300006. a-2000 4.25% IMM 12	9,524 14,213		9,524 14.213		
0300007. a-2000 5% IMM 11	14,729		14,213		
0300009. a-2000 5.5% IMM 04			162,610		
0300010. a-2000 6.25% IMM 99			21,307		
0300011. a-2000 6.75% IMM 01	63.939				
0300012. a-2000 7% IMM 00	90,436		90,436		
0399997. Totals (Gross)	797.821		797 821		
0399998. Reinsurance ceded	131,021		131,021		
0399999. SCWLC: Totals (Net)	797,821		797,821		
0400001. 51 ADB W/ 58 CSO 3% ANN CRF 64-67,70-80,82-83	101,021		131,021		
0.0000 01 NBB III 00 000 0M NIII 01 01,10 00,02 00	830		830		
0400002. 51 ADB W/ 58 CSO 3% ANN CRF ALB			•		
68,73,78,80,82–83,98–01	614		608		6
0400003. 59 ADB W/ 58 CSO 2.5% ANN CRF 61,65-66,69-					
70,72–93,98–99	36,311		36,311		
0400004. 59 ADB W/ 58 CSO 3% ANN CRF 63-64,66,68-	·				
73,75,83,85,95,97-10,12			31,926		331
0400005. 59 ADB W/ 58 CSO 3.5% MO CRF 72-81			75,615		
0400006. 59 ADB W/ 58 CSO 4.5% ANN CRF 81-90,95-96			83,573		
0400007. 59 ADB W/ 80 CSO 3% ANN CRF 58			8	ļ	
0400008. 59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-16	2,652		2,652		
0400009. 59 ADB W/ 80 CSO 4.5% ANN CRF 89-02,04	100,922		99,256		1,666
0400010. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB 95-05	34,278		34,278		
0400011. 59 ADB W/ 80 CS0 4.5% ANN CRF ALB S & U 89-05			***		
0400049 F0 ADD W/ 00 000 4 75% ANN 007 112 0 0 1/25	66,843		66,843		
0400012. 59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 02	2		2 54.476		
0400013. 59 ADB W/ 80 CS0 5% ANN CRF 84-01 0400014. 59 ADB W/ 80 CS0 5% ANN CRF ALB 93-94	54,476 7.423		54,476 7,423		
0400014. 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94					
0400016. 59 ADB W/ 80 CSO 5.5% ANN CRF 87-98.09.12	228.317				
0400017. 59 ADB W/ 80 CS0 6% ANN CRF 83-86,88			228,317		
0400018. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB 07,13–19	2.809		2.809	•	
0400019. 59 ADB W/ 01 CSO 3.5% ANN CRE ALB S & U 13-17	∠,009	·	∠,009		·····
ου που π, οι ουν ο.οπ πιαια οιπ πευ ο α ο 10-17	65,022		65,022		
0400020. 59 ADB W/ 01 CSO 4% ANN CRF ALB 10-12	2,578		2,578		
0400021. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-12	40,324		40,324		
0499997. Totals (Gross)	871,966		869,963	•	2,003
0499998. Reinsurance ceded	476.923		475.256		1,666
0499999. Accidental Death Benefits: Totals (Net)	395.043		394.707		336
0500001. 01 CSO 3.5% CRVM ALB 13–19	39.757		39,757		500
0500002. 01 CSO 4% CRVM ALB 10-12	403,908		403,908		
0500003. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-	.,.				
50,64,67-73,75,77-80,82,84,87,90	1,222		1,222		
0500004. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 84-88					
	13		13		
0500005. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01	1,262		1,262		
		·			

1	2	3	4	5 Credit	6
Williams Observed	Tatal	la di catalal	Ondinana	(Group and	0
Valuation Standard 0500006. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	Total	Industrial	Ordinary	Individual)	Group
0500007. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF	000,710				
95–11	31,100		28,682		2,418
0500008. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 97-01	1,333		1,333		
0500009. 52 INTERCO DISA, PER 2, BEN 485 W/ 58 CSO 3% ANN CRF 69-73	9,497		9,497		
0500010. 52 INTERCO DISA. PER 2. BEN 4&5 W/ 58 CS0	9,497		9,497		
	64,318		64,318		
0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5%					
	45,475		43,649		1,826
0500012. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 81-89,93-02,04,09	459,801		452,989		6,812
0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 5%					
	124,412		124,412		
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CS0 5.5%	050 400		050,400		
ANN CRF 87-92	353,486		353,486		
ANN CRF 85–86	37,372		37,372		
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4%					
	6,068		6,068		
0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5%	8,381		8,381		
ANN CRF 89-05	8,381		8,381		
ANN CRF ALB 89-05	118,866		118,866		
0500019. 52 INTERCO DISA. PER 2. BEN 5 W/ 80 CSO 5%					
ANN CRF 93-94	511		511		
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99	15 381		15,381		
0500021, 52 INTERCO DISA PER 2 BEN 5 W/ 80 CSO 5 5%			13,001		
ANN CRF 87-98,01,06-07	43,636		43,636		
0500022. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5%					
ANN CRF ALB 91-92	157		157		
ANN CRF 83–86,88	7 912		7,912		
L 0500024, 52 INTERCO DISA PER 2 W/ 01 CSO 3 5% ANN L					
	8,072		8,072		
0500025. 52 INTERCO DISA W/ 01 CSO 3.5% ANN CRF ALB S & U 13-19	292,852		292,852		
0500026, 52 INTERCO DISA PER 2 W/ 01 CSO 4% ANN CRE			292,032		
06,08-12	6,445		6,441		4
0500027. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S &					
U 09-12	151,950 2,596,900		151,950 2.585.840		11.000
0599997. Totals (Gloss)	1,591,464		1,584,653		11,060 6.812
0599999. Disability-Active Lives: Totals (Net)	1,005,436		1,001,187		4,249
0600001. 26-33 INTERCO DISA W/ 41 CSO 3%	4,021		4,021		, -
0600002. 52 INTERCO DISA W/ 58 CSO 2.5%	1,000		1,000		
0600003. 52 INTERCO DISA W/ 58 CSO 3% 90-01	34,325		34,325 7,282,091		
0600005. 52 INTERCO DISA, PER 2, W/ 38 CSO 3%	1 ,202,091		1,202,091		
58,62-66,69-71,76,79-02,04	2,661,652		2,661,590		62
0600006. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3%					
63-19					76.252
0600007: 70 INTERCO DISA 2%					8,900
	204,083				204,083
	1,971		1,971		
0699997. Totals (Gross)	36,406,291		36,116,994		289,297
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net)	4,644,814 31,761,477		4,364,416 31,752,577		280,397 8,900
0700004 5 44 4	10 100 011		10 705 100		388,047
0700002. Non-Deduction of Deferred Fractional Premium			, ,		
or Return of Premium					130,011
	5,923,122		5,923,122		
0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies	5 426 457		5,170,928		255,529
0700005. For Additional Actuarial Reserves-					233,329
	50,000,000		50,000,000		
0799997. Totals (Gross)	153,819,947		153,046,360		773,587
0799998. Reinsurance ceded	58,126,296		58,045,547		80,748
0799999. Miscellaneous Reserves: Totals (Net) 9999999. Totals (Net) - Page 3, Line 1	95,693,651 18,673,803,155		95,000,813 16,622,771,344		692,839 2,051,031,812
seeses. Totale (110t) Tage o, Line 1	10,010,000,100		10,022,111,044		4,001,001,012

EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	٠	Yes []	No [X]
1.2	If not, state which kind is issued.				
	Non-participating				
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	'	Yes []	No [X]
2.2	If not, state which kind is issued.				
	Non-participating				
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	۱	Yes [Χ]	No []
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.				
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	,	ا ءم٧	1	No [X]
••	If so, state:		103 [,	NO [X]
	4.1 Amount of insurance?	\$			
	4.2 Amount of reserve?				
	4.3 Basis of reserve:				
	4.4 Basis of regular assessments:				
	4.5 Basis of special assessments:				
	4.6 Assessments collected during the year				
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts. 2%, 3%				
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	,	Yes [X 1	No []
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:	\$.00 [2.	875 . 815 . 373
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:	d			
	Attach statement of methods employed in their valuation.				
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?	'	Yes []	No [X]
	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements	\$			
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:				
	7.3 State the amount of reserves established for this business:				
	7.4 Identify where the reserves are reported in the blank:				
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?	'	Yes []	No [X]
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:				
	8.2 State the amount of reserves established for this business:	\$			
	8.3 Identify where the reserves are reported in the blank:				
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the		1 ao	V 1	No I
	current year?	 ¢	162 [.	۸]	ואט [] בת חסת חת⊃
	9.2 State the amount of reserves established for this business:	₽ ¢		!	010,000,001 726 010 010
	9.3 Identify where the reserves are reported in the blank:	ν			100,010,810
	Section 2 of Exhibit 5				

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

EXHIBIT 3A - CHANGES IN BASES OF VALUATION DOKING THE											
1	Valuation	on Basis	4								
	2	3	Increase in Actuarial								
			Reserve Due to								
Description of Valuation Class	Changed From	Changed To	Change								
Group Voluntary Disability (GVDI - Assumed)	1985 CIDA Table	Company Experience	466,763								
0299999. Subtotal	XXX	XXX	466,763								
9999999 - Total (Column 4, only)			466,763								

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

	1	Compre	ehensive	4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE		marriadar	Стопр	Саррістіст	violett Ging	20.110. 01.1.9		carcarc	modicaid	0.00.07.00.1		34.3	
Unearned premium reserves	2,309,325										322,852	416,002	1,570,470
Additional contract reserves (b)	110.283.449										23,598,891	38,685,485	47,999,073
Additional actuarial reserves-Asset/Liability analysis											20,000,001		
Reserve for future contingent benefits													
Reserve for rate credits													
Aggregate write-ins for reserves													
7. Totals (Gross)	112,592,774										23,921,744	39, 101, 487	49,569,543
8. Reinsurance ceded	48,581,673										36,382	, ,	48,545,291
9. Totals (Net)	64,011,101										23,885,361	39,101,487	1,024,252
CLAIM RESERVE	ĺ í											, , , , , , , , , , , , , , , , , , ,	, ,
10. Present value of amounts not yet due on claims	18,526,988										3,062,813	15,373,728	90,446
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	18,526,988										3,062,813	15,373,728	90,446
15. Reinsurance ceded	126,257										35,811		90,446
16. Totals (Net)	18,400,731										3,027,002	15,373,728	
17. TOTAL (Net)	82,411,832										26,912,364	54,475,216	1,024,252
18. TABULAR FUND INTEREST	1,089,543										1,089,543		
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.	.												
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

⁽b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 6 - AGGREGATE RESERVES FOR A&H POLICIES

ALLSTATE LIFE INSURANCE COMPANY

VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES

December 31, 2019

- 1. Hospital Income (old HIP)
 - a. Morbidity: 74 Hospital Benefit Table
 - b. Mortality: 58 CSO (policies issued before 2002); 80 CSO (policies issued 2002-2004)
 - Interest: 3% (policies issued before 2002): 4.5% (policies issued 2002 2004)
 - d. Method: Two year preliminary term
- 2. Long Term Care (LTC) Direct Response
 - a. Morbidity: 1985 National Nursing Home Survey Utilization Data and the 1984-1991 LTC Intercompany Study (90%)
 - b. Mortality: 1983 GAM
 - Interest: 4.5% c.
 - d. Method: 2 Year FPT, Mid-terminal reserves
- 3. Return of Premium for AD&D -- 1994 and prior
 - a. Lapse Rate: Pricing assumptionb. Interest: 5%

 - c. Method: Two year preliminary term
- 4. Return of Premium for AD&D -- 1995 issues to current
 - a. Lapse Rate: Pricing assumptionb. Interest: 4.5%

 - c. Method: Two year preliminary term (1995 2002 issues); One year preliminary term (2003-2004 issues)
- 5. Flex AD
 - a. Morbidity: 59ADB
 - b. Mortality: 80 CSO c. Interest: 4.5%

 - d. Method: Two year preliminary term
 - e. Lapse: 8%
- 6. Disability 1
 - a. Morbidity: 1985 CIDA ULTIMATE
 - b. Interest: 3.50%-5.00%
 - c. Method: 2 Year Full Preliminary Term
 - d. Lapse: Min (80% Pricing Lapse Rate, 8%)
- 7. Disability 2
 - a. Morbidity: 64CDT
 - b. Interest: 3.00%
 - Method: 2 Year Full Preliminary Term
 - d. Lapse: Min (80% Pricing Lapse Rate, 8%)
- 8. Disability 3
 - a. Morbidity: Company Experienceb. Interest: 3.50%-5.00%

 - c. Method: 2 Year Full Preliminary Term
 - d. Lapse: Min (80% Pricing Lapse Rate, 8%)

ALLSTATE LIFE INSURANCE COMPANY EXHIBIT 6, Line 16 - 2019 Additional Information For Certain Annual Statement Res

Exhibit 6 Column	Policy Coverage			
1	All	\$18,400,731	n/a	
2	Disability Income	1,044,583	YES*	
2	Medical	15,320,623	YES*	
5	Disability Income	31,889	YES*	
6	Disability Income	2,000,580	YES*	
7	Disability Income	3,057	YES*	

^{*} Valuation standards and amounts of discount for these reserves are on page 2.

ALLSTATE LIFE INSURANCE COMPANY EXHIBIT 6, Line 16 - 2019

Page 2 - Additional Information For Certain Annual Statement Reserves

Exhibit 6 Column	Description	Incurral <u>Year</u>	Mortality <u>Table</u>	Morbidity <u>Table</u>	Interest <u>Rate</u>	Annual Statement <u>Reserve</u>	Reserve** Without Discounting	Amount of <u>Discount</u>
2	Medical	2011 2012 2013 2014 2015 2016 2017 2018 2019	None None None None None None None	Company's Insured Data	4.00% 4.00% 3.50% 3.50% 3.50% 3.50% 3.50% 3.50% Subtotal	9,341 39,149 316,760 726,844 797,622 1,721,939 3,220,327 4,366,230 4,122,412 \$15,320,623	9,356 39,415 323,884 752,106 828,921 1,801,312 3,398,217 4,630,436 4,387,219 \$16,170,867	15 266 7,124 25,262 31,299 79,373 177,890 264,206 264,807 \$850,244
2		2011	None		4.00%	1,044,583	1,065,269	20,687
5		Various	None		4.00%	31,889	32,521	632
6		Various	None		4.00%	2,000,580	2,040,199	39,619
7		Various	None		4.00%	3,057	3,118	61
GRAND TO	PTAL	, O9/				\$18,400,731	\$19,311,973	\$911,242

^{**} Computed as if interest rate is 0%

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 2 3 4 5					
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
Balance at the beginning of the year before reinsurance	1,902,219,833		1,681,343,496	38,547,510	40,715	182,288,112
Deposits received during the year	23,140,571			23,115,622	24,949	
Investment earnings credited to the account	95,616,391		86,348,567	195, 173		9,072,650
Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	251,920,947		204,630,636	24,729,659		22,560,652
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,769,055,847		1,563,061,427	37 , 128 ,646	65,663	168,800,110
10. Reinsurance balance at the beginning of the year	125,974,766		49,652,312	72,831,177	2,022,994	1,468,282
11. Net change in reinsurance assumed	(14,869,236)		(9,678,272)	(5, 182, 471)	(34,022)	25,529
12. Net change in reinsurance ceded	5,660					5,660
13. Reinsurance balance at the end of the year (Lines 10+11-12)	111,099,869		39,974,041	67,648,706	1,988,971	1,488,151
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,880,155,717		1,603,035,468	104,777,352	2,054,635	170,288,262

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2		Ordinary		6	Gro	up	Accident and Health			
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
Due and unpaid:		i Otai	ilidustilai Lile	Life irisurance	individual Annuilles	Contracts	and individual)	Life insurance	Annuities	Group	iliuiviuuai)	Other	
1. Due and unpaid.	1.1 Direct	1.328.576			974.008				354.568				
		202.858			175,349				27.509				
	1.2 Reinsurance assumed	202,636			1/5,349				27,509				
	1.3 Reinsurance ceded												
	1.4 Net	1,531,433			1, 149,357				382,077				
2. In course of settlement:													
2.1 Resisted	2.11 Direct												
	2.12 Reinsurance assumed	492,564		492,564									
	2.13 Reinsurance ceded	473,619		473,619									
	2.14 Net	18,945		(b)18,945	(b)		(b)	(b)					
2.2 Other	2.21 Direct	38,946,284		36,571,957				1,008,333		1,344,772		21,222	
	2.22 Reinsurance assumed	74,206,284		67,481,359				6,291,939		156,735		276,252	
	2.23 Reinsurance ceded	44,380,007		42,613,069				400,944		1,344,772		21,222	
	2.24 Net	68,772,562		(b)61,440,247			(b)	(b)6,899,328				(b)276,252	
3. Incurred but unreported:													
	3.1 Direct	16,879,404		11,736,155				364,437		4,644,273		134 , 539	
	3.2 Reinsurance assumed	25, 190, 739		15,574,544						3,775,012		5,841,183	
	3.3 Reinsurance ceded	8,923,282		5, 158,008				361,937		3,268,110		135,228	
	3.4 Net	33,146,860			(b)		(b)	(b)2,500		(b)5, 151, 176		(b)5,840,493	
4. TOTALS	4.1 Direct	57, 154, 264		48,308,112	974,008			1,372,770	354,568	5,989,045		155,761	
	4.2 Reinsurance assumed	100,092,445		83,548,466	· ·			6,291,939	27,509	3,931,747		6, 117, 434	
	4.3 Reinsurance ceded	53,776,908		48,244,696	· ·			.762,881	,	4,612,882		156,450	
	4.4 Net	103,469,800	(a)	(a) 83,611,883				(a) 6,901,828	382,077	5,307,911		6,116,745	

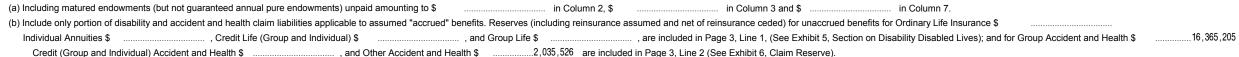


EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

					2 - Incurred During	the Year					
	1	2		Ordinary		6	Gro	up		Accident and Health	
			3	4	5		7	8	9	10	11
		Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance			Credit (Group	
	Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
 Settlements During the Year: 											
1.1 Direct	1,369,210,498		392,700,579	623,041,204	38,510		28,784,759	304,040,097	19,689,588		915,761
1.2 Reinsurance assumed	690,602,629		544,525,539	87,324,186	110,957		19,576,493	7,292,993	12,485,851		19,286,611
1.3 Reinsurance ceded	575,267,803		337, 106, 125	79,280,220			21,620,914	125,585,250	10,848,761		826,533
1.4 Net	(d)1,484,545,325		600,119,993	631,085,171	149,467		26,740,338	185,747,841	21,326,677		19,375,839
Liability December 31, current year from Part 1:											
2.1 Direct	57, 154, 264		48,308,112	974,008			1,372,770	354,568	5,989,045		155,761
2.2 Reinsurance assumed	100,092,445		83,548,466	175,349			6,291,939	27,509	3,931,747		6, 117, 434
2.3 Reinsurance ceded	53,776,908		48,244,696				762,881		4,612,882		156,450
2.4 Net	103,469,800		83,611,883	1,149,357			6,901,828	382,077	5,307,911		6, 116, 745
Amounts recoverable from reinsurers December 31, current year	19,268,282		18,040,336	3,645			1,207,313	15,639			1,350
4. Liability December 31, prior year:			, ,	,			, ,	ŕ			
4.1 Direct	63,499,389		54,808,472	796,677	97		1.236.542		5.623.517		646,291
4.2 Reinsurance assumed	100,785,988		85,424,570	126,862			4,663,628	76,522	3,993,333		6,501,071
4.3 Reinsurance ceded	57,098,006		51,760,585	,			698.044	,	3.994.859		644,518
4.4 Net	107, 187, 371			923.539	97		5.202.126	464.316	5,621,991		6,502,843
Amounts recoverable from reinsurers December 31, prior	14.517.277		14.488.785	17.564			,,	9,578	, ,		1,350
year 6. Incurred Benefits	17,011,211		17,700,700	17,504				3,370			1,000
6.1 Direct	1,362,865,372		386.200.219	623,218,535			28.920.987	304.006.872	20,055,116		425.230
6.2 Reinsurance assumed	689.909.086		542,649,435	87.372.673	110.957		20,920,987	7.243.980	12.424.265		18,902,974
6.3 Reinsurance ceded	576,697,710		337,141,787	79,266,301	110,337		21,204,804	125,591,310	11,466,784		
	1,476,076,749		591,707,867	631,324,907	149,369		27,232,727	185,659,541	21,012,597		,
6.4 Net	1,470,070,749		391,707,867	031,324,907	149,309		21,232,121	100,009,041	21,012,597		18,989,740

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	3,727,966	in Line 1.1, \$3,868,404	in Line 1.4.
	\$3,727,966	in Line 6.1, and \$3,868,404	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			15,522,427
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens.			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,447,565	2,352,532	904,968
7.	Derivatives (Schedule DB)	-		
8.	Other invested assets (Schedule BA)	3,457,842	3,203,682	(254, 160)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	84,970,060	101,143,295	16,173,235
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		198	198
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	3,993,027	925,242	(3,067,785)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	15,042	15,042	(1)
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
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			
24.	Health care and other amounts receivable	669,143	606,949	(62, 194)
25.	Aggregate write-ins for other than invested assets		317,514,508	23,324,161
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)		420,205,234	36,367,615
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	383,837,619	420,205,234	36,367,615
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Negative interest maintenance reserve	285,673,148	306,956,863	21,283,715
2502.	Prepaid commissions	5,575,615	8,447,257	2,871,642
2503.	Prepaid expenses	1,333,213	2,074,489	741,276
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,608,371	35,899	(1,572,472)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	294, 190, 347	317,514,508	23,324,161

NOTES TO FINANCIAL STATEMENTS

- 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 ("APPM"), 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)		0045#	F/S	F/S		0040		2012
Net Inc	ome	SSAP #	Page #	Line #	_	2019	_	2018
(1)	The Company's state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$	487	\$	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	\$_	487	\$_	343
Surplus	S							
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$	3,817	\$	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	\$_	3,817	\$_	3,471

- B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.
- C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 through 5, including loan-backed and structured securities ("LBASS") and excluding Securities Valuation Office ("SVO")-identified investments, are reported at amortized cost using the effective yield method. Bonds 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 an 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*. The Company's bond portfolio also includes SVO-identified investments, which are reported at fair value. Changes in the fair value of the SVO-identified investments are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Redeemable preferred stocks are reported at cost, amortized cost or the lower of cost, amortized cost or fair value, depending on the assigned NAIC designation. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned NAIC designation. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries are recorded based on the underlying statutory equity of the subsidiary.

Mortgage loans are reported at unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances. Single real estate property investments, that are wholly owned by a limited liability company that is directly and wholly owned by the reporting entity, are reported as real estate investments.

Cash equivalents are reported at fair value or amortized cost. Cash equivalents reported at amortized cost are readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments, excluding investments in the Allstate Short Term Pool ("Short term pool"), are reported at amortized cost. Investments in the Short term pool are stated at the net asset value ("NAV") as a practical expedient to determine fair value. NAV is the amount of net assets attributable to each member of the pool outstanding at the close of the period.

Contract loans are reported at the unpaid principal and capitalized interest balance. Interest is capitalized into the loan balance each contract anniversary. Loans deemed uncollectible are written off. Loan balances in excess of cash value are nonadmitted.

Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited Generally Accepted Accounting Principles equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. The change in net unrealized capital gains and losses is reported in unassigned surplus, as well as used in the calculation of the asset valuation reserve ("AVR") provision. LIHTC property investments are carried at proportional amortized cost, based on the proportion of tax benefits received in the current year to total estimated tax benefits allocated to the Company. Surplus notes are reported at amortized cost or the lower of amortized cost or fair value depending on the NAIC designation.

Realized capital losses recognized on all bonds due to other-than-temporary impairment ("OTTI") and net realized capital gains and losses on certain qualifying surplus notes included in other invested assets resulting from changes in the general level of interest rates are reported in the interest maintenance reserve ("IMR"), net of tax and amortized into the Summary of Operations. For LBASS designated as no intent and ability to hold, the non-interest related portion of OTTI losses is used in the calculation of the AVR provision, while the interest-related OTTI is reported in IMR. All other net realized capital gains and losses for other invested assets resulting from changes in the general level of interest rates and OTTI realized capital losses for other invested assets and bonds that are not a result of changes in the general level of interest rates are reported in the Summary of Operations and used in the calculation of the AVR provision, the change of which is reported within unassigned surplus.

Investment income primarily consists of interest, dividends, income from limited partnership interests, rental income from real estate and amortization of any premium or discount. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third-party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For

NOTES TO FINANCIAL STATEMENTS

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. In periods subsequent to the recognition of an OTTI on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans and bank loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value and periodic changes in fair value and settlements of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each bond, including LBASS, and common and preferred stock, whose carrying value may be other-than-temporarily impaired. For each bond, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is considered other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but it is probable the Company will not be able to collect all amounts due according to contractual terms, the bond's decline in value is considered other-than-temporarily impaired, and a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline in value is considered other-than-temporarily impaired and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded. For stocks managed by a third-party, either the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes an unrealized loss at the end of the period through a charge to realized capital loss.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds, including LBASS) or cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the length of time and extent to which the fair value has been less than amortized cost or cost.

Impairment adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI only if it is not recoverable and exceeds fair value.

Derivative financial instruments

Derivative financial instruments include interest rate, total return, credit default and foreign currency swap agreements, foreign currency forward contracts, futures contracts, interest rate cap agreements and index option contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized capital gains or losses in unassigned surplus. The determination of the AVR and IMR impact of realized capital gains and losses on derivatives is based on how the realized capital gains and losses of the underlying asset is reported. The Company's accounting policy for the various types of derivative instruments is discussed further in Note 8, Parts A, B & C.

Securities loaned

The Company's business activities include securities lending transactions, which are used primarily to generate net investment income. The proceeds received in conjunction with securities lending transactions are reinvested in cash equivalents, short-term investments or bonds.

Off-balance sheet financial instruments

Commitments to invest, commitments to extend loans, commitments to invest in real estate and commitments to purchase private placement securities have off-balance-sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premiums and annuity considerations

Annual premiums for most traditional life insurance policies are recognized as revenue on the policy anniversary date. Premiums, based on modal payment, for accident and health insurance, group life and certain immaterial traditional life insurance policies are recognized as revenue when due. Considerations received for supplementary contracts with life contingencies are recognized as revenue when due. Premiums for all single and flexible premium life insurance and annuity products are recognized as revenue when collected. Considerations received on deposit-type funds, which do not contain any life contingencies, are recorded directly to the related reserve liability.

Premiums written and not yet collected from policyholders are shown as a receivable, with balances older than 90 days nonadmitted.

Reserves for policy benefits

Policy benefit reserves for traditional and flexible premium life insurance policies are computed actuarially according to the Commissioners' Reserve Valuation Method ("CRVM") with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for modified guaranteed annuity products are calculated

NOTES TO FINANCIAL STATEMENTS

according to Title 50 of the Illinois Administrative Code, Part 1410 with interest and mortality assumptions in compliance with statutory regulations

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contractholders, less surrenders and withdrawals that represent a return to the contractholder. For deposit-type funds with no cash values prior to maturity, reserves are present values of contractual payments with interest assumptions in compliance with statutory regulations. Tabular interest on deposit-type funds is calculated as the prescribed valuation interest rate times the mean amount of funds subject to such rate held at the beginning and end of the year of valuation.

Policy benefit reserves for accident and health and group life insurance products include claim reserves, contract reserves and unearned premiums, if applicable. Claim reserves, including incurred but not reported claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based primarily upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in the Summary of Operations when additional information becomes known.

Asset valuation and interest maintenance reserves

The Company establishes the AVR and IMR as promulgated by the NAIC. The AVR offsets potential credit-related investment losses and volatility in recorded changes in fair value measurements on all invested asset categories excluding cash, contract loans, premium notes, collateral notes and income receivables. The AVR calculation is formula-based and considers the prior year reserve balance, the current year's realized credit-related (default) and equity capital gains and losses, net of deferred taxes thereon, applicable to the invested asset categories that are grouped within the default and equity components. The default component includes long-term bonds, preferred stocks, short-term bonds, derivatives and mortgage loans. The equity component includes common stocks, real estate and other invested assets. Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit property investments, collateral loans and surplus notes. The undistributed earnings or losses from investments in joint ventures, partnerships and limited liability companies are reported as changes in unrealized capital gains and losses and included in the AVR. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed, whereas, any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment. Realized and unrealized capital gains increase the AVR and realized and unrealized capital losses decrease the AVR. The Company's total AVR is generally limited to a maximum amount of credit-related reserve that is calculated using a set of factors applied to the admitted asset values of the various invested asset categories. Total AVR in one sub-component of ei

The IMR captures the realized capital gains and losses that result from changes in the overall level of interest rates and amortizes them into investment income over the approximate remaining life of the investments sold. The IMR includes all realized capital gains and losses, net of capital gains tax thereon, due to interest rate changes on fixed income investments, mortgage loans and derivatives, and excludes credit-related realized capital gains and losses on default component invested assets, realized capital gains and losses on equity investments and unrealized capital gains and losses. After a realized capital gain or loss has been identified as interest-related and an expected maturity date has been determined, a company may select either a grouped method or seriatim method for calculating the IMR amortization. The Company has elected to use the grouped method in calculating its IMR amortization. The total IMR is calculated by adding the current year's interest-related capital gains and losses, net of capital gains tax, to the prior year reserve and subtracting the current year's amortization released to the Summary of Operations. A negative IMR is reported as a nonadmitted asset. Make whole fees and prepayment penalties are recorded as investment income and not included in the IMR.

Reinsurance

The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses paid. Contract claims are reported net of reinsurance recoverables on unpaid losses, which represent estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contract and in accordance with the coverage, terms and conditions of the reinsurance agreement. Reinsurance premiums are generally reflected in income in a manner consistent with the terms of the reinsurance agreements. Reinsurance does not extinguish the Company's primary liability under the policies written. Reinsurance recoverable balances that are current and from authorized reinsurers are reported as admitted assets. Reinsurance recoverable balances from unauthorized reinsurers require collateral at least equal to the amount recoverable, or the recoverable balance is nonadmitted. All reinsurance recoverable balances that are 90 days past due are nonadmitted. If it is probable that reinsurance recoverables on paid or unpaid claim or benefit payments are uncollectible, these amounts are written off through a charge to the Summary of Operations.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized losses on certain investments carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

Separate Accounts

The assets of the Separate Accounts are carried at fair value. Separate Accounts liabilities represent the contractholders' claims to the related assets and are carried at the fair value of the assets. In the event the asset values of certain contractholder accounts are projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings. Reserves for guarantees provided by the Company are included in Exhibit 5 of the Company's General Account Annual Statement.

The Company holds on a direct basis and assumes via a modified coinsurance agreement, reserves for variable annuity contracts and variable life policies at less than the fund balances carried in the Separate Accounts. The difference between the reserves and the fund balances of the Separate Accounts is transferred from the Separate Accounts to the General Account, and the majority of the variable annuity portion is subsequently reinsured via a modified coinsurance agreement. Premiums, contract benefits, reserve transfers, policy loans and policyholder charges are also transferred from the Separate Accounts to the General Account.

Separate Accounts premium deposits, benefit expenses and contract charges for mortality risk, contract and policy administration are recorded by the Company and reflected in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support variable annuity contracts and variable life policies accrue directly to the contractholders and, therefore, are not included in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support indexed variable annuity contracts accrue to the Company. Gains or losses from the indexed variable annuity business, net of reinsurance, are included in net transfers to or (from) Separate Accounts in the Summary of Operations. Reserve liabilities for indexed variable annuity contracts are valued using a prescribed statutory valuation interest rate.

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 December 31, 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2019 or 2018.

3. Business Combinations and Goodwill

The Company did not participate in business combinations or record goodwill in 2019 or 2018.

4. Discontinued Operations

The Company did not have discontinued operations in 2019 or 2018.

- Investments
 - A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The minimum and maximum lending rates for new mortgage loans in 2019 and 2018 were 3.20% and 5.24%, and 3.90% and 6.46%, respectively. All new mortgage loans were commercial.
 - 2. For loans acquired during 2019 and 2018, the maximum percentage of any one loan to the value of the property at the time of the loan was 75.0% and 82.1%, respectively.

	(in millions)	2019	2018
3.	Taxes, assessments and any amounts advanced and not		
	included in the mortgage loan total	\$ -	\$ -

4. The age analysis of the Company's mortgage loans as of December 31, 2019 and 2018 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

(\$ in millions)			R	Resident	tial		Co	ommero	cial					
	Farm	-	Insured		All Other		Insured		All Other	_	Mezzanine		Total	
a. Current year 1. Recorded investment (all)														_
(a) Current	\$ -	. \$	-	\$	-	\$ \$	-	\$	3,197	\$	-	\$ \$	3,197	
(b) 30-59 days past due	\$ - \$ -	. \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(c) 60-89 days past due	\$ -	. \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
	\$ - \$ -	· \$	-	\$ \$	-	\$ \$	-	\$ \$	-	\$ \$	-	\$ \$	-	
2. Accruing interest 90-179 days past	φ -	• ф	-	Ф	-	Ф	-	Φ	-	φ	-	φ	-	
due														
(a) Recorded investment	\$ -	. \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
	\$ -	- \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Accruing interest 180+ days past due														
	\$ -	- \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
	\$ -	. \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Interest reduced (a) Recorded investment	\$ -	. \$		\$		\$		\$		\$		\$		
(b) Number of loans	Ψ -	. Ψ	_	φ		φ		Ψ		Ψ		φ	-	
(c) Percent reduced		- %	_	%	_	%	_	%	-	%	-	%	_	%
Participant or co-lender in a														
mortgage loan agreement														
	\$ -	. \$	-	\$	-	\$	-	\$	111	\$	-	\$	111	
Prior year Recorded investment														
	\$ -	. \$	_	\$	_	\$	_	\$	3,224	\$	_	•	3,224	
	\$ -	. \$	_	\$	_	\$	_	\$	5,224	\$	_	\$ \$	5,224	
(c) 60-89 days past due	\$ -	. \$	-	\$	-	\$	-	\$	_	\$	_	\$	-	
(d) 90-179 days past due	\$ -	. \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(e) 180+ days past due	\$ -	- \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Accruing interest 90-179 days past due														
	\$ -	- \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Interest accrued	\$ -	- \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Accruing interest 180+ days past due														
	\$ -	- \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
	\$ -	. \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Interest reduced	_	_		_		_				_		_		
	\$ -	. \$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Number of loans (c) Percent reduced		- %	-	%	-	%	-	%	-	%	-	%	-	%
5. Participant or co-lender in a	-	- 70	-	70	-	70	-	70	-	70	-	70	-	70
mortgage loan agreement														
	\$ -	\$	-	\$	-	\$	-	\$	191	\$	-	\$	191	

NOTES TO FINANCIAL STATEMENTS

5. The recorded investment in impaired mortgage loans with or without an allowance for credit losses as of December 31, 2019 and 2018 is presented in the table below. The recorded investment in impaired loans subject to a participant or co-lender mortgage loan agreement for which the Company was restricted from unilaterally foreclosing on the mortgage loan is also included.

(in millions)		Res	idential		Con	nmercial				
	Farm	Insured	A	II Other	Insured	Al	l Other	Me	zzanine	 Total
Current year With allowance for credit losses No allowance for credit losses	\$ -	\$ -	\$	-	\$ -	\$	- 8	\$	-	\$ - 8
3. Total (1+2)	\$ -	\$ -	\$	-	\$ -	\$	8	\$	-	\$ 8
 Subject to a participant or co-lender mortgage loan agreement for which the Company is restricted from unilaterally foreclosing on the mortgage loan 	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$
b. Prior year										
With allowance for credit losses No allowance for credit losses	\$ -	\$ -	\$	-	\$ -	\$	- 4	\$	-	\$ - 4
3. Total (1+2)	\$ -	\$ -	\$	-	\$ -	\$	4	\$	-	\$ 4
 Subject to a participant or co-lender mortgage loan agreement for which the Company is restricted from unilaterally foreclosing on the mortgage loan 	\$ -	\$ -	\$	-	\$ -	\$	-	\$	_	\$

6. The average recorded investment in impaired mortgage loans, interest income recognized, recorded investments on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting as of December 31, 2019 and 2018 were as follows:

(in millions)		Res	sidential		Con	nmercial				
	Farm	 nsured	Α	II Other	nsured	Al	l Other	Me	ezzanine	Total
a. Current year										
 Average recorded investment 	\$ -	\$ -	\$	-	\$ -	\$	5	\$	-	\$ 5
Interest income recognized Recorded investments on	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$ -
nonaccrual status 4. Amount of interest income recognized using a cash-basis	\$ -	\$ -	\$	-	\$ -	\$	8	\$	-	\$ 8
method of accounting	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$ -
b. Prior year										
Average recorded investment	\$ -	\$ -	\$	-	\$ -	\$	4	\$	-	\$ 4
Interest income recognized Recorded investments on	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$ -
nonaccrual status 4. Amount of interest income recognized using a cash-basis	\$ -	\$ -	\$	-	\$ -	\$	4	\$	-	\$ 4
method of accounting	\$ -	\$ -	\$	-	\$ -	\$	-	\$	-	\$ -

- 7. The Company did not have any activity to report for 2019 or 2018 within the allowance for credit losses account.
- 8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2019 or 2018.
- 9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.
- B. Debt Restructuring

	(in millions)	2	019	2018
1.	The total recorded investment in restructured loans, as of December 31	\$	11	\$ 27
2.	The realized capital losses related to these loans	\$	-	\$ -
3.	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$	6	\$ -

- 4. Accrual of income is suspended for mortgage loans and bank loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.
- C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2019 or 2018.

- 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 OTTI, the amount of OTTI 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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
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 \$ 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 g. Present value of cash flows expected to be collected is less than the amortized	1	-	1	19	-	19
cost basis	23	\$ 2 2	\$ 25 \$ 26	\$ 27 \$ 46	11	26
h. Total 2nd Quarter	\$ 24	\$2	\$ 26	\$\$	\$1	\$ <u>45</u>
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 k. Present value of cash flows expected to be collected is less than the amortized	4	-	4	3	-	3
cost basis I. Total 3rd Quarter	\$ 20	_ \$ <u>1</u>	\$ <u>17</u> \$ 21	\$ 37 40	\$ 3 3	36 \$ 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 o. Present value of cash flows expected to be collected is less than the amortized	5	-	5	6	-	6
cost basis p. Total 4th Quarter q. Annual Aggregate Total	\$ <u>14</u> \$ <u>19</u>	\$ 1 \$ 4	\$ 14 \$ 19	\$ 34	\$ 1 \$ 6	\$\frac{29}{35}

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)	2	3	4	5	6	7
ı	Book/Adjusted	3	4	Amortized Cost		Date of
	Carrying Value		Recognized	After Other-		Financial
	Amortized Cost	Present Value	•	Than-	Fair Value	Statement
	Before Current	of Projected	Temporary	Temporary	At Time of	Where
CUSIP	Period OTTI	Cash Flows	Impairments	Impairments	OTTI	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	-	\$ <u>1</u>	\$ 2	03/31/2019
759950EP9	\$ 7	\$ 7	-	\$ 7	\$ 7	03/31/2019
82842RAJ9	\$ 1	\$ 1	-	\$ 1	\$ -	03/31/2019
949837BY3	\$ 1	\$ 1 \$ 1	-	\$ 1 \$ 1	\$ 1 \$ 1	03/31/2019
94985LAG0 05363WAA7	\$ 1 \$ 1	\$ -	1	\$ -	\$ 1 \$ 1	03/31/2019 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 \$ 5	-	\$ 4	\$ 5 \$ 6	09/30/2019 09/30/2019
65536VAD9 12549MAA2	\$ 5 \$ 2	\$ 5 \$ 2	-	\$ 5 \$ 2	\$ 6 \$ 2	12/31/2019
46629GAJ7	\$ 2	\$ 1	1	\$ 1	\$ 1	12/31/2019
48122CAB1	\$ -	\$ -	' -	\$ -	\$ -	12/31/2019
59020UH32	\$ 1	\$ 1	_	\$ 1	\$ 1	12/31/2019
64129VAB9	\$ 4	\$ 4	-	\$ 4	\$ 4	12/31/2019
65536VAD9	\$ 5	\$ 5	-	\$ 5	\$ 6	12/31/2019
82842RAJ9	\$ -	\$ -		\$ -	\$ -	12/31/2019
Total			\$4			
0500014/4.47		•	•		•	00/04/0040
05363WAA7	\$ 1	\$ 1	\$ -	\$ 1	\$ 2	03/31/2018
46629GAJ7	\$ 10	\$ 10	-	\$ 10	\$ 10	03/31/2018
46629GAM0 50184YAA6	\$ 1 \$ 1	\$ 1 \$ 1	-	\$ 1 \$ 1	\$ - \$ 1	03/31/2018 03/31/2018
65157YA*0	Φ I \$ -	\$ -	-	\$ -	\$ 1 \$ -	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 12513XAH5	\$ - \$ 7	\$ - \$ 6	- 1	\$ - \$ 6	\$ - \$ 7	09/30/2018 09/30/2018
46629GAJ7	\$ 7 \$ 8	\$ 7	1	\$ 7	\$ 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 94985WDZ1	\$ - \$ 1	\$ - \$ 1	-	\$ - \$ 1	\$ 1 \$ 1	12/31/2018 12/31/2018
Total	ψ I	ψ 1	\$ 6	ψ I	ΨΙ	12/31/2010
i Otai			Ψ			

^{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. 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 as of December 31.

(in millions)		2019		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	\$ 104	\$	415
	2. 12 months or longer	\$ 25	\$	55

5. The following table summarizes the gross unrealized losses by unrealized loss position and credit quality as of December 31, 2019.

(in millions)	 estment Grade	Inve	selow estment Grade	Total
LBASS with unrealized loss position less than				
20% of amortized cost (1)(2)	\$ -	\$	(2)	\$ (2)
LBASS with unrealized loss position greater than			. ,	. ,
or equal to 20% of amortized cost (3)	(2)		-	(2)
Total unrealized losses	 (2)		(2)	(4)

(1) Below investment grade LBASS includes \$1 million that have been in an unrealized loss position for less than twelve months.

(2) Related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired.

(3) Evaluated on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contract obligations.

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.

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 December 31, 2019, the Company had not made the 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 December 31, 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
 - 1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral as a liability.
 - 2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2019 or 2018.
 - 3. Collateral Received

h

- a. Aggregate Amount Collateral Received
 - The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in mil	lions)	Fair	· Val	ue
		2019		2018
Secu	rities lending		_	
(a)	Open	\$ 365	\$	448
(b)	30 days or less	-		-
(c)	31 to 60 days	-		-
(d)	61 to 90 days	-		-
(e)	Greater than 90 days	-		-
(f)	Subtotal	\$ 365	\$	448
(g)	Securities received	-		-
(h)	Total collateral received	\$ 365	\$	448

2. The Company did not enter into dollar repurchase agreements in 2019 or 2018.

(in millions)	Decer	nber	31,
	 2019		2018
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$ 369	\$	451

- c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Collateral is invested in cash equivalents, short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.
- 4. The Company did not use affiliated agents for its securities lending transactions.

5. Collateral Reinvestment

- a. Aggregate Amount Collateral Reinvested
 - The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of December 31:

(in millions)			2	2019			2018			
		A	mortized Cost		Fair Value	-	Amortized Cost		Fair Value	
Sec	urities lending									
(a)	Open	\$	209	\$	209	\$	270	\$	270	
(b)	30 days or less		160		160		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	\$	369	\$	369	\$	451	\$	451	
(l)	Securities received		-		-		-		-	
(m)	Total collateral reinvested	\$	369	\$	369	\$	451	\$	451	

- 2. The Company did not enter into dollar repurchase agreements in 2019 or 2018.
- b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term investments and bonds that can easily be liquidated on demand to match the liability.
- 6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.
- 7. None of the securities lending transactions the Company has entered into extend beyond a year.
- 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.

- J. Real Estate
 - 1. The Company did not recognize impairment losses related to its real estate investments in 2019 or 2018.
 - 2. None of the Company's real estate investments were sold in 2019 or 2018 or held for sale as of December 31, 2019 or 2018.
 - 3. There were no properties held for sale as of December 31, 2019 or 2018.
 - 4. The Company did not engage in retail land sales operations in 2019 or 2018.
 - The Company did not hold real estate with participating mortgage loan features in 2019 or 2018.
- K. LIHTC Property Investments
 - 1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 3 to 13 years and 4 to 13 years as of December 31, 2019 and 2018, respectively. These investments have a required holding period of up to 15 years.
 - 2. The net amount of LIHTC and other tax benefits recognized during 2019 and 2018 was \$66 million and \$51 million, respectively.
 - 3. The balance of the admitted LIHTC property investments recognized within other invested assets was \$426 million and \$343 million as of December 31, 2019 and 2018, respectively.
 - 4. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2019 or 2018.
 - 5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2019 or 2018.
 - 6. The Company did not recognize OTTI losses related to its LIHTC property investments in 2019. The Company recognized OTTI losses of less than \$1 million related to LIHTC property investments in 2018. The reduction in U.S. corporate income tax rate as part of the Tax Cuts and Jobs Act of 2017 ("Tax Legislation") resulted in the book value of LIHTC property investments exceeding the present value of the remaining tax benefits discounted at a risk-free rate of return.
 - 7. In 2019, the Company did not write-down or reclassify LIHTC property investments. In 2018, the impairment losses recognized on the Company's LIHTC property investments were not the result of the forfeiture or the ineligibility of the tax credits.

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31:

(\$	n millions)					G	ross (Adm	nitted an	nd Nonadm	itted) F	Restricted			
							2019							
			1		2		3		4		5	6		7
Re	estricted Asset Category Subject to contractual obligations for		Total General Account (G/A)	8	G/A upporting Separate Account (S/A) ctivity (a)		Total S/A estricted Assets	Su	S/A Assets pporting G/A ctivity (b)		Total	Total From /31/2018	(D	ecrease/ ecrease) minus 6)
a.	Subject to contractual obligations for which a liability is not shown	\$	-	\$		\$	-	\$	_	\$	_	\$ -	\$	-
b.	Collateral held under security lending													
	agreements		365		-		-		-		365	448		(83)
C.	Subject to repurchase agreements		-		-		-		-		-	-		` -
d.	Subject to reverse repurchase													
	agreements		-		-		-		-		-	-		-
e.	Subject to dollar repurchase agreements		-		-		-		-		-	-		-
f.	Subject to dollar reverse repurchase													
	agreements		-		-		-		-		-	-		-
	Placed under option contracts		-		-		-		-		-	-		-
h.	Letter stock or securities restricted as													
	to sale - excluding Federal Home		400								400	400		(0)
	Loan Bank ("FHLB") capital stock FHLB capital stock		103		-		-		-		103	109		(6)
- 1.	On deposit with states		20		-		-		-		20	20		-
J. K.	On deposit with other regulatory bodies		20				-				20	20		
I.	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		1		-		-		-		1	4		(3)
0.	Total restricted assets	\$	495	\$	-	\$	-	\$	-	\$	495	\$ 589	\$	(94)
		_				_								

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

(continued)					20	19	
						Percent	age
			8		9	10	11
Re	estricted 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	•		•		0/	0/
	which a liability is not shown	\$	-	\$	-	- %	- %
b.	Collateral held under security lending						
	agreements		-		365	1.2	1.2
C.	Subject to repurchase agreements		-		-	-	-
d.	,						
	agreements		-		-	-	-
e.			-		-	-	-
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				103	0.0	0.3
	Stock FHLB capital stock		-		103	0.3	0.3
i.	On deposit with states		-		20	0.1	0.1
J. k.	On deposit with other regulatory bodies		-		20	0.1	0.1
K.	Pledged as collateral to FHLB (including		-		-	-	-
١.	assets backing funding agreements)						
m	Pledged as collateral not captured in		-		-	-	-
	other categories		_		6	_	_
n.	Other restricted assets		-		1	-	-
0.	Total restricted assets	\$		\$	495	1.6 %	1.6 %
٥.	Total Total olda addold	Ψ		Ψ.	400	1.0 /0	7.0

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

(\$	in millions)					G	ross (Adm	nitted an	d Nonadm	itted) F	Restricted				
							2018								
		_	1		2		3		4		5		6		7
Re	estricted Asset Category	_	Total General Account (G/A)	8	G/A upporting separate Account (S/A) ctivity (a)	Re	Total S/A stricted Assets	Su	S/A Assets pporting G/A tivity (b)	_(Total 1 plus 3)	12	Total From /31/2017	(De	crease/ ecrease) 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)
	Subject to repurchase agreements		-		-		-		-		-		-		-
d.															
	agreements		-		-		-		-		-		-		-
e.	Subject to dollar repurchase agreements		-		-		-		-		-		-		-
T.	Subject to dollar reverse repurchase														
	agreements		-		-		-		-		-		-		-
	Placed under option contracts		-		-		-		-		-		-		-
h.															
	to sale - excluding FHLB capital		400								400		45		0.4
	stock		109		-		-		-		109		45		64
ı.	FHLB capital stock		20		-		-		-		-		-		-
J.	On deposit with states		20		-		-		-		20		20		-
k.	On deposit with other regulatory bodies		-		-		-		-		-		-		-
١.	Pledged as collateral to FHLB (including														
	assets backing funding agreements)		-		-		-		-		-		-		-
III.	Pledged as collateral not captured in		0								8		7		4
_	other categories Other restricted assets		8		-				-		0		1		1
n.	-	_	589	<u>_</u>		<u>_</u>					589		553		36
0.	Total restricted assets	φ_	209	Φ		ъ <u></u>		Φ		Φ	569	Ф	ააა	Φ	30

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

(continued)		2018												
					Perce	ntage								
		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 obligation			•			.,	0/							
which a liability is not shown		-	\$	-	- 9	% -	%							
 b. Collateral held under security le 	ending													
agreements		-		448	1.5	1.5								
c. Subject to repurchase agreeme	nts	-		-	-	-								
d. Subject to reverse repurchase														
agreements		-		-	-	-								
 e. Subject to dollar repurchase ag f. Subject to dollar reverse repurchase 		-		-	-	-								
agreements	liase													
g. Placed under option contracts				-										
h. Letter stock or securities restric	ted as													
to sale - excluding FHLB cap														
stock		_		109	0.4	0.4								
i. FHLB capital stock		-		-	-	-								
j. On deposit with states		-		20	-	0.1								
k. On deposit with other regulatory	y bodies	-		-	-	-								
 Pledged as collateral to FHLB (
assets backing funding agre		-		-	-	-								
m. Pledged as collateral not capture	red in													
other categories		-		8	-	-								
n. Other restricted assets	_			4										
 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

The following tables summarize the detail of the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

(\$ in millions)			Gross (Admit 2019	ted and Nonadm	nitted) Restricted		
	1	2	3	4	5	6	7
Description of Assets Collateral pledged for derivatives Total (c)	Total General Account (G/A) \$ 6 \$	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) \$ 6 \$ 6	Total From 12/31/2018 \$ 8 \$ 8	Increase/ (Decrease) (5 minus 6) \$ (2) \$ (2)
(continued)		Perce	entage				
	8	9	10	_			
Description of Assets Collateral pledged for derivatives Total (c)	Total 12/31/19 Admitted Restricted \$ 6 \$ 6		Admitted Restricted to Total Admitted Assets %	i			

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

			Gross (Admit	ted and Nonadm	itted) Restricted		
			2018				
	1	2	3	4	5	6	7
Description of Assets Collateral pledged for derivatives Total (c)	Total General Account (G/A) \$ 8 \$ 8	G/A Supporting Separate Account (S/A) Activity (a) \$ S \$	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b) \$	Total (1 plus 3) \$ 8 \$ 8	Total From 12/31/2017 \$ 7 \$ 7	Increase/ (Decrease) (5 minus 6) \$ 1
(continued)		Perce	ntage				
	8	9	10				
Description of Assets Collateral pledged for derivatives	Total 12/31/18 Admitted Restricted		Admitted Restricted to Total Admitted Assets				
	Restricted	Assets	Assets	_			

The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

			ted and Nonadm	itted) Restricted		
		2019				
1	2	3	4	5	6	7
Total General Account (G/A) \$ 1 \$ \$ 1 \$	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) \$ 1	Total From 12/31/2018 \$ 4 \$ 4	Increase/ (Decrease) (5 minus 6) \$ (3) \$ (3)
	Percen	tage				
8	9	10				
Total 12/31/19 Admitted Restricted \$ 1 \$ 1		to Total Admitted Assets				
	General Account (G/A) \$ 1 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1 2 G/A Supporting Separate Account (S/A) F Activity (a) S 1 S - S S	1 2 3 3	1 2 3 4	Total General Account (G/A)	1 2 3 4 5 6

ns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively

)			Gross (Admir	tted and Nonadm	nitted) Restricted		
			2018				
	1	2	3	4	5	6	7
Description of Assets Puerto Rico bonds required to be held Total (c)	Total General Account (G/A) \$ 4	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) \$ 4 \$ 4	Total From 12/31/2017 \$ 1 \$ 1	Increase/ (Decrease) (5 minus 6) \$ 3
(continued)		Percei	ntage				
	8	9	10				
Description of Assets Puerto Rico bonds required to be held Total (c)	Total 12/31/18 Admitted Restricted \$ 4 \$ 4	Gross (Admitted & Nonadmitted) Restricted to Total Assets - %		d			

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

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements as of December 31:

(\$ in millions)				20)19		
	_	1		2	3	4	
Collateral Assets	В	Book/Adjusted Carrying Value ("BACV")		Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**	
General Account:							
 Cash, cash equivalents and short-term 							
investments	\$	358	\$	358	1.3 %	1.3 %	%
b. Schedule D, Part 1		-		-	- %		%
c. Schedule D, Part 2, Section 1		-		-	- %		%
d. Schedule D, Part 2, Section 2		-		-	- %		%
e. Schedule B		-		-	- %		%
f. Schedule A		-		-	- %		%
g. Schedule BA, Part 1		-		-	- %		%
h. Schedule DL, Part 1		7		7	- %		%
i. Other	_	-		-	- %		%
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	\$	365	\$ <u></u>	365	1.3 %	1.3 %	%
Separate Accounts:							
 k. Cash, cash equivalents and short-term 							
investments	\$	-	\$	-	- %		%
I. Schedule D, Part 1		-		-	- %		%
m. Schedule D, Part 2, Section 1		-		-	- %		%
n. Schedule D, Part 2, Section 2		-		-	- %		%
o. Schedule B		-		-	- %		%
p. Schedule A		-		-	- %		%
q. Schedule BA, Part 1		-		-	- %		%
r. Schedule DL, Part 1		-		-	- %		%
s. Other	. —	-	. —	-	%		%
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	\$	-	\$		%	9	%

j = Column 1 divided by Asset Page, Line 26 (Column 1) t = Column 1 divided by Asset Page, Line 27 (Column 1)

j = Column 1 divided by Asset Page, Line 26 (Column 3)
 t = Column 1 divided by Asset Page, Line 27 (Column 3)

			20)18			
		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) * Column 1 divided by Asset Page, Line 26 (Column 1) ** Column 1 divided by Asset Page, Line 26 (Column 3)	\$	448	\$ 448	1.6	%	1.6	%

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of December 31:

(\$ in millions)		1	2 % of Liability to Total
2019	_	Amount	Liabilities*
 Recognized obligations to return collateral assets (General Account) Recognized obligations to return collateral assets (Separate Accounts) 	\$ \$	365	<u>1.6</u> % <u>-</u> %
k. Recognized obligations to return collateral assets u. & k. = Column 1 divided by Liability Page, Line 26 (Column 1) v. = Column 1 divided by Liability Page, Line 27 (Column 1)	\$	448	1.9 %

M. Working Capital Finance Investments

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

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

The Company held the following 5GI securities as of December 31:

(\$ in millions)		r of 5GI rities	A	ggregate Carry	•	 Aggregate Fair Value			
Investment	2019	2018		2019		2018	2019		2018
(1) Bonds - AC	6	4	\$	27	\$	29	\$ 28	\$	28
(2) LBASS - AC	-	-		-		-	-		-
(3) Preferred stocks - AC	-	-		-		-	-		-
(4) Preferred stocks - FV	-	-		-		-	-		-
(5) Total (1+2+3+4)	6	4	\$	27	\$	29	\$ 28	\$	28

AC - Amortized cost FV - Fair value

P Short Sales

The Company did not have short sale transactions in 2019 or 2018.

Q. Prepayment Penalty and Acceleration Fees

The following table provides the number of CUSIPs sold, redeemed or otherwise disposed of and the aggregate amount of investment income generated for bonds, including LBASS, sold, redeemed or otherwise disposed of as a result of a callable feature for the years ended December 31:

(\$ in millions)		2	019			2	8		
	_	General Account		Separate Account	_	General Account		Separate Account	
(1) Number of CUSIPs	_	313	_	_	-	140	-	1	
(2) Aggregate amount of investment income	\$	27	\$	-	\$	18	\$	-	

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2019 or 2018.
- B. The Company recognized impairment write-downs on its investments in partnerships as follows. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

(\$ in millions)		ber of sets			oairmo moun			
Asset Description	2019	2018	_	2019		2018	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnership	1	3	\$	2	\$	8	Decline in the fair value of the underlying investments deemed	Assessment of market value of partnership's investments
							to be other-than-temporary	·

The Company did not recognize impairment write-downs on investments in limited liability companies accounted for in accordance with SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* in 2019 or 2018. The Company did not recognize impairment write-downs on its investments in joint ventures in 2019 or 2018.

7 Investment Income

- A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.
- B. All due and accrued investment income was admitted as of December 31, 2019. The total amount of due and accrued investment income nonadmitted as of December 31, 2018 was \$198.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

1., 2 &

3. Derivative financial instruments utilized by the Company during 2019 and 2018 included interest rate, total return, credit default and foreign currency swap agreements, foreign currency forward contracts, futures contracts, interest rate cap agreements and index option contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of overthe-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company uses derivatives for risk reduction and to increase investment portfolio returns through asset replication. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations. Asset replication refers to the "synthetic" creation of assets through the use of derivatives. The Company replicates bonds using a combination of a credit default swap agreement or a total return swap agreement and one or more highly rated bonds, primarily investment grade host bonds, to synthetically replicate the economic characteristics of one or more cash market securities. The Company replicates equity returns using total return swap agreements, futures and options to increase equity exposure. With the exception of non-hedge derivatives used for asset

replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instruments on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate), based upon designated market rates or rate indices and a notional amount. The Company primarily uses interest rate swap agreements to change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

Total return swap agreements are agreements where one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of an underlying asset, which includes both the income it generates and any capital gains. The Company uses total return swap agreements for asset replication and as a hedge to offset valuation losses in the portfolio during periods of declining market values. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the set rate in the contract and the return of the underlying asset.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, mitigating the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection or indices also as a less expensive alternative to the cash market.

Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. The Company enters into these agreements primarily to reduce the currency risk associated with holding foreign currency denominated investments. Cash settlements are required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by a specified notional amount.

Interest rate, foreign currency, total return and credit default swap agreements are reported in Schedule DB, Part A. Contracts used for replication purposes are also reported in Schedule DB, Part C. Interest rate swap agreements receive either fair value or cash flow hedge accounting treatment, or non-hedge accounting treatment, depending on the strategy. Total return swap agreements used as a hedge receive non-hedge accounting treatment. Foreign currency swap agreements are generally accounted for as foreign currency fair value or cash flow hedges. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties or clearing houses are based on the settlement terms within the agreement, and reported as a component of net investment income. For interest rate swap agreements and foreign currency swap agreements hedging liabilities that receive fair value hedge accounting treatment, periodic settlements are reported with policyholder benefits and expenses. The change in the fair value of certain open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision. Total return and credit default swap agreements entered into as replication transactions are valued at amortized cost. When certain swap agreements receive hedge accounting treatment, the hedging relationship ceases if the swap agreement terminates or becomes impaired or is sold. Generally, if a swap agreement is terminated prior to the expiration date, gains or losses are reported as net realized capital gains or losses if the underlying hedged item has been disposed. If the hedged item still exists and the swap agreement terminates or becomes ineffective, gains or losses are attached to the hedged item and amortized into net investment income over the remaining life of the underlying hedged item. If the

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are primarily used to reduce foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes futures contracts to (1) change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates; (2) hedge the equity exposure contained in equity indexed life and annuity product contracts that offer equity returns to contractholders; (3) offset valuation losses in the common and preferred stock portfolios during periods of declining equity market values; and (4) increase equity exposure through asset replication. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus and used in the calculation of the AVR provision. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting treatment or non-hedge accounting treatment, depending on the strategy. Futures contracts used for replication purposes are also reported in Schedule DB, Part C.

Options

Interest rate cap agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to a notional amount. These agreements are utilized to change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates. Typically a premium is paid to the counterparty at the inception of a contract. Cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to the notional amount. Premiums paid are reported as

derivative assets. Periodic settlements received are reported as net investment income. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision. If an agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable. Interest rate cap agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. When the Company purchases or writes (sells) option contracts at specific prices, a premium is calculated for the right, but not the obligation, to buy/sell the value of an underlying index at a stated price on or before the expiration date of the option. The amount of premium calculated is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. Premiums are paid or received in cash at either the inception of the purchase/sale of the contract or throughout the life of the contract depending on the agreement with the counterparties and brokers. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price). Purchased and written put and call index option contracts are cash settled upon exercise. If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums incurred when purchasing option contracts are reported as a derivative liability. Purchased and written option contracts are reported on Schedule DB, Part A. Purchased and written option contracts used for replication are also reported in Schedule DB, Part C.

The Company purchases and writes option contracts to hedge the equity exposure contained in equity indexed life and annuity product contracts that offer equity returns to contractholders. The purchased and written option contracts are accounted for as fair value hedges. The change in the fair value of purchased/written option contracts is reported as net investment income, with an adjustment to derivative assets/liabilities. The gain or loss on the cash settled exercise of a purchased/written index option is reported in net investment income. If the purchased/written option contract expires without being exercised, the premiums paid/received are reported as net investment income and the corresponding asset/liability previously recorded is reversed.

The Company purchases and writes option contracts for asset replication and as a hedge to offset valuation losses in the investment portfolio during periods of declining market values. Purchased and written index option contracts used as a hedge receive non-hedge accounting treatment. The change in the fair value of purchased/written option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to derivative assets/liabilities. The gain or loss on the cash settled exercise of a purchased/written index option is reported in realized capital gains or losses. If the purchased/written option contract expires without being exercised, the premiums paid/received are reported as realized capital gains or losses and the corresponding asset/liability previously recorded is reversed.

Purchased and written index option contracts entered into as replication transactions are valued at amortized cost. Premiums paid for a purchased/written option contracts are amortized/accreted into net investment income over the life of the option. The gain or loss on the cash settled exercise of a purchased/written index option contract is reported in realized capital gains or losses.

- 4. The Company entered into option contracts which required the payment/receipt of premiums at either the inception of the contract or throughout the life of the contract, depending on the agreement with counterparties and brokers.
- 5. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2019 or 2018.
- 6. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualified for hedge accounting treatment in 2019 or 2018.
- 7. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.
- 8. The Company did not have open option contracts with financing premiums as of December 31, 2019 or 2018.
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees ("SSAP No. 108")

The Company will adopt SSAP No. 108 effective January 1, 2020.

9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of valuation allowance, will be realized. The Company did not record a valuation allowance as of December 31, 2019 or 2018.

A. 1. The components of the net DTA (DTL) were as follows as of December 31:

				2019						2018					С	hange		
(in millions)		(1)		(2)	((3) (Col 1+2)		(4)		(5)	((6) Col 4+5)		(7) Col 1-4)	((8) Col 2-5)	((9) Col 7+8)
	0	rdinary	С	apital		Total		Ordinary		Capital		Total	Ċ	Ordinary		Capital		Total
(a) Gross DTAs	\$	246	\$	43	\$	289	\$	273	\$	51	\$	324	\$	(27)	\$	(8)	\$	(35)
(b) Valuation allowance		-		-		-		-		-		-				-		-
(c) Adjusted gross DTAs (1a-1b)	\$	246	\$	43	\$	289	\$	273	\$	51	\$	324	\$	(27)	\$	(8)	\$	(35)
(d) DTAs nonadmitted							_		_	-	_			<u> </u>				<u>`</u> _
(e) Subtotal – net admitted DTA																		
(1c-1d)	\$	246	\$	43	\$	289	\$	273	\$	51	\$	324	\$	(27)	\$	(8)	\$	(35)
(f) DTLs		283		30		313	_	281	_	29	_	310		2		1		3
(g) Net admitted DTA/(net DTL)																		
(1e-1f)	\$	(37)	\$	13	\$	(24)	\$	(8)	\$_	22	\$	14	\$	(29)	\$	(9)	\$	(38)

NOTES TO FINANCIAL STATEMENTS

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows as of December 31:

				2019		
(in millions)		(1)		(2)		(3) (Col 1+2)
		Ordinary		Capital		Total
 (a) Federal income taxes paid in prior years recoverable through loss carrybacks (b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below) 	\$	149	\$	13	\$	13 149
Adjusted gross DTAs expected to be realized following the balance sheet date Adjusted gross DTAs allowed per limitation threshold		149 XXX		xxx		149 573
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	_	97		30		127
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$_	246	\$	43	\$	289
	_			2018		
		(4)		(5)		(6) (Col 4+5)
	_	Ordinary		Capital		Total
 (a) Federal income taxes paid in prior years recoverable through loss carrybacks (b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below) 	\$	132	\$	22	\$	22 132
1. Adjusted gross DTAs expected to be realized following the balance sheet date		132		-		132
Adjusted gross DTAs allowed per limitation threshold Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross		XXX		XXX		519
DTLs (d) DTAs admitted as the result of application of SSAD No. 101, total (2(a) + 2(b) + 2(a))	φ_	141 273	φ	<u>29</u> 51	φ_	170 324
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$_	2/3	\$_	51	Φ_	324
	_	(7)		Change (8)		(9)
		(7) (Col 1-4)		(Col 2-5)		(Gol 7+8)
		Ordinary		Capital		Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above)	\$	-	\$	(9)	\$	(9)
after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below) 1. Adjusted gross DTAs expected to be realized following the balance sheet date		17 17		-		17 17
Adjusted gross DTAs allowed per limitation threshold Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross		XXX		XXX		54
DTLs		(44)	_	1	_	(43)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$	(27)	\$	(8)	\$	(35)

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows as of December 31:

(in millions)	2019		2018	
(a) Ratio percentage used to determine recovery period and				
threshold limitation amount.	667.3	%	570.9	%
(b) Amount of adjusted capital and surplus used to determine				
recovery period and threshold limitation In 2(b)2 above.	\$ 4,300	\$	3,881	

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows as of December 31:

	2019				2018	}	Change			
	•	(1)		(2)	_	(3)	(4)		(5) (Col 1-3)	(6) (Col 2-4)
(a) Determination of adjusted gross deferred tax assets and net admitted	-	Ordinary		Capital	-	Ordinary	Capital		Ordinary	Capital
deferred tax assets, by tax character as a percentage. 1. Adjusted gross DTAs amount from Note 9A1(c) 2. Percentage of adjusted gross DTAs by tax character attributable to	\$	246	\$	43	\$	273 \$	51	\$	(27)	\$ (8)
the impact of tax-planning strategies		-	%	-	%	- %	_ •	%	- %	- %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$	246	\$	43	\$	273 \$	51	\$	(27)	\$ (8)
Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies		-	%	-	%	- %	- 1	%	- %	- %
(b) Does the Company's tax-planning strategies include the use of reinsura	ance	?	Yes	No	<u> X</u>	_				

B. The Company recognized all DTLs as of December 31, 2019 and 2018.

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

(in millions)	12	(1) /31/2019	12	(2) /31/2018		(3) Col 1-2) Change
Current Income Tax	12	131/2019		131/2016		ilaliye
(a) Federal	\$	7	\$	7	\$	-
(b) Foreign	φ	7	Φ	7	\$	
(c) Subtotal (d) Federal income tax on net capital gains	\$	7 26	\$	(12)	Ф	38
(e) Utilization of capital loss carry-forwards		-		-		-
(f) Other		-				
(g) Federal and foreign income taxes incurred	\$ <u></u>	33	\$	(5)	\$	38
DTAs (a) Ordinary						
(1) Discounting of unpaid losses(2) Unearned premium reserve	\$	-	\$	-	\$	-
(3) Policyholder reserves		167		169		(2)
(4) Investments		26		53		(27)
(5) Deferred acquisition costs		49		46		3
(6) Policyholder dividends accrual(7) Fixed assets		-		-		-
(8) Compensation and benefits accrual		-		_		-
(9) Pension accrual		-		-		-
(10) Receivables – nonadmitted		4		4		-
(11) Net operating loss carry-forward (12) Tax credit carry-forward		-		-		-
(13) Variable annuity sale – deferred gain		-		-		-
(14) Other (including items <5% of total ordinary tax assets)				1		(1)
(99) Subtotal	\$	246	\$	273	\$	(27)
(b) Valuation allowance (c) Nonadmitted	\$ \$	-	\$ \$	-	\$ \$	-
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	\$	246	\$	273	\$	(27)
(a) Capital						
(e) Capital (1) Investments	\$	41	\$	50	\$	(9)
(2) Net capital loss carry-forward	•	-	•	-	•	-
(3) Real estate		-		-		-
(4) Unrealized losses(5) Other (including items <5% of total capital tax assets)		2		1		1
(99) Subtotal	\$	43	\$	51	\$	(8)
(f) Valuation allowance	\$	_	\$	_	\$	_
(g) Nonadmitted	\$	-	\$	-	\$	
(h) Admitted capital DTAs (2e99 – 2f – 2g)	\$	43	\$	51	\$	(8)
(i) Admitted DTAs (2d + 2h)	\$	289	\$	324	\$	(35)
3. DTLs (a) Ordinary						
(1) Investments (2) Fixed assets	\$	12	\$	5	\$	7
(2) Fixed assets(3) Deferred and uncollected premium		-		-		-
(4) Policyholder reserves		67		87		(20)
(5) Prepaid commissions		1		2		(1)
(6) Deferred premium asset(7) Other (including items <5% of total ordinary tax liabilities)		23		23		-
(99) Subtotal	\$	103	\$	117	\$	(14)
(h) Capital						
(b) Capital (1) Investments	\$	6	\$	9	\$	(3)
(2) Real estate		-		-		-
(3) Unrealized gains(4) Other (including items <5% of total capital tax liabilities)		204		184		20
(99) Subtotal	\$	210	\$	193	\$	17
(c) DTLs (3a99 + 3b99)	\$	313	\$	310	\$	3
4. Net DTAs/DTLs (2i – 3c)	\$	(24)	\$	14	\$	(38)
,	-					

The change in net deferred income tax comprises the following as of December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions) Total DTAs Total DTLs Net DTAs (DTLs) Tax effect of unrealized gains (losses) Change in net deferred income tax Tax effect of nonadmitted assets Adjustment of prior year tax liabilities Change in net deferred income tax relating to the provision	\$ 2019 289 313 (24)	\$ \$_	324 310 14	\$ -	(35) 3 (38) 18 (20) - 1 (19)
Total DTAs Total DTLs Net DTAs (DTLs)	\$ 2018 324 310 14	\$ \$_	2017 356 345 11	\$	Change (32) (35) 3
Tax effect of unrealized gains (losses) Change in net deferred income tax Tax effect of nonadmitted assets Adjustment of prior year tax liabilities Change in net deferred income tax relating to the provision				- \$	(16) (13) 4 - (9)

The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of December 31:

		Effective		Effective
(in millions)	2019	Tax Rate	2018	Tax Rate
Provision computed at statutory rate	\$ 115	21.0 %	\$ 65	21.0 %
Prior year true-up	5	0.9	(23)	(7.3)
Intercompany dividends	(8)	(1.4)	-	-
Reserve adjustment	-	-	13	4.1
Tax credits	(56)	(10.2)	(41)	(13.1)
LLC income	(2)	(0.3)	(5)	(1.5)
Other	(2)	(0.4)	(5)	(1.7)
Change in net deferred income taxes	(19)	(3.6)	(9)	(2.9)
Total statutory income taxes	\$ <u>33</u>	6.0 %	\$ <u>(5)</u>	(1.4) %

- As of December 31, 2019, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.
 - As of December 31, 2019, capital gain income taxes incurred by the Company in 2019, 2018, and 2017 of \$45 million, \$53 million, and \$100 million, respectively, will be available for recoupment in the event of future net capital losses
 - The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") as of December 31, 2019 or 2018.
- 1. The Allstate Corporation's (the "Corporation") federal taxable income for the year ended December 31, 2019 is consolidated with the entities listed below:

ALIC Reinsurance Company Allstate Assignment Company Allstate Assurance Company Allstate Enterprises, LLC Allstate Financial Corporation

Allstate Financial Insurance Holdings Corporation Allstate Fire and Casualty Insurance Company

Allstate Indemnity Company Allstate Insurance Company

Allstate International Assignments, Ltd. Allstate International Holdings, Inc. Allstate Investment Management Company

Allstate Investments, LLC

Allstate Life Insurance Company
Allstate Life Insurance Company of New York

Allstate Motor Club, Inc.

Allstate New Jersey Insurance Company

Allstate New Jersey Property and Casualty Insurance Company Allstate Non-Insurance Holdings, Inc.

Allstate North American Insurance Company Allstate Northbrook Indemnity Company

Allstate Property and Casualty Insurance Company Allstate Settlement Corporation

Allstate Texas Lloyd's

Allstate Texas Lloyd's, Inc. Allstate Vehicle and Property Insurance Company American Heritage Life Insurance Company American Heritage Service Company

Answer Financial, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company CE Care Plan Corporation Complete Product Care Corporation Encompass Floridian Indemnity Company Encompass Floridian Insurance Company Encompass Home and Auto Insurance Company

Encompass Indemnity Company

Encompass Independent Insurance Company

Encompass Insurance Company

Encompass Insurance Company of America Encompass Insurance Company of Massachusetts Encompass Insurance Company of New Jersey Encompass Property and Casualty Company

Encompass Property and Casualty Insurance Company of New Jersey E.R.J. Insurance Group, Inc. Esurance Holdings, Inc.

Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.

Esurance Property and Casualty Insurance Company

First Colonial Insurance Company

iCracked Inc. InfoArmor, Inc.

Intramerica Life Insurance Company

Ivantage Select Agency, Inc. Kennett Capital, Inc. North Light Specialty Insurance Company

Northeast Agencies, Inc. Pablo Creek Services, Inc. PlumChoice Business Services, Inc. PlumChoice, Inc.

Protection Plan Group, Inc. Signature Agency, Inc. Signature Motor Club, Inc.

Signature Motor Club of California, Inc.

Signature Nationwide Auto Club of California, Inc. Signature's Nationwide Auto Club, Inc.

SquareTradeGo, Inc.

SquareTrade Holding Company, Inc.

 $Square Trade, \, Inc. \,$

SquareTrade Insurance Services. Inc. SquareTrade Protection Solutions, Inc.

ST Product Care Corporation The Allstate Corporation VigilanteATI, Inc.

- The Company joins the Corporation and its 74 domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return.
- The Company believes it is reasonably possible that the liability balance related to federal income tax loss contingencies will not significantly increase in the next twelve months.
- The repatriation transition tax liability under the Tax Cuts and Jobs Act of 2017 is \$44 million.

The Company elected to pay the liability under the permitted installments. The schedule of payments made and expected future payments to satisfy the liability is as follows:

(in millions)	
First tax year (2017)	\$ 3
Second tax year (2018)	3
Third tax year (2019)	3
Fourth tax year (2020)	4
Fifth tax year (2021)	4
Sixth tax year (2022)	7
Seventh tax year (2023)	9
Eighth tax year (2024)	11
Total	\$ 44

The Company had no alternative minimum tax ("AMT") credit carryforward at the beginning of the year and did not recognize any AMT credit in the current year.

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

A., B. &

C. Transactions with Allstate Insurance Company ("AIC")

The Company paid dividends totaling \$75 million and \$250 million to its parent, AIC, in 2019 and 2018, respectively. See Note 13, Part 4 for details.

Transactions with Allstate Finance Company Agency Loans, LLC ("AFCAL")

On December 22, 2016, the Company purchased \$279 million of bonds issued by AFCAL. On December 16, 2019, the Company agreed to allow AFCAL to redeem the original notes at fair value of \$284 million, which included realized capital gains of \$10 million, plus accrued interest of \$219 thousand; and issue new notes at market rate. Concurrently with the redemption, the Company purchased an additional \$148 million of bonds issued by AFCAL. AFCAL is a bankruptcy remote, special purpose entity wholly owned by Allstate Non-insurance Holdings, Inc., which is wholly owned by the Corporation. The purpose of AFCAL is limited to purchasing and securitizing fixed rate term loans from Allstate Finance Company, LLC ("AFCO"), a wholly owned subsidiary of the Company, at fair value. AFCO originates commercial loans to Allstate exclusive insurance agents that are independent contractors of AIC and, as a result, the Company reports the investment in the notes as unaffiliated. The loans' sale transaction from AFCO to AFCAL meets "sale accounting" conditions in SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities* ("SSAP No. 103R"). AFCAL used the agent loans as collateral in the issuance of bonds, which are the sole source of cash flows for debt service. The transaction is structured as a loan securitization with oversight by a trustee and a servicer managing the portfolio. As of December 31, 2019, the Company's investment in bonds issued by AFCAL was \$431 million.

Transactions with AFCO

In 2019 and 2018, the Company paid capital contributions in cash to AFCO totaling \$30 million and \$75 million, respectively. AFCO provides commercial loans to insurance agents of AIC for the purpose of agency acquisitions, working capital and refinancing existing debt. On December 16, 2019, AFCO made a cash distribution to the Company totaling \$222 million, which comprised of return of capital of \$202 million and dividends of \$20 million. The amount of loans outstanding as of December 31, 2019 and 2018 was \$58 million and \$217 million, respectively.

Transactions with Allstate Short Term Pool, LLC

The Company invests in the Short term pool, which is offered by the Allstate Short Term Pool, LLC to certain wholly owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company ("AIMCO"), 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 NAV as a practical expedient per the Operating Agreement of Allstate Short Term Pool, LLC ("Operating Agreement"). 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 December 31, 2019 and 2018, the Company's investment in the Short term pool was \$421 million and \$132 million, respectively.

There were no other transactions entered into by the Company with related parties in 2019 or 2018 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.

D. The Company reported the following as payable to affiliates as of December 31:

(in millions)	2	2019	:	2018
AIC	\$	48	\$	53
Allstate Investments, LLC ("AILLC")		5		6
Allstate Distributors, LLC		-		1
Total	\$	53	\$	60

The Company reported the following as receivables from affiliates as of December 31:

(in millions)	2019	2018
Allstate Assurance Company ("AAC")	\$ 21	\$ 13
Allstate Life Insurance Company of New York ("ALNY")	 2	3
Total	\$ 23	\$ 16

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than \$1 million and those equal to or greater than \$1 million are generally settled quarterly and monthly, respectively, with one exception.

- E. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP No. 5R").
- F. The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which AIC provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expense among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice

The Company, the Corporation and certain of its wholly owned affiliated companies are parties to the Operating Agreement as described in Note 10, Parts A, B & C, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool's members.

The Company, ALIC Re and The Bank of New York ("BONY") entered into the Amended and Restated Trust Agreement whereby the Company and ALIC Re created a trust account to be held by BONY for the benefit of the Company in connection with the Restated Coinsurance Agreement between the Company and ALIC Re.

The Company, ALNY and BONY entered into a credit for reinsurance trust agreement ("Reinsurance Trust") effective December 23, 2019, with the Company as grantor, ALNY as beneficiary and BONY as trustee. The Company established the Reinsurance Trust under the provisions of 11 CRR-NY 126 of New York Codes, Rules and Regulations (New York Regulation 114) for the benefit of ALNY. The assets held under the Reinsurance Trust amounted to \$1.45 billion as of December 31, 2019.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

The Company and AIC are parties to the Capital Support Agreement whereby AIC will provide capital and surplus to the Company in order for the Company to maintain a company action level risk-based capital ratio of at least 150.0%. AIC's obligation to provide capital and surplus to the Company is limited to an aggregate amount of \$1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement.

The Company, AIC and the Corporation are parties to the Liquidity Agreement as well as AAC, Castle Key Insurance Company, Road Bay Investments, LLC, and Allstate Finance Company, LLC. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company and AIC each serve as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received by the Company is limited to \$1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all its eligible subsidiaries at any given point in time is limited to \$1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

- G. The Company is wholly owned by AIC, an insurance company domiciled in the State of Illinois. AIC is a wholly owned subsidiary of Allstate Insurance Holdings, LLC ("AIH"), a Delaware limited liability company. AIH is a wholly owned subsidiary of the Corporation.
- H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent as of December 31, 2019 or 2018.
- The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2019 or 2018 admitted assets.
- J. The Company did not recognize impairments related to its SCA entity investments in 2019 or 2018.
- K. The Company did not have investments in foreign insurance subsidiaries as of December 31, 2019 or 2018.
- L. The Company utilized the look-through approach to determine the carrying value of its investment in the downstream noninsurance holding company NBInv Riverside Management, LLC ("NBInv Management") as of December 31, 2019 or 2018. NBInv Management is a holding company whose financial statements are not audited. NBInv Management has invested in one limited liability company which prepared audited financials in conformity with GAAP. The carrying value of NBInv Management was zero as of December 31, 2019 and 2018. The Company has limited its investment in NBInv Management to its proportional share of the value of the underlying assets contained in the audited financial statements as required by SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities ("SSAP No. 97"). All liabilities, commitments, contingencies, guarantees and obligations of NBInv Management, which are required to be recorded as liabilities, commitments, contingencies, guarantees and obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of its investment in NBInv Management.

M. All SCA Investments

1. The following tables contain information about the Company's investments in non-insurance SCA entities as of December 31:

(\$ i	n millions)	2019								
	SCA Entity	Percentage of SCA Ownership			Gross Amount	A	dmitted Imount	N	onadmitted Amount	
a.			%	\$	-	\$	-	\$	-	
b.			%	\$	-	\$	-	\$	-	
C.	- ()			_		_		_		
	Allstate International Assignments, Ltd. ("AIA")	100.0	%	\$	64	\$	-	\$	64	
	Allstate Settlement Corporation ("ASC")	100.0	%		15		-		15	
	Allstate Assignment Company ("AACO")	100.0	%	_	1			_	1	
	Total SSAP No.97 8b(iii) entities		0/	\$ <u>_</u>	80	\$		\$_	80	
d.			%	Φ	-	\$		\$_		
e.	Total SSAP No. 97 8b entities (except 8b(i) entities)			\$	00	Φ		Φ	00	
	(b+c+d)			Φ	80	\$		\$_	80	
f.	Aggregate Total (a+e)			\$	80	\$		\$	80	
					20	18				
	SCA Entity	Percentage of SCA Ownership			Gross Amount		dmitted Amount	N	onadmitted Amount	
a.	SSAP No. 97 8a entities		%	\$	-	\$	-	\$	-	
b.	SSAP No. 97 8b(ii) entities		%	\$	-	\$	-	\$	-	
C.	- ()									
	AIA	100.0	%	\$	64	\$	-	\$	64	
	ASC	100.0	%		31		-		31	
	AACO	100.0	%		1		-		1	
	Total SSAP No.97 8b(iii) entities		0.1	\$ <u></u> _	96	\$	-	\$_	96	
d.			%	\$	-	\$	-	\$_		
e.	Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			\$	96	\$		\$_	96	

2. The Company's investments in AIA, ASC and AACO were not admitted, therefore, they were excluded from Sub 2 filing requirements in 2019 and 2018.

96 \$___

96

<u>-</u> \$_

N. Investment in Insurance SCAs

f. Aggregate Total (a+e)

1. The Company's investment in ALNY, a wholly owned insurance company domiciled in the State of New York, was based on the underlying statutory capital and surplus of ALNY and included the impact of a New York prescribed practice which differed from the NAIC SAP. Specifically, the calculation of deferred premium assets included the establishment of a prepaid reinsurance premium asset in accordance with New York Regulation 172. SSAP No. 61R, Life, Deposit-Type and Accident and Health Reinsurance, requires the deferred premium asset to be reduced by the proportionate amount attributable to reinsurance.

2. The table below contains the monetary effect on the Company's net income for the year ended and as of surplus which resulted from ALNY using the New York prescribed accounting practice described above, which differed from the NAIC SAP, the amount of the Company's investment in ALNY based on ALNY's statutory equity applying the prescribed practice and the amount of the Company's investment in ALNY if ALNY had completed its statutory financial statements in accordance with the APPM, without considering the prescribed practice, as of December 31:

(in millions)	N	Ionetary Effe	ct o	n NAIC SAP		Amount of Investment						
SCA Entity		let Income Increase		Surplus Increase		tatutory		If The Insurance SCA Had Completed Statutory Financial				
(Investments in Insurance SCA Entities)	(Decrease)	_	(Decrease)		Equity	_	Statements*				
<u>2019</u> ALNY	\$		\$ <u></u>	(8)	\$ <u></u>	614	\$ <u>_</u>	622				
2018 ALNY	\$ <u></u>		\$ <u></u>	(7)	\$ <u></u>	644	\$_	651				

^{*} Per APPM (without permitted or prescribed practice)

The Company's investment in ALNY as of December 31, 2019 was based on unaudited statutory equity. ALNY's December 31, 2019 audited statutory equity will be available in June of 2020. The Company does not expect it to be materially different from what is disclosed in the table above. The Company's investment in ALNY as of December 31, 2018 was equal to ALNY's audited statutory equity.

- 3. If ALNY had not used the New York prescribed practice a risk-based capital regulatory event would not have been triggered.
- O. SCA and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies Loss Tracking

The Company's share of losses exceeded its reported investment for the following partnerships and limited liability companies as of December 31:

(in millions) Entity		Reporting Entity's Share of Net Income (Loss)		Accumulated Share of Net Income (Losses)		2019 Reporting Entity's Share of Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/No)		Reported Value
AEP I Holdco LLC	\$	-	\$	-	\$	-	No	\$	-
Chryscapital VIII LLC	\$	-	\$	-	\$	-	Yes	\$	-
Enervest Energy Institutional Fund XI-A LP	\$	-	\$		\$		No	\$	-
Enervest Energy Institutional Fund XIII-A LP	\$	(2)	\$	(4)	\$	(4)	No	\$	-
King Mill Distribution Park 2 LLC	\$	-	\$	-	\$	(1)	No	\$	-
						2018			
Entity		Reporting Entity's Share of Net Income		Accumulated Share of Net Income		Reporting Entity's Share of Equity, Including Negative	Guaranteed Obligation / Commitment for Financial Support		Reported Value
		(Loss)	φ	(Losses)	φ_	Equity	(Yes/No)	φ_	value
Enervest Energy Institutional Fund XIII-A LP	\$	(2)	\$	(2)	\$	(2)	No No	\$	-
King Mill Distribution Park 2 LLC	Ф	-	ф	(1)	\$	(1)	No	\$	-

The Company's share of losses did not exceed its reported investment for SCA entities or joint ventures as of December 31, 2019 or 2018. SCA entities that are U.S. insurance reporting entities are excluded from this disclosure per SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*

11. Debt

- A. The Company did not have debt outstanding as of December 31, 2019 or 2018.
- B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of December 31, 2019 or 2018.
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
 - A. Defined Benefit Plans

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

- The Company was not a sponsor of defined benefit pension or other postretirement plans.
- C. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- D. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- E. Defined Contribution Plans

The Company was not a sponsor of defined contribution pension or other postretirement benefit plans.

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company Plans

The Company utilizes the services of AIC employees. AIC and the Corporation provide various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated its share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was \$6 million and \$3 million in 2019 and 2018, respectively.

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Company was not a sponsor of other postretirement benefit plans.

- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
 - 1. The Company had 23,800 common shares authorized, issued and outstanding as of December 31, 2019 and 2018. All common shares had a par value of \$227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding as of December 31, 2019 and 2018. The preferred stock shares had a par value of \$100 per share.
 - The Company did not have preferred stock issued and outstanding as of December 31, 2019 or 2018.
 - 3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2019, the maximum ordinary dividend that can be declared and paid in 2020 by the Company is limited to \$487 million, less dividends paid during the preceding twelve months measured at that point in time. The payment of a dividend in excess of this amount requires 30 days advance written notice to the IL DOI. The dividend is deemed approved, unless the IL DOI disapproves it within the 30 day notice period. Additionally, any dividend must be paid out of unassigned surplus excluding unrealized appreciation from investments, which for the Company totaled \$648 million as of December 31, 2019, and cannot result in capital and surplus being less than the minimum amount required by law.
 - 4. The Company paid the following ordinary cash dividends to AIC:

(in millions)

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

- Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.
- The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.
- 7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.
- 8. The Company did not hold stock for special purposes as of December 31, 2019 or 2018.
- 9. The Company did not have special surplus funds as of December 31, 2019 or 2018.
- 10. Cumulative unrealized gains and losses increased unassigned funds by \$1.28 billion and \$1.26 billion as of December 31, 2019 and 2018, respectively.
- 11. The Company did not have surplus notes or similar obligations outstanding as of December 31, 2019 or 2018.
- 12. The Company did not have restatements due to quasi-reorganizations in 2019 or 2018.
- 13. The Company was not quasi-reorganized.
- 14. Liabilities, Contingencies and Assessments
 - A. Contingent Commitments
 - 1. The Company made commitments to invest in limited partnerships interests of \$930 million and \$1.04 billion as of December 31, 2019 and 2018, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company made a commitment to provide additional capital contributions of \$5 million for the development of a real estate property which one of its wholly owned SCA entities invested in as of December 31, 2019.

The Company has made no contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2019:

(in millions)				
Nature and circumstances of guarantee and key attributes, including date and	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under	Ultimate financial statement impact if action under the guarantee	4 Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically	
duration of the agreement.	SSAP No. 5R).	required.	noted.	discussion as warranted.
With third parties				
Related to the sale of Lincoln Benefit Life Company ("LBL") on April 1, 2014, the Company agreed to indemnify Resolution Life Holdings, Inc. in connection with certain representations, warranties and covenants of the Company, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Company's				There have been no payments made.
maximum obligation.	\$ -	Expenses	\$ -	
The Company guarantees the payment of certain settlement arrangements in the event LBL is unable to make such payments.	\$ 8	Expenses	\$ 8	There have been no payments made.
The Company guarantees the payment of surrender proceeds for a specific block of universal life policies sold through LBL in the event LBL is unable to meet its obligation.	\$ -	Expenses	\$ -	In 2014, the Company made payments of \$467 thousand to 4 policyholders that surrendered their policies.
With affiliates				
The Company guarantees the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments, established by AACO	0 (1) h-1	Investment in common stock of	ф 000	There have been no payments made.
and AIA and funded by annuities purchased from ALNY. The Company guarantees the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain	See (1) below	ALNY Investment in	\$ 628	There have been no payments made.
reinsurance agreements in the event ALNY is unable to make such payments.	See (1) below	common stock of ALNY	\$ 1	
Total	\$ 8		\$ 637	ĺ

⁽¹⁾Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP No. 5R.

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions, including divestitures. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third-party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows as of December 31:

	2019		2018
\$	637	\$	654
\$ \$	8 -	\$ \$	9
\$ 	629 - - 8 -	\$ - _{\$} -	645 - - 9 - 654
	\$	\$ 637 \$ 8 \$ -	\$ 637 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$

B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency and the amount of the loss is reasonably estimable. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2019 and 2018, the Company had accrued \$3 million for future guaranty fund assessments, and \$2 million and \$3 million, respectively, for the related premium tax offset expected to be received. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid. The Company did not recognize an impairment loss on the premium tax offsets in 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

Reconciliations of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

 (in millions)
 2019
 2018

 a. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end
 \$ 6
 \$ 6

 b. Decreases during the year:
 Premium tax offset applied

Liabilities and assets related to guaranty fund assessments arising from insolvencies of entities that wrote long-term care contracts were as follows as of 12/31/2019:

(\$ in thousands)

a. Discount rate applied

4.3 %

b. The undiscounted and discounted amount of the guaranty fund assessments and related assets by insolvency:

	_	Guaranty fund assessment			_	Related assets			
Name of the insolvency		Undiscounted		Discounted		Undiscounted		Discounted	
American Network Insurance Company	\$	5	\$	1	\$	4	\$	1	
Penn Treaty Network America Insurance Company	\$	122	\$	70	\$	64	\$	48	

c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

	Payables			Rec		
	•		Weighted	·		Weighted
			average			average
	Number of	Range of	number of	Number of	Range of	number
Name of the insolvency	Jurisdictions	years	years	Jurisdictions	years	of years
American Network Insurance Company	31	14-59	124	28	14-59	97
Penn Treaty Network America Insurance Company	40	41-68	63	36	41-68	67

Liabilities and assets related to guaranty fund assessments arising from insolvencies of entities that wrote long-term care contracts were as follows as of 12/31/2018:

(\$ in thousands)

a. Discount rate applied

4.3 %

b. The undiscounted and discounted amount of the guaranty fund assessments and related assets by insolvency:

		Guaranty fund assessment			Related assets			
Name of the insolvency	Un	discounted	D	iscounted	Und	iscounted		Discounted
American Network Insurance Company	\$	6	\$	1	\$	5	\$	1
Penn Treaty Network America Insurance Company	\$	135	\$	83	\$	34	\$	61

c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

	F	'ayables		Rec	Recoverables		
	•		Weighted			Weighted	
			average			average	
	Number of	Range of	number of	Number of	Range of	number	
Name of the insolvency	Jurisdictions	years	years	Jurisdictions	years	of years	
American Network Insurance Company	43	15-60	58	38	15-60	62	
Penn Treaty Network America Insurance Company	45	42-69	54	40	42-69	55	

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2019, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not incur losses related to extra contractual obligation lawsuits in 2019 or 2018.

E. Joint and Several Liabilities

The Company was not a party to any joint and several liability arrangements accounted for under SSAP No. 5R.

F. All Other Contingencies

The Company did not have material loss contingencies.

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was \$1 million as of December 31, 2019 and 2018.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2019 or 2018.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2019 or 2018.

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

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk as of December 31:

(in millions)		A:	ssets	<u> </u>		Liabilities					
		 2019		2018	· <u> </u>	2019		2018			
a.	Swaps	\$ 196	\$	212	\$	91	\$	57			
b.	Futures	2		3		-		-			
C.	Options	747	_	778		686	_	714			
d.	Total	\$ 945	\$	993	\$	777	\$	771			

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries.

- 2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2019 and 2018 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.
- 3. The following table summarizes the credit exposure on the Company's outstanding over-the-counter and cleared contracts as of December 31:

(in millions)	2019	2018
Swaps	\$ 5	\$ 7
Futures	-	-
Options	-	1
Total	\$ 5	\$ 8

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, margin deposits are required as well as daily cash settlements of margin accounts. As of December 31, 2019, the Company pledged securities with fair values of \$6 million in the form of margin deposits. As of December 31, 2018, the Company pledged cash and securities with fair values of \$7 million in the form of margin deposits. The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2019 and 2018, counterparties pledged \$7 million of cash collateral to the Company, and the Company pledged cash of \$1 million to counterparties.

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments as of December 31 were as follows:

(in millions)	2019	2018
Commitments to invest in limited partnership interests	\$ 930	\$ 1,041
Other loan commitments	\$ 39	\$ 97
Commitments to invest in real estate	\$ 5	\$ -
Private placement commitments	\$ 1	\$ 7

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business.

Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments have either fixed or varying expiration dates or other termination clauses.

Private placement commitments represent commitments to purchase private placement debt and private equity securities at a future date. The Company enters into these agreements in the normal course of business.

Commitments to invest in real estate represent an agreement to provide additional capital for the development of real estate property. The Company enters into these agreements in the normal course of business.

- 3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.
- 4. The Company does not require collateral or other security to support off-balance-sheet financial instruments with credit risk.
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
 - A. The Company did not report transfers of premium receivables as sales in 2019 or 2018.
 - 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 December 31, 2019 and 2018, bonds, including LBASS and common stocks within the General Account with fair values of \$354 million and \$435 million, respectively, were on loan under these agreements. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of \$1 million and \$4 million as of December 31, 2019 and 2018, respectively, were on loan as part of the General Account securities lending programs. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.
 - 2. The Company did not enter into agreements to service assets or liabilities.
 - 3. The Company did not service assets and liabilities that were subsequently measured at fair value.
 - 4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.
 - 5. The Company did not transfer financial assets accounted for as secured borrowings.

NOTES TO FINANCIAL STATEMENTS

- 6. The Company did not transfer receivables with recourse.
- The Company did not enter into dollar repurchase or dollar reverse repurchase agreements.

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.
- In December 2019, the NAIC adopted guidance which clarified that only investments that meet the definition of a wash sale in accordance
 with SSAP No. 103R, Transfers and Servicing of Financial Assets and Extinguishments of Liabilities, that crosses reporting periods are
 subject to disclosure. Prior to December 2019 reporting, wash sales that were within the same reporting period were also disclosed.

The Company did not have wash sales for the quarter ended December 31, 2019 that involved securities with an NAIC designation of 3 or below or securities without an NAIC designation.

The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the year ended December 31, 2018 and reacquired within 30 days of the sale date were as follows:

(\$ in millions)	2018												
Description	NAIC Designation	Number of Transactions				Cost of Securities Repurchased		Gain (Loss)					
Bonds	3	24	\$	3	\$	3	\$	-					
Bonds	4	12	\$	2	\$	2	\$	-					
Bonds	5	5	\$	1	\$	1	\$	-					
Unaffiliated common stocks		1,715	\$	75	\$	82	\$	7					

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

The Company did not act as an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents ("MGAs")/Third Party Administrators ("TPAs")

The aggregate amount of direct premiums written/produced by MGAs/TPAs was \$37 million and \$56 million for the years ended December 31, 2019 and 2018, respectively, which was less than 5% of the Company's surplus.

20. Fair Value Measurements

The Company will adopt revised disclosure requirements for SSAP No. 100R, Fair Value ("SSAP No. 100R") as detailed in Statutory Accounting Principles Working Group maintenance agenda item #2018-36 on January 1, 2020, when Financial Accounting Standards Board Accounting Standards Update 2018-13, Changes to the Disclosure Requirements for Fair Value Measurement is adopted.

A. Fair value is defined, per 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 in the fair value hierarchy:

- (1) 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.
- (2) 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.

 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 as of December 31:

(in millions)					2019				
Description for each class of asset or liability	(Level	1)	(Level 2)		(Level 3)	_	NAV		Total
Assets at fair value Bonds									
SVO-identified investments	\$ 1	89 9	-	\$	_	\$	_	\$	189
Industrial and miscellaneous	Ψ	-	ν - -	Ψ	45	Ψ	_	Ψ	45
Bank loans		_	_		3		_		3
Total bonds	1	89			48		-		237
Unaffiliated common stocks Industrial and miscellaneous	7	' 48	_		51		7		806
Mutual funds		38	_		-		-		138
Total unaffiliated common stocks	- 8	886			51	_	7		944
Cash equivalents									
Money market mutual funds	3	334	-		-		-		334
Short-term investments Short term pool		-	-		-		421		421
Derivative assets									
Equity and index contracts		_	92		_		_		92
Foreign currency contracts		-	8		-		-		8
Interest rate contracts		-	-		-		-		-
Credit contracts					-	_	-		-
Total derivative assets			100		-	_	-	_	100
Separate Accounts assets	2,7	44	158		62		11		2,965
Total assets at fair value	\$ <u>4,1</u>	53	258	_ \$_	161	\$	429	\$	5,001
b. Liabilities at fair value									
Derivative liabilities									
Equity and index contracts	\$	- 5	\$ (50)	\$	-	\$	-	\$	(50)
Credit contracts		-	(2)		-		-		(2)
Foreign currency contracts			(2)		-	_	-		(2)
Total derivative liabilities			(54)		-		-	_	(54)
Separate Accounts - Derivatives		-	(8)		-		-		(8)
Total liabilities at fair value	\$		(62)	\$	-	\$	-	\$	(62)
(in millions)					2018				
Description for each class of asset or liability	(Level	1\	(Level 2)		(Level 3)		NAV		Total
	(ECVC)	<u>'/</u>	(Level 2)		(=0.00.0)				Total
a. Assets at fair value	(LCVC)	<u>., </u>	(Level 2)		(2010:0)			_	10101
a. Assets at fair value Bonds				_	(2010.0)	_			
a. Assets at fair value Bonds SVO-identified investments	\$		(Level 2)	\$	-	\$	-	\$	58
Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous				\$		\$		\$	
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans		58 S		\$ 		\$	- - - -	\$	58 - -
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds			- - -	* * 	- - - -	\$	- - - -	\$ 	
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks	\$	58 S		\$ 	- - - -	\$	- - - -	\$ 	58 - - 58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous	\$	58 S - - 58 58	- - -	\$ 		\$	- - - - -	\$	58 - - 58 700
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds	\$	58 5 - - 58 58 627 826		\$ 	- - - - - 61	\$ 	- - - - 11 32	\$	58 - - 58 700 358
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks	\$	58 S - - 58 58		\$ 	- - - -	\$	- - - - -	\$	58 - - 58 700
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds	\$	58 5 - - 58 58 627 826		\$ 	- - - - - 61	\$	- - - - 11 32	\$	58 - - 58 700 358
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents	\$	58 S 58 58 S 527 526 S 53 S		\$ 	- - - - - 61	\$	- - - - 11 32	\$	58 - - 58 700 358 1,058
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds	\$	58 S 58 58 S 527 526 S 53 S		\$ 	- - - - - 61	\$	- - - - 11 32	\$ 	58 - - 58 700 358 1,058
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets	\$	58 S 58 58 S 527 526 S 53 S	1 - 1	\$ 	- - - - - 61	\$	11 32 43	\$ 	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts	\$	58 S 58 58 S 527 526 S 53 S	1 - 1 - 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	\$ 	- - - - - 61	\$	11 32 43	\$ 	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts	\$	58 S 58 58 S 527 526 S 53 S	1 - 1	\$ 	61	\$	11 32 43	\$	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts	\$	58 S 58 58 S 527 526 S 53 S	1 1 1 13 8 8	*	- - - - - 61	\$	11 32 43	\$	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts	\$	58 S 58 58 S 527 526 S 53 S	1 1 1 3 8 8 - 1	\$ 	61	\$	11 32 43	\$	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts	\$	58 S 58 58 S 527 526 S 53 S	1 1 1 13 8 8	\$ 	61	\$	11 32 43	\$ 	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts	\$	58 5 58 5 58 6 527 6 526 7 526 7 5376	1 1 1 3 8 8 - 1	\$ 	61	\$	11 32 43	\$	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Credit contracts Total derivative assets	\$	58 5 58 5 58 6 527 626 653 666 666 666 666 666 666 666 666 66	11 13 8 8 - 1 22	\$	61 - 61 - 1	\$ \$	11 32 43	\$ \$	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Total derivative assets Separate Accounts assets Total assets at fair value	\$	58 5 58 5 58 5 527 526 553 6 655 6 6 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	11 13 8 8 - 1 1 22 135		- - - - - 61 - - - 1 - 1 - 79		11 32 43 132	\$ \$	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Total derivative assets Separate Accounts assets Total assets at fair value	\$	58 5 58 5 58 5 527 526 553 6 655 6 6 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	11 13 8 8 - 1 1 22 135		- - - - - 61 - - - 1 - 1 - 79		11 32 43 132	\$ = \$	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Credit contracts Total derivative assets Separate Accounts assets Total assets at fair value	\$	58 5 58 5 58 6 527 626 7 526 7 5376	11 13 8 8 - 1 1 22 135		- - - - - 61 - - - 1 - 1 - 79		11 32 43 132	\$ \$ \$	58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Total derivative assets Separate Accounts assets Total assets at fair value Derivative liabilities Equity and index contracts Credit contracts	\$	58 5 58 5 58 6 527 626 7 526 7 5376	11		- - - - - 61 - - - 1 - 1 - 79		11 32 43 132		58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Credit contracts Total derivative assets Separate Accounts assets Total assets at fair value Derivative liabilities Equity and index contracts Credit contracts Foreign currency contracts Credit contracts Foreign currency contracts	\$	58 5 58 5 58 6 527 626 7 526 7 5376	11		- - - - - 61 - - - 1 - 1 - 79		11 32 43 132		58 700 358 1,058 1,058 376 132 13 8 1 1 23 2,755 4,402 (4) (1) -
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Total derivative assets Separate Accounts assets Total assets at fair value b. Liabilities at fair value Derivative liabilities Equity and index contracts Credit contracts Credit contracts Credit contracts Credit contracts Credit contracts Credit contracts	\$	58 5 58 5 58 6 527 626 7 526 7 5376	11		- - - - - 61 - - - 1 - 1 - 79		11 32 43 132		58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Credit contracts Total derivative assets Separate Accounts assets Total assets at fair value Derivative liabilities Equity and index contracts Credit contracts Foreign currency contracts Foreign currency contracts Credit contracts Credit contracts Credit contracts Credit contracts Credit contracts Foreign currency contracts	\$	58 5 58 5 58 6 527 626 7 526 7 5376	11		- - - - - 61 - - - 1 - 1 - 79		11 32 43 132		58
a. Assets at fair value Bonds SVO-identified investments Industrial and miscellaneous Bank loans Total bonds Unaffiliated common stocks Industrial and miscellaneous Mutual funds Total unaffiliated common stocks Cash equivalents Money market mutual funds Short-term investments Short term pool Derivative assets Equity and index contracts Foreign currency contracts Interest rate contracts Credit contracts Total derivative assets Separate Accounts assets Total assets at fair value b. Liabilities at fair value Derivative liabilities Equity and index contracts Credit contracts Total derivative liabilities Foreign currency contracts Total derivative liabilities	\$	58 5 58 5 58 6 527 626 7 526 7 5376	13 8 - 1 22 135 158 (4) (1) - (5)		- - - - - 61 - - - 1 - 1 - 79		11 32 43 132		58

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	Beginnir balance as 01/01/20	s of	ransfers into Level 3		Transfers out of Level 3	а	Total gains nd (losses) cluded in net income		Total gains and (losses) included in surplus
Bonds	01/01/20		<u>LCVCI O</u>		<u> LCVCI O</u>		meome	_	3ui piu3
Industrial and miscellaneous Bank loans	\$ -	\$	9	\$	-	\$	1 (9)	\$	(1) -
Perpetual preferred stocks Industrial and miscellaneous	-		-		-		-		-
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	61		- -		(2)		24		(4) -
Separate Accounts assets	79		-		-		-		1
Derivatives, net Total assets and liabilities	\$ <u>141</u>	\$	9	\$	(2)	\$	- 16	\$	(1) (5)
(continued)									Ending
Description	Purchase		auanaaa		Sales		ettlements	ŀ	palance as of 12/31/2019
Description Bonds	Purchase	es is	suances	_	Sales		ettiements	_	12/31/2019
Industrial and miscellaneous Bank loans	\$ 46 5	\$	-	\$	(1) -	\$	(2)	\$	45 3
Perpetual preferred stocks Industrial and miscellaneous	-		-		-		-		-
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	8 -		-		(36)		- -		51 -
Separate Accounts assets	-		-		-		(18)		62
Derivatives, net	-		-		_		-		-
Total assets and liabilities	\$ 59	\$	-	\$	(37)	\$	(20)	\$	161
(in millions)	Beginnir balance as		ransfers into		Transfers out of	а	Fotal gains nd (losses) cluded in net		Total gains and (losses) included in
Description Bonds	01/01/20	18	Level 3	_	Level 3		income	_	surplus
Industrial and miscellaneous Bank loans	\$ 30	\$	-	\$	(30)	\$	-	\$	-
Perpetual preferred stocks Industrial and miscellaneous	10		-		(10)		-		-
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	41 31		-		(14) (31)		-		13
Separate Accounts assets	63		-		-		_		(2)
Derivatives, net Total assets and liabilities	\$ <u>1</u>			<u> </u>	(85)			<u> </u>	<u>-</u> 11
(continued)	*				(00)	· · ·		-	
Description	Purchase	es le	suances		Sales	9	ettlements	ŀ	Ending palance as of 12/31/2018
Bonds Industrial and miscellaneous Bank loans	\$ 33	\$	-	\$	(33)	\$	-	\$	-
Perpetual preferred stocks Industrial and miscellaneous	-		-		-		-		-
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	30		-		(9)		- -		61 -
Separate Accounts assets	20		-		-		(2)		79

Transfers into Level 3 during 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 in 2018. Transfers out of Level 3 during 2019 and 2018 were the result of assets utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during 2018 included securities measured at lower of cost or market and reported at cost in 2018, and at fair value in 2017.

- 3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source, including situations where a fair value quote is not provided by the Company's 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

<u>Unaffiliated common stocks</u> – 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.

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

Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation for public corporate bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

Level 3 measurements

Bonds - Includes corporate bonds, including bank loans and asset-backed securities ("ABS").

Corporate bonds, including those that are privately placed, and bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. ABS are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

<u>Unaffiliated common stocks</u> - 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.

<u>Derivatives</u> - 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.

<u>Separate Accounts</u> - 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. 8

C. Presented below are the aggregate fair value estimates and the admitted values of financial instruments as of December 31:

Financial assets

(in millions)						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	¢	16,301	\$ 15,312	Φ.	685	\$ 15,228	\$	388	¢	_	Φ.	_
LBASS	\$	1,416	\$ 1,316	\$	-	\$ 911	\$	505	\$	-	\$	_
Preferred stocks	\$	32	\$ 29	\$	_	\$ 19	\$	13	\$	_	\$	_
Unaffiliated common stocks	\$	944	\$ 944	\$	886	\$ -	\$	51	\$	7	\$	_
Mortgage loans on real estate	\$	3,333	\$ 3,197	\$	-	\$ _	\$	3,333	\$	_	\$	_
Cash equivalents	\$	487	\$ 487	\$	334	\$ 153	\$	-	\$	_	\$	_
Short-term investments	\$	439	\$ 439	\$	-	\$ 18	\$	-	\$	421	\$	-
Derivatives	\$	107	\$ 103	\$	-	\$ 107	\$	_	\$	-	\$	-
Other invested assets:												
LIHTC property investments	\$	426	\$ 426	\$	-	\$ -	\$	426	\$	-	\$	-
Unaffiliated surplus notes	\$	23	\$ 21	\$	-	\$ 23	\$	-	\$	-	\$	-
Affiliated surplus notes	\$	40	\$ 40	\$	-	\$ -	\$	40	\$	-	\$	-
Securities lending reinvested												
collateral	\$	7	\$ 7	\$	-	\$ 7	\$	_	\$	-	\$	-
Separate Accounts	\$	2,965	\$ 2,965	\$	2,744	\$ 158	\$	62	\$	1	\$	-

2018

								2010						
Type of Financial Instrument		Aggregate Fair Value		Admitted Assets	_	(Level 1)	_	(Level 2)		(Level 3)	_	NAV	_	Not Practicable (Carrying Value)
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 the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer. The fair value of LBASS in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable or internal models with non-market observable inputs.

The fair value of perpetual preferred stocks in Level 2 is based on quoted prices or quoted net asset values for identical or similar assets in markets that are not active. The primary input to the valuation for redeemable preferred stocks in Level 2 include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. 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.

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 as of December 31:

(in millions)				2019			
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Deposit-type contract	\$ 2,118	\$ 1,781	\$ -	\$ -	\$ 2,118	\$ -	\$ -
Securities lending collateral	\$ 365	\$ 365	\$ -	\$ 365	\$ -	\$ -	\$ -
Derivatives	\$ 54	\$ 54	\$ -	\$ 54	\$ -	\$ -	\$ -
Separate Accounts - Derivatives	\$ 8	\$ 8	\$ -	\$ 8	\$ -	\$ -	\$ -

	Aggregate		Statement								Not Practicable (Carrying
Type of Financial Instrument	Fair Value	_	Value	_	(Level 1)	(Level 2)	_	(Level 3)	 NAV	_	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	\$	-	\$ -	\$	_

2018

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

NOTES TO FINANCIAL STATEMENTS

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

A. Unusual or Infrequent Items

The Company did not have unusual or infrequent items as of December 31, 2019 or 2018.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings as of December 31, 2019 or 2018.

C. Other Disclosures

Surety Bonds Issued by AIC

The Company issued structured settlement annuities ("SSAs"), a type of immediate annuity, in 2013 and prior at prices determined using interest rates in effect at the time of purchase, to fund structured settlements in matters involving AIC.

In most cases, these annuities were issued under a "qualified assignment", whereby AACO and prior to July 1, 2001 ASC, both wholly owned subsidiaries of the Company, purchased annuities from the Company. Effective March 22, 2013, the Company no longer offers SSAs. AIC issued surety bonds to indemnify the payment of structured settlement benefits assigned to ASC from both AIC and unaffiliated parties, and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to indemnify the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuity payments that are indemnified by the surety bonds of AIC were \$3.38 billion and \$3.43 billion as of December 31, 2019 and 2018, respectively.

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, the assets of AIMCO I, which consisted of limited partnership investments with a book/adjusted carrying value of \$1.51 billion, cash equivalents of \$66 million, receivable for securities of \$1 million and cash of \$2 million as of December 31, 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.

did not occur in 2018 and SRUS did not file December 31, 2018 statutory statements.

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 ALNY also filed a separate motion related to the reimbursement of claim 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's reinsurance reserve credit and paid claims recoverable with SRUS, net of the allowance for uncollectible reinsurance of \$3 million and net of nonadmitted recoverables for paid claims of \$4 million, were \$52 million as of December 31, 2019. The Company's reinsurance reserve credit and recoverables with SRUS were \$57 million as of December 31, 2018. The Company continues to monitor SRUS for future developments and will reevaluate its allowance for uncollectible amounts as new information becomes available.

Reinsurance Agreement with ALNY

The Company has an agreement where via a reinsurance treaty it assumes reinvestment related risk on certain SSAs of its wholly owned subsidiary, ALNY. Under the terms of the agreement, if the fixed income book yield on the portion of ALNY's investment portfolio that supports SSAs' liabilities falls below the average statutory rates, the Company will pay a benefit. In return, the Company receives a premium from ALNY that is based on and varies with the aggregate statutory reserve balance of the SSAs. The Company received premium related to the reinsurance treaty from ALNY of \$4 million and \$3 million in 2019 and 2018, respectively. The Company paid benefits of \$2 million to ALNY in 2019; no benefits were paid in 2018.

Other

In connection with AAC's plan to withdraw its New York license, the New York Department of Financial Services ("NYDFS") required the Company to establish a custodial account for the protection of AAC's New York issued business. As required by the NYDFS, the custodial account is to be maintained with a minimum amount of assets which may vary over time. As of December 31, 2019, the balance in the custodial account was \$3 million.

D. Business Interruption Insurance Recoveries

The Company did not receive business interruption insurance recoveries in 2019 or 2018.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits as of December 31, 2019 or 2018.

F. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. As of December 31, 2019 and 2018, the ABS RMBS portfolio had net unrealized gains of \$24 million and \$20 million, respectively, which were primarily comprised of gross unrealized gains.

In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. As of December 31, 2019, the Alt-A portfolio had net unrealized gains of \$14 million, which were primarily comprised of gross unrealized gains. As of December 31, 2018, the Alt-A

portfolio had net unrealized gains of \$12 million, comprised of \$13 million in gross unrealized gains and \$1 million in gross unrealized losses

Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. OTTI losses related to asset impairments in the ABS RMBS portfolio were less than \$1 million in both 2019 and 2018. OTTI losses related to asset impairments in the Alt-A portfolio were less than \$1 million in 2019 and \$1 million in 2018. OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS or Alt-A portfolios in 2019 or 2018. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI losses, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

- The Company did not have direct exposure to subprime mortgage loans.
- 3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31:

(in	millions)			2	2019			
		_	Actual Cost	Book/ Adjusted Carrying Value		Fair Value	Re	OTTI Losses ecognized
a.	Residential mortgage-backed securities	\$	40	\$ 23	\$	47	\$	-
b.	Commercial mortgage-backed securities		-	-		-		-
C.	Collateralized debt obligations		-	-		-		-
d.	Structured securities		-	-		-		-
e.	Equity investments in SCAs		-	-		-		-
f.	Other assets	_	-	 -		-		-
g.	Total	\$_	40	\$ 23	\$	47	. \$	-
				2	2018			
		_	Actual Cost	Book/ Adjusted Carrying Value		Fair Value	Re	OTTI Losses ecognized
a.	Residential mortgage-backed securities	\$	46	\$ 29	\$	49	\$	_
b.	Commercial mortgage-backed securities		-	-		-		-
C.	Collateralized debt obligations		-	-		-		-
d.	Structured securities		-	-		-		-
е	Equity investments in SCAs		_	-		_		_

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses as of December 31:

(in millions)	2019	2018
Actual cost	\$ 49	\$ 58
Book/adjusted carrying value	\$ 40	\$ 51
Fair value	\$ 54	\$ 63
OTTI losses recognized	\$ -	\$ 1

 The Company is not licensed to sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

G. Retained Assets

f.

Other assets

g. Total

- 1. Effective August 2012, the Company began offering the Allstate Advantage Account ("Allstate Advantage") in certain states as a settlement option for beneficiaries of certain life and annuity contracts. In 2017, the Company discontinued this settlement option for annuity contracts. The Allstate Advantage accounts are offered to beneficiaries of certain life policies when the death benefit proceeds payable are \$50,000 or greater. Allstate Advantage accounts are reported in Liability for deposit-type contracts on the Liabilities, Surplus and Other Funds Page 3, Line 3, and in the Supplemental Contracts column of Exhibit 7-Deposit-Type Contracts, in the Company's Annual Statement. Unless the beneficiary elects an alternative option, Allstate Advantage is the default settlement option in certain states. Allstate Advantage enables the Company to deposit death benefit proceeds into an interest bearing checking account in the beneficiaries name at the Northern Trust Company. The beneficiary may draw upon these funds at their discretion, including an immediate withdrawal of the funds in full. During 2019 and 2018, the Allstate Advantage accounts earned interest at an average interest rate of 0.5%. All accounts are credited at the same rate of interest. The Allstate Advantage accounts are only charged for special services such as returned checks, stop payment requests, wire transfers and overnight mail processing. These accounts are not insured by the Federal Deposit Insurance Corporation.
- 2. The number and balance of retained asset accounts in force are as follows:

(\$ in millions)	In Force											
	As of	12/31	1/2019	As of	12/3 ⁻	1/2018						
	Number		Balance	Number		Balance						
a. Up to and including 12 months	240	\$	35	250	\$	35						
b. 13 to 24 months	160		15	179		19						
c. 25 to 36 months	128		12	197		14						
d. 37 to 48 months	149		9	220		12						
e. 49 to 60 months	178		9	145		8						
f. Over 60 months	403	_	19	358	_	17						
g. Total	1,258	\$	99	1,349	\$	105						

3. Below is a reconciliation of the retained asset accounts:

(\$ i	n millions)	2019											
			ndiv	ridual		Gro	oup						
		Number		Balance/ Amount	Number		Balance/ Amount						
a.	Number/balance of retained asset accounts at the beginning of the year	1,349	\$	105		\$	-						
	Number/amount of retained asset accounts issued/added during the year	330		76	-		-						
	Investment earnings credited to retained asset accounts during the year	N/A		1	N/A		-						
	Fees and other charges assessed to retained asset accounts during the year	N/A		-	N/A		-						
е.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	-		-	-		-						
f.	Number/amount of retained asset accounts closed/withdrawn during the year	421	_	83									
g.	Number/balance of retained asset accounts at the end of the year	1,258	\$_	99		\$							

(\$ i	n millions)	2018												
			ndiv	ridual		Gro	oup							
				Balance/			Balance/							
		Number		Amount	Number		Amount							
a.	Number/balance of retained asset accounts at the beginning of the year	1,470	\$	116		\$	_							
b.	Number/amount of retained asset accounts issued/added during the year	337		80	-		-							
C.	Investment earnings credited to retained asset accounts during the year	N/A		1	N/A		_							
d.	Fees and other charges assessed to retained asset accounts during the year	N/A		_	N/A		_							
e.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	_		-	_		_							
f.	Number/amount of retained asset accounts closed/withdrawn during the year	458		92	_		_							
g.	Number/balance of retained asset accounts at the end of the year		\$	105		\$	-							

H. Insurance-linked Securities ("ILS") Contracts

The Company did not have ILS agreements as of December 31, 2019 or 2018.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

The Company was not the owner and beneficiary of life insurance contracts that were in compliance with IRC Section 7702 and reported as an admitted asset.

22. Events Subsequent

The Company did not write accident and health insurance premium subject to Section 9010 of the federal Affordable Care Act ("ACA") in 2019 or 2018.

An evaluation of subsequent events was made through February 24, 2020 for the Annual Statement issued on February 26, 2020. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

- Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
 For both 2019 and 2018: Yes () No (X)
- 2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

 For both 2019 and 2018: Yes () No (X)

Section 2 - Ceded Reinsurance Report - Part A

- Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
 For both 2019 and 2018: Yes () No (X)
- 2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

 For both 2019 and 2018: Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. For 2019: \$11 million For 2018: \$15 million

NOTES TO FINANCIAL STATEMENTS

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?

For both 2019 and 2018: Yes () No (X)

B. Uncollectible Reinsurance

The Company did not write off uncollectible reinsurance in 2019.

The Company wrote off reinsurance balances due from the following companies totaling \$13 thousand in 2018.

(in	thousands)	2018
a.	Claims incurred	\$ 13
	Claims adjustment expenses incurred	\$ -
C.	Premiums earned	\$ -
d.	Other	\$ -
e.	Company	Amount
	RGA Reinsurance Company	\$ 13

C. Commutation of Ceded Reinsurance

The Company did not commute ceded reinsurance in 2019 or 2018.

- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
 - 1. The Company did not cede business to certified reinsurers under the laws of the State of Illinois in 2019 or 2018.
 - 2. The Company was not a certified reinsurer in 2019 or 2018.
- E. Reinsurance of Variable Annuity Contracts with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2019 or 2018.

F. Reserve Credit Taken and Collateral on Variable Annuities Reinsured with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2019 or 2018.

G. XXX/AXX Captive Reinsurance

The Company ceded business subject to the XXX/AXXX captive framework to ALIC Re, which is a captive subsidiary. ALIC Re did not have a risk-based capital shortfall or a non-zero primary security shortfall as of December 31, 2019 or 2018.

- 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination
 - Α.,
 - B., C. &
 - D. The Company did not write retrospectively rated contracts or contracts subject to redetermination in 2019 or 2018.
 - E. Risk Sharing Provisions of the 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.
- 26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2019 or 2018.

27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, Property and Casualty Contracts, as of December 31, 2019 or 2018.

28. Health Care Receivables

The Company did not have health care receivables as of December 31, 2019 or 2018.

29. Participating Policies

For 2019 and 2018, the Company recognized premiums related to life participating policies of \$68 thousand and \$63 thousand, respectively. In both 2019 and 2018, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of \$4 thousand and \$5 thousand in 2019 and 2018, respectively, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating as of December 31, 2019 and 2018.

30. Premium Deficiency Reserves

Premium deficiency reserves for accident and health contracts as of December 31 were as follows:

(\$ in millions)	2019	2018
Liability carried for premium deficiency reserves	\$ -	\$ -
Date of the most recent evaluation of this liability	9/30/2019	9/30/2018
3. Was anticipated investment income utilized in the calculation?	Yes [x] No []	Yes [x] No []

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

- On traditional life insurance contracts, the Company waives deduction of deferred fractional premiums upon the death of the insured and returns
 any portion of the final premium beyond the date of death. Surrender values are not contracted in excess of the reserve as legally computed.
- 2. For life contracts, the cost of additional mortality for each policy is assumed to equal the additional premium charged for that policy period and is reserved accordingly. Additional premiums are collected for policies issued on substandard lives. Reserves are held in a manner consistent with traditional policies. For annuity contracts issued as substandard, reserves are calculated according to Actuarial Guidelines IX-A and IX-C as applicable.
- 3. As of December 31, 2019 and 2018, the Company had \$6.26 billion and \$8.21 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the State of Illinois. Reserves to cover the above insurance totaled \$49 million and \$66 million as of December 31, 2019 and 2018, respectively.
- Tabular interest, tabular less actual reserves released and tabular cost are determined by formula as described in the APPM.
- 5. Tabular interest for contracts not involving life contingencies represents the net amount credited taking into account increments of premiums and annuity considerations and decrements of benefits, withdrawals, loads and policy charges.
- 6. In 2019, the Company's aggregate reserves for life and annuity contracts were decreased by other reserve changes of \$9 million. Other reserve changes in 2019 were as follows:

(in millions)				Ordina			Gr	ou	р			
Item		Total	Industrial Life	Life Insurance		Individual Annuities		Supplementary Contracts	Credit Life Group and Individual	Life Insurance		Annuities
Application of Actuarial Guideline 38	\$	(9)	\$ -	\$ (9)	\$	-	\$	-	\$ -	\$ -	\$	-
Reclass of life rider to annuity		-	-	(15)		15		-	-	-		-
Total	\$	(9)	\$ -	\$ (24)	\$	15	\$		\$ 	\$ 	\$	

In 2018, the Company's aggregate reserves for life and annuity contracts were decreased by other reserve changes of \$8 million. Other reserve changes in 2018 were as follows:

(in millions)				Ordina			Gr	ou	р			
ltem		Total	Industrial Life	Life Insurance		Individual Annuities		Supplementary Contracts	Credit Life Group and Individual	Life Insurance		Annuities
Application of Actuarial Guideline 38	\$	(8)	\$ -	\$ (8)	\$	-	\$	-	\$ -	\$ -	\$	-
Reclass of life rider to annuity		-	-	(16)		16		-	-	-		-
Total	\$	(8)	\$ -	\$ (24)	\$	16	\$	-	\$ _	\$ 	\$	-

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

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows as of December 31:

(\$ in	millions)	2019 Sanarata											
			General Account		Separate Account with Guarantees		Separate Account Non- guaranteed		Total	% of Total			
A.	INDIVIDUAL ANNUITIES:	_			<u> </u>	-		_					
	 (1) Subject to discretionary withdrawal: a. With market value adjustment b. At book value less current surrender charge of 	\$	374	\$	-	\$	-	\$	374	3.3 %			
	5% or more c. At fair value		157 25	_	81 -	_	- 1,083		238 1,108	2.1 9.7			
	d. Total with market value adjustment or at fair value (total of a through c)		556		81		1,083		1,720	15.1			
	e. At book value without adjustment (minimal or no charge or adjustment) (2) Not subject to discretionary withdrawal		3,158 6,396		112		- 14		3,270 6,410	28.7 56.2			
	(3) Total (gross: direct + assumed)	_	10,110		193	-	1,097		11,400	100.0 %			
	(4) Reinsurance ceded	. —	523				-	. —	523				
	(5) Total (net) (3) – (4)	\$_	9,587	\$	193	\$	1,097	\$	10,877				
	(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date	\$_	144	\$	47	\$_		\$_	191				
В.	GROUP ANNUITIES:												
	Subject to discretionary withdrawal: a. With market value adjustment	\$	201	\$	_	\$	-	\$	201	5.0 %			
	b. At book value less current surrender charge of		0						0	0.4			
	5% or more c. At fair value d. Total with market value adjustment or at fair	_	2		1 	-	1,578	_	3 1,578	0.1 39.6			
	value (total of a through c) e. At book value without adjustment (minimal or no		203		1		1,578		1,782	44.7			
	charge or adjustment)		1,040		1		- 10		1,041	26.1			
	(2) Not subject to discretionary withdrawal(3) Total (gross: direct + assumed)	_	1,155 2,398		2	-	10 1,588		1,165 3,988	29.2 100.0 %			
	(4) Reinsurance ceded	_	621		-	_	-		621				
	(5) Total (net) (3) – (4)(6) Amount included in B(1)b above that will move to	\$_	1,777	\$	2	\$	1,588	\$	3,367				
	B(1)e in the year after the statement date	\$_	2	\$		\$		\$	2				
C.	DESPOSIT-TYPE CONTRACTS (no life contingencies): (1) Subject to discretionary withdrawal: a. With market value adjustment b. At book value less current surrender charge of	\$	-	\$	-	\$	-	\$	-	- %			
	5% or more c. At fair value		2		-		-		2	- 0.1			
	d. Total with market value adjustment or at fair	_				-		_					
	value (total of a through c) e. At book value without adjustment (minimal or no		2		-		-		2	0.1			
	charge or adjustment) (2) Not subject to discretionary withdrawal		102 1,776		-		-		102 1,776	5.4 94.5			
	(3) Total (gross: direct + assumed)		1,880		-	-	-	_	1,880	100.0 %			
	(4) Reinsurance ceded (5) Total (net) (3) – (4)	\$	1,880	\$	<u>-</u>	\$	<u>-</u>	<u>\$</u>	1,880				
	(6) Amount included in C(1)b above that will move to	_	, , , , , ,			· -		· -	7				
.	C(1)e in the year after the statement date	\$	-	\$_		\$_	-	\$	<u> </u>				
(\$ IN	millions)	_			Separate		2018 Separate						
			General Account		Account with Guarantees		Account Non- guaranteed		Total	% of Total			
A.,	B. & C.	_	Account		Cuarantees	-	gaaranteea	_	iotai	<u> </u>			
	(1) Subject to discretionary withdrawal: a. With market value adjustment	\$	761	\$	-	\$	-	\$	761	4.2 %			
	 b. At book value less current surrender charge of 5% or more c. At fair value 		756 30		118		- 2,467		874 2,497	4.9 13.9			
	 d. Total with market value adjustment or at fair value (total of a through c) 	_	1,547		118	-	2,467	_	4,132	23.0			
	e. At book value without adjustment (minimal or no charge or adjustment) (2) Not subject to discretionary withdrawal		4,063 9,636		75		- 21		4,138 9,657	23.1 53.9			
	(2) Not subject to discretionary withdrawal (3) Total (gross: direct + assumed)	_	15,246		193	-	2,488	_	17,927	100.0 %			
	(4) Reinsurance ceded	_	1,247						1,247				
	(5) Total (net) (3) – (4)	\$	13,999	\$	193	\$_	2,488	\$	16,680				

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of total annuity actuarial reserves and deposit fund liabilities was as follows as of December 31:

n millions)		2019		2018
Life & Accident & Health Annual Statement:				
(1) Exhibit 5, Annuities Section, Total (net)	\$	11,363	\$	11,970
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)		1		1
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1		1,880		1,880
(4) Subtotal	_	13,244	_	13,999
Separate Accounts Annual Statement:				
(5) Exhibit 3, Line 0299999, Column 2		2,880		2,681
(6) Exhibit 3, Line 0399999, Column 2		-		-
(7) Policyholder dividend and coupon accumulations		-		-
(8) Policyholder premiums		-		-
(9) Guaranteed interest contracts		-		-
(10) Other contract deposit funds		-		-
(11) Subtotal	_	2,880	_	2,681
(12) Combined total	\$	16,124	\$	16,680

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Withdrawal characteristics of life actuarial reserves were as follows as of December 31:

(in millions) 2019												
			Ger	neral Acc	oun	ıt		•		ccount – C Nonguarar		nteed
		Account Value		Cash Value		Reserve		Account Value		Cash Value	F	Reserve
Α.	Subject to discretionary withdrawal, surrender values, or policy loans:											
	(1) Term policies with cash value	\$ -	\$	19	\$		\$	-	\$	-	\$	-
	(2) Universal life	3,706		3,702		3,768		-		-		-
	(3) Universal life with secondary guarantees	2,102		1,564		2,726		-		-		-
	(4) Indexed universal life	602		356		479		-		-		-
	(5) Indexed universal life with secondary guarantees	-		-		-		-		-		-
	(6) Indexed life	-		-		-		-		-		-
	(7) Other permanent cash value life insurance	-		-		-		-		-		-
	(8) Variable life	-		-		-		-		-		-
	(9) Variable universal life	64		47		72		56		54		54
	(10) Miscellaneous reserves	-		520		637		-		-		-
В.	Not subject to discretionary withdrawal or no cash values:											
	(1) Term policies without cash value	XXX		XXX		2,890		XXX		XXX		-
	(2) Accidental death benefits	XXX		XXX		1		XXX		XXX		-
	(3) Disability – Active lives	XXX		XXX		3		XXX		XXX		-
	(4) Disability – Disabled lives	XXX		XXX		36		XXX		XXX		-
	(5) Miscellaneous reserves	XXX	_	XXX	_	104	_	XXX	_	XXX		
C.	Total (gross: direct + assumed)	6,474	_	6,208	-	10,774	_	56	_	54		54
D.	Reinsurance ceded	411		422		3,464		-		-		-
E.	Total (net)* $(C) - (D)$	\$ 6,063	\$	5,786	\$	7,310	\$	56	\$	54	\$	54

F. Reconciliation of total life actuarial reserves was as follows as of December 31:

(in millions)	2019
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 7,231
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	-
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	1
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	32
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	46
(6) Subtotal	7,310
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	54
(8) Exhibit 3, Line 0499999, Column 2	-
(9) Exhibit 3, Line 0599999, Column 2	-
(10) Subtotal (Lines (7) through (9))	54
(11) Combined total ((6) and (10))	\$7,364

34. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations, net of reinsurance, as of December 31 were as follows:

(in millions)			2	019		2018					
	Туре	_	Gross		let of ading	Gross		Net of Loading			
(1) Indust	rial	<u> </u>	-	\$	-	\$ -	\$				
(2) Ordina	ary new business		1		-	7		1			
(3) Ordina	ary renewal		126		207	123		215			
(4) Credit	life		-		-	-		-			
(5) Group	life		1		2	1		1			
(6) Group	annuity		-		-	-		-			
(7) Total	·	\$	128	\$	209	\$ 131	\$	217			

35. Separate Accounts

A. Separate Account Activity

1. Separate Accounts held by the Company are for variable annuity contracts, variable life policies and indexed variable annuity contracts.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account, excluding any purchase payments or transfers directed by the contractholder to earn a fixed rate of return which are included in the Company's General Account assets. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). As of December 31, 2019 and 2018, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

The assets and liabilities of indexed variable annuity contracts are also recorded as assets and liabilities of the Separate Accounts, however, they are not legally insulated from the General Account. The indexed variable annuity product is non-unitized and is registered with the SEC.

2. The Company's Separate Accounts were attributed to the following products/transactions as of December 31:

(in millions)			2	019		2018						
Product/transaction	ir	Legally rsulated		Separate Account Assets (Not legally insulated)	ir	Legally isulated assets		Separate Account Assets (Not legally insulated)				
Product/transaction		assets		(Not legally insulated)		asseis		(Not legally insulated)				
Variable annuity contracts	\$	2,688	\$	-	\$	2,491	\$	-				
Variable life policies		56		-		50		-				
Indexed variable annuity contracts		-		221		-		214				
Total	\$	2,744	\$	221	\$	2,541	\$	214				

3. Some of the Separate Account liabilities are guaranteed by the General Account. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

(in	millions)	
a.	2019	\$ 11
b.	2018	\$ 11
C.	2017	\$ 11
d.	2016	\$ 13
e.	2015	\$ 14

The amount paid by the General Account for Separate Account guarantees for variable annuity products was \$24 million, \$26 million, \$25 million, \$31 million and \$30 million in 2019, 2018, 2017, 2016 and 2015, respectively.

- 4. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair value of \$1 million and \$4 million as of December 31, 2019 and 2018, respectively, were on loan as part of the General Account securities lending programs. See Note 17, Part B for more information about the General Account securities lending programs.
- B. General Nature and Characteristics of Separate Account Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

Indexed variable annuity products provide the opportunity for the contractholder to invest for a specified length of 5, 7, or 10 years in one or more investment options linked to the S&P 500 and subject to a maximum and minimum investment performance which may be negative. Indexed variable annuity business is included in the Index column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential Insurance Company of America ("Prudential"), there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, have been transferred to Prudential under the coinsurance reinsurance provisions. The reinsurance agreements do not contain limits or indemnifications with regard to the insurance risk transfer, and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees and fixed rate of return fund investments, in accordance with SSAP No. 61R, *Life*, *Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance, including the assumed modified coinsurance reinsurance from LBL and American Maturity Life Insurance Company ("AML"), were \$3.10 billion and \$2.86 billion as of December 31, 2019 and 2018, respectively. The General Account liability balances reinsured to Prudential under the coinsurance reinsurance were \$1.14 billion and \$1.24 billion as of December 31, 2019 and 2018, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit quarantees.

NOTES TO FINANCIAL STATEMENTS

Information regarding the Company's Separate Accounts as of December 31 was as follows:

(in millions)		G Le	onindexed cuarantee ess Than/ cual To 4%	Non Gu	2019 indexed arantee re than 4%	S	Non- laranteed separate ccounts		Total
 Premiums, considerations or deposits for year ended 12/31/19 	<u>Index</u>	\$ <u></u>	-	\$	-	\$ <u></u>	1	\$	1
Reserves as of December 31, 2019 2. For accounts with assets at: a. Fair value b. Amortized cost c. Total reserves*	\$ 194 \$ 194			\$ 	- - -	\$ 	2,740 - 2,740	\$ 	2,934 - 2,934
 By withdrawal characteristics: Subject to discretionary withdrawal: With market value adjustment At book value without market value adjustment and with current surrender charge of 5% or more At fair value At book value without market value adjustment and with current surrender charge less than 5% 	\$ 194 -	-	-	\$	-	\$	- 2,716	\$	194 - 2,716
Subtotal Not subject to discretionary withdrawal Total	194 \$ 194		- - -	\$	- - - -	\$	2,716 24 2,740	\$	2,910 24 2,934
* Line 2(c) should equal Line 3(c).	NI/A		N1/A		N1/ A		N1/A		NI/A
Reserves for asset default risk in lieu of AVR	N/A		N/A		N/A		N/A		N/A
(in millions)	Index	G Le	onindexed uarantee ess Than/ ual To 4%	Non Gu	2018 indexed arantee re than 4%	S	Non- laranteed separate ccounts		Total
 Premiums, considerations or deposits for year ended 12/31/18 	\$	\$		\$		\$	8	\$	8
Reserves as of December 31, 2018 2. For accounts with assets at: a. Fair value b. Amortized cost c. Total reserves*	\$ 194 \$ 194		<u>.</u>	\$ 	- - -	\$ 	2,536 - 2,536	\$ 	2,730
 3. By withdrawal characteristics: a. Subject to discretionary withdrawal: 1. With market value adjustment 2. At book value without market value adjustment and with current surrender charge of 5% or more 3. At fair value 	\$ 194		-	\$	- - -	\$	- 2,515	\$	194 - 2,515
At book value without market value adjustment and with current surrender charge less than 5% 5. Subtotal Not subject to discretionary withdrawal Total	194 		- - - -	\$	- - - -	\$ <u></u>	2,515 21 2,536	\$ <u></u>	2,709 21 2,730
* Line 2(c) should equal Line 3(c).									
4. Reserves for asset default risk in lieu of AVR	N/A		N/A		N/A		N/A		N/A
Reconciliation of net transfers to or (from) the Separate Account	s for the ye	ars end	ed Decembe	er 31 wa	ıs as follov	vs:			
 (in millions) 1. Transfers as reported in the Summary of Operations of the Sa. Transfers to Separate Accounts (Page 4, Line 1.4) b. Transfers from Separate Accounts (Page 4, Line 10) c. Net transfers to (from) Separate Accounts (a) – (b) 	Separate Ac	counts	Statement			\$	1 391 (390)	\$	8 463 (455)
Reconciling adjustments: a. Other net transfers assumed from LBL pursuant to modified. Net transfers assumed from AML pursuant to modified companies.							(55) (1)		(48) (1)
3. Transfers as reported in the Summary of Operations of the L (1c) + (2) = (Page 4, Line 26)	₋ife, Accider	nt & Hea	alth Annual S	Stateme	nt	\$	(446)	\$	(504)

36. Loss/Claim Adjustment Expenses

C.

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial as of December 31, 2019 and 2018.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company Sys is an insurer? If yes, complete Schedule Y, Parts 1, 1A and 2					Yes [X] No []
1.2	If yes, did the reporting entity register and file with its domiciliary State such regulatory official of the state of domicile of the principal insurer in providing disclosure substantially similar to the standards adopted by the standards and the standards and subject to standards and disclosure requirements substantially similar to standards and disclosure requirements.	n the Holding Cor he National Asso del regulations pe	npany System, a regist ciation of Insurance Co ertaining thereto, or is the	tration statement ommissioners (NAIC) in the reporting entity		X] No [] N/A []
1.3	State Regulating?					ILLIN	1018
1.4	Is the reporting entity publicly traded or a member of a publicly traded of	group?				Yes [X] No []
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code $$	issued by the SE	C for the entity/group.			000089	9051
2.1	Has any change been made during the year of this statement in the ch reporting entity?					Yes [] No [X]
2.2	If yes, date of change:						
3.1	State as of what date the latest financial examination of the reporting e	entity was made o	r is being made			12/31/	2018
3.2	State the as of date that the latest financial examination report became entity. This date should be the date of the examined balance sheet and					12/31/	2013
3.3	State as of what date the latest financial examination report became as domicile or the reporting entity. This is the release date or completion of examination (balance sheet date).	date of the exami	nation report and not th	ne date of the	···-	05/23/	2015
3.4	By what department or departments?						
3.5	Have all financial statement adjustments within the latest financial example statement filed with Departments?				Yes [] No [] N/A [X]
3.6	Have all of the recommendations within the latest financial examination	n report been con	nplied with?		Yes [] No [] N/A [X]
4.1		yees of the report measured on dire s of new busines	ing entity), receive cred ect premiums) of: s?		or control] No [X]] No [X]
4.2	During the period covered by this statement, did any sales/service orgareceive credit or commissions for or control a substantial part (more the premiums) of:	anization owned i an 20 percent of	n whole or in part by th any major line of busin	e reporting entity or an ess measured on direc	affiliate, t	100 [1 110 [11]
						_] No [X]] No [X]
5.1	Has the reporting entity been a party to a merger or consolidation durin If yes, complete and file the merger history data file with the NAIC.	ng the period cove	ered by this statement?	·		Yes [] No [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	of domicile (use	wo letter state abbrevi	ation) for any entity that	t has		
	Name of Entity		2 IAIC Company Code	3 State of Domicile			
6.1	Has the reporting entity had any Certificates of Authority, licenses or re revoked by any governmental entity during the reporting period?	egistrations (inclu		tion, if applicable) susp		Yes [] No [X]
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirect	ctly control 10% o	or more of the reporting	entity?		Yes [] No [X]
7.2	If yes, 7.21 State the percentage of foreign control;	e entity is a mutua	al or reciprocal, the nat	ionality of its manager			%
	1 Nationality		2 Type of En	tity			
			71	•			

8.1 8.2	Is the company a subsidiary of a bank holding company regulated by If response to 8.1 is yes, please identify the name of the bank holding					Yes []	No [Χ]
8.3	Is the company affiliated with one or more banks, thrifts or securities	firms?				Yes [)	v 1	No I	1
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.						、]	NO [J
	1	2	3	4	5	6	٦		
	Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC	4		
	ALLSTATE DISTRIBUTORS, LLC								
	ALLSTATE FINANCIAL ADVISORS, LLCALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET LINCOLN NE 68506							
		444 W LAKE STREET SULTE 4500 CHICAGO II							
	ALLSTATE INVESTMENT MANAGEMENT COMPANY								
9.	What is the name and address of the independent certified public ac								
	DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO,								
10.1	Has the insurer been granted any exemptions to the prohibited non-a requirements as allowed in Section 7H of the Annual Financial Repolaw or regulation?	orting Model Regulation (Model Audit Rule), or subs	tantially s	imilar sta	ate	Yes [1	No [X]
10.2	If the response to 10.1 is yes, provide information related to this exer							·	
10.3	Has the insurer been granted any exemptions related to the other recallowed for in Section 18A of the Model Regulation, or substantially s	quirements of the Annual Financial Reporting Mod similar state law or regulation?	el Regulat	ion as		Yes []	No [Х]
10.4	If the response to 10.3 is yes, provide information related to this exer	•							
10.5	Has the reporting entity established an Audit Committee in compliance	ce with the domiciliary state insurance laws?			Yes [X] No []	N/A	[]
10.6	If the response to 10.5 is no or n/a, please explain								
11.	What is the name, address and affiliation (officer/employee of the refirm) of the individual providing the statement of actuarial opinion/cer THERESA RESNICK, VICE PRESIDENT AND APPOINTED ACTUA	tification?			Ü				
12.1	Does the reporting entity own any securities of a real estate holding of					Yes [)	(]	No [1
	12.11 Name of rea	Il estate holding company SEE ATTACHMENT ON PA	GE 20.6.1			-	-	-	•
	12.12 Number of p	arcels involved				97			
	12.13 Total book/a	djusted carrying value				\$	8	343,44	1,647
12.2	If, yes provide explanation:								
13.	The company holds interests in limited partnerships, multiple limited FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI		in real es	tate					
13.1	What changes have been made during the year in the United States	•	•						
	Does this statement contain all business transacted for the reporting		nerever lo	cated?		Yes []	No []
	Have there been any changes made to any of the trust indentures du					Yes [-	_]
	If answer to (13.3) is yes, has the domiciliary or entry state approved] No []	N/A	[]
14.1	Are the senior officers (principal executive officer, principal financial of similar functions) of the reporting entity subject to a code of ethics, we a. Honest and ethical conduct, including the ethical handling of actual	hich includes the following standards?				Yes [)	()	No []
	relationships; b. Full, fair, accurate, timely and understandable disclosure in the pe		·	coolonai					
	c. Compliance with applicable governmental laws, rules and regulation		ility,						
	d. The prompt internal reporting of violations to an appropriate perso								
4.11	e. Accountability for adherence to the code. If the response to 14.1 is No, please explain:								
						l seV	1	No [y 1
	If the response to 14.2 is yes, provide information related to amendment	nent(s).				Yes [1	INO [v 1
14.3	Have any provisions of the code of ethics been waived for any of the					Yes []	No [Х]
4.31	If the response to 14.3 is yes, provide the nature of any waiver(s).								

] No [X]
	1 American Bankers	2	3		4	ļ	
	Association (ABA) Routing Number		ces That Can Trigger the Letter of Credit		Amo		
		BOARD OF DIRECT	ORS				
16.		or sale of all investments of the reporting entity passed upon either by the bo			Yes [X] No []
17.	Does the reporti	ng entity keep a complete permanent record of the proceedings of its board of	of directors and all subordinate committees	S	Yes [X] No []
18.		g entity an established procedure for disclosure to its board of directors or tru officers, directors, trustees or responsible employees that is in conflict with the			Yes [X] No []
40		FINANCIAL					
19.	Accounting Prine	ent been prepared using a basis of accounting other than Statutory Accountir ciples)?			Yes [] No [X]
20.1	Total amount loa	aned during the year (inclusive of Separate Accounts, exclusive of policy loar	s): 20.11 To directors or other officers	\$	·		
			20.12 To stockholders not officers 20.13 Trustees, supreme or grand (Fraternal Only)				
20.2	Total amount of policy loans):	loans outstanding at the end of year (inclusive of Separate Accounts, exclusion	ve of 20.21 To directors or other officers	¢	:		
	policy loans).		20.22 To stockholders not officers				
			20.23 Trustees, supreme or grand				
21.1	Were any assets	s reported in this statement subject to a contractual obligation to transfer to a	(Fraternal Only)nother party without the liability for such				
	obligation being	reported in the statement?					
21.2	If yes, state the	amount thereof at December 31 of the current year:	21.21 Rented from others				
			21.23 Leased from others				
			21.24 Other	\$;		
22.1	Does this staten guaranty associa	nent include payments for assessments as described in the Annual Statemer ation assessments?	t Instructions other than quaranty fund or				
22.2	If answer is yes:		22.21 Amount paid as losses or risk ad				
			22.22 Amount paid as expenses				
23.1	Does the reporti	ing entity report any amounts due from parent, subsidiaries or affiliates on Pa					
23.2		any amounts receivable from parent included in the Page 2 amount:					
		INVESTMENT					
24.01		cks, bonds and other securities owned December 31 of current year, over whession of the reporting entity on said date? (other than securities lending prog			Yes [X] No []
24.02	. •	nd complete information relating thereto					
24.03	whether collater	ding programs, provide a description of the program including value for collate al is carried on or off-balance sheet. (an alternative is to reference Note 17 w PART B	here this information is also provided)				
24.04		any's security lending program meet the requirements for a conforming progr		Yes [X] No [] N/A [
24.05	If answer to 24.0	04 is yes, report amount of collateral for conforming programs		\$;	365, 181,	679
24.06	If answer to 24.0	04 is no, report amount of collateral for other programs		\$;		
24.07		rities lending program require 102% (domestic securities) and 105% (foreign ntract?		Yes [X] No [] N/A [
24.08	Does the reporti	ing entity non-admit when the collateral received from the counterparty falls b	elow 100%?	Yes [X] No [] N/A [
24.09	Does the reporti	ing entity or the reporting entity's securities lending agent utilize the Master S es lending?	ecurities lending Agreement (MSLA) to	Yes [X] No [] N/A [

24.10	For the reporting entity's security lending program state the	amount of the following as December 31 of the current year:			
	24.101 Total fair value of reinvested collate	ral assets reported on Schedule DL, Parts 1 and 2.	\$	369,	368, 155
		of reinvested collateral assets reported on Schedule DL, Parts 1 and 2			
25.1	Were any of the stocks, bonds or other assets of the reporting control of the reporting entity, or has the reporting entity solo	reported on the liability page. ng entity owned at December 31 of the current year not exclusively under the dor transferred any assets subject to a put option contract that is currently in 24.03).		300, X] No	
25.2	If yes, state the amount thereof at December 31 of the curre				
20.2	in yee, state the uniount thereof at December 51 of the curre	25.22 Subject to reverse repurchase agreements			
		25.23 Subject to dollar repurchase agreements			
		25.24 Subject to reverse dollar repurchase agreements 25.25 Placed under option agreements			
		05.00 attached an accomplish and the sale			
		excluding FHLB Capital Stock	\$	102,	866,905
		25.27 FHLB Capital Stock	\$	19.	768.926
		25.29 On deposit with other regulatory bodies	\$		
		25.30 Pledged as collateral - excluding collateral pledged an FHLB	to \$	6,	366,838
		25.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$		
		25.32 Other	\$	1,	095, 153
25.3	For category (25.26) provide the following:	2		3	_
	Nature of Restriction	Description	Am	ount	
	CONTRACTUAL	RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT			905
26.2 NES 2 26.3	If no, attach a description with this statement. 6.3 through 26.5: FOR LIFE/FRATERNAL REPORTING EN	ram been made available to the domiciliary state?] N/	
			100 [, 110	[N]
26.4	If the response to 26.3 is YES, does the reporting entity utilized	ze: 26.41 Special accounting provision of SSAP No. 108	Yes [1 No	[]
		26.42 Permitted accounting practice	Yes [] No	[]
		26.43 Other accounting guidance	Yes [] No	[]
26.5	following:	rom the domiciliary state.	Yes [] No	[]
	 Hedging strategy subject to the special accounting Actuarial certification has been obtained which indireserves and provides the impact of the hedging st Financial Officer Certification has been obtained where the provided in the second strategy is accounted by the second strate	provisions is consistent with the requirements of VM-21. cates that the hedging strategy is incorporated within the establishment of VM-21 rategy within the Actuarial Guideline Conditional Tail Expectation Amount. hich indicates that the hedging strategy meets the definition of a Clearly Defined Defined Hedging Strategy is the hedging strategy being used by the company in			
27.1		31 of the current year mandatorily convertible into equity, or, at the option of the	Yes [] No	[X]
27.2	If yes, state the amount thereof at December 31 of the curre	nt year.	\$		
28.	offices, vaults or safety deposit boxes, were all stocks, bond custodial agreement with a qualified bank or trust company	eal estate, mortgage loans and investments held physically in the reporting entity's is and other securities, owned throughout the current year held pursuant to a in accordance with Section 1, III - General Examination Considerations, F. Agreements of the NAIC Financial Condition Examiners Handbook?		X] No	[]
28.01	For agreements that comply with the requirements of the NA	AIC Financial Condition Examiners Handbook, complete the following:			
	1 Name of Custodian(s)	2 Custodian's 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			

GENERAL INTERROGATORIES

28.02	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	2	3
Name(s)	Location(s)	Complete Explanation(s)

28.04 If yes, give full and complete information relating thereto:

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

28.05 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	2
Name of Firm or Individual	Affiliation
ALLSTATE INVESTMENTS, LLC	A
BLACKROCK FINANCIAL MANAGEMENT, INC	U
J.P. MORGAN INVESTMENT MANAGEMENT INC.	U
MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	U
WELLINGTON MANAGEMENT COMPANY LLP	U

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQV0K0EYTY0WZE36RV47	IL D01	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXY1VJKE13M84	SEC	DS
107038	J.P. MORGAN INVESTMENT MANAGEMENT INC.	549300W78QHV4XMM6K69	SEC	DS
159377	MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	5493002H8STET494T224	SEC	DS
106595	WELLINGTON MANAGEMENT COMPANY LLP	5493002CYKEKC8C01T66	SEC	DS

29.2 If yes, complete the following schedule:

1	2	3
CUSIP#	Name of Mutual Fund	Book/Adjusted Carrying Value
		, ,
29 2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	17,553,825,849	18,642,578,001	1,088,752,152
30.2 Preferred stocks	29,289,763	32,414,173	3, 124, 409
30.3 Totals	17,583,115,612	18,674,992,174	1,091,876,561

30.4	Describe the sources or methods utilized in determining the fair values: THE AGGREGATE FAIR VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.		
31.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes [X]	No []
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes []	No [X]
31.3	If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.		
	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [X]	No []
33.	By self-designating 5GI securities, the reporting entity is certifying the following elements of 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?	Voo [V]	No. I
34.	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?		
35.	By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund: a. The shares were purchased prior to January 1, 2019. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019. d. The fund only or predominantly holds bonds in its portfolio. e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO. f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed. Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	Yes []	No [X]
	OTHER		
36.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	449,076
36.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations service organizations and statistical or rating bureaus during the period covered by this statement.	; ,	
	1 2		
	Name Amount Paid		
	LL GLOBAL SERVICES INC		

20	.5

37.1	Amount of payments for legal expenses, if any?		\$	5,862,348
37.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment during the period covered by this statement.	nts for legal expenses		
	1 Name	2 Amount Paid		
38.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or department		/?\$	10,343
38.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment connection with matters before legislative bodies, officers or departments of government during the period cover			
	1 Name	2 Amount Paid		
	AMERICAN COUNCIL OF LIFE INSURERS	10,343		

GENERAL INTERROGATORIES

Part 1, #12.11

	Book/ Adjusted
Name of Real Estate Holding Company	Carrying Value
AEGON LIHTC FUND 58 LLC ALLIANT TAX CREDIT FUND 65 LP	\$ 17,214,886 4,112,929
ALLIANT TAX CREDIT FUND 65 LP ALLIANT TAX CREDIT FUND 66, LTD - ALIC	6,565,769
AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	3,822,450
BEACON CAPITAL STRATEGIC PARTNERS VI	979,519
BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	252,758 15,451,563
BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	8,492,689
BLACKSTONE PROPERTY PARTNERS EUROPE LP	5,769,777
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	3,450,328
BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP BLACKSTONE REAL ESTATE PARTNERS V	17,771,852 835,281
BLACKSTONE REAL ESTATE PARTNERS VI LP	2,157,045
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	3,296,793
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	2,411,059 5,369,298
BOSTON CAPITAL CORPORATE TAX CREDIT FOND XXXV BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	12,754,160
CBRE GIP US FEEDER VEHICLE ALLINV A LP	27,913,413
CBRE GIP US FEEDER VEHICLE ALLINV B LP	27,913,413
CBRE STRATEGIC PTR US OPP V LP CENTERLINE RE SPEC SIT MTG FUND	4,672,959 24,299
CENTRAL PARK NORTH OZ INVESTORS LP	6,907,534
CONREX RESIDENTIAL SMA I LLC	6,362,196
CREA CORPORATE TAX CREDIT FUND 57 LLC	17,276,247
CREA CORPORATE TAX CREDIT FUND 61, LLC CREA CORPORATE TAX CREDIT FUND 66, LLC	16,221,291 11,685,973
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	4,125,582
DERMODY PROPERTIES INDUSTRIAL FUND II LP	9,228,844
DERMODY PROPERTIES INDUSTRIAL FUND LP	3,100,109
ENTERPRISE HOUSING PARTNERS XX ENTERPRISE HOUSING PARTNERS XXI LP	4,175,365 3,032,503
FOCUS SENIOR HOUSING FUND I LP	3,686,360
FOLIUM TIMBER FUND I LP	3,289,841
HARRISON STREET CORE PROPERTY FUND LP HARRISON STREET EUROPEAN PROPERTY PARTNERS II	7,827,655 5,795,652
HIGH STREET REAL ESTATE FUND V LP	10,451,207
HIGH STREET REAL ESTATE FUND VI LP	875,000
HSRE BRIGHTVIEW CO-INVESTMENT LP	8,000,000
KING MILL DISTRIBUTION PARK 2, LLC LANDMARK REAL ESTATE FUND V, LP	941,009
LONE STAR REAL ESTATE FUND III LP	4,090,199
MERCURY LAND PARTNERS, LLC	6,893,479
ML-AI VENTURE 1 LLC ML-AI VENTURE 2, LLC	49,832
ML-AI VENTURE 4, LLC	30,948,751 12,835,036
MONACO PARKWAY LAND PARTNERS LLC	14,287,464
NATIONAL EQUITY FUND 2011 LP	5,937,427
NORTH HAVEN REAL ESTATE FUND VII GLOBAL NYLIM REAL ESTATE MEZZANINE FUND II LP	1,836,209 14,296
O'CONNOR NORTH AMERICAN PROPERTIES LP	1,376,176
PNC LIHTC FUND 71 LLC	16,448,505
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	2,284,909
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46 PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	2,072,882 10,618,607
R4 HOUSING PARTNERS X LP	15,709,074
R4 HOUSING PARTNERS XI LP	16,785,097
R4 HOUSING PARTNERS XII LP RAH CORPORATE PARTNERS FUND 55 LLC	17,392,827 12,291,005
RAYMOND JAMES TAX CREDIT FUND 36 LLC	3,062,132
RAYMOND JAMES TAX CREDIT FUND 37, LLC	4,846,969
RAYMOND JAMES TAX CREDIT FUND 38, LLC	6,467,370
RAYMOND JAMES TAX CREDIT FUND 42 LLC RAYMOND JAMES TAX CREDIT FUND 43 LLC	7,335,697 14,234,080
RAYMOND JAMES TAX CREDIT FUND 45 LLC RAYMOND JAMES TAX CREDIT FUND 44, LLC	14,234,060
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	4,159,442
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	4,766,000
RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	10,538,334 12,284,616
ASS NO STEEL EXCHANGINE FORD EVE	12,207,010

	Book/ Adjusted
Name of Real Estate Holding Company	Carrying Value
RED STONE EQUITY - 2011 NATIONAL FUND L.P.	2,901,759
RED STONE EQUITY - 2017 NATIONAL FUND L.P.	14,873,736
RED STONE EQUITY - 2018 NATIONAL FUND L.P.	15,896,572
RED STONE EQUITY - 2019 NATIONAL FUND L.P.	17,289,057
RED STONE EQUITY FUND 75 LP	14,990,577
ROCKPOINT REAL ESTATE FUND II, LP	416,870
ROCKPOINT REAL ESTATE FUND III LP	1,101,756
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	2,715,942
SEASONS RESIDENTIAL HOLDINGS, LLC	-
STARWOOD CAPITAL HOSPITALITY FUND II	5,985,679
STARWOOD HOSPITALITY I	1,324,767
TDC CITY CENTER (PHASE II) LLC	6,766,304
TDC CITY CENTER LLC	63,428,825
TRUAMERICA PROPERTIES II LLC	9,128,570
USA INSTITUTIONAL TAX CREDIT FUND CXI LP	12,987,726
USA INSTITUTIONAL TAX CREDIT FUND CXIX LP	14,216,738
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	6,009,758
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	8,033,257
WALTON STREET REAL ESTATE FUND VI	8,425,193
WB SJC CO-INVESTMENT PARTNERSHIP, LP	13,771,911
WESTBROOK REAL ESTATE FUND IX, LP	10,016,049
WESTBROOK REAL ESTATE FUND VII	5,558,503
WESTBROOK REAL ESTATE FUND VIII	2,373,159
WESTBROOK REAL ESTATE FUND X	26,334,426
WESTBROOK REAL ESTATE PARTNERS V, LP	749,801
WESTBROOK REAL ESTATE PARTNERS VI	608,465
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	3,553,575
WNC INSTITUTIONAL TAX CREDIT FUND 44 LP	12,944,327
WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	12,259,495
	\$ 843,441,647

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

	s, indicate premium earned on U.S. business only			\$
Wha	t portion of Item (1.2) is not reported on the Medicare Supplement I	nsurance Experience Exhibit?		\$
1.31	Reason for excluding:			
Indic	ate amount of earned premium attributable to Canadian and/or Oth	er Alien not included in Item (1.2) above		\$
Indic	ate total incurred claims on all Medicare Supplement insurance			\$
Indiv	idual policies:	Most current thr	ee vears.	
	F		-	\$
				\$
		All voors prior to	most surrent three years	
			most current three years	
				\$
				\$
		1.66 Number of	covered lives	
Grou	p policies:	Most current thr	ee years:	
				\$
				\$
				¥
		All years prior to	most current three years	
			-	\$
				\$
		1.76 Number of	covered lives	
Hea	th Test:			
		1	2	
2.1	Premium Numerator	Current Year		
2.2	Premium Denominator			
2.3	Premium Ratio (2.1/2.2)	U.000		
2.4	Reserve Numerator			
2.5	Reserve Denominator	18,763,991,136	19,361,235,134	
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001	
Doe	s this reporting entity have Separate Accounts?			Yes [X] No []
If ye	s, has a Separate Accounts Statement been filed with this Departme	ent?	Yes	[X] No [] N/A [
Wha	t portion of capital and surplus funds of the reporting entity covered butable from the Separate Accounts to the general account for use	by assets in the Separate Accounts staten	nent, is not currently	¢ // 008 15
dietr	butable from the Separate Accounts to the general account for use	by the general account?		, , , , , , , , , , , , , , , ,
distr				
distr	e the authority under which Separate Accounts are maintained:			
distr	e the authority under which Separate Accounts are maintained: TION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BC	ARD OF DIRECTORS RESOLUTION DA	TED JANUARY 1, 1994.	
State SEC	TION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BC		,	
State SEC	·		,	
State SEC Was	TION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BC	as of December 31?	,	Yes [X] No []
State SEC Was Has	TION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BC any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts reporting entity has assumed Separate Accounts business, how m	as of December 31?s business as of December 31?uch, if any, reinsurance assumed receivab	le for reinsurance of Sepa	Yes [X] No []
State SEC Was Has	TION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BC any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts	as of December 31?s business as of December 31?uch, if any, reinsurance assumed receivab in the liability for "Transfers to Separate A	le for reinsurance of Sepa	Yes [X] No [] Yes [X] No []
State SEC Was Has If the Acco	TION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BC any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts reporting entity has assumed Separate Accounts business, how mounts reserve expense allowances is included as a negative amount	as of December 31?s business as of December 31?uch, if any, reinsurance assumed receivab in the liability for "Transfers to Separate A	le for reinsurance of Sepa ccounts due or accrued	Yes [X] No [] Yes [X] No [] rate\$
State SEC Was Has If the Acco (net)	any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts e reporting entity has assumed Separate Accounts business, how mounts reserve expense allowances is included as a negative amount "?" eporting entities having sold annuities to another insurer where the nant (payee) as the result of the purchase of an annuity from the rep	as of December 31?	le for reinsurance of Sepa ccounts due or accrued med a release of liability fro	Yes [X] No [] Yes [X] No [] rate\$
State SEC Was Has If the Acco (net)	any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts experiting entity has assumed Separate Accounts business, how mounts reserve expense allowances is included as a negative amount "?" eporting entities having sold annuities to another insurer where the nant (payee) as the result of the purchase of an annuity from the repunt of loss reserves established by these annuities during the current and the purchase of the purchase o	as of December 31?	le for reinsurance of Sepa ccounts due or accrued ned a release of liability fro	Yes [X] No [] Yes [X] No [] rate\$
State SEC Was Has If the Acco (net)	any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts e reporting entity has assumed Separate Accounts business, how mounts reserve expense allowances is included as a negative amount "?" eporting entities having sold annuities to another insurer where the nant (payee) as the result of the purchase of an annuity from the rep	as of December 31?	le for reinsurance of Sepa ccounts due or accrued ned a release of liability fro	Yes [X] No [] Yes [X] No [] Trate\$
State SEC Was Has If the Acco (net)	any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts experiting entity has assumed Separate Accounts business, how mounts reserve expense allowances is included as a negative amount "?" eporting entities having sold annuities to another insurer where the nant (payee) as the result of the purchase of an annuity from the repunt of loss reserves established by these annuities during the current and the purchase of the purchase o	as of December 31?	le for reinsurance of Sepa ccounts due or accrued ned a release of liability fro	Yes [X] No [] Yes [X] No [] Trate\$
State SEC Was Has If the Acco (net)	any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts reporting entity has assumed Separate Accounts business, how mounts reserve expense allowances is included as a negative amount reporting entities having sold annuities to another insurer where the nant (payee) as the result of the purchase of an annuity from the repunt of loss reserves established by these annuities during the currence the name and location of the insurance company purchasing the annuities and the result of the purchase of an annuities during the currence of the name and location of the insurance company purchasing the annuities and the result of the purchase of an annuities during the currence of the purchase of the purchasing the annuities and the purchasing th	as of December 31?	le for reinsurance of Sepa ccounts due or accrued ned a release of liability fro chase date of the annuities	Yes [X] No [] Yes [X] No [] rate\$
State SEC Was Has If the Acco (net)	any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts reporting entity has assumed Separate Accounts business, how mounts reserve expense allowances is included as a negative amount reporting entities having sold annuities to another insurer where the nant (payee) as the result of the purchase of an annuity from the repunt of loss reserves established by these annuities during the currence the name and location of the insurance company purchasing the annuities and the result of the purchase of an annuities during the currence of the name and location of the insurance company purchasing the annuities and the result of the purchase of an annuities during the currence of the purchase of the purchasing the annuities and the purchasing th	as of December 31?	le for reinsurance of Sepa ccounts due or accrued med a release of liability from thase date of the annuities Statement on Purchase	Yes [X] No [] Yes [X] No [] Trate\$
State SEC Was Has If the Acco (net)	any of the reporting entity's Separate Accounts business reinsured the reporting entity assumed by reinsurance any Separate Accounts reporting entity has assumed Separate Accounts business, how mounts reserve expense allowances is included as a negative amount reporting entities having sold annuities to another insurer where the nant (payee) as the result of the purchase of an annuity from the repunt of loss reserves established by these annuities during the currence the name and location of the insurance company purchasing the annuities and the result of the purchase of an annuities during the currence of the name and location of the insurance company purchasing the annuities and the result of the purchase of an annuities during the currence of the purchase of the purchasing the annuities and the purchasing th	as of December 31?	le for reinsurance of Sepa ccounts due or accrued med a release of liability fro chase date of the annuities	Yes [X] No [] Yes [X] No [] rate \$

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

	·								
5.1	Do you act as a custodian for health savings accour	nts?					Yes [] No	[X]
5.2	If yes, please provide the amount of custodial funds	held as of the re	eporting date				\$		
5.3	Do you act as an administrator for health savings ac	counts?					Yes [] No	[X]
5.4	If yes, please provide the balance of funds administr	ered as of the re	porting date.				\$		
			-						
6.1 6.2	Are any of the captive affiliates reported on Schedul If the answer to 6.1 is yes, please provide the follow		norized reinsurers?	?		Yes []	X] No [] 1	N/A [
	1	2	3	4	Assets	Supporting Reserv	e Credit		1
	•	NAIC Company	Domiciliary	Reserve	5 Letters of	6 Trust	7		1
	Company Name	Code	Jurisdiction	Credit	Credit	Agreements	Oth		
LIC Re	insurance Company	10773		2, 129, 977, 827			· ·		
									_
7.	Provide the following for individual ordinary life insurceded):	rance* policies (U.S. business only	for the current yea	ar (prior to reinsura	ance assumed or			
	Term (whether full un		nary Life Insurance		າກ")				
	Whole Life (whether	full underwriting	limited underwritir,						
	Variable Life (with or Universal Life (with o		, , , , , , , , , , , , , , , , , , , ,						
	Variable Universal Lite			rantee)					
8.	Is the reporting entity licensed or chartered, register	ed, qualified, eli	gible or writing bus	siness in at least two	states?		Yes [X] No	1 1
0.4									
8.1	If no, does the reporting entity assume reinsurance the reporting entity?						Yes [] No	[]
ife, Ac	cident and Health Companies Only:								
			Programme Programme			er ee			
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as								
	studies)?						Yes [X] No	[]
9.2	Net reimbursement of such expenses between repo	orting entities:							
				9.22 R	eceived		\$	104,	001,002
10.1	Does the reporting entity write any guaranteed interest	est contracts?					Yes [] No	[X]
10.2	If yes, what amount pertaining to these lines is inclu	ded in:							
11.	For stock reporting entities only:			10.22	Page 4, Line 1		\$		
11.1	Total amount paid in by stockholders as surplus fun	ds since organiz	zation of the report	ing entity:			\$	1,887	,510,317
12.	Total dividends paid stockholders since organization	n of the reporting	g entity:						
	· · · · · · · · · · · · · · · · · · ·								
				12.12	Stock		\$	118,	,807,900
13.1	Does the reporting entity reinsure any Workers' Con	npensation Car	e-Out business de	efined as:			Yes [1 No	[X]
	Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident exp	assumed by life	and health insure	rs of medical, wage	loss and death		•	•	
	written as workers' compensation insurance.	,	, ,		J - ")				
13.2	If yes, has the reporting entity completed the Worke	rs' Compensation	on Carve-Out Supp	plement to the Annu	al Statement?		Yes [] No	[]
13.3	If 13.1 is yes, the amounts of earned premiums and	claims incurred	in this statement a	are:					
	·		1 Reinsura		2 surance	3 Net			
			Assum	ed C	eded	Retained			
	13.31 Earned premium								
	13.33 Claim liability and reserve (beginning of year)								
	13.34 Claim liability and reserve (end of year)								
	13.35 Incurred claims								

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4	If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution 13.34 for Column (1) are:	tion of the amounts re	ported in Lines 13.31 and				
	13.34 IOI Column (1) are.	1	2				
	Attachment	Earned	Claim Liability				
	Point	Premium	and Reserve				
	13.41 <\$25,000 13.42 \$25,000 - 99,999						
	• • • • •						
	13.45 \$1,000,000 or more						
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			\$			
raterna	al Benefit Societies Only:						
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work a	and representative for	m of government?	Yes [1 1	1 ok	1
15.	How often are meetings of the subordinate branches required to be held?		. G	.00 [,
	-						
16.	How are the subordinate branches represented in the supreme or governing body?						
17.	What is the basis of representation in the governing body?						
18.1	How often are regular meetings of the governing body held?						
18.2	When was the last regular meeting of the governing body held?						
18.3	When and where will the next regular or special meeting of the governing body be held?						
10.5	when and where will the next regular or special meeting of the governing body be new:						
18.4	How many members of the governing body attended the last regular meeting?						
18.5	How many of the same were delegates of the subordinate branches?						
19.	How are the expenses of the governing body defrayed?						
00							
20.	When and by whom are the officers and directors elected?						
21.	What are the qualifications for membership?						
22.	What are the limiting ages for admission?						
23.	What is the minimum and maximum insurance that may be issued on any one life?						
24.	Is a medical examination required before issuing a benefit certificate to applicants?] [No [1
25.	Are applicants admitted to membership without filing an application with and becoming a membe			-	1 1	-	ì
26.1	Are notices of the payments required sent to the members?	-] No [•	N/A	ĺ
26.2	If yes, do the notices state the purpose for which the money is to be used?		•] [No []
27.	What proportion of first and subsequent year's payments may be used for management expense						
	27.11 First Year		_				%
	27.12 Subsequent Years		_				%
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payme]
28.2	If so, what amount and for what purpose?						
20.4	Does the reporting entity never old age dischility herefit?				, .	lo r	1
29.1 29.2	Does the reporting entity pay an old age disability benefit? If yes, at what age does the benefit commence?] i	NO []
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?				1 1	ا ملا	1
30.2	If yes, when?				, ,	10 [J
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitut						
	in force at the present time?			Yes [] [No []
32.1	State whether all or a portion of the regular insurance contributions were waived during the currer account of meeting attained age or membership requirements?	nt year under premiun	n-paying certificates on	Yes [] [1 ok	1
32.2	If so, was an additional reserve included in Exhibit 5?		Yes [] No [-	N/A	,
32.3	If yes, explain		-		,		. ,
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or				1 1	No I	1
	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied,			165 [, ,	NO [1
JJ.2	director, trustee, or any other person, or firm, corporation, society or association, received or is to						
	emolument, or compensation of any nature whatsoever in connection with, on an account of such	h reinsurance, amalga	mation,	1 N 7	,	N1 / 4	, ,
21	absorption, or transfer of membership or funds?] No [J	N/A	ı J
34.	claims of any nature whatsoever against this reporting entity, which is not included in the liabilities	s on Page 3 of this sta	atement?	Yes [] [No []
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefit				•	No []
35.2	If yes, what is the date of the original lien and the total outstanding balance of liens that remain in	n surplus?		-		-	
	Outstanding						

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
\$000 omitted for amounts of life insurance

		\$000 omitted for an	nounts of life insur			
		2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force		=			
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	•	112,254,393	113,884,310	112,149,699	115,960,265	117,056,404
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	226,167,406	247 728 183	271 214 798	238,824,807	257,658,089
3.	Credit life (Line 21, Col. 6)				200,024,007	207,000,000
	Group excluding FEGLI/SGLI (Line 21 Col. 9 less					
••	Lines 43 & 44, Col. 4)	10,502,033	10,457,016	10,511,108	10,515,617	9,488,702
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	348,923,832	372,069,509	393,875,606	365,300,689	384,203,196
7.1	Total in force for which VM-20				2004	1001
					XXX	XXX
	New Business Issued					
8.	(Exhibit of Life Insurance) Ordinary - whole life and endowment (Line 34, Col.					
0.	2)	677,517	1,322,272	1,483,146	1,389,491	1, 159,043
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	897,802	2,270,862	2,090,808	1,529,468	1,262,151
	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	1,575,319	3,593,134	3,573,954	2,918,959	2,421,194
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
	Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)			628,753,512		650,836,963
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)		14,486,869	24,465,344	33,213,579	35,533,098
16	Credit life (group and individual) (Line 20.4, Col. 5)					
	Group life insurance (Line 20.4, Col. 6)		, ,			13,889,861
	Group annuities (Line 20.4, Col. 7)		,			2,310,977
	A & H-group (Line 20.4, Col. 8)	30,742,769	31,175,366	28,283,309	25,514,805	20,850,615
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)		46.358.973	46,373,361	48.407.472	49.733.568
	Aggregate of all other lines of business (Line		, ,	, ,	, ,	, ,
	20.4,Col. 11)					
20.	Total	924,872,587	958,398,963	751,087,488	1,212,230,449	773, 155,082
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts	27,201,249,620	27,374,766,406	28,160,738,070	28,766,360,812	28,837,491,532
22.	business (Page 2, Line 26, Col. 3)	27,201,249,020	21,374,700,400	20, 100, 730,070	20,700,300,612	20,037,491,332
22.	business (Page 3, Line 26)	23,384,362,464	23,903,589,945	24,752,598,463	25,719,745,158	25,968,782,253
23.	Aggregate life reserves (Page 3, Line 1)		19,210,694,028			21,822,779,272
	Excess VM-20 deterministic/stochastic reserve over					
	NPR related to Line 7.1					XXX
	Aggregate A & H reserves (Page 3, Line 2)			' '	103,076,620	104,229,550
	Deposit-type contract funds (Page 3, Line 3)					2,603,514,495
	Asset valuation reserve (Page 3, Line 24.01)				· · · ·	657, 136, 356
	Capital (Page 3, Lines 29 and 30)					5,402,600
28.	Surplus (Page 3, Line 37)	3,811,484,556	3,465,773,861	3,402,737,007	3,041,213,054	2,863,306,679
29.	Cash Flow (Page 5) Net Cash from Operations (Line 11)	(0 690 064)	(200 222 404)	(E4 400 200)	(52 062 425)	(460 000 0EO)
29.	Risk-Based Capital Analysis	(9,009,001)	(200,332,491)	(34,432,200)	(32,002,423)	(402,300,930)
30.	Total adjusted capital	4 300 124 628	3,895,134,957	3,779,023,682	3,471,463,438	3,260,590,671
	Authorized control level risk - based capital					562,687,451
31.	Percentage Distribution of Cash, Cash				940,323,010	
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
	Bonds (Line 1)					66.2
	Stocks (Lines 2.1 and 2.2)					6.7
	Mortgage loans on real estate(Lines 3.1 and 3.2) Real estate (Lines 4.1, 4.2 and 4.3)					11.0
35. 36.	Cash, cash equivalents and short-term investments					
ან.	(Line 5)	3.4	2.3	2.3	2.2	2.6
37.	Contract loans (Line 6)	2.1			2.0	2.0
38.	Derivatives (Page 2, Line 7)	0.4			0.3	0.2
	Other invested assets (Line 8)	13.1			11.4	11.0
40.	Receivables for securities (Line 9)	0.0	0.0	0.1	0.0	0.1
41.	Securities lending reinvested collateral assets (Line					<u></u>
	10)	0.0	0.0	0.0	0.0	0.0
	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	\ 1 <i>=</i> /	.00.0	.50.0	.50.0	.50.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

			ontinued)	_		
	Investments in Parent. Subsidiaries and	1 2019	2 2018	3 2017	4 2016	5 2015
44	Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	**	694,231,159	740,061,182	633,509,126	541,144,085	539 , 157 , 115
47.						
48. 49.	Affiliated mortgage loans on real estate	269,293,640	422,814,740	310,310,853	450,806,748	734,749,681
50.	Total of above Lines 44 to 49	963,524,799	1,162,875,922	943,819,979	991,950,833	1,273,906,796
51.	Total Investment in Parent included in Lines 44 to 49 above					
50	Total Nonadmitted and Admitted Assets	202 027 640	420 205 224	224 617 162	205 224 446	270 001 644
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)					
53.	Total admitted assets (Page 2, Line 28, Col. 3)	30, 100, 425,035	30, 130, 108,630	31,307,314,444	32, 120,973,801	32,348,141,922
54.	Net investment income (Exhibit of Net Investment Income)	1. 181. 451. 994	1.189.651.445	1.279.718.554	1.270.039.405	1.342.330.257
55.	Realized capital gains (losses) (Page 4, Line 34,					
56.	Column 1) Unrealized capital gains (losses) (Page 4, Line 38,	68,300,870		(3,214,882)		
	Column 1)	36,402,784		444,164,215 1,720,667,887	61,574,794	(26,633,828)
57.	Total of above Lines 54, 55 and 56 Benefits and Reserve Increases (Page 6)	1,286,155,648	1,215,377,968	1,720,667,887	1,290,257,289	1, 177, 167, 560
58.	Total contract/certificate benefits - life (Lines 10, 11,					
50.	12 13 14 and 15 Col 1 minus Lines 10 11 12	2,097,353,580	2,302,520,471	2,193,785,769	2,361,106,555	2,614,877,988
59.	Total contract/certificate benefits - A & H (Lines 13	40,002,337		44,049,167		
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	63.640.057		(648,604,676)		
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	4,097	4,623	4,756	4,392	5,904
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	19.9	23.7	24.6	19.0	42.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 18, 24) v 100 0	6.0	6.9	6.8	7.2	6.8
65.	Life Insurance, Col. 4, Lines 1 & 21)] x 100.0				56.4	
66.	6, Col. 2)					
67.	Line 4, Col. 2)			0.2	0.2	0.2
07.	expenses (Schedule H, Pt. 1, Line 10, Col. 2)	41.8	45.5	41.4	40.0	39.2
68.	A & H Claim Reserve Adequacy Incurred losses on prior years' claims - group health					
	(Schedule H, Part 3, Line 3.1 Col. 2)	23,627,949	27,887,010	30,876,378	30,784,872	29,005,382
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	26,734,350	33,014,424	31,753,121	31,706,081	28,532,344
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1	0 405 407	10 100 100	10.004.440	44 000 005	40,000,000
71.	less Col. 2)	8,435,427	10 , 128 , 162	10,694,448	11,630,395	13,692,620
	than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	8,708,364	9,850,597	10,815,966	12,379,209	14,727,019
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)					144,555,787
74.	Ordinary - individual annuities (Page 6, Col. 4)				(14,343,644)	
75. 76.	Ordinary-supplementary contracts		2,584,3/1		4,337,025	4,4/1,3/6
70. 77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)					
78.	Group annuities (Page 6, Col. 5)					84,962,218
79.	A & H-group (Page 6.5, Col. 3)					(4,636,055)
80.	A & H-credit (Page 6.5, Col. 10)					1,034
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) .	15,767,927	10,040,312	8,637,228	8,599,088	8,492,364
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1) If a party to a merger, have the two most recent years				273,224,875	154,397,187
W / I F	o compression a member mave the two most recent vears	or una exhibit been resi	erea que la 9 merger la	. compande with the dis	0 .0 INDE	



DIRECT BUSINESS IN THE STATE OF Alabama

DURING THE YEAR 2019

NAIC Group Code 0008		LIFE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERA		2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance		,022	246,982		7,461,004
2. Annuity considerations	41	,871			41,87
Deposit-type contract funds		xxx		XXX	
Other considerations					
Totals (Sum of Lines 1 to 4)	7,255	,893	246,982		7,502,875
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO Life insurance:	O MEMBERS				
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
Applied to provide paid-up additions of endowment or premium-paying p Other	eriod				
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEF	FITS PAID				
9. Death benefits	6.951	.754	685,726		7.637.480
10. Matured endowments					2,347
11. Annuity benefits			4.506.200		6,931,015
12. Surrender values and withdrawals for	life contracts 5,156	,756	2,651,458		7,808,214
Aggregate write-ins for miscellaneous and benefits paid	s direct claims				
 All other benefits, except accident and 	d health65	,079			65,079
15. Totals	14,600	,751	7,843,384		22,444,135
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow pa					
1399. Totals (Lines 1301 thru 1303 plus 139 above)	98) (Line 13				
	0 - 171	.,	T		

		Ordinary		Credit Life (Group and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of		_	•				
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	15	779,277			1	27,432			16	806,708
17. Incurred during current year	159	7,013,938			43	672,036			202	7,685,973
Settled during current year:										
18.1 By payment in full	160	6,954,101			44	685,726			204	7,639,827
18.2 By payment on										
compromised claims	160	6,954,101			44	685,726			204	7,639,827
18.4 Reduction by compromise			L							
18.5 Amount rejected										
18.6 Total settlements	160	6.954.101			44	685.726			204	7.639.827
19. Unpaid Dec. 31, current		, , ,				,				,,
year (16+17-18.6)	14	839,113				13,741			14	852,854
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	40 707	4 400 004 007				70 000 704			40.700	4 007 474 750
year	13, /2/	1, 166, 291, 02/		(a)	1	/0,883,/31			13,728	1,237,174,758
21. Issued during year	447	38,891,974							447	38,891,974
22. Other changes to in force (Net)	(2,849)	(140,127,202)				(1,085,789)			(2,849)	(141,212,991
23. In force December 31 of current year	11.325	1.065.055.799		(a)	1	69.797.942			11.326	1.134.853.74

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE										
		1	2	3	4	5					
				Policyholder Dividends							
				Paid, Refunds to							
			Direct Premiums	Members or Credited		Direct Losses					
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred					
24.	Group Policies (b)	334,419	337,565		416,808	450,977					
24.1	Federal Employees Health Benefits Plan premium (b)										
24.2											
24.3	Collectively renewable policies/certificates (b)										
24.4	Medicare Title XVIII exempt from state taxes or fees										
	Other Individual Policies:										
25.1	Non-cancelable (b)										
	Guaranteed renewable (b)	379	401								
	Non-renewable for stated reasons only (b)										
25.4	Other accident only	1,612	1,628			3,689					
	All other (b)					· · · · · · · · · · · · · · · · · · ·					
			2,028			3,689					
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	336,410	339.593		416.808	454,666					



DIRECT BUSINESS IN THE STATE OF Alaska

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	1,281,186		50,044		1,331,22
2.	Annuity considerations	35,061				
3.			XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	1,316,247		50,044		1,366,29
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
4nnu						
7.1						
7.2						
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					495,06
10.	Matured endowments					
11.						
12. 13.	Aggregate write-ins for miscellaneous direct claims	604,578		, .		1,212,83
14.	All other benefits, except accident and health	304				30
15.	· · · · · · · · · · · · · · · · · · ·	1.729.694		779.368		2.509.06
	DETAILS OF WRITE-INS	.,,001		,		_,,,,,,
1302						
1398						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Credit Life				

			_	Credit Life						
		Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	1	60,987							1	61,318
17. Incurred during current year	11	795,986				422			11	796,408
Settled during current year:										
18.1 By payment in full	9	495.069							9	495.069
18.2 By payment on		,								,
compromised claims	,									
18.3 Totals paid	. 9	495.069							9	495.069
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	9	495,069							9	495,069
19. Unpaid Dec. 31, current										
year (16+17-18.6)	3	361,904				753			3	362,658
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	1,866	231, 184, 342		(a)	1	2,854,407			1,867	234,038,749
21. Issued during year	50	5,808,698							50	5,808,698
22. Other changes to in force										
(Net)	(389)	(26,984,548)				(232,576)			(389)	(27,217,124)
23. In force December 31 of										
current year	1,527	210,008,492		(a)	1	2,621,831			1,528	212,630,323

(a) Includes Individual Credit Life Insurance prior year \$, current year \$		•
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$	
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$	

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	CCIDEIT AND	IILALIII IIIOOI	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	57,385	58,721		23,896	26,448
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	118	118			
	Non-renewable for stated reasons only (b)					
25.4	Other accident only	36	37			
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		155			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		58,876		23,896	26,448

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons9 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Arizona

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	1	2	3	4	5	
DIRECT PREMIUMS	0 "	Credit Life (Group			-	
AND ANNUITY CONSIDERATIONS 1. Life insurance	Ordinary	and Individual)	Group	Industrial	Total 7 400 000	
					7,488,322	
2. Annuity considerations						
				XXX		
	7 504 000				7 747 045	
5. Totals (Sum of Lines 1 to 4)	7,591,882		155,363		7,747,245	
DIRECT DIVIDENDS TO						
POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:						
6.3 Applied to provide paid-up additions or shorten the						
endowment or premium-paying period						
6.4 Other						
Annuities:						
7.1 Paid in cash or left on deposit						
7.2 Applied to provide paid-up annuities						
7.3 Other						
7.4 Totals (Sum of Lines 7.1 to 7.3)						
8. Grand Totals (Lines 6.5 plus 7.4)						
DIRECT CLAIMS AND BENEFITS PAID						
9. Death benefits	6.872.981		114,367		6.987.347	
10. Matured endowments						
11. Annuity benefits						
	7,002,012					
13. Aggregate write-ins for miscellaneous direct claims	,,					
and benefits paid						
14. All other benefits, except accident and health	44,886				44,886	
15. Totals	18,318,933		12,994,750		31,313,683	
DETAILS OF WRITE-INS						
4000						
1398. Summary of Line 13 from overflow page						
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
	Cradit Life					

		Ordinary		Credit Life (Group and Individual)		Group		ndustrial	Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	-		-	_	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	20	1,437,589				832			20	1,438,420
year	119	6, 135, 927			17	116,739			136	6,252,666
Settled during current year:										
18.1 By payment in full	128	6.887.540			17	114.367			145	7.001.907
18.2 By payment on compromised claims						·				
18.3 Totals paid	128	6,887,540			17	114,367			145	7,001,907
18.4 Reduction by compromise						<u> </u>				, ,
18.5 Amount rejected	_									
18.6 Total settlements	128	6.887.540			17	114.367			145	7.001.907
19. Unpaid Dec. 31, current						,				
year (16+17-18.6)	11	685,976				3,204			11	689,180
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	12 065	1 202 645 025		(a)	4	7 160 150			12 066	1,389,808,084
year	10,900	1,302,043,923		(a)		1 , 102 , 109			13,900	1,308,808,084
21. Issued during year	406	33,987,736							406	33,987,736
22. Other changes to in force (Net)	(2,824)	(176,384,285)				1,226,846			(2,824)	(175 , 157 , 439
23. In force December 31 of current year	11.547	1.240.249.376		(a)	1	8.389.005			11.548	1.248.638.38

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	F	CCIDEITI AITD	HEALIH HIGGI	VAITOL	ACCIDENT AND REALTH INSURANCE										
		1	2	3	4	5									
				Policyholder Dividends											
				Paid, Refunds to											
			Direct Premiums	Members or Credited		Direct Losses									
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred									
24.	Group Policies (b)	271,702	274,636		522,382	744,438									
24.1	Federal Employees Health Benefits Plan premium (b)														
24.2	Credit (Group and Individual)														
24.3	Collectively renewable policies/certificates (b)														
24.4	Medicare Title XVIII exempt from state taxes or fees														
	Other Individual Policies:														
25.1	Non-cancelable (b)														
25.2	Guaranteed renewable (b)	629	633												
25.3	Non-renewable for stated reasons only (b)														
25.4	Other accident only	2,473	2,485												
25.5	All other (b)	113	113												
25.6			3,230												
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	274,916	277,867		522,382	744,438									

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons ..25 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Arkansas

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
1.	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1. 2.		2,631,806		178,542		2,810,340
2. 3.	Annuity considerations			100,400		
3. 4.	2		XXX		XXX	
4. 5.	Totals (Sum of Lines 1 to 4)	2.728.006		278.942		3.006.94
٥.	DIRECT DIVIDENDS TO	2,720,000		210,942		3,000,94
	POLICYHOLDERS/REFUNDS TO MEMBERS					
Life ir	nsurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3						
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					4,04
11.	Annuity benefits					, . , .
12.		2,422,350		2,345,337		4,767,68
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		15,316				15,31
15.	Totals	12,345,626		6,085,424		18,431,05
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
	Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	5	295,583				1,530			5	297 , 112
17. Incurred during current year	60	9,615,704			9	108,394			69	9,724,098
Settled during current year:										
18.1 By payment in full	59	9.632.072			9	107.434			68	9.739.507
18.2 By payment on compromised claims										
18.3 Totals paid	59	9,632,072			9	107,434			68	9,739,507
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	59	9.632.072			9	107.434			68	9.739.507
19. Unpaid Dec. 31, current		, ,				, .				,
year (16+17-18.6)	6	279,214				2,490			6	281,704
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5 1/1	416 Q46 450		(a)	4	12 175 570			5 1/12	430,022,031
21. Issued during year	J, 14 I 107	12 020 005		(a)						
00 00 1 1 1 1										13,029,900
22. Other changes to in force (Net)	(1,017)	(53,444,547)				(1,993,796)			(1,017)	(55,438,343
23. In force December 31 of current year	4.261	377.231.810		(a)	1	11.181.783			4.262	388.413.59

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$..... , current year \$

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND REALTH INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)	266,704	268,527		378,886	572,968							
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)	385	388										
	Non-renewable for stated reasons only (b)												
25.4	Other accident only	2,835	2,905			1,092							
25.5	All other (b)												
25.6	Totals (sum of Lines 25.1 to 25.5)	3,221	3,293			1,092							
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	269,924	271,820		378,886	574,060							

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF California

DURING THE YEAR 2019

NAIC Gr	oup Code 0008	LI	FE INSURANCE		NAIC Company Code 6018		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1. Lif	fe insurance	46,679,814		2,024,585		48,704,399	
2. Ar	nnuity considerations			610,595			
3. De	eposit-type contract funds		XXX		XXX		
4. Ot	ther considerations						
5. To	otals (Sum of Lines 1 to 4)	46,231,478		2,635,180		48,866,658	
Life insur	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ance:						
6.1 Pa	aid in cash or left on deposit						
6.2 Ap	oplied to pay renewal premiums						
	oplied to provide paid-up additions or shorten the endowment or premium-paying period						
6.5 To	otals (Sum of Lines 6.1 to 6.4)						
Annuities							
7.1 Pa	aid in cash or left on deposit						
	oplied to provide paid-up annuities						
7.3 Ot							
	otals (Sum of Lines 7.1 to 7.3)						
8. Gr	rand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
	eath benefits						
		2,373,070				2,373,070	
		21,729,200				77, 189,535	
13. Ag	ggregate write-ins for miscellaneous direct claims	51,101,292				99,273,723	
		125.097				125,097	
15. To		131,601,983		107,068,769		238,670,752	
DE	ETAILS OF WRITE-INS	.01,001,000		107,000,100		200,0.0,.0	
1301.							
1302.							
4000							
1399. To	otals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		0 - 171176					

		Ordinary		Credit Life and Individual)		Group	-	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•		-	-		_	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	127	9,028,540			3	112,686			130	9, 141, 225
17. Incurred during current year	847	58,426,985			296	3,420,131			1, 143	61,847,116
Settled during current year:										
18.1 By payment in full	889	58,646,394			288	3,436,002			1, 177	62,082,396
18.2 By payment on										
compromised claims						0.400.000				00 000 000
18.3 Lotals paid	889	58,646,394			288	3,436,002			1,1//	62,082,396
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	889	58,646,394			288	3,436,002			1 , 177	62,082,396
19. Unpaid Dec. 31, current										
year (16+17-18.6)	85	8,809,131			11	96,814			96	8,905,945
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior					1 0110100					
year	76.855	9.670.436.878		(a)	1	170.340.820			76,856	9,840,777,697
21. Issued during year	3.075	290.960.793		(-,		, , , , , , , , , , , , , , , , , , , ,			3,075	
00 046									,	,
(Net)	(16,605)	(1,144,543,463)				(22,500,014)			(16,605)	(1,167,043,477
23. In force December 31 of										
current vear	63.325	8.816.854.208		(a)	1	147.840.806			63.326	8.964.695.013

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$..... , current year \$

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND REALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	2,132,528	2,148,269		1,212,470	785,329						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)	1, 173	1, 152									
25.3	Non-renewable for stated reasons only (b)											
25.4		5,479	5,555									
25.5	All other (b)											
25.6		6,652	6,707									
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,139,180	2,154,976		1,212,470	785,329						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Colorado

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
147 (10	- Cloup Code	1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total	
1.		5,858,718		200 500		6,082,256	
2.	Annuity considerations						
3.	-		XXX		XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	5.956.156		236.238		6,192,394	
	DIRECT DIVIDENDS TO	0,000,100		200,200		0,102,001	
	POLICYHOLDERS/REFUNDS TO MEMBERS						
Life ir	nsurance:						
6.1	Paid in cash or left on deposit						
6.2							
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	6, 150, 345		76,976		6,227,321	
10.	Matured endowments						
11.	Annuity benefits						
12.		8,252,805		2,191,591		10 , 444 , 396	
	Aggregate write-ins for miscellaneous direct claims and benefits paid						
	The state of the s	5,243				5,243	
15.	Totals	18,200,942		6,520,816		24,721,758	
	DETAILS OF WRITE-INS						
1302.							
1303.							
	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

	_	Sadia a a .	_	Credit Life		0				Total	
		Ordinary	_	and Individual)	ļ	Group	I.	ndustrial			
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10	
BENEFITS AND			No. of								
MATURED	No. of		Ind.Pols.				No. of		No. of		
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &		
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	
16. Unpaid December 31, prior											
year	10	1,414,714				1,996					
year	89	5,893,151			32	79,030			121	5,972,18	
Settled during current year:											
18.1 By payment in full	88	6, 150, 345			32	76,976			120	6,227,32	
18.2 By payment on											
18.3 Totals paid	88	6, 150, 345			32	76,976			120	6,227,32	
18.4 Reduction by compromise											
18.5 Amount rejected											
18.6 Total settlements	88	6, 150, 345			32	76,976			120	6,227,32	
19. Unpaid Dec. 31, current											
year (16+17-18.6)	11	1,157,520				4,051			11	1,161,57	
POLICY EXHIBIT					No. of Policies						
20. In force December 31, prior	10 400	1 145 102 500		(-)		17 100 272			10 401	1 160 202 07	
year	10,400	1, 140, 193, 500		(a)	l	17, 109,3/3				1, 162, 382, 873	
21. Issued during year	297	35,625,934							297	35,625,93	
22. Other changes to in force (Net)	(2,087)	(134,525,934)				(2,436,145)			(2,087)	(136,962,07	
23. In force December 31 of current year	8,610	1,046,293,500		(a)	1	14,753,228			8,611	1,061,046,72	

	ourrent jour	-,	.,,=,		ω/		,			-,	- , -
(a) In	cludes Individual Credit Life I	nsurance p	rior year \$, current	year \$	·		•		
In	cludes Group Credit Life Insu	ırance Loai	ns less than or equ	ial to 60 mo	onths at issue, prio	r year \$, C	urrent year \$		
Lo	oans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	0 MONTHS, prior	year \$, C	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND TEACHT INCORANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	216,084	217,923		503,282	405,417						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
	Guaranteed renewable (b)	2,687	2,634									
25.3	Non-renewable for stated reasons only (b)											
	Other accident only	1,535	1,585									
	All other (b)		,									
25.6		4,222	4,220									
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	220,306	222,143		503.282	405.417						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products ..20 .



DIRECT BUSINESS IN THE STATE OF Connecticut

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE			ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		5,983,972		362 , 125		6,346,097
2.	Annuity considerations	91,348				91,348
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	6,075,320		362,125		6,437,445
l ifo in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ISUIRANCE:					
	and the second s					
6.3	Applied to pay reflewal premiums Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5						
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits	5,819,489		1,917,109		7,736,598
12.	Surrender values and withdrawals for life contracts	12,061,237		127,260		12, 188, 497
		7,740				7,740
15.	Totals	22,747,918		2,279,902		25,027,820
	DETAILS OF WRITE-INS					
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	8	694,688				3,078				
17. Incurred during current year	93	4,457,407			36	242,997			129	4,700,404
Settled during current year:										
18.1 By payment in full	95	4.859.452			36	235.533			131	5.094.985
18.2 By payment on compromised claims										
18.3 Totals paid	95	4,859,452			36	235,533			131	5,094,985
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	95	4 859 452			36	235 533				5 094 985
19. Unpaid Dec. 31, current										
year (16+17-18.6)	6	292,643				10,542			6	303, 185
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	10 000	1 050 007 000				00 500 700			10,000	1 070 001 101
year	10,368	1,250,297,332		(a)	1	26,503,789			10,369	1,276,801,121
21. Issued during year	210	18,546,611							210	18,546,611
22. Other changes to in force (Net)	(2,005)	(133,286,438)				(3,969,067)			(2,005)	(137,255,505
23. In force December 31 of current year	8.573	1.135.557.505		(a)	1	22.534.722			8.574	1.158.092.22

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)	178,039	179,848		135,351	115,921							
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)	452	348										
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only	263	263										
25.5	All other (b)												
25.6	Totals (sum of Lines 25.1 to 25.5)	714	611										
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	178,753	180,459		135,351	115,921							



DIRECT BUSINESS IN THE STATE OF Delaware

DURING THE YEAR 2019

NAIC	Group Code 0008	LI		NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		1,090,848		· ·		1, 193,409
2.		8,000				8,000
3.	· · · ·		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	1,098,848		102,562		1,201,409
l ife ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
6.3	Applied to provide paid-up additions or shorten the					
0.0	endowment or premium-paying period					
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1,231,178		94.490		1.325.668
10.		, , , , , , , , , , , , , , , , , , ,		·		
11.	Annuity benefits	286.255		1.950.784		
12.						5,765,973
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	7,931				7,931
15.	Totals	2,857,367		6,479,243		9,336,611
	DETAILS OF WRITE-INS					
1301.						
1302						
1303.						
1398.					[
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	_	rdinary	_	credit Life and Individual)		Group	1.	ndustrial		Total
		,								
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	8	574,700				778				575,478
17. Incurred during current year	16	842,893			22	95,068			38	937,96
Settled during current year:										
18.1 By payment in full	22	1,231,178			22	94,490			44	1,325,668
18.2 By payment on compromised claims										
18.3 Totals paid	22	1,231,178			22	94 , 490			44	1,325,66
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	22	1,231,178			22	94,490			44	1,325,668
19. Unpaid Dec. 31, current vear (16+17-18.6)	2	186,414				1,356			2	187,770
year (10+17-16.6)	2	100,414				1,000				101,110
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	0 177	201 200 600		(-)	1	6 605 056			0 170	207 006 64
year	4, 1//				1				2, 1/8	207,986,640
21. Issued during year	32	2,708,401							32	2,708,40
22. Other changes to in force (Net)	(363)	(20, 152, 570)				(434,207)			(363)	(20,586,77
23. In force December 31 of current year	1,846	183,846,521		(a)	1	6,261,749			1.847	190,108,27

(a) Includes Individual Credit Life Insurance prior year \$. , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	-	CCIDEIAI AIAD	IILALIII II100I	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	44,603	46,976		43,475	17,355
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	120	120			
	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
		120	120			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	44,722	47,096		43,475	17,355

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons ..29 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF District of Columbia

DURING THE YEAR 2019

				NAIC Company Code 6018		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	361,833		4,744		
2.	Annuity considerations			250		
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	362,223		4,994		367,218
Life in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.3						
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	422,142				422 , 14
10.						
11.		1,252,068				3, 153, 02
12.		269,289		360,121		629,409
13.						
		115				11
15.	Totals	1,943,614		2,261,073		4,204,68
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	-		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	2	68,848				68			2	68,910
17. Incurred during current year	10	465,358				115			10	465,474
Settled during current year:										
18.1 By payment in full	10	422.142							10	422.14
18.2 By payment on compromised claims										
18.3 Totals paid	10	422,142							10	422,14
18.4 Reduction by compromise										
18.5 Amount rejected			L		L					
18.6 Total settlements	10	422.142							10	422.142
19. Unpaid Dec. 31, current		,								,
year (16+17-18.6)	2	112,064				183			2	112,247
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	C77	00 140 074			.	E04 0E0			670	CC 700 CO
year				(a)	11	584,953				66,733,628
21. Issued during year	15	1,378,125							15	1,378,12
22. Other changes to in force (Net)	(150)	(8,543,768)				(11,396)			(150)	(8,555,16
23. In force December 31 of current year	542	58.983.031		(a)	1	573.557			543	59.556.58

(a) Includes Individual Credit Life Insurance prior year \$... , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDEIN AND	IILALIII II1301	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	21,671	21,720		52,805	(108,455)
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)					
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	21,671	21,720		52,805	(108,455)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons

insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Florida

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.		27,596,729		1 000 000		29,224,751	
2.	Annuity considerations						
3.			XXX		XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	28.892.764		1.632.822		30.525.586	
Life ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:	, - ,		, - ,		- ,,-	
	and the second s						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						

6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	24,803,803		2, 188, 134		26,991,937	
10.	Matured endowments	59,184				59,184	
11.		32,907,790		14,556,986		47,464,776	
12.	Surrender values and withdrawals for life contracts	62,717,879		10,751,474		73,469,353	
13.							
		125 , 130				125 , 130	
15.	Totals	120,613,785		27,496,595		148,110,380	
	DETAILS OF WRITE-INS						
1302.							
1303.							
	0 (1) 40 (0						
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

	_	Santin a m		Credit Life		0	1.			Tatal
		Ordinary		and Individual)	ļ.,,	Group	l.	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	60	3,814,311			1	104,786				
17. Incurred during current year	455	24,680,489			398	2, 156, 032			853	26,836,52
Settled during current year:										, ,
18.1 By payment in full	476	24,862,987			394	2, 188, 134			870	27,051,12
18.2 By payment on compromised claims	,									
18.3 Totals paid	476	24,862,987			394	2, 188, 134			870	27,051,12
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	476	24,862,987			394	2, 188, 134			870	27,051,12
19. Unpaid Dec. 31, current year (16+17-18.6)	39	3,631,812			5	72,684			44	3,704,496
year (10+17-16.0)	00	3,001,012				72,004			44	3,704,430
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year	47,253	4,686,607,133		(a)	1	90,296,223				4,776,903,356
21. Issued during year	1, 152	116,791,938							1, 152	116,791,938
22. Other changes to in force (Net)	(9,472)	(568,692,970)				(7,100,789)			(9,472)	(575,793,75
23. In force December 31 of current year	38,933	4,234,706,100		(a)	1	83, 195, 434			38,934	4,317,901,53

(a) Includes Individual Credit Life Insurance prior year \$. , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>F</i>	CCIDENT AND	HEALTH INSU	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	1,829,944	1,854,132		2,793,576	1,824,068
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	20,505	20,597			37,594
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	26,834	27,147		50,065	72,072
25.5	All other (b)	37	38			
25.6	Totals (sum of Lines 25.1 to 25.5)	47,376	47,781		50,065	109,666
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,877,321	1,901,914		2,843,641	1,933,734

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products .299 .



DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		15,088,043		004.000		15,919,909
2.	Annuity considerations					
3.	=			, , , , , , , , , , , , , , , , , , , ,	XXX	
4.	- · · · · · · · · · · · · · · · · · · ·					
5.	Totals (Sum of Lines 1 to 4)	15, 197, 251		837,866		16,035,117
Life in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:	, ,		,		, ,
	and the second s					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5						
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	11,923,922		4,837,144		16,761,066
13.	Aggregate write-ins for miscellaneous direct claims					
14		54,543				
	Totals	29.563.963		11,535,108		41.099.071
10.	DETAILS OF WRITE-INS	20,000,000		11,000,100		41,000,071
1301						
1302						
1303						
1398	Summary of Line 13 from overflow page					
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•		-		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	28	2,088,964			1	44,591			29	2 , 133 , 555
17. Incurred during current year	254	12,628,059			196	1,407,122			450	14,035,182
Settled during current year:										
18.1 By payment in full	259	13.291.254			195	1.342.647			454	14.633.902
18.2 By payment on compromised claims										
18.3 Totals paid	259	13,291,254			195	1,342,647			454	14,633,902
18.4 Reduction by compromise										
18.5 Amount rejected	_									
18.6 Total settlements	259	13 291 254			195					14 633 902
19. Unpaid Dec. 31, current										
year (16+17-18.6)	23	1,425,769			2	109,066			25	1,534,835
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	27 306	2 770 380 0/1		(0)	1	108 /10 650			27,397	2,887,809,599
21. Issued during year	21,390 605	2,113,303,341		(a)		100,419,030			605	
00 046										
22. Other changes to in force (Net)	(4,907)	(297,210,618)				(5,768,759)			(4,907)	(302,979,377
23. In force December 31 of current year	23.094	2.538.477.114		(a)	1	102.650.899			23.095	2.641.128.014

ACCIDENT AND HEALTH INSURANCE

	F	CCIDENT AND	HEALIH MOOR	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	670,419	676,515		699,539	629,515
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	2,511	2,554			
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	2,554	2,658			
25.5	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	5,065	5,212			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	675,484	681,727		699,539	629,515

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______0 and number of persons insured under indemnity only products ______135 .



DIRECT BUSINESS IN THE STATE OF Hawaii

DURING THE YEAR 2019

	Group Code 0008					ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		2,442,452			industrial	
2.		100.274		36,417		136 60
		100,214			XXX	
4.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
5.	Totals (Sum of Lines 1 to 4)	2.542.726		121.829		2.664.5
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
Annuit						
	Paid in cash or left on deposit					
	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
0.	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1 974 077		602 278		2 576 3
		4,129		,		4,1
	Annuity benefits	2 331 538				,
	Surrender values and withdrawals for life contracts					,
	Aggregate write-ins for miscellaneous direct claims					
14.	All other benefits, except accident and health					
	Totals	8,012,206		8,144,615		16,156,8
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	C	Ordinary		Credit Life and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	6	338,757				2,597				
17. Incurred during current year	34	2,212,456			9	603,982			43	2,816,438
Settled during current year:										
18.1 By payment in full	35	1.978.206			9	602.278			44	2.580.484
18.2 By payment on compromised claims										
18.3 Totals paid	35	1,978,206			9	602,278			44	2,580,484
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	35	1.978.206			9	602.278			44	2.580.484
19. Unpaid Dec. 31, current		, ,				,				, ,
year (16+17-18.6)	5	573,007				4,302			5	577,309
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3 838	393 607 004		(2)	1	22 363 888			3 830	415,970,892
21. Issued during year	0,000 .			(a)	············	22,000,000				4,548,162
00 000 000 000 000 000										
22. Other changes to in force (Net)	(749)	(43,013,732)				(687,006)			(749)	(43,700,737
23. In force December 31 of current year	3.135	355.141.435		(a)	1	21.676.882			3.136	376.818.317

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	F	CCIDENT AND	HEALIH HIGGI	VAITOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	183,825	185,629		275,872	323,904
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	158	160			
25.5	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	158	160			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	183,982	185,789		275,872	323,904

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons ..32 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Idaho

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.		1,654,606					
2.	· · · · · · · · · · · · · · · · · · ·	54,100					
3.	- · · · · · · · · · · · · · · · · · · ·						
4.							
5.	Totals (Sum of Lines 1 to 4)	1,708,706		169,457		1,878,163	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1							
7.3							
7.4							
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments						
11.		1,930,915				3,330,677	
12.	Surrender values and withdrawals for life contracts	2,618,340		1,321,558		3,939,898	
13.							
		40,681				40,681	
15.	Totals	5,614,581		2,784,019		8,398,599	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
	. Summary of Line 13 from overflow page						
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

			_	redit Life		0				Tatal
	O	rdinary	_	and Individual)		Group	ll ll	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	4	139, 164				535				139,70
17. Incurred during current year	14	947,351			30	68,294			44	1,015,64
Settled during current year:										
18.1 By payment in full	17	1.024.644			29	62.699			46	1.087.34
18.2 By payment on						,				, , ,
compromised claims	47	1 004 644			20	60 600			46	1 007 04
						62,699				
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	17	1,024,644			29	62,699			46	1,087,34
Unpaid Dec. 31, current										
year (16+17-18.6)	1	61,871			1	6,129			2	68,00
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year	2,707			(a)	1	4,608,383			2,708	309,621,46
21. Issued during year	78	10,934,492							78	10,934,49
22. Other changes to in force (Net)		(42,746,081)				(347,255)			(547)	(43,093,33
23. In force December 31 of current year	2,238	273,201,491		(a)	1	4,261,128			2,239	277,462,61

L	current year	_,	270,201,101	(a)		1,201,120			_,	
(a) Includes Individual Credit Life In	nsurance p	orior year \$, current	year \$	·		•		
	Includes Group Credit Life Insu	rance Loa	ns less than or equ	ual to 60 mc	onths at issue, prio	r year \$, C	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	0 MONTHS, prior	year \$, C	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

•	ACCIDEIT AITD	IILALIII IIIOOI	VAIIOL		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	77 , 387	78, 178		17,961	(15, 131)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		918			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		194			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		1,112			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		79,290		17.961	(15.131

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products ..13 .



DIRECT BUSINESS IN THE STATE OF Illinois

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE			ny Code 60186
	DIRECT PREMIUMS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4	5 Total
1.	AND ANNUITY CONSIDERATIONS Life insurance	29,565,452			Industrial	30,758,088
2.	Annuity considerations					
3.			XXX		XXX	
4.	2'					
5.	Totals (Sum of Lines 1 to 4)	30.329.076		1.271.736		31.600.812
	DIRECT DIVIDENDS TO	00,020,070		1,271,700		01,000,012
	POLICYHOLDERS/REFUNDS TO MEMBERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments	55,557				
11.	Annuity benefits	36,365,540				
12.		20,305,060		17,575,021		37,880,082
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
	· · · · · · · · · · · · · · · · · · ·	101,028				101,028
15.	Totals	84,791,993		38,111,217		122,903,210
	DETAILS OF WRITE-INS					
1302						
1303						
	. Summary of Line 13 from overflow page				······	
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•	-	•	_	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	57	3,702,292				77,030			57	3,779,322
17. Incurred during current year	601	27,703,232			274	2,544,573			875	30,247,805
Settled during current year:										
18.1 By payment in full	604	28.020.364			267	2.544.209			871	30.564.574
18.2 By payment on										
compromised claims	604	28,020,364			267	2,544,209			871	30,564,574
18.4 Reduction by compromise										
18.5 Amount rejected	_									
18.6 Total settlements	604	28 020 364			267					30 564 574
19. Unpaid Dec. 31, current										
year (16+17-18.6)	54	3,385,160			7	77,394			61	3,462,554
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	F4 740	E 004 E40 000			- 44	05 407 444			F4 700	E 007 040 47E
year	51,749	5,201,546,333		(a)	11	95,497,141			51,760	5,297,043,475
21. Issued during year	659	66,583,148							659	66,583,148
22. Other changes to in force (Net)	(10,914)	(532,675,039)				(15,847,611)			(10,914)	(548,522,651
23. In force December 31 of current year	41.494	4.735.454.442		(a)	11	79.649.530			41.505	4.815.103.972

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$..... , current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>F</i>	CCIDENT AND	HEALTH INSU	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	744,809	755, 102		1,959,550	819, 102
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	3,342	3,450			(40,348)
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	1,110	1, 103			
25.5	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	4,452	4,554			(40,348)
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	749,261	759,656		1,959,550	778,753

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons .275 . insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Indiana

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS	1 Ontinger	2 Credit Life (Group	3	4	5	
1.	AND ANNUITY CONSIDERATIONS	Ordinary 7,433,372	and Individual)	Group546,637	Industrial	<u>Total</u> 7,980,010	
1. 2.							
3.		,				,	
3. 4.							
5.	Totals (Sum of Lines 1 to 4)	7.516.667		546.637		8,063,305	
<u> </u>	DIRECT DIVIDENDS TO	7,510,007		340,007		0,000,000	
Life ir	POLICYHOLDERS/REFUNDS TO MEMBERS asurance:						
6.1	Paid in cash or left on deposit						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
	• • • • • • • • • • • • • • • • • • •						
Annu							
7.1							
7.3							
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits			660,523			
10.		33,862				33,862	
11.		6,410,084				11,239,233	
12.		10,258,734		4,600,394		14,859,128	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
		36,872				36,872	
15.	Totals	24,706,219		10,090,066		34,796,285	
	DETAILS OF WRITE-INS						
1301.	·						
1302.							
1303.							
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

	_			redit Life						
		Ordinary		and Individual)		Group	l l	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	21	1,330,787				13,029				1,343,810
17. Incurred during current year	197	7,608,420			142	667,490			339	8,275,910
Settled during current year:										
18.1 By payment in full	198	8,000,530			139	660,523			337	8,661,05
18.2 By payment on compromised claims	,									
18.3 Totals paid	198	8,000,530			139	660,523			337	8,661,05
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	198	8,000,530			139	660,523			337	8,661,050
19. Unpaid Dec. 31, current	20									
year (16+17-18.6)	20	938,676			3	19,996			23	958,673
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	40 074	4 000 000 474				04 007 004			40.070	4 000 000 50
year	16,3/1	1,333,603,474		(a)	11	34,697,034				1,368,300,508
21. Issued during year	24/	21,961,4/6							247	21,961,476
22. Other changes to in force (Net)	(3,093)	(146,487,195)				(4,459,881)			(3,093)	(150,947,07
23. In force December 31 of current year	13,525	1,209,077,755		(a)	1	30,237,153			13,526	1,239,314,90

ACCIDENT AND HEALTH INSURANCE

	-	CCIDEIN AND	IILALIII II100I	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	308,233	312,981		488,616	426,982
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2						
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	170	163		26,408	26,408
	Non-renewable for stated reasons only (b)				, , , , , , , , , , , , , , , , , , ,	,
25.4	Other accident only	1,039	1,043			
25.5	All other (b)					
			1,206		26,408	26,408
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	309,442	314, 187		515.024	453,390



DIRECT BUSINESS IN THE STATE OF Iowa

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance	1,232,397		197,736		1,430,133
2. Annuity considerations	29,500		3,400		32,900
Deposit-type contract funds				XXX	
Other considerations					
Totals (Sum of Lines 1 to 4)	1,261,897		201,136		1,463,033
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBER Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
8. Grand Totals (Lines 6.5 plus 7.4)	•••••				
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1 460 232		102 075		1 662 207
Matured endowments					4,004
11. Annuity benefits					5.839.328
12. Surrender values and withdrawals for life contract			3 174 406		,
Aggregate write-ins for miscellaneous direct clain and benefits paid	ns				
14. All other benefits, except accident and health					
15. Totals	5,965,681		7,360,517		13,326,197
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

									•	
		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	'	2	No. of	4	5	U	,	O	9	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	Certiis.	Amount	Ociuis.	Amount	Ocitiis.	Amount	Ociuis.	Amount	Certiis.	Amount
year	2	97 125				2,021			2	99, 146
17. Incurred during current year	39	1 468 226			7	193 772				1,661,998
Settled during current year:		1,400,220				100,772				1,001,000
18.1 By payment in full	39	1,473,236			7	192,975			46	1,666,211
18.2 By payment on compromised claims										
18.3 Totals paid	39	1,473,236			7	192,975			46	1,666,211
18.4 Reduction by compromise										
118.5 Amount rejected										
18.6 Total settlements	39	1,473,236			7	192,975			46	1,666,211
19. Unpaid Dec. 31, current										
year (16+17-18.6)	2	92,115				2,818			2	94,933
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	2 845	230 411 904		(a)	1	17 403 037			2 846	247,814,941
21. Issued during year	56	4 755 256				17 ,400,007				4,755,256
22. Other changes to in force (Net)										(27,712,763
23. In force December 31 of current year	2,377	210,480,800		(a)	1	14,376,633			2,378	224,857,433

_	current yeur	-,	=,,	(ω/		,,			-,	
(;	(a) Includes Individual Credit Life In	nsurance p	rior year \$, Cl	ırrent year \$	·		•	*	
	Includes Group Credit Life Insu	rance Loai	ns less than or equ	ual to 60 months at issu-	e, prior year \$, CI	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 120 MONTHS,	prior year \$, CI	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

	-	CCIDEIN AND	IILALIII II100I	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	90,432	91,100		163, 144	183,111
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	405	408			
	Non-renewable for stated reasons only (b)					
	Other accident only	182	185			
	All other (b)					
		587	592			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	91,019	91.692		163.144	183.111

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Kansas

DURING THE YEAR 2019

2. Anr 3. Deg 4. Oth 5. Tote Life insuran 6.1 Pain 6.2 App 6.3 App 6.4 Oth 6.5 Tote Annuities: 7.1 Pain 7.2 App 7.3 Oth 7.4 Tote 8. Gra 9. Deg 10. Mat 11. Anr	nuity considerations posit-type contract funds ner considerations tals (Sum of Lines 1 to 4) DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ance: id in cash or left on deposit plied to pay renewal premiums plied to provide paid-up additions or shorten the endowment or premium-paying period ner tals (Sum of Lines 6.1 to 6.4)		XXX	22,000	4 Industrial	ny Code 60186 5 Total
2. Anr 3. Deg 4. Oth 5. Tote Life insuran 6.1 Pain 6.2 App 6.3 App 6.4 Oth 6.5 Tote Annuities: 7.1 Pain 7.2 App 7.3 Oth 7.4 Tote 8. Gra 9. Deg 10. Mat 11. Anr	e insurance nuity considerations posit-type contract funds ner considerations tals (Sum of Lines 1 to 4) DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ance: id in cash or left on deposit plied to pay renewal premiums plied to provide paid-up additions or shorten the endowment or premium-paying period ner tals (Sum of Lines 6.1 to 6.4)	1,961,775	XXX	239,487	XXX	282,00
3. Deg 4. Oth 5. Tote Life insurant 6.1 Pain 6.2 App 6.3 App 6.4 Oth 6.5 Tote Annuities: 7.1 Pain 7.2 App 7.3 Oth 7.4 Tote 8. Gra 9. Dea 10. Mat 11. Ann	nuity considerations posit-type contract funds ner considerations tals (Sum of Lines 1 to 4) DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ance: id in cash or left on deposit plied to pay renewal premiums plied to provide paid-up additions or shorten the endowment or premium-paying period ner tals (Sum of Lines 6.1 to 6.4)	1,961,775	XXX	239,487	XXX	
4. Oth 5. Tota 6.1 Pair 6.2 App 6.3 App 6.4 Oth 6.5 Tota 7.1 Pair 7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Anr	ner considerations tals (Sum of Lines 1 to 4) DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ance: id in cash or left on deposit plied to pay renewal premiums plied to provide paid-up additions or shorten the endowment or premium-paying period ner tals (Sum of Lines 6.1 to 6.4)	1,961,775		239,487		
5. Total Life insurar 6.1 Pair 6.2 App 6.3 App 6.4 Oth 6.5 Total Annuities: 7.1 Pair 7.2 App 7.3 Oth 7.4 Total 8. Gra 9. Dea 10. Mat 11. Anr	tals (Sum of Lines 1 to 4) DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ance: id in cash or left on deposit plied to pay renewal premiums plied to provide paid-up additions or shorten the endowment or premium-paying period ner tals (Sum of Lines 6.1 to 6.4)	1,961,775				2,201,26
Life insura 6.1 Paid 6.2 App 6.3 App 6.4 Oth 6.5 Tota Annuities: 7.1 Paid 7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Anr	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ance: id in cash or left on deposit					2,201,26
Life insural 6.1 Paid 6.2 App 6.3 App 6.4 Oth 6.5 Tota Annuities: 7.1 Paid 7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Anr	POLICYHOLDERS/REFUNDS TO MEMBERS ance: id in cash or left on deposit plied to pay renewal premiums plied to provide paid-up additions or shorten the endowment or premium-paying period ner tals (Sum of Lines 6.1 to 6.4)					
6.2 App 6.3 App 6.4 Oth 6.5 Toto 7.1 Pair 7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Anr	plied to pay renewal premiums					
6.4 Oth 6.5 Tota Annuities: 7.1 Pair 7.2 App 7.3 Oth 7.4 Tota 8. Gra 10. Mat 11. Anr	plied to provide paid-up additions or shorten the endowment or premium-paying period tals (Sum of Lines 6.1 to 6.4) id in cash or left on deposit					
6.4 Oth 6.5 Tota Annuities: 7.1 Paid 7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Ann	endowment or premium-paying period					
6.5 Tota Annuities: 7.1 Paie 7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Ann	tals (Sum of Lines 6.1 to 6.4)					
Annuities: 7.1 Paid 7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Ann	id in cash or left on deposit					
7.1 Paid 7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Ann	id in cash or left on deposit					
7.2 App 7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Ann						
7.3 Oth 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Ann	plied to provide paid-up annuities					
 7.4 Tota 8. Gra 9. Dea 10. Mat 11. Ann 						
 Gra Dea Mat Ann 	tals (Sum of Lines 7.1 to 7.3)					
9. Dea 10. Mat 11. Ann	and Totals (Lines 6.5 plus 7.4)					
10. Mat 11. Ann	DIRECT CLAIMS AND BENEFITS PAID					
10. Mat 11. Ann	ath benefits	1 932 093		155 850		2 087 94
11. Ann		5,851		· ·		5,85
12 Sur		936,088				2.735.76
	rrender values and withdrawals for life contracts	1,669,222				
	gregate write-ins for miscellaneous direct claims					
14. All (other benefits, except accident and health	3,999				3,99
15. Tota	tals	4,547,254		4,415,255		8,962,50
	TAILS OF WRITE-INS					
1301						
1302						
1303						
1399. Tota ab	tals (Lines 1301 thru 1303 plus 1398) (Line 13					

		Ordinary		Credit Life and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6 6	7	8	9	10
BENEFITS AND	•	-	No. of	•		· ·	,	Ü		10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	7	310,967				10,331			7	321,29
year17. Incurred during current year	44	1,845,479			49	158,261			93	2,003,74
Settled during current year:										
18.1 By payment in full	47	1,937,944			48	155,850			95	2,093,79
18.2 By payment on compromised claims										
18.3 Totals paid	47	1,937,944			48	155,850			95	2,093,79
18.4 Reduction by compromise										
18.5 Amount rejected			L							
18.6 Total settlements	47	1.937.944			48	155.850				
19. Unpaid Dec. 31, current		,,,,				, , ,				, .
year (16+17-18.6)	4	218,501			1	12,743			5	231,24
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	4 004	000 000 004				44 000 044			4 000	000 044 00
year	4,061	369,002,881		(a)	1	14,909,044				383,911,92
21. Issued during year	111	8,824,305							. 111	8,824,30
22. Other changes to in force (Net)	(896)	(51,668,039)				(1,881,672)			(896)	(53,549,71
23. In force December 31 of current year	3.276	326 . 159 . 147		(a)	1	13.027.372			3.277	339.186.5

ACCIDENT AND HEALTH INSURANCE

	ACCIDEIT AITD	IILALIII IIIOOI	VAIIOL		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	142,024	143,219		107, 189	(187,825)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		59			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	463	467			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		526			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		143.745		107, 189	(187.825



DIRECT BUSINESS IN THE STATE OF Kentucky

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
Life insurance	4,628,663		570,916		5, 199, 579	
Annuity considerations	89,300		21,200		110,50	
		XXX		XXX		
5. Totals (Sum of Lines 1 to 4)	4,717,963		592,116		5,310,07	
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:						
6.2 Applied to pay renewal premiums						
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.5 Totals (Sum of Lines 6.1 to 6.4)						
Annuities:						
7.1 Paid in cash or left on deposit						
7.4 Totals (Sum of Lines 7.1 to 7.3)						
8. Grand Totals (Lines 6.5 plus 7.4)						
DIRECT CLAIMS AND BENEFITS PAID						
9. Death benefits	4 894 019		381 022		5 275 04	
10. Matured endowments	27		301,022		2	
11. Annuity benefits	4,763,485					
	7,051,979		4.064.858			
Aggregate write-ins for miscellaneous direct claims and benefits paid						
14. All other benefits, except accident and health	53,876				53,87	
15. Totals	16,763,385		6,854,009		23,617,39	
DETAILS OF WRITE-INS						
1301.						
1302.						
1303.						
1398. Summary of Line 13 from overflow page						
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
	Cradit Life					

		Ordinary		Credit Life and Individual)		Group	-	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•	-		_	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	14	444 , 116				13,590				
17. Incurred during current year	105	5,289,344			103	385,904			208	5,675,247
Settled during current year:										
18.1 By payment in full	106	4.894.046			103	381.022			209	5.275.068
18.2 By payment on										,
compromised claims	106	4,894,046			103	381,022			209	5,275,068
18.4 Reduction by compromise						, , , , , , , , , , , , , , , , , , ,				
18.5 Amount rejected	_									
18.6 Total settlements	106	4.894.046			103	381.022				5.275.068
19. Unpaid Dec. 31, current										
year (16+17-18.6)	13	839,414				18,471			13	857,885
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	0.000	040 744 050				00 500 004			0.000	050 000 050
year	9,868	813,741,059							9,869	853,263,353
21. Issued during year	233	17,447,491							233	17,447,491
22. Other changes to in force (Net)	(1,790)	(98,017,238)				(6,216,691)			(1,790)	(104,233,929
23. In force December 31 of current year	8.311	733.171.312		(a)	1	33.305.603			8.312	766.476.915

(a) Includes Individual Credit Life Insurance prior year \$... , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	-	CCIDEITI AITD	IILALIII IIIOOI	WIIOE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	322,818	325,314		358, 163	637,779
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	654	666			
	Non-renewable for stated reasons only (b)					
	Other accident only	598	602			
	All other (b)					
25.6			1.268		***************************************	***************************************
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	324.070	326.582		358.163	637.779

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons

insured under indemnity only products .141 .



DIRECT BUSINESS IN THE STATE OF Louisiana

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	11,083,811		=== ++++		11,614,954
2.	Annuity considerations			420		
3.		, , , , , , , , , , , , , , , , , , , ,	XXX		XXX	
4.	· · · · · · · · · · · · · · · · · · ·					
5.	Totals (Sum of Lines 1 to 4)	11,321,335		531,564		11,852,898
Life ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:	, ,		,		, ,
6.1	Paid in cash or left on deposit					
	and the second s					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	10,702,780		464,261		11, 167, 041
10.	Matured endowments	35,284				35,284
11.	Annuity benefits	5,713,256				12,060,181
12.	Surrender values and withdrawals for life contracts	12,776,715		1,493,319		14,270,034
13.						
14.	All other benefits, except accident and health	49,727				49,727
15.	Totals	29,277,762		8,304,505		37,582,267
	DETAILS OF WRITE-INS					
	·					
1302.	·					
1303.						
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life (Group and Individual)		Group		ndustrial	Total	
DIRECT DEATH	1	2	3 4		5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	23	878,336				7 , 559			23	885 , 895
17. Incurred during current year	216	10,714,014			78	468,807			294	11, 182,821
Settled during current year:										
18.1 By payment in full	223	10,738,063			77	464,261			300	11,202,325
18.2 By payment on compromised claims						·				
18.3 Totals paid	223	10,738,063			77	464,261			300	11,202,325
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	223	10.738.063			77	464.261			300	11.202.325
19. Unpaid Dec. 31, current										
year (16+17-18.6)	16	854,287			1	12,105			17	866,391
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	21 017	1 600 006 661		(a)	4	20 256 601			21 010	1 720 262 242
21. Issued during year	21,917 484	34.903.145		(a)					484	1,729,263,342 34,903,145
22. Other changes to in force (Net)										(186,345,350
23. In force December 31 of current year	18.427	1.543.933.702		(a)	1				18.428	1.577.821.138

(a) Includes Individual Credit Life Insurance prior year \$.. , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	329,800	332,843		245,267	373,707						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
	Guaranteed renewable (b)	281	283									
	Non-renewable for stated reasons only (b)											
	Other accident only	2,637	2,670									
25.5	All other (b)											
			2,952									
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	332,717	335.796		245.267	373.707						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Maine

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
		1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.		1,282,405		11,503		1,293,908
2.	Annuity considerations					43,186
3.			XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	1,325,591		11,503		1,337,094
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS					
	surance:					
6.1						
6.2						
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period					
6.4	Other					
Annu	Totals (Sum of Lines 6.1 to 6.4)					
7.1						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
0.	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	000 400		2.531		011 000
10.	Matured endowments			,		16,753
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts					
13.	Aggregate write-ins for miscellaneous direct claims	2,920,400		212,774		
	and benefits paid					
14.	All other benefits, except accident and health					4,845
15.	Totals	4,888,503		585,387		5,473,890
	DETAILS OF WRITE-INS					
1301.						
1302						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		rdinary	_	redit Life		Group	l.	ndustrial		Total	
DIDECT DE ATU	,	,	(Group and Individual)		 		_ "				
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10	
BENEFITS AND			No. of								
MATURED	No. of		Ind.Pols.				No. of		No. of		
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &		
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	
16. Unpaid December 31, prior											
year	1	134,632				63				134,69	
17. Incurred during current year	27	1,228,688			4	2,920			31	1,231,609	
Settled during current year:											
18.1 By payment in full	25	925,242			4	2,531			29	927,77	
18.2 By payment on compromised claims											
18.3 Totals paid	25	925,242			4	2,531			29	927,77	
18.4 Reduction by compromise											
18.5 Amount rejected											
18.6 Total settlements	25	925,242			4	2,531			29	927,77	
19. Unpaid Dec. 31, current	3	438,079				452			3	438,530	
year (16+17-18.6)	ა	430,079				402			3	430,330	
POLICY EXHIBIT					No. of Policies						
20. In force December 31, prior	0.050	040 700 500				F40, 000			0.050	047 044 40	
year	2,258	246,700,506		(a)	1				2,259	247,241,420	
21. Issued during year	19	1,467,624							19	1,467,624	
22. Other changes to in force (Net)	(378)	(23,660,394)				246,500			(378)	(23,413,89	
23. In force December 31 of current year	1,899	224,507,737		(a)	1	787,420			1,900	225,295,15	

carront jear	.,	,,,,		u)		,			.,	
(a) Includes Individual Credit Life I	nsurance p	rior year \$, current	year \$	·		•	,	
Includes Group Credit Life Insu	ırance Loai	ns less than or equ	al to 60 mo	onths at issue, prio	r year \$, CI	urrent year \$		
Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	0 MONTHS, prior	year \$, CI	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INCOMANCE											
		1	2	3	4	5					
				Policyholder Dividends							
				Paid, Refunds to							
			Direct Premiums	Members or Credited		Direct Losses					
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred					
24. Group Policies (b)		45,442	45,945								
24.1 Federal Employees Healt premium (b)	h Benefits Plan										
24.2 Credit (Group and Individ											
24.3 Collectively renewable po	olicies/certificates (b)										
24.4 Medicare Title XVIII exem	pt from state taxes or fees										
Other Individual Policies:											
25.1 Non-cancelable (b)											
25.2 Guaranteed renewable (b			610								
25.3 Non-renewable for stated											
25.4 Other accident only		130	130								
25.5 All other (b)	•••	4.606	4.670		•						
25.6 Totals (sum of Lines 25.1			5 410								
	24.2 + 24.3 + 24.4 + 25.6)	50.784	51.355								

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products .35 .



DIRECT BUSINESS IN THE STATE OF Maryland

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance		and individual)	100 000		10.431.51
Annuity considerations					289.41
Deposit-type contract funds			, , , , , , , , , , , , , , , , , , , ,		200,41
Other considerations					
5. Totals (Sum of Lines 1 to 4)	10.255.919		465.009		10,720,92
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:					
6.1 Paid in cash or left on deposit					
Applied to pay renewal premiums Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,383,642		570,973		9,954,61
10. Matured endowments					5,94
11. Annuity benefits					32,665,30
12. Surrender values and withdrawals for life contracts	11,823,567		1,003,519		12,827,08
Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					22,53
15. Totals	49,351,694		6,123,796		55,475,48
DETAILS OF WRITE-INS 1301.					
1302. 1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	0 - 11115				

		•	C	Credit Life						•
		Ordinary	(Group and Individual)			Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	16	1,579,849			1	40,429			17	1,620,27
17. Incurred during current year	182	9,079,138			66	541,192			248	9,620,33
Settled during current year:										
18.1 By payment in full	183	9.389.587			66	570.973			249	9.960.56
18.2 By payment on compromised claims										
18.3 Totals paid	183	9,389,587			66	570,973			249	9,960,56
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	183	9.389.587			66	570,973			249	9,960,56
19. Unpaid Dec. 31, current		, , , , , , , , , , , , , , , , , , , ,				,				, , ,
year (16+17-18.6)	15	1,269,400			1	10,647			16	1,280,04
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	10.010	4 700 004 004				00 000 000			10.010	4 774 400 00
year	18,818	1,/38,334,601				36,069,022				1,774,403,62
21. Issued during year	355	31,202,042							355	31,202,04
22. Other changes to in force (Net)	(3, 179)	(139,136,920)				(5,474,762)			(3, 179)	(144,611,68
23. In force December 31 of current year	15,994	1,630,399,723		(a)	1	30,594,260			15,995	1,660,993,98

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	274,331	276,760		208,463	438,752						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
	Guaranteed renewable (b)	446	449									
	Non-renewable for stated reasons only (b)											
	Other accident only	735	708									
	All other (b)											
			1.157									
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	275.512	277.917		208.463	438.752						



DIRECT BUSINESS IN THE STATE OF Massachusetts

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.		1,490,252		600,141			
2.	· · · · · · · · · · · · · · · · · · ·	28,900		(353, 137)		, ,	
3.	· · · ·						
4.							
5.	Totals (Sum of Lines 1 to 4)	1,519,152		247,004		1,766,155	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:						
	Applied to pay renewal premiums						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1							
7.3							
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments						
11.		3,352,786		,		10,375,018	
12.	Surrender values and withdrawals for life contracts	3,324,312		4,237,504		7,561,815	
13.							
		5,884				5,884	
15.	Totals	8,025,200		12,686,029		20,711,229	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
	. Summary of Line 13 from overflow page						
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	6	83,773				16,858			6	100,63
17. Incurred during current year	60	1,534,841			112	1,415,920			172	2,950,760
Settled during current year:										
18.1 By payment in full	60	1.342.218			112	1.426.293			172	2.768.51
18.2 By payment on compromised claims										
18.3 Totals paid	60	1,342,218			112	1,426,293			172	2,768,51
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	60	1.342.218			112	1.426.293				2.768.511
19. Unpaid Dec. 31, current		, ,				, ,				, , ,
year (16+17-18.6)	6	276,395				6,485			6	282,880
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	3 573	273 831 546		(2)	1	41 143 001			3 574	314,974,547
21. Issued during year	0,575	4 471 Q61		(a)		1, 170,001				4,471,961
00 011										
(Net)	(641)	(19,564,016)				(6,265,149)			(641)	(25,829,16
23. In force December 31 of current year	2.978	258.739.491		(a)	1				2.979	293.617.343

ACCIDENT AND HEALTH INSURANCE

	-	CCIDEIN AND	IILALIII IIIOOI	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	341,558	347,318		391,522	202,584
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	245	247			
	Non-renewable for stated reasons only (b)					
	Other accident only	759	768			
	All other (b)		202			
	Totals (sum of Lines 25.1 to 25.5)		1.217			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	342,762	348,535		391,522	202,584



DIRECT BUSINESS IN THE STATE OF Michigan

DURING THE YEAR 2019

NAIC Group Code	8000	LI	FE INSURANCE		NAIC Compa	ny Code 60186
AND	DIRECT PREMIUMS ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
		10,823,131		431,632		11,254,762
Annuity consi	derations	390,898		73,514		464,412
Deposit-type	contract funds		XXX		XXX	
 Other consider 	erations					
Totals (Sum of Sum of	of Lines 1 to 4)	11,214,029		505,146		11,719,174
Life insurance:	DIRECT DIVIDENDS TO IOLDERS/REFUNDS TO MEMBERS					
	y renewal premiums					
endowme	ovide paid-up additions or shorten the ent or premium-paying period					
	of Lines 6.1 to 6.4)					
Annuities:	JI Lines 6.1 (0 6.4)					
	or left on deposit					
7.4 Totals (Sum of	of Lines 7.1 to 7.3)					
8. Grand Totals	(Lines 6.5 plus 7.4)					
	T CLAIMS AND BENEFITS PAID					
	s	16 156 148		581 042		16 737 19
		22,644				22,64
		16,701,135				23,979,040
,	ues and withdrawals for life contracts	23,284,044		4,902,127		
	ite-ins for miscellaneous direct claims					
		41,677				41,67
15. Totals		56,205,647		12,761,075		68,966,72
DETAILS OF	WRITE-INS	·				
1301.						
1302.						
1303.						
1399. Totals (Lines above)	1301 thru 1303 plus 1398) (Line 13					
		0 - 10 1 10				

		Ordinary		Credit Life and Individual)		Group	-	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		-	No. of	•			'	Ü		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	32	1,915,304				10 , 175			32	1,925,47
17. Incurred during current year	323	15,303,941			143	589,468			466	15,893,40
Settled during current year:										
18.1 By payment in full	337	16.178.791			142	581.042			479	16.759.83
8.2 By payment on compromised claims										
18.3 Totals paid	337	16,178,791			142	581,042			479	16,759,83
18.4 Reduction by compromise						<u> </u>				
18.5 Amount rejected	_									
18.6 Total settlements	337	16 178 791			142	581 042				16 759 83
19. Unpaid Dec. 31. current										
year (16+17-18.6)	18	1,040,454			1	18,601			19	1,059,05
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	04 044	0 407 540 400				07 000 000			04 045	0 044 040 54
year	24,044	2, 187,548,490		(a)	1	21,292,060				
21. Issued during year	532	44,631,058							532	44,631,05
22. Other changes to in force (Net)	(4,882)	(229,450,391)				(2,768,960)			(4,882)	(232,219,35
23. In force December 31 of current year	19.694	2.002.729.157		(a)	1	24.523.100			19.695	2.027.252.25

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

<i>-</i>	CCIDENT AND	HEALTH INSUI	TANCE		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	415,836	419,790		468, 179	(143,634)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,606	2,617			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	646	671			
25.5 All other (b)					(264)
25.6 Totals (sum of Lines 25.1 to 25.5)	3,252	3,288			(264)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		423,078		468, 179	(143,898)



DIRECT BUSINESS IN THE STATE OF Minnesota

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.	Life insurance	3,465,380				3,500,827	
2.	Annuity considerations						
3.	Deposit-type contract funds		XXX		XXX		
4.	Form						
5.	Totals (Sum of Lines 1 to 4)	4,499,307		43,947		4,543,254	
1 :5- :-	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS						
	nsurance:						
	Paid in cash or left on deposit						
	Applied to pay renewal premiums						
	endowment or premium-paying period						
6.4							
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
	Paid in cash or left on deposit						
7.2 7.3	Applied to provide paid-up annuities						
7.3	Other						
8.	Totals (Sum of Lines 7.1 to 7.3)						
0.	Grand Totals (Lines 6.5 plus 7.4)						
_	DIRECT CLAIMS AND BENEFITS PAID	4 000 040		FF7 070		F 000 000	
9.	Death benefits						
10.	Matured endowments			5 074 040		16,046	
11. 12.	Annuity benefits	11,319,063		5,874,649			
13.	Surrender values and withdrawals for life contracts	14,339,646		846,099		15, 185,745	
13.	and benefits paid						
14.	All other benefits, except accident and health	2 772				2,772	
	Totals	30,517,346		7,277,821		37.795.167	
	DETAILS OF WRITE-INS	00,011,010		7,277,021		01,100,101	
1301							
1302							
1303							
1398	Summary of Line 13 from overflow page						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

			_	redit Life						
	0	rdinary	(Group	and Individual)		Group	lı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	12	499, 104				204				499,30
17. Incurred during current year	70	4,637,796			8	558 , 150			78	5 , 195 , 94
Settled during current year:										
18.1 By payment in full	76	4.855.865	L		8	.557.073			84	5.412.93
18.2 By payment on compromised claims										
18.3 Totals paid	76	4,855,865			8	557,073			84	5,412,93
18.4 Reduction by compromise										
18.5 Amount rejected			L							
18.6 Total settlements		4,855,865			8	557,073			84	5,412,93
19. Unpaid Dec. 31, current										
year (16+17-18.6)	6	281,034				1,280			6	282,31
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	6 220	607 220 162		(-)	4	1 750 007			6 240	620 002 15
year	0,339	021,330,102		(a)		1,752,997			0,340	629,083,15
21. Issued during year	105	13,727,882							105	13,727,88
22. Other changes to in force (Net)	(1,297)	(81,845,763)				1,092,251			(1,297)	(80,753,51
23. In force December 31 of current year	5,147	559,212,281		(a)	1	2,845,248			5,148	562,057,52

_	current year	0,117	000,212,201		(a)_			2,010,210			0,110	
(8	a) Includes Individual Credit Life	nsurance p	orior year \$, current	year \$	·		•		
	Includes Group Credit Life Inst	urance Loa	ns less than or equ	ial to 60 mo	onth	hs at issue, prio	r year \$, CI	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	20 N	MONTHS, prior	year \$, CI	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDEIN AND	HEALIH MOOI	VAITOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	90,762	91,642		69, 159	(230,922)
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		99,508		130,556	165,367
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	275	279			
25.5	All other (b)	5,464	5,515		300	541
25.6	Totals (sum of Lines 25.1 to 25.5)	104,657	105,302		130,856	165,908
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		196,944		200,015	(65,015)



DIRECT	BUSINESS	IN THE	STATE	OF	Mississippi
--------	----------	--------	-------	----	-------------

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	3,717,361	<u> </u>	293,116		4,010,476	
2.		44,950					
3.			XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	3,762,310		293,116		4,055,426	
Life ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
6.5							
Annu							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3							
7.4							
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	3,550,089		341,817		3,891,90	
10.	Matured endowments						
11.						3,416,492	
12.	Surrender values and withdrawals for life contracts	2,613,500		2,816,994		5 , 430 , 494	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
		24,061				24,06	
15.	Totals	8,193,323		4,569,629		12,762,952	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	. Summary of Line 13 from overflow page						
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	7	298,724				31,795			7	330,519
year	71	3,606,517			72	324,283			143	3,930,800
Settled during current year:										
18.1 By payment in full	71	3.550.089			71	341.817			142	3.891.905
18.2 By payment on										
compromised claims	71	2 550 090			71	2/1 017			1/12	2 901 001
18 4 Poduction by compromise	1				11				142	
18.4 Reduction by compromise										
18.5 Amount rejected		0 550 000								0.004.005
18.6 Total settlements	/1	3,550,089			/1	341,81/			142	3,891,905
19. Unpaid Dec. 31, current	7	355, 152			1	14,262			8	369,413
year (16+17-18.6)	,	333, 132				14,202			0	303,413
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior year	7 470	EG7 707 002		(-)	4	22 245 076			7 479	E00 142 0E0
year	1,4/2	10 700 710		(a)		22,343,970				590,143,059
21. Issued during year										13,700,718
22. Other changes to in force (Net)	(1,578)	(71,820,558)				(3, 150, 829)			(1,578)	(74,971,387
23. In force December 31 of current year	6.078	509.677.244		(a)	1	19.195.147			6.079	528.872.39°

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	F	CCIDENT AND	IILALIII INSUI	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	205,317	206,657		122,964	(69,962)
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	172	203			
	Non-renewable for stated reasons only (b)					
25.4	Other accident only	1,834	1,831			
25.5	All other (b)					
25.6		2,006	2,034			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	207,323	208,691		122,964	(69,962)



DIRECT BUSINESS IN THE STATE OF Missouri

DURING THE YEAR 2019

NAIC (Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.		3,702,390		478,217		4, 180, 600	
		131,818		66,699		198,51	
3.	Deposit-type contract funds		XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	3,834,208		544,916		4,379,124	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:						
	Applied to pay renewal premiums						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
Annuiti	, , , , , , , , , , , , , , , , , , , ,						
	Paid in cash or left on deposit						
7.2							
7.4	Totals (Sum of Lines 7.1 to 7.3)						
	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	4,587,813		566,052		5 , 153 , 865	
10.	Matured endowments	4,928				4,928	
11.	Annuity benefits	8,218,091		8 , 193 , 865		16,411,956	
12.	Surrender values and withdrawals for life contracts	10, 152, 743		8,871,324		19,024,067	
	The state of the s	14,671				14,67	
	Totals	22,978,246		17,631,241		40,609,48	
	DETAILS OF WRITE-INS						
1301.							
1302.							
					······		
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		0 - 12 1 2			T		

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	10	266,475				56,267			10	322,742
17. Incurred during current year	127	4,687,125			87	530,802			214	5,217,927
Settled during current year:										
18.1 By payment in full	131	4.592.741			84	566.052			215	5 . 158 . 793
18.2 By payment on compromised claims						•				
18.3 Totals paid	131	4,592,741			84	566,052			215	5 , 158 , 793
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	131	4.592.741			84	566.052				5.158.793
19. Unpaid Dec. 31, current		, , ,				, .				, , , ,
year (16+17-18.6)	6	360,860			3	21,016			9	381,876
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	0.000	700 400 704				00 005 407			0.004	700 757 047
year	ō,993								8,994	768,757,917
21. Issued during year									225	19,845,295
22. Other changes to in force (Net)	(1,788)	(95,376,947)				(2,396,156)			(1,788)	(97,773,104
23. In force December 31 of current year	7.430	663.891.138		(a)	1	26.938.970			7.431	690.830.109

ACCIDENT AND HEALTH INSURANCE

	F	CCIDENT AND	HEALIH MOOR	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	370,687	375,666		370,621	180,820
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	2,503	2,563			
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	2,212	2,215			
25.5	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	4,715	4,778			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	375,402	380,444		370,621	180,820



DIRECT BUSINESS IN THE STATE OF Montana

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
Life insurance	859,148		15 100		874,312	
	17,000					
Deposit-type contract funds	, , , , , , , , , , , , , , , , , , , ,			XXX		
Other considerations						
5. Totals (Sum of Lines 1 to 4)	876,148		15,163		891,312	
DIRECT DIVIDENDS TO	,		,		,	
POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:						
6.1 Paid in cash or left on deposit						
6.2 Applied to pay renewal premiums						
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4 Other						
6.5 Totals (Sum of Lines 6.1 to 6.4)						
Annuities:						
7.1 Paid in cash or left on deposit						
7.2 Applied to provide paid-up annuities						
- 4 - 7 - 1 - 1 - 1 - 1 - 2 - 2 - 2 - 2 - 2 - 2						
8. Grand Totals (Lines 6.5 plus 7.4)						
DIRECT CLAIMS AND BENEFITS PAID						
9. Death benefits	533 873		2,000		535,873	
10. Matured endowments						
11. Annuity benefits						
	1,507,643		,		,	
13. Aggregate write-ins for miscellaneous direct claims	1,007,040		·		, ,	
14. All other benefits, except accident and health						
15. Totals	2,591,762		1,018,047		3,609,809	
DETAILS OF WRITE-INS	, ,		, ,		, ,	
1301						
1302.						
1303.						
1398. Summary of Line 13 from overflow page						
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
	Cradit Life		<u> </u>			

	-	Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	1	122,697				52			1	122,749
17. Incurred during current year	10	483,788			1	2,297			11	486,085
Settled during current year:										
18.1 By payment in full	9	537.373			1	2.000			10	539.373
18.2 By payment on compromised claims						· ·				
18.3 Totals paid	9	537,373			1	2,000			10	539,373
18.4 Reduction by compromise						, , , , , , , , , , , , , , , , , , ,				
18.5 Amount rejected	_									
18.6 Total settlements	9	537 373			1					539.373
19. Unpaid Dec. 31, current						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
year (16+17-18.6)	2	69,112				349			2	69,460
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1 540	162 203 206		(2)	1	445 402			1 5/1	162,738,608
21. Issued during year	1,0 1 0 .	2 020 015		(a)	·······	440,402			20	2,939,815
00 000 000 000 000 000									20	2,303,010
22. Other changes to in force (Net)	(305)	(19,672,170)				384 , 114			(305)	(19,288,056
23. In force December 31 of current year	1.263	145.560.850		(a)	1	829.516			1.264	146.390.366

(a) Includes Individual Credit Life Insurance prior year \$... , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>F</i>	CCIDENT AND	HEALIH MOOR	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	55,003	55,700		5,802	(37,691)
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	118	118			
	Non-renewable for stated reasons only (b)					
25.4	Other accident only	356	361			
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	474	480			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	55,477	56,180		5,802	(37,691)



DIRECT BUSINESS IN THE STATE OF Nebraska

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
1.	AND ANNUITY CONSIDERATIONS	Ordinary 1,262,650	and Individual)	Group105,104	Industrial	<u>Total</u> 1,367,753	
1. 2.						, ,	
2. 3.		24,070			XXX	,	
3. 4.							
4. 5.	Totals (Sum of Lines 1 to 4)	1.286.719		222,804		1.509.523	
<u> </u>	DIRECT DIVIDENDS TO	1,200,719		222,004		1,303,320	
Life ir	POLICYHOLDERS/REFUNDS TO MEMBERS asurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
7.1							
7.2							
7.3							
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits			110,533		897,38	
10.		2,000				2,000	
11.		175,871,531		, ,		178,065,04	
12.		1,749,228		2,695,251		4 , 444 , 479	
13.							
	All other benefits, except accident and health	1,145				1,14	
15.	Totals	178,410,752		4,999,296		183,410,04	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	3	113,474				10 , 170				
17. Incurred during current year	34	942,920			24	101,702			58	1,044,62
Settled during current year:										
18.1 By payment in full	32	788.848			24	110.533			56	899.38
18.2 By payment on compromised claims										
18.3 Totals paid	32	788,848			24	110,533			56	899,38
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	32	788.848			24	110,533			56	899,38
19. Unpaid Dec. 31, current										
year (16+17-18.6)	5	267,546				1,338			5	268,885
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2 5/1	240 300 386		(0)	1	6 072 704			2 5/12	247,363,180
21. Issued during year	2,341 . 50	4 645 700		(a)		0,312,134				4,645,798
00 000 000 000 000 000										
22. Other changes to in force (Net)	(605)	(30,271,957)				(1,058,174)			(605)	(31,330,13
23. In force December 31 of current year	1.986	214.764.227		(a)	1	5.914.620			1.987	220.678.84

ACCIDENT AND HEALTH INSURANCE

	<i>F</i>	CCIDENT AND	IILALIII IIIOOI	VAITOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	76,975	77,694		53,323	252,941
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	322	324			
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	197	199			
25.5	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	.519	523			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	77,493	78,216		53,323	252,941



DIRECT BUSINESS IN THE STATE OF Nevada

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4	5	
1.		3,890,492			industrial		
2.		147,979				287 97	
3.					XXX		
4.	2.1 21						
5.	Totals (Sum of Lines 1 to 4)	4.038.471		243.963		4.282.43	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:	, ,		,			
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
	Other						
Annui							
7.1							
7.2							
	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
0.	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits	4 089 035		356 849		4 445 88	
10.	Matured endowments	5,640		,		5,64	
		2.556.280				4,819,53	
12.	Surrender values and withdrawals for life contracts						
13.	Aggregate write-ins for miscellaneous direct claims					,	
14.	All other benefits, except accident and health	10,493				10,49	
15.	Totals	12,920,264		3,555,447		16,475,71	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Orodit Life					

		Ordinary		Credit Life and Individual)		Group	-	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-		No. of		_	•	-			
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	5	505,987			2	53, 126				
17. Incurred during current year	51	4,581,120			7	305,939			58	4,887,059
Settled during current year:										
18.1 By payment in full	48	4.094.675			9	356.849			57	4.451.524
18.2 By payment on compromised claims										
18.3 Totals paid	48	4,094,675			9	356,849			57	4 , 451 , 524
18.4 Reduction by compromise						, , , , , , , , , , , , , , , , , , ,				, , , , , , , , , , , , , , , , , , ,
18.5 Amount rejected										
18.6 Total settlements	48	4.094.675			9	356.849				4.451.524
19. Unpaid Dec. 31, current										
year (16+17-18.6)	8	992,433				2,216			8	994,649
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6 205	727 052 422		(a)	1	6 701 //21			6 296	744,634,843
year 21. Issued during vear	0,200	22 520 742		(a)		0,701,421			254	
00 01									204	23,530,713
22. Other changes to in force (Net)	(1,293)	(81,622,862)				437,513			(1,293)	(81,185,349
23. In force December 31 of current year	5.246	679.761.273		(a)	1	7.218.934			5.247	686.980.207

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>F</i>	CCIDENT AND	HEALIH MOOI	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	142,838	144,331		73,002	(21,366)
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	71	63			
	Non-renewable for stated reasons only (b)					
25.4	Other accident only	1,063	1,100			
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	1, 135	1, 162			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	143,973	145,494		73,002	(21,366)



DIRECT BUSINESS IN THE STATE OF New Hampshire NAIC Group Code വവദ

DURING THE YEAR 2019

NAIC (Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
		1,870,361				
	Annuity considerations	42,900				
			XXX		XXX	
5.	Totals (Sum of Lines 1 to 4)	1,913,261		21,255		1,934,510
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Totals (Sum of Lines 6.1 to 6.4)					
Annuit						
	Paid in cash or left on deposit					
7.2						
	Totals (Sum of Lines 7.1 to 7.3)					
	Grand Totals (Lines 6.5 plus 7.4)					
<u> </u>	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1 305 535		14 400		1 319 93
	Matured endowments	10 091				10,09
		1.142.653				,
		4,307,067				
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	9,751				9,75
	Totals	6,775,097		1,457,753		8,232,85
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Orodit Life		1		

		Ordinary	_	credit Life and Individual)		Group	le le	ndustrial		Total
DIDECT DEATH	4	,	_		 		- "		_	
DIRECT DEATH	1	2	3	4	5	6	/	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		70 074				400				70.07
year		/3,2/1				100				73,37
17. Incurred during current year	20	1,316,760			1	15,041			. 21	1,331,80
Settled during current year:										
18.1 By payment in full	18	1.315.626	L		1	14 . 400			19	1,330,020
18.2 By payment on compromised claims										
18.3 Totals paid	18	1,315,626			1	14,400			19	1,330,020
18.4 Reduction by compromise										
18.5 Amount rejected			L				l			
18.6 Total settlements	18	1,315,626			1	14,400			19	1,330,026
19. Unpaid Dec. 31, current										
year (16+17-18.6)	2	74,405				742			2	75, 146
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2 752	A13 352 697		(0)	4	864 304			2 754	414,217,08
year 21. Issued during year	2,133	4 500 600		(a)		004,394			2,134	
	49	4,522,628							49	4,522,628
22. Other changes to in force (Net)	(448)	(49,212,837)				429,470			(448)	(48,783,36
23. In force December 31 of current year	2,354	368,662,478		(a)	1	1,293,864			2,355	369,956,342

	current year	<u> </u>	000,002,110	(a)			1,200,001			_,000	
(a) Includes Individual Credit Life I	nsurance p	orior year \$	• •	, current yea	ar \$			•		
	Includes Group Credit Life Insu	rance Loa	ns less than or equ	ual to 60 months	at issue, prior ye	ear\$, CI	urrent year \$		
	Loans greater than 60 months	at issue Bl	UT NOT GREATE	R THAN 120 MC	ONTHS, prior yea	ar \$, CI	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH MODINANCE												
	1	2	3	4	5							
			Policyholder Dividends									
			Paid, Refunds to									
		Direct Premiums	Members or Credited		Direct Losses							
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24. Group Policies (b)	23,590	23,111		32,946	33,410							
24.1 Federal Employees Health Benefits Plan premium (b)												
24.2 Credit (Group and Individual)												
24.3 Collectively renewable policies/certificates (b)												
24.4 Medicare Title XVIII exempt from state taxes or fees												
Other Individual Policies:												
25.1 Non-cancelable (b)												
25.2 Guaranteed renewable (b)		35.149										
25.3 Non-renewable for stated reasons only (b)		,										
25.4 Other accident only		253										
25.5 All other (b)		4.423										
25.6 Totals (sum of Lines 25.1 to 25.5)		39.824										
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		62,936		32,946	33,410							



DIRECT BUSINESS IN THE STATE OF New Jersey

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5
1.		7,564,265				8,674,886
2.		264,855		, ,		
3.						
4.						
5.	Totals (Sum of Lines 1 to 4)	7,829,119		1,437,865		9,266,985
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS insurance:					
	·					
	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1						
7.3 7.4						
7. 4 8.	Grand Totals (Lines 6.5 plus 7.4)					
0.	DIRECT CLAIMS AND BENEFITS PAID					
9		0 004 007		4 007 075		11 000 10
٠.	Death benefits					11,022,10
10.		87,369				87,369
11. 12.		62,273,478 8.323.075				82,149,798
13.	Aggregate write-ins for miscellaneous direct claims	8,323,0/5		,,,,,		30,644,226
14.		40,851				40,85
	Totals	77,419,059		46,525,347		123,944,406
	DETAILS OF WRITE-INS	,,		12,020,011		.==,,
1301.	·					
1302						
1303.						
1398.						
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-		No. of		_	•			_	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	25	830 , 405			3	362,947			28	1 , 193 , 352
17. Incurred during current year	251	6,603,189			195	4,007,473			446	10,610,661
Settled during current year:										
18.1 By payment in full	254	6.781.655			195	4.327.875			449	11.109.530
18.2 By payment on compromised claims										
18.3 Totals paid	254	6,781,655			195	4,327,875			449	11, 109, 530
18.4 Reduction by compromise										, ,
18.5 Amount rejected	_									
18.6 Total settlements	254	6 781 655			195	4 327 875				11 109 530
19. Unpaid Dec. 31, current										
year (16+17-18.6)	22	651,939			3	42,545			25	694,483
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	14 050	1 004 444 701		(-)		07 600 600			14 050	1 200 100 460
year	14,802	1,204,444,781		(a)		91,088,083			14,853	1,302,133,463
21. Issued during year	/02	62, 102, 752							702	62,102,752
22. Other changes to in force (Net)	(2,627)	(146,116,613)				(12,113,982)			(2,627)	(158,230,594
23. In force December 31 of current year	12.927	1.120.430.920		(a)	1	85.574.701			12.928	1.206.005.622

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND REALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	739,699	752,723		741,786	1,225,516						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)	525	469									
25.3	Non-renewable for stated reasons only (b)											
25.4	Other accident only	216	218									
25.5	All other (b)											
25.6	Totals (sum of Lines 25.1 to 25.5)	742	687									
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	740,441	753,410		741,786	1,225,516						

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons



DIRECT BUSINESS IN THE STATE OF New Mexico

DURING THE YEAR 2019

						ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		2,836,769		110 700		2,979,557
2.		2,636,769		· ·		2,979,537
3.	•	,			XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	3.050.374		142.788		3, 193, 162
0.	DIRECT DIVIDENDS TO	0,000,014		142,700		0, 100, 102
Life ir	POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
6.1						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
	Applied to provide paid-up annuities					
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.		562,227				
12.		2,214,811		1 , 486 , 182		3,700,993
13.						
		9,506				9,506
15.	Totals	4,922,183		3,438,135		8,360,319
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
	. Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		credit Life and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		-	No. of	•		· ·	,	Ü	Ŭ	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	2	87,555				3,630			2	91,18
year17. Incurred during current year	39	2,266,672			17				56	2,356,62
Settled during current year:										
18.1 By payment in full	38	2.135.639			17	91.520			55	2.227.15
8.2 By payment on compromised claims										
18.3 Totals paid	38	2, 135, 639			17	91,520			55	2,227,15
18.4 Reduction by compromise										
18.5 Amount rejected			.		L					
18.6 Total settlements	38	2.135.639			17	91.520				2.227.15
19. Unpaid Dec. 31, current										,,
year (16+17-18.6)	3	218,589				2,066			3	220,65
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	E 04E	407 OOF 071		(-)		0 700 677			E 046	407 000 7/
year	5,045	407 , 290 , 071		(a)	I	9,733,677				497,028,74
21. Issued during year	154	14,299,040							154	14,299,04
22. Other changes to in force (Net)	(1,037)	(50,908,284)				(1,549,883)			(1,037)	(52,458,16
23. In force December 31 of current year	4.162	450.685.826		(a)	1	8.183.794			4.163	458.869.6

ACCIDENT AND HEALTH INSURANCE

	-	CCIDEIN AND	IILALIII IIIOOI	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	131,371	132,563		228,615	719,086
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	153	154			
	Non-renewable for stated reasons only (b)					
	Other accident only	1,666	1,684			
	All other (b)		,			
			1,838			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	133, 189	134,402		228,615	719,086



DIRECT BUSINESS IN THE STATE OF New York

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance	1,270,632		65,993		1,336,62
Annuity considerations	35,863				41,11
Deposit-type contract funds		XXX		XXX	
Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,306,495		71,243		1,377,73
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBER Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up arinuities					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	••••				
DIRECT CLAIMS AND BENEFITS PAID					
Death benefits	4 070 234		11 687		4 081 92
Matured endowments			11,007		20
11. Annuity benefits					12.648.08
12. Surrender values and withdrawals for life contracts					
Aggregate write-ins for miscellaneous direct claim and benefits paid	s				
14. All other benefits, except accident and health					11, 14
15. Totals	20,902,826		11,881,174		32,784,00
DETAILS OF WRITE-INS					•
1301					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Orodit Life				

		rdinary	_	credit Life and Individual)		Group		ndustrial		Total
DIDECT DEATH	,	,			 		_ "			
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	3	452,869				2,873				455,742
year17. Incurred during current year	46	3,774,840			8	9,897			54	3,784,737
Settled during current year:										
18.1 By payment in full	46	4,070,435			8	11,687			54	4,082,122
18.2 By payment on compromised claims	,									
18.3 Totals paid	46	4,070,435			8	11,687			54	4,082,122
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	46	4,070,435			8	11,687			54	4,082,122
19. Unpaid Dec. 31, current year (16+17-18.6)	3	157,274				1.083			3	158,357
POLICY EXHIBIT 20. In force December 31, prior	J	107,277			No. of Policies	1,000				100,001
year	2,533	247,219,317		(a)	1	2,007,890			2,534	249,227,207
21. Issued during year	29	2,994,862							29	2,994,862
22. Other changes to in force (Net)	(500)	(26,704,351)				2,385,380			(500)	(24,318,97
23. In force December 31 of current year	2,062	223,509,828		(a)	1	4,393,270			2,063	227,903,098

	current year	2,002	220,000,020	(a)_			1,000,270			2,000	
(a	a) Includes Individual Credit Life I	nsurance p	orior year \$, current y	year \$			•		
	Includes Group Credit Life Insu	irance Loa	ns less than or equ	al to 60 month	ns at issue, prio	r year \$, CI	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 120 M	MONTHS, prior	year \$, CI	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND REALTH INSURANCE										
		1	2	3	4	5					
				Policyholder Dividends							
				Paid, Refunds to							
			Direct Premiums	Members or Credited		Direct Losses					
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred					
24.	Group Policies (b)	275, 112	276,460		285,968	241,309					
24.1	Federal Employees Health Benefits Plan premium (b)										
24.2	Credit (Group and Individual)										
24.3	Collectively renewable policies/certificates (b)										
24.4	Medicare Title XVIII exempt from state taxes or fees										
	Other Individual Policies:										
25.1	Non-cancelable (b)										
25.2	Guaranteed renewable (b)	708	662								
	Non-renewable for stated reasons only (b)										
25.4	Other accident only	8,965	9,076		27,500	47,551					
25.5	All other (b)										
	Totals (sum of Lines 25.1 to 25.5)	9,674	9,738		27,500	47,551					
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	284,786	286, 198		313,468	288,860					



DIRECT BUSINESS IN THE STATE OF North Carolina

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
DIRECT PREMIUMS AND ANNUITY CONSIDERATION	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance		and individual)	07.000		13.414.69
Annuity considerations					, , .
Deposit-type contract funds			,		140,00
Other considerations					
5. Totals (Sum of Lines 1 to 4)	13,451,764		110.993		13,562,75
DIRECT DIVIDENDS TO	10, 101,101		110,000		10,002,10
POLICYHOLDERS/REFUNDS TO MEI Life insurance:	MBERS				
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shot endowment or premium-paying period.					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS F					
Death benefits			71,633		
10. Matured endowments					32,08
11. Annuity benefits					11,998,49
12. Surrender values and withdrawals for life co			1,652,140		17,494,59
Aggregate write-ins for miscellaneous direct and benefits paid					
14. All other benefits, except accident and heal					75,96
15. Totals	33,720,647		4,173,982		37,894,62
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Li above)	ne 13				
	0 - 111116	T			

	,	Ordinan (_	redit Life		Croun		ndustrial		Total
		Ordinary		and Individual)	ļ	Group	I			
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	23	1,600,621				1,210				1,601,83
17. Incurred during current year	226	8,077,594			10	75 , 480			236	8, 153, 07
Settled during current year:										
18.1 By payment in full	227	8,253,941			10	71,633			237	8,325,57
18.2 By payment on compromised claims	,									
18.3 Totals paid	227	8,253,941			10	71,633			237	8,325,57
18.4 Reduction by compromise										
18.5 Amount rejected			L							
18.6 Total settlements	227	8,253,941			10	71,633			237	8,325,574
19. Unpaid Dec. 31, current										
year (16+17-18.6)	22	1,424,274				5,057			22	1,429,33
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	04 670	0.005.000.004		(-)	4	10 400 107			04 670	0 045 745 00
year	24,672	2,230,322,901		(a)	I	10,422, 187			24,673	
21. Issued during year	397	36,327,696							397	36,327,690
22. Other changes to in force (Net)	(4,857)	(210,120,723)				1,994,052			(4,857)	(208, 126, 67
23. In force December 31 of current year	20,212	2,061,529,874		(a)	1	12,416,239			20,213	2,073,946,11

	current year	20,212	2,001,020,011	(a	/		12,110,200			10,11	_, _
(a) Includes Individual Credit Life I	nsurance p	orior year \$, current	year \$	·		•		
	Includes Group Credit Life Insu	irance Loa	ns less than or equ	ial to 60 mon	nths at issue, prio	r year \$, C	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 120	MONTHS, prior	year \$, C	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDENT AND	HEALIH MOOI	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	146,803	143,999		266,500	344,301
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)				215,365	152,082
	Non-renewable for stated reasons only (b)		,			,
	Other accident only		3,956			
25.5	All other (b)	,	,			
25.6	Totals (sum of Lines 25.1 to 25.5)	349,247	351,910		215,365	152,082
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		495,909		481,865	496,383



DIRECT BUSINESS IN THE STATE OF North Dakota

DURING THE YEAR 2019

AIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	258,303		26,275		284,57	
2.		32,500		38,794		71,29	
3.	Deposit-type contract funds	, , , , , , , , , , , , , , , , , , ,	XXX				
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	290,803		65,069		355,87	
	POLICYHOLDERS/REFUNDS TO MEMBERS ISUIRANCE:						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
۱nnui							
	Paid in cash or left on deposit						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
•	DIRECT CLAIMS AND BENEFITS PAID	440 507		00 500		400.00	
9.	Death benefits	· ·		*		,	
10.							
11.	Annuity benefits	265,692				600 , 16	
12. 13.	Surrender values and withdrawals for life contracts	398,385		5/9,114		977,48	
١٥.							
14.	All other benefits, except accident and health						
15.		1.112.747		947.155		2.059.90	
	DETAILS OF WRITE-INS	., <u>-</u> ,		0,.00		_,,,,,,	
301.							
302.							
303.							
1398.	Summary of Line 13 from overflow page						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	-		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	1	37,063				89			1	37 , 152
17. Incurred during current year	13	520,036			10	33,679			23	553,715
Settled during current year:										
18.1 By payment in full	13	448.527			10	33.568			23	482.094
18.2 By payment on compromised claims						,				
18.3 Totals paid	13	448,527			10	33,568			23	482,094
18.4 Reduction by compromise										
18.5 Amount rejected	_									
18.6 Total settlements	13	448.527			10	33.568				482,094
19. Unpaid Dec. 31, current										
year (16+17-18.6)	1	108,572				201			1	108,772
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	568	40 087 515		(2)	1	767 546			560	50,755,061
21. Issued during year	10	1 474 006		(a)	············				10	1,474,006
00 011 1 1 1									10	
22. Other changes to in force (Net)	(108)	(6,321,729)				16,616			(108)	(6,305,113
23. In force December 31 of current year	470	45.139.791		(a)	1	784 . 162			471	45.923.95

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	ACCIDEIT AITD	IILALIII IIIOOI	VAIIOL		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	31,118	31,346			(5,355)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		338			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		176			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		.514			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		31.860			(5.355



DIRECT BUSINESS IN THE STATE OF Ohio

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE			ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		15,789,755				
2.	Annuity considerations	546,991				
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	16,336,746		43,785		16,380,531
l ifo in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5						
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					44,826
11.	Annuity benefits	25,505,252		4,072,478		29,577,729
12.		33,253,413		1,227,152		34,480,565
		59,344				59,344
15.	Totals	77,464,528		5,357,579		82,822,107
	DETAILS OF WRITE-INS					
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of		_	•				
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	46	2,230,126				138			46	2,230,263
17. Incurred during current year	475	18,524,227			10	66,968			485	18,591,194
Settled during current year:										
18.1 By payment in full	483	18,646,519			8	57,950			491	18,704,469
18.2 By payment on compromised claims						·				
18.3 Totals paid	483	18,646,519			8	57,950			491	18,704,469
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	483	18.646.519			8	57.950			491	18.704.469
19. Unpaid Dec. 31, current		, , , .				,				, , .
year (16+17-18.6)	38	2,107,833			2	9,155			40	2,116,989
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	25 120	0.011.400.600		(-)	4	1 105 165			25 121	0.010.675.705
year	33, 120	2,911,490,630								2,912,675,795
21. Issued during year		48,846,106							642	48,846,106
22. Other changes to in force (Net)	(6,505)	(292,265,805)				1,663,730			(6,505)	(290,602,075
23. In force December 31 of current year	29.257	2.668.070.931		(a)	1	2.848.895			29.258	2.670.919.826

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	F	CCIDENT AND	HEALIH MOOR	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	548,862	562,083		792,318	537, 117
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)	1,087	1,088			
	Non-renewable for stated reasons only (b)					
25.4	Other accident only	1,600	1,556			
25.5	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	2,687	2,643			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	551,548	564,727		792,318	537,117



DIRECT BUSINESS IN THE STATE OF Oklahoma

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance	4,011,208		159,211		4,170,41
Annuity considerations	72,427				72,42
Deposit-type contract funds		XXX		XXX	
Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,083,635		159,211		4,242,84
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3 792 682		262 745		4 055 42
10. Matured endowments					6,48
11. Annuity benefits	2 391 444				,
12. Surrender values and withdrawals for life contracts					,
Aggregate write-ins for miscellaneous direct claims and benefits paid	, ,				
14. All other benefits, except accident and health					17,07
15. Totals	10,004,525		3,517,536		13,522,06
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Credit Life				

)rdinarv		Credit Life and Individual)		Group	-	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6 6	7	8	9	10
BENEFITS AND		-	No. of	•		· ·	,	Ü		10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year17. Incurred during current year	14	1,295,602				1,006			14	1,296,60
17. Incurred during current year	87	2,775,246			21	286,012			108	3,061,25
Settled during current year:										
8.1 By payment in full	92	3.799.167			19	262.745			111	4.061.91
8.2 By payment on compromised claims										
18.3 Totals paid	92	3,799,167			19	262,745			111	4,061,91
18.4 Reduction by compromise						, , , , , , , , , , , , , , , , , , ,				
18.5 Amount rejected										
18.6 Total settlements	92	3 799 167			19	262 745				4 061 91
19. Unpaid Dec. 31. current		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								
year (16+17-18.6)	9	271,681			2	24,272			11	295,95
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	7 501	710 710 004		(-)		0 650 770			7 500	700 071 07
year	/,531 .	/ 13,7 13,094		(a)	11	8,008,779				722,371,87
21. Issued during year	18/	17,938,058							187	17,938,05
22. Other changes to in force (Net)	(1,466)	(88,483,888)				(32,149)			(1,466)	(88,516,03
23. In force December 31 of current year	6.252	643.167.264		(a)	1	8.626.630			6.253	651.793.89

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDENT AND	IILALIII IIIOOI	VAITUL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	203,800	205,991		119,395	61,463
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		108			
	Non-renewable for stated reasons only (b)					
	Other accident only		3.350			
	All other (b)		, +++			
25.6	Totals (sum of Lines 25.1 to 25.5)	3.356	3.458			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		209.449		119,395	61,463



DIRECT BUSINESS IN THE STATE OF Oregon
--

DURING THE YEAR 2019

NAIC Group Cod	e 0008	LI	FE INSURANCE	NAIC Company Code 60186		
,	DIRECT PREMIUMS D ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
		4.166.959	and individual)	10 710		4, 186,67
	Prese	402.862				402.86
,	r					
	of Lines 1 to 4)	4,569,821		19.719		4,589,53
	DIRECT DIVIDENDS TO	1,000,021		10,110		1,000,00
POLICY Life insurance:	HOLDERS/REFUNDS TO MEMBERS					
endown	rovide paid-up additions or shorten the nent or premium-paying period					
6.4 Other						
6.5 Totals (Sum	of Lines 6.1 to 6.4)					
Annuities:						
	of Lines 7.1 to 7.3)					
Grand Total	s (Lines 6.5 plus 7.4)					
DIRE	CT CLAIMS AND BENEFITS PAID					
Death benef	fits	3,819,170				3,819,17
Matured end		13,393				13,39
Annuity benefit		5,277,134				7,591,63
Surrender va	alues and withdrawals for life contracts	10,467,773		2,959,682		13,427,45
All other ber	nefits, except accident and health	14,798				14,79
15. Totals		19,592,268		5,274,184		24,866,45
	F WRITE-INS					
1301.						
1302						
1303						
1398. Summary of						
1399. Totals (Line above)	s 1301 thru 1303 plus 1398) (Line 13					
above)		0 - 171.75				

	_)rdinon/		redit Life		Croup	1.	ndustrial		Total
		Ordinary		and Individual)		Group	l l			
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	10	356,044				51				356,09
17. Incurred during current year	80	3,823,898				1,252			80	3,825,15
Settled during current year:										
18.1 By payment in full	85	3.832.563							85	3,832,56
18.2 By payment on compromised claims										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
18.3 Totals paid	85	3,832,563							85	3,832,56
18.4 Reduction by compromise										
18.5 Amount rejected			L							
18.6 Total settlements	85	3,832,563			1				85	3,832,56
19. Unpaid Dec. 31, current vear (16+17-18.6)	5	347,379				1,303			5	348,68
POLICY EXHIBIT 20. In force December 31, prior	J	311,010			No. of Policies	1,000				010,00
vear	7,924	866,614,593		(a)	1	440,974				867,055,56
21. Issued during year	142	16,482,999							142	16,482,99
22. Other changes to in force (Net)	(1,783)	(104,447,315)				788,944			(1,783)	(103,658,37
23. In force December 31 of current year	6,283	778,650,278		(a)	1	1,229,918			6,284	779,880,19

current year	0,200	110,000,210	(a)	/		1,220,010			0,201	
(a) Includes Individual C	Credit Life Insurance p	orior year \$	·	, current	year \$			•		
Includes Group Cred	dit Life Insurance Loa	ns less than or equ	ual to 60 mon	nths at issue, prio	r year \$, Cl	urrent year \$		
Loans greater than 6	60 months at issue Bl	JT NOT GREATE	R THAN 120	MONTHS, prior	year \$, Cl	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

·	ACCIDEIN AND	IILALIII IIIOOI	VAIIOL		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	42,298	42,635		68,476	(136,466)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	90	91			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		1.646			
25.5 All other (b)		,			
25.6 Totals (sum of Lines 25.1 to 25.5)	1.773	1.737			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		44.372		68.476	(136.466)



DIRECT BUSINESS IN THE STATE OF Pennsylvania

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		17,668,948		4 077 047		19,546,865
2.	Annuity considerations					
3.					XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	18,183,803		2,508,313		20,692,116
Life in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:	, ,		, ,		, ,
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5						
Annui						
7.1						
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					74,541
11.	Annuity benefits	66,428,224				
12.	Surrender values and withdrawals for life contracts	16,776,801		44,452,398		61,229,198
		79,865				,
15.	Totals	100,514,630		83,848,683		184,363,313
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group	li	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-		No. of			-				
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	45	1,961,280				78,861			45	2,040,14
year	489	17,245,143			474	2,402,954			963	19,648,097
Settled during current year:										
18.1 By payment in full	495	17.229.740			471	2.457.277			966	19.687.018
18.2 By payment on compromised claims										
18.3 Totals paid	495	17,229,740			471	2,457,277			966	19,687,018
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	495	17.229.740			471	2.457.277			966	19.687.018
19. Unpaid Dec. 31, current		, ,				, , ,				, ,
year (16+17-18.6)	39	1,976,682			3	24,538			42	2,001,220
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	26 052	2 420 240 200		(-)	2	117 650 100			26 054	2 555 900 410
year	30,832	3,430,240,290		(a)	2	117,009,122			30,034	3,555,899,412
21. Issued during year	/11	ებ,880,364							/11	58,880,364
22. Other changes to in force (Net)	(6,054)	(383,517,693)			(1)	(14,939,655)			(6,055)	(398,457,348
23. In force December 31 of current year	31.509	3.113.602.962		(a)	1	102.719.467			31.510	3.216.322.428

ACCIDENT AND HEALTH INSURANCE

	-	ACCIDENT AND	IILALIII IIIOOI	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	959,602	977, 120		1,285,992	415, 108
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	2,297	2,215		68,220	(19,561)
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	684	691			
25.5	All other (b)	28	28			
			2,934		68,220	(19,561)
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	962,612	980,054		1.354.212	395,547



DIRECT BUSINESS IN THE STATE OF Rhode Island

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS	1 Ordinary	2 Credit Life (Group and Individual)	3	4	5 Total
1.	AND ANNUITY CONSIDERATIONS Life insurance	1,456,879		Group 98,344	Industrial	1,555,223
2.		2,960				
3.						,
4.						
т. 5.	Totals (Sum of Lines 1 to 4)	1.459.839		128.344		1.588.18
<u> </u>	DIRECT DIVIDENDS TO	1,400,000		120,044		1,000,100
Life ir	POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
6.1	Paid in cash or left on deposit					
6.2	Applied to pay renewal premiums					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1						
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	684,694		194,922		879,610
10.						
11.		432,489				2,807,050
12.		1,527,975		580,467		2, 108, 44
13.						
		5,079				5,07
15.	Totals	2,650,237		3,149,950		5,800,18
	DETAILS OF WRITE-INS					
1301.	·					
1302.	·					
1303.						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	2	62,986				894				63,880
17. Incurred during current year	19	682,573			15	195,652			34	878,225
Settled during current year:										
18.1 By payment in full	19	684,694			15	194,922			34	879,616
18.2 By payment on										,
compromised claims	19	684,694			15	194,922			34	879,616
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	19	684.694			15	194.922			34	879.616
19. Unpaid Dec. 31, current										
year (16+17-18.6)	2	60,864				1,624			2	62,489
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2 671	215 710 262		(-)	4	7 600 010			2 672	222 410 10
year21. Issued during year	2,0/1	313,713,202		(a)	············	918, 880, 1			2,072	323,419,181
00 046										5, 181, 241
22. Other changes to in force (Net)	(434)	(42,712,070)				(660,007)			(434)	(43,372,077
23. In force December 31 of current year	2.290	278 . 188 . 433		(a)	1	7.039.912			2.291	285.228.345

ACCIDENT AND HEALTH INSURANCE

	_	CCIDEIAI AIAD		(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	43,839	44,366		22,038	10, 192
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only	143	145			
25.5	All other (b)					
		143	145			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	43,983	44,511		22,038	10, 192



DIRECT BUSINESS IN THE STATE OF South Carolina

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		6,531,021		10.000		6,577,359
2.	Annuity considerations	58,685		, , , , , , , , , , , , , , , , , , , ,		58.985
3.						
4.						
5.	Totals (Sum of Lines 1 to 4)	6.589.706		46.638		6.636.344
-	DIRECT DIVIDENDS TO	0,000,100		10,000		0,000,011
	POLICYHOLDERS/REFUNDS TO MEMBERS issurance:					
6.1	Paid in cash or left on deposit					
	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	5,347,446		14,367		5,361,814
10.						
11.	Annuity benefits	4,067,209				, ,
12.		10,204,936		1,100,033		11,304,969
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		34,406				34,406
15.	Totals	19,653,997		3,571,166		23,225,163
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	-		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	9	683,761				6,600				
17. Incurred during current year	100	5,238,917			8	27,924			108	5,266,840
Settled during current year:										
18.1 By payment in full	103	5,347,446			6	14,367			109	5,361,814
18.2 By payment on compromised claims						·				
18.3 Totals paid	103	5,347,446			6	14,367			109	5,361,814
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	103	5.347.446			6	14.367			109	5.361.814
19. Unpaid Dec. 31, current										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
year (16+17-18.6)	6	575,232			2	20,156			8	595,388
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	10 005	1 040 000 071		(-)		1 076 050			10 006	1 044 770 000
year	12,900	1,043,393,8/1		(a)		1,3/0,332				
21. Issued during year	309	23, 197,820							309	23, 197, 820
22. Other changes to in force (Net)	(2,085)	(89,540,037)				1,542,296			(2,085)	(87,997,741
23. In force December 31 of current year	11.129	977.051.654		(a)	1	2.918.648			11.130	979.970.302

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDEIN AND	HEALIH HIGGI	VAITOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	69,400	70,879		46,082	47,825
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		110,292		10,000	(6,291)
25.3	Non-renewable for stated reasons only (b)					
	Other accident only		1,612			
	All other (b)		,			
25.6	Totals (sum of Lines 25.1 to 25.5)	110,892	111,903		10,000	(6,291)
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		182,782		56,082	41,534



DIRECT BUSINESS IN THE STATE OF South Dakota

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		270,794		80,718		351,51
2.	Annuity considerations	22,158				22,15
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	292,952		80,718		373,669
	POLICYHOLDERS/REFUNDS TO MEMBERS ISUITAINCE:					
6.1						
	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other Totals (Sum of Lines 6.1 to 6.4)					
0.5 Annui						
7.1	Paid in cash or left on deposit					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	1.334.969		12,588		1.347.55
10.		67,783				67,78
11.	Annuity benefits					
12.		1,572,866		371,863		1,944,72
13.	Aggregate write-ins for miscellaneous direct claims					
14.	All other benefits, except accident and health					
15.	Totals	5,174,431		650,211		5,824,64
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					

		Ordinary		Credit Life and Individual)		Group	Ir	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	•	_	No. of	4		O	'	O	J	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	1	59,318				634			. 1	59,952
17. Incurred during current year	9	1,352,097			7	12,891			16	1,364,988
Settled during current year:										
18.1 By payment in full	10	1,402,751			7	12,588			17	1,415,339
18.2 By payment on compromised claims										
18.3 Totals paid	10	1,402,751			7	12,588			17	1,415,339
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	10	1.402.751			7	12.588			17	1.415.339
19. Unpaid Dec. 31, current										
year (16+17-18.6)		8,664				937				9,60
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	E1E	EO 474 0EO		(-)	4	E 460 470			546	E7 026 021
year21. Issued during year	343 .	32,474,332								
	J	620, 139							. /	620 , 139
22. Other changes to in force (Net)	(116)	(7,852,506)				(486,594)			(116)	(8,339,100
23. In force December 31 of current year	436	45.241.985		(a)	1	4.975.879			437	50.217.86

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

•	ACCIDEIT AITD	IILALIII IIIOOI	VAIIOL		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	35,929	36,509		6,590	(36,331
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		233			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		356			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)		589		***************************************	***************************************
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		37.098		6.590	(36.331



DIRECT BUSINESS IN THE STATE OF Tennessee

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE			ry Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	7,978,434		580,381		8,558,815
2.	Annuity considerations	23,700		103,200		126,900
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	8,002,134		683,581		8,685,715
l ifo ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ISUITAINCE:					
-						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	1 1 3 0 1					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits	2,514,311				
12.		6,999,140		4,979,646		11,978,786
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		22,684				22,684
15.	Totals	19,226,667		10,777,542		30,004,209
	DETAILS OF WRITE-INS					
1302						
1303						
	Summary of Line 13 from overflow page					
1399	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	_			redit Life		_				
		Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	14	700,304			1	31,299				
17. Incurred during current year	152	9,640,803			99	700,372			251	10,341,170
Settled during current year:										
18.1 By payment in full	151	9,690,532			99	702,522			250	10,393,05
18.2 By payment on compromised claims										
18.3 Totals paid	151	9,690,532			99	702,522			250	10,393,054
18.4 Reduction by compromise										
18.5 Amount rejected			.							
18.6 Total settlements	151	9.690.532			99	702,522			250	10,393,054
19. Unpaid Dec. 31, current		, , , , ,				, .				, , , , ,
year (16+17-18.6)	15	650,575			1	29,150			16	679,725
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	13 833	1 314 447 246		(a)	1	125 675 441			13 834	1,440,122,68
21. Issued during year	253	22, 157,686		(a)		120,070,441			253	22, 157, 686
22. Other changes to in force (Net)						(3,253,103)			(2,635)	
23. In force December 31 of current year	11,451	1,171,924,070		(a)	1	122,422,338			11,452	1,294,346,40

_	current year	11,101	1, 17 1,02 1,070	(a)			122, 122,000			11,100	.,_
(8	a) Includes Individual Credit Life I	nsurance p	rior year \$	· · · · · · · · · · · · · · · · · · ·	, current	year \$			•		
	Includes Group Credit Life Insu	ırance Loai	ns less than or equ	ual to 60 mont	ths at issue, prio	r year \$, CI	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 120 I	MONTHS, prior	year \$, CI	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDEIN AND	IILALIII IIIOOI	VAITOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	428,314	435,733		793,984	890,966
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		2.541			
	Non-renewable for stated reasons only (b)	,				
	Other accident only		1.777			
	All other (b)		,,			
25.6	Totals (sum of Lines 25.1 to 25.5)	4.364	4.319			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		440,052		793,984	890,966



DIRECT	BUSINESS	IN THE	STATE C	OF Texas
--------	----------	--------	---------	----------

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		43, 157, 459				44,580,087
2.		1, 134, 402				
3.			XXX		XXX	
4.						45 707 004
5.	Totals (Sum of Lines 1 to 4)	44,291,862		1,445,772		45,737,634
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
	·					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2						
7.3						
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.		49,006				49,006
11.		22,135,253				
12.		46,303,278		4,069,972		50,373,250
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		112,046				112,046
15.	Totals	104,678,971		15,103,683		119,782,654
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page					
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of	•		-		-	_	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	80	6,976,232				48,791				
17. Incurred during current year	656	34,976,889			237	1,793,230			893	36,770,119
Settled during current year:										
18.1 By payment in full	666	36, 128, 394			229	1,276,295			895	37,404,689
18.2 By payment on										, ,
compromised claims	888	36 128 30/			220	1 276 205			805	37 /0/ 680
18.4 Reduction by compromise					223	1,270,293				
18.5 Amount rejected										
18.6 Total settlements		00 100 004			000	1 070 005				07 404 000
	000	36, 128,394			229	1,276,295			895	37,404,688
 Unpaid Dec. 31, current year (16+17-18.6) 	70	5,824,727			8	565,725			78	6,390,453
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior					1 Olloics					
year	74.314	7.662.228.962		(a)	1	172.480.756			74.315	7,834,709,718
21. Issued during year									2.362	221,933,040
22 Other changes to in force	, .								, -	
(Net)	(13,727)	(859,025,780)				(10, 102, 134)			(13,727)	(869, 127, 914
23. In force December 31 of	, , ,									. , ,-
current vear	62.949	7.025.136.222		(a)	1	162.378.622			62.950	7.187.514.84

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDEIN AND	IILALIII II1301	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	765,227	772,729		1, 124, 554	913,415
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		2,054			
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	446,582			387,346	(140,368)
25.5	All other (b)		· · · · · · · · · · · · · · · · · · ·		<u> </u>	
25.6	Totals (sum of Lines 25.1 to 25.5)	448,676	454,030		387,346	(140,368)
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)				1,511,900	773,046



DIRECT BUSINESS IN THE STATE OF Utah

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	2,820,545		24,924		2,845,469
2.	Annuity considerations					37,560
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	2,858,105		24,924		2,883,029
Life ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
6.1	Paid in cash or left on deposit					
6.2	•					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5						
Annu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3						
7.4						
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	3,285,825		12,322		3,298,14
10.	Matured endowments					
11.	Annuity benefits					
12.		5,075,069		1,250,698		6,325,76
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		4,086				4 ,086
15.	Totals	9,970,622		2,734,187		12,704,809
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	. Summary of Line 13 from overflow page					
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	C	Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	-		-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	2	171,768				175			2	171,942
17. Incurred during current year	42	3,485,850			3	13,227			45	3,499,077
Settled during current year:										
18.1 By payment in full	39	3.285.825			3	12.322			42	3.298.147
18.2 By payment on compromised claims										
18.3 Totals paid	39	3,285,825			3	12,322			42	3,298,147
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	39	3.285.825			3	12.322			42	3.298.147
19. Unpaid Dec. 31, current		,				, .				, ,
year (16+17-18.6)	5	371,793				1,079			5	372,873
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	4 440	649 626 117		(2)	1	1 502 501			4 441	651, 128, 708
21. Issued during year	105	14 465 790		(a)		1,002,001				14,465,780
00 000 000 000 000 000 000										14,403,700
(Net)	(881)	(95,066,114)				121 , 194			(881)	(94,944,920
23. In force December 31 of current year	3.664	569.025.783		(a)	1	1.623.785			3.665	570.649.568

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

•	ACCIDEIN AND	IILALIII IIIOOI	VAIIOL		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	65,215	65,375		149,727	(121,328)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		3.590			
25.3 Non-renewable for stated reasons only (b)	· ·				
25.4 Other accident only	372	376			
25.5 All other (b)		589			
25.6 Totals (sum of Lines 25.1 to 25.5)		4.554			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		69,929		149,727	(121,328)



DIRECT BUSINESS IN THE STATE OF Vermont

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		571,397		4,004		575,40
2.	•	241,844				
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	813,241		4,004		817,245
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance: Paid in cash or left on deposit					
	Applied to pay renewal premiums Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5						
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					276,54
10.	Matured endowments					
	Annuity benefits					
12.		1, 196, 705		25,830		1,222,53
15.	Totals	2,312,316		396,712		2,709,02
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.	0					
	Summary of Line 13 from overflow page					
	,	Credit Life			1	

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_				_	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	1	24,556				14				24,570
17. Incurred during current year	16	268,373				156			16	268,530
Settled during current year:										
18.1 By payment in full	9	276.549							9	276.549
18.2 By payment on compromised claims										,,
18.3 Totals paid	9	276 549							9	276,549
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	q	276 549								276.549
19. Unpaid Dec. 31, current		270,040								
vear (16+17-18.6)	8	16,380				171			8	16,551
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	4 445	04 400 400				404 700			4 440	04 000 000
year	1,115	91,188,136		(a)	11	121,700			1,116	91,309,836
21. Issued during year	18	1, 155, 285							18	1,155,285
22. Other changes to in force (Net)	(219)	(5,975,277)				163,000				(5,812,277
23. In force December 31 of current year	914	86.368.144		(a)	1	284.700			915	86.652.84

(a) Includes Individual Credit Life Insurance prior year \$... , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDEIN AND	HEALIH MOOI	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	66,039	66,615		2,100	2,100
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)		208			
	Non-renewable for stated reasons only (b)					
25.4	Other accident only	172	175			
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		383			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		66.998		2.100	2.100



DIRECT BUSINESS IN THE STATE OF Virginia

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
Life insurance	12,340,357		857,561		13, 197, 917	
2. Annuity considerations	142,740				198,840	
Deposit-type contract funds		XXX		XXX		
Other considerations						
5. Totals (Sum of Lines 1 to 4)	12,483,097		913,661		13,396,758	
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:						
6.1 Paid in cash or left on deposit						
6.2 Applied to pay renewal premiums						
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4 Other						
6.5 Totals (Sum of Lines 6.1 to 6.4)						
Annuities:						
7.1 Paid in cash or left on deposit						
7.2 Applied to provide paid-up annuities						
7.3 Other						
7.4 Totals (Sum of Lines 7.1 to 7.3)						
DIRECT CLAIMS AND BENEFITS PAID						
	0 001 755		700 005		10 222 700	
Death benefits Matured endowments			,		29,365	
Matured endowments Annuity benefits					12,769,190	
Surrender values and withdrawals for life contracts						
Aggregate write-ins for miscellaneous direct claims and benefits paid					10,030,104	
14. All other benefits, except accident and health					44,983	
15. Totals	25.046.947		14,988,473		40.035.421	
DETAILS OF WRITE-INS	,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,		,,	
1301.						
1302.						
1303.						
1398. Summary of Line 13 from overflow page						
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
	Cradit Life					

		S. P		redit Life		0				T.1.1
	C	Ordinary		and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	24	1,490,613				15,527			24	1,506,140
17. Incurred during current year	207	10, 160, 840			141	772,787			348	10,933,626
Settled during current year:										
18.1 By payment in full	216	9,631,120			139	732,025			355	10,363,145
18.2 By payment on compromised claims										
18.3 Totals paid	216	9,631,120			139	732,025			355	10,363,145
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	216	9,631,120			139	732,025			355	10,363,145
19. Unpaid Dec. 31, current										
year (16+17-18.6)	15	2,020,333			2	56,288			17	2,076,622
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	22 202	2 038 160 720		(2)	1	56 200 844			22,293	2,094,370,573
21. Issued during year	328	30 450 030		(a)					328	2,094,370,370
22. Other changes to in force (Net)						(6,748,933)				, ,
23. In force December 31 of current year	18,568	1,866,934,381		(a)	1	49,451,911			18,569	1,916,386,29

ACCIDENT AND HEALTH INSURANCE

	_	CCIDEITI AITD	IILALIII IIIOOI	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	685,607	693,452		897,557	1,042,857
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	1,338	1,383			
25.3	Non-renewable for stated reasons only (b)					
	Other accident only	2,368	2,390			
	All other (b)		, ,			
25.6	Totals (sum of Lines 25.1 to 25.5)	3,706	3,773			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	689,312	697,225		897.557	1.042.857

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons



DIRECT BUSINESS IN THE STATE OF Washington

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE			ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance					
2.	Annuity considerations	175,102				
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	8,655,679		208,389		8,864,068
l ifo in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
	Applied to pay renewal premiums Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	10,929,484				
10.	Matured endowments	210,148				210,148
11.	Annuity benefits	4,791,428		3, 137, 415		7,928,842
12.	Surrender values and withdrawals for life contracts	10,802,970		1,287,016		12,089,986
14.	All other benefits, except accident and health	19,586				19,586
15.	Totals	26,753,616		4,479,431		31,233,046
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	(Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	•	_	No. of			Ü	'	Ü		10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	17	1,319,768				1,914			17	1,321,681
year	160	10,288,720			2	57,633			162	10,346,353
Settled during current year:										
18.1 By payment in full	162	11.139.632			2	55.000			164	11.194.632
18.2 By payment on compromised claims										
18.3 Totals paid	162	11, 139, 632			2	55,000			164	11, 194, 632
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	162	11.139.632			2	55.000				11, 194,632
19. Unpaid Dec. 31, current										
year (16+17-18.6)	15	468,855				4,547			15	473,402
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	14.859	1.498.127.321		(a)	1	16,476,934			14.860	1,514,604,255
21. Issued during year	313	34.308.749		(~)					313	34,308,749
22. Other changes to in force (Net)						(1,031,658)				
23. In force December 31 of current year	11.834	1.314.538.392		(a)	1	15.445.276			11.835	1.329.983.668

_	current year	11,001	1,011,000,002	(c	a)		10,110,210			11,000	.,0
(8	a) Includes Individual Credit Life I	nsurance p	orior year \$, current	year \$	·		•		
	Includes Group Credit Life Insu	irance Loa	ns less than or equ	ual to 60 mo	onths at issue, pric	r year \$, C	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 120	0 MONTHS, prior	year \$, C	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

	(OOID LITT / LITE	,			_
	1	2		4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	124,098	124,417		135,833	112,483
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	273	248			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only		973			
25.5 All other (b)		2,430			
25.6 Totals (sum of Lines 25.1 to 25.5)		3,650			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	127 767	128 067		135 833	112 483



DIRECT BUSINESS IN THE STATE OF West Virginia

DURING THE YEAR 2019

	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		1,645,605				1,701,013
2.	Annuity considerations	110,500				110,500
3.	Deposit-type contract funds		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	1,756,105		55,408		1,811,513
Lifo ii	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
-						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	1 , 3 , 3 ,					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
Annu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	2,506,498		43,271		2,549,769
10.	Matured endowments					9,23
11.	Annuity benefits	636,567				1,449,041
12.		2,390,987		816,446		3,207,433
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
		32,651				32,65
15.	Totals	5,575,933		1,672,191		7,248,124
	DETAILS OF WRITE-INS					
1302						
1303						
	. Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	-		_		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	3	132,707				455				133, 162
17. Incurred during current year	67	2,545,225			14	46,338			81	2,591,563
Settled during current year:										
18.1 By payment in full	70	2,515,729			13	43,271			83	2,559,000
18.2 By payment on compromised claims										
18.3 Totals paid	70	2,515,729			13	43,271			83	2,559,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	70	2.515.729			13	43.271			83	2.559.000
19. Unpaid Dec. 31, current										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
year (16+17-18.6)		162,204			1	3,522			1	165,725
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2 615	242 656 095		(a)	1	2 010 522			2 616	247 575 617
21. Issued during year	دا ۵, د	2 500 400		(a)					3,010	247,575,617
00 011									48	3,599,429
22. Other changes to in force (Net)	(619)	(22,654,838)				114,352			(619)	(22,540,486
23. In force December 31 of current year	3.044	224.600.677		(a)	1	4.033.884			3.045	228.634.56

ACCIDENT AND HEALTH INSURANCE

	-	CCIDEIN AND	IILALIII IIIOOI	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	97,989	98,823			82,449
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	434	436			
	Non-renewable for stated reasons only (b)					
	Other accident only	238	240			
	All other (b)					
		671	677			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	98,660	99,500		88,060	82,449



DIRECT BUSINESS IN THE STATE OF Wisconsin

DURING THE YEAR 2019

NAIC Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance			414,103		3,400,78
Annuity considerations	54,820				62,32
Deposit-type contract funds		XXX		XXX	
Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,041,500		421,603		3,463,10
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4 973 933		432 700		5 406 63
10. Matured endowments			,		10,28
11. Annuity benefits					13.949.13
12. Surrender values and withdrawals for life contracts					
Aggregate write-ins for miscellaneous direct claims and benefits paid	:				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
14. All other benefits, except accident and health					9,60
15. Totals	16,496,352		19,917,894		36,414,24
DETAILS OF WRITE-INS	·				
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
	Cradit Life				

		andin and	_	redit Life		0				Tatal
	O	rdinary		and Individual)	ļ.,,	Group	I.	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	17	1,224,987			1	34 , 748			18	1,259,73
year	115	4,458,820			90	430 , 168			205	4,888,988
Settled during current year:										
18.1 By payment in full	128	4,984,213			87	432,700			215	5,416,91
18.2 By payment on										
compromised claims	128	4,984,213			87	432,700			215	5,416,91
18.4 Reduction by compromise										
18.5 Amount rejected	_									
18.6 Total settlements	128	4,984,213			87	432,700			215	5,416,914
19. Unpaid Dec. 31, current year (16+17-18.6)	4	699,593			4	32,216			8	731,809
POLICY EXHIBIT 20. In force December 31, prior	·	,			No. of Policies	, - .v				,
vear	7,430	558,097,464		(a)	1	27,623,612			7,431	585,721,070
21. Issued during year	60	6,866,569							60	6,866,569
22. Other changes to in force (Net)						(3,409,930)			(1,497)	(63,683,56
23. In force December 31 of current year	5,993	504,690,395		(a)	1	24,213,682			5,994	528,904,07

(a) Includes Individual Credit Life Insurance prior year \$.. , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	ACCIDEIN AIND	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5								
				Policyholder Dividends										
				Paid, Refunds to										
			Direct Premiums	Members or Credited		Direct Losses								
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred								
24.	Group Policies (b)	214,426	215,971		376,738	194,455								
	Federal Employees Health Benefits Plan premium (b)													
24.2	Credit (Group and Individual)													
24.3	Collectively renewable policies/certificates (b)													
24.4	Medicare Title XVIII exempt from state taxes or fees													
	Other Individual Policies:													
25.1	Non-cancelable (b)													
	Guaranteed renewable (b)		447											
	Non-renewable for stated reasons only (b)													
	Other accident only		647											
25.5	All other (b)													
25.6	Totals (sum of Lines 25.1 to 25.5)	1.102	1.093											
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		217,064		376,738	194,455								



DIRECT BUSINESS IN THE STATE OF Wyoming

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	454,326		68,946		523,272
2.	Annuity considerations	22,100		12,600		34 , 700
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	476,426		81,546		557,972
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS isurance:					
	·					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
•	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	767 501		117 047		884 63
10.	Matured endowments	263		· ·		260
11.	Annuity benefits	221,985				654.886
12.	Surrender values and withdrawals for life contracts	401,361				663.17
	Aggregate write-ins for miscellaneous direct claims					
14.	All other benefits, except accident and health	923				923
15.	Totals	1,392,122		811,764		2,203,886
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10	
BENEFITS AND	,	_	No. of	•		ŭ	·	ŭ			
MATURED	No. of		Ind.Pols.				No. of		No. of		
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &		
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	
16. Unpaid December 31, prior											
year	1	14,737				630			1	15,367	
17. Incurred during current year	16	766,783			15	117,285			31	884,068	
Settled during current year:											
18.1 By payment in full	17	767.854			15	117.047			32	884.901	
18.2 By payment on compromised claims											
18.3 Totals paid	17	767,854			15	117,047			32	884,901	
18.4 Reduction by compromise		, , , , , , , , , , , , , , , , , , ,				,				· · · · · · · · · · · · · · · · · · ·	
18.4 Reduction by compromise 18.5 Amount rejected	_										
18.6 Total settlements	17	767.854			15	117.047			32	884.901	
19. Unpaid Dec. 31, current						,					
year (16+17-18.6)		13,666				868				14,534	
POLICY EXHIBIT 20. In force December 31, prior		·			No. of Policies					,	
year	973	83.040.245		(a)	1	5.438.957			974	88.479.202	
21. Issued during year	31	2 485 569								2,485,569	
22. Other changes to in force (Net)											
23. In force December 31 of current year	778	71.678.337		(a)	1				779	76.063.110	

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	41,756	42,311		60,585	84, 139						
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)											
25.3	Non-renewable for stated reasons only (b)											
25.4	Other accident only	205	208									
25.5	All other (b)											
		205	208									
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	41,961	42,519		60,585	84,139						



DIRECT BUSINESS	IN THE STATE OF American Samoa		DURING THE YEAR	2019
NAIC Group Code	0008	LIFE INSURANCE	NAIC Company Code	60186

INAIC	Gloup Code 0008			NAIC Company Code 00100		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		145				145
2.	Annuity considerations					
3.			XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	145				145
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
-	surance:					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.						
12.	Surrender values and withdrawals for life contracts					
	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health					
15.	Totals					
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.						
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	(Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH BENEFITS AND	1	2	3 No. of	4	5	6	7	8	9	10
MATURED ENDOWMENTS INCURRED	No. of Pols. & Certifs.	Amount	Ind.Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pols. & Certifs.	Amount	No. of Pols. & Certifs.	Amount
16. Unpaid December 31, prior year		7 tinodite	OCTUIO.	7 tillount	COTUIO.	7 tillount	OCITIO.	7 tillount	Cortilo.	7 WHO GITE
Incurred during current year Settled during current year: 18.1 By payment in full		6								6
18.2 By payment on compromised claims										
18.4 Reduction by compromise 18.5 Amount rejected										
18.6 Total settlements 19. Unpaid Dec. 31, current year (16+17-18.6)		6								6
POLICY EXHIBIT 20. In force December 31, prior year				(a)	No. of Policies					
21. Issued during year	1	30,000		···					1	30,000
23. In force December 31 of current year	1	30,000		(a)					1	30,000

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.. , current year \$

ACCIDENT AND HEALTH INSURANCE

	7100152111 71115 112.72111 1110010 11102												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)												
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fee												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
	Guaranteed renewable (b)												
	Non-renewable for stated reasons only (b)												
	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)												
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)												



DIRECT BUSINESS	IN THE STATE OF Guam		DURING THE YEAR	2019
NAIC Group Code	0008	LIFE INSURANCE	NAIC Company Code	60186

NAIC	Group Code 0006		I L INSURANCE		NAIC Company Code 60 166		
		1	2	3	4	5	
	DIRECT PREMIUMS		Credit Life (Group				
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.	Life insurance	6,561		263		6,824	
2.	Annuity considerations						
3.	Deposit-type contract funds		XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	6,561		263		6,824	
	DIRECT DIVIDENDS TO	,					
	POLICYHOLDERS/REFUNDS TO MEMBERS						
Life ir	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the						
	endowment or premium-paying period						
6.4							
	` ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '						
Annu	ities:						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments						
11.	Annuity benefits			1.482		1.482	
12.	O consider all considerable and finding and finding			,		,	
13.	Aggregate write-ins for miscellaneous direct claims						
	and benefits paid						
14.	All other benefits, except accident and health						
15.	Totals			1,482		1,482	
	DETAILS OF WRITE-INS						
1301.							
1302							
1303.							
1398	Summary of Line 13 from overflow page						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13			····			
. 500.	above)						

	,	Ordinary		Credit Life and Individual)		Group		ndustrial	Total	
DIRECT DEATH	1	2	3	and individual)	5	6 6	7	8	9	10tai
BENEFITS AND	1	2	No. of	4	5	б	/	8	9	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	Ourano.	7 tillodite	COLUIO.	7 tinodite	OUTUIO.	7 tillount	Cortilo.	7 tinodite	Cortilo.	7 tillount
year		393								393
17. Incurred during current year		(91)				3				(87)
Settled during current year:		,								,
18.1 By payment in full										
18.2 By payment on										
compromised claims	,									
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current										
year (16+17-18.6)		302				3				305
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year				(a)					15	2,215,799
21. Issued during year										
22. Other changes to in force (Net)	(1)	(622, 229)				5.000			(1)	(617.229)
23. In force December 31 of	\ '/	(022,220)						•	(1)	(017,220)
current year	14	1,593,570		(a)		5,000			14	1,598,570

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	380	383									
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)											
25.3	Non-renewable for stated reasons only (b)											
25.4	Other accident only											
	All other (b)											
					•							
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	380	383		***************************************	***************************************						

(b) For health business on indicated lines report:	Number of persons insured under PPO managed care products	0	and number of persons
incured under indomnity only producte	0		



DIRECT BUSINESS IN THE STATE OF Puerto Rico

DURING THE YEAR 2019

AIC	Group Code 0008	LI	FE INSURANCE	NAIC Company Code 60186		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	24,449		1,730		26,17
2.	Annuity considerations			10,000		10,00
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	24,449		11,730		36,17
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	=					
Annui	ities:					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
9.	DIRECT CLAIMS AND BENEFITS PAID Death benefits					
10.	Matured endowments					
11.				196,836		196,83
12.		12,924		550,416		563,34
15.	Totals	12,924		747,252		760,17
	DETAILS OF WRITE-INS					
301.						
1302.	·					
13U3. 1200	Summary of Line 12 from averflow page					
	Summary of Line 13 from overflow page					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		-	No. of	•			·	ŭ	Ů	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year		971				16				987
17. Incurred during current year		(148)				14				(134
Settled during current year:										
18.1 By payment in full										
18.2 By payment on										
compromised claims 18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		823				31				853
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year	39	5,477,386		(a)	1	128,000			40	5,605,386
21. Issued during year		17								17
22. Other changes to in force (Net)						4,720			(9)	(1,146,226
23. In force December 31 of current year	30	4.326.457		(a)	1	132.720			31	4.459.17

(a) Includes Individual Credit Life Insurance prior year \$... , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	_	CCIDEIAI AIAD	IILALIII II100I	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	7,909	8,035			
	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only	195	197			
	All other (b)					
		195	197			
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	8,104	8,232			



DIRECT BUSINESS IN THE STATE OF	U.S.	Virgin	Islands
---------------------------------	------	--------	---------

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Company Code 60186			
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total		
1.	Life insurance	13,575				13,575		
2.	Annuity considerations							
3.	Deposit-type contract funds		XXX		XXX			
4.								
5.	Totals (Sum of Lines 1 to 4)	13,575				13,575		
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:							
6.1	Paid in cash or left on deposit							
	Applied to pay renewal premiums							
	Applied to provide paid-up additions or shorten the endowment or premium-paying period							
6.5	Totals (Sum of Lines 6.1 to 6.4)							
Annui								
7.1	Paid in cash or left on deposit							
7.2	Applied to provide paid-up annuities							
	Other							
7.4	Totals (Sum of Lines 7.1 to 7.3)							
8.	Grand Totals (Lines 6.5 plus 7.4)							
	DIRECT CLAIMS AND BENEFITS PAID							
9.	Death benefits							
10.	Matured endowments							
11.	Annuity benefits					130,822		
12.	Surrender values and withdrawals for life contracts	3,000		44 , 197		47 , 197		
	Aggregate write-ins for miscellaneous direct claims and benefits paid							
	All other benefits, except accident and health							
15.	Totals	133,822		44, 197		178,019		
4004	DETAILS OF WRITE-INS							
1301.								
1302.								
1303.								
	Summary of Line 13 from overflow page							

				Credit Life						-
		Ordinary	,	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		407								407
year		487								487
17. Incurred during current year		(118)				3				(115)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on										
compromised claims	,									
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current										
year (16+17-18.6)		370				3				373
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	25	2,746,690		(a)					25	2,746,690
21. Issued during year										
22. Other changes to in force										
(Net)	(4)	(795,905)							(4)	(795,905)
23. In force December 31 of										
current year	21	1,950,785		(a)					21	1,950,785

(a) Includes Individual Credit Life Insurance prior year \$, current year \$		•
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$	
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$	

ACCIDENT AND HEALTH INSURANCE

	TOOID LITT 7 TITE	1127 (2111 11100)	V 1110 E		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	2,051	2,070			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2 051	2 070	1		l

(b) For health business on indicated lines report:	Number of persons insured under PPO managed care products	0	and number of persons
insured under indemnity only products	0		



, current year \$, current year \$

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFÉ INSURANCE COMPANY

,	AININUAL S	_11/11/1	FUR	1111	ILA	1 20 19 OI	- III	ALLS	IAILL	.11 🗀 1	NOUL	/AIN
		 	_									

DIRECT BUSINESS IN THE NAIC Group Code 0008	SIAILU	i ivoluiciii Ma			FE IN	NSUR/	ANCE	E				EAR 2019 Code 60186
•				1		2			3	4		5
DIRECT F AND ANNUITY C	PREMIUMS		Ordi	nary		lit Life (Gı d Individu		Gr	oup	Industria	.	Total
Life insurance				5,256		u ii iuiviuu						5,256
Annuity considerations												
Deposit-type contract fund						XXX				xxx		
Other considerations												
5. Totals (Sum of Lines 1 to				5,256								5,256
DIRECT DIV POLICYHOLDERS/RI		-										
Life insurance:	LI GIVDO I	OWILWIDLING										
6.1 Paid in cash or left on dep	osit											
6.2 Applied to pay renewal pre												
6.3 Applied to provide paid-up												
endowment or premiu 6.4 Other												
6.5 Totals (Sum of Lines 6.1 to												
Annuities:	,											
7.1 Paid in cash or left on dep	osit											
7.2 Applied to provide paid-up												
7.3 Other												
7.4 Totals (Sum of Lines 7.1 to 8. Grand Totals (Lines 6.5 pl												
DIRECT CLAIMS A		EITS DAID										
Death benefits												
10. Matured endowments		[*										
11. Annuity benefits												
Surrender values and with		F-										
13. Aggregate write-ins for mis												
and benefits paid												
15. Totals												
DETAILS OF WRITE-INS												
1301												
1302.												
1303.												
1398. Summary of Line 13 from 1399. Totals (Lines 1301 thru 13		•										
above)	oo pius 15t	90) (Line 13										
				Credit Life								
		Ordinary		and Individu	ual)		Group)	1	ndustrial		Total
DIRECT DEATH	1	2	3	4	,	5		6	7	8	9	10
BENEFITS AND MATURED	No. of		No. of Ind.Pols.						No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.			No. of			Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amoun	nt	Certifs.	Α	mount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		40										40
year 17. Incurred during current year		40										2
Settled during current year:		-										
18.1 By payment in full												
18.2 By payment on												
compromised claims												
18.3 Totals paid 18.4 Reduction by compromise												
18.5 Amount rejected	1		<u></u>									
18.6 Total settlements												
19. Unpaid Dec. 31, current												
year (16+17-18.6)		43										43
POLICY EXHIBIT						No. of Policies						
20. In force December 31, prior					}	Uncles						
year	1	225,000		(a)							1	225,000
21. Issued during year												
22. Other changes to in force (Net)												
23. In force December 31 of												

ACCIDENT AND HEALTH INSURANCE

		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. (Group Policies (b)					
	Federal Employees Health Benefits Plan premium (b)					
	Credit (Group and Individual)					
24.3 (Collectively renewable policies/certificates (b)					
	Medicare Title XVIII exempt from state taxes or fee					
(Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)					
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					



DIRECT BUSINESS IN THE STATE OF Canada

DURING THE YEAR 2019

NAIC Group Code 0008		LI	FE INSURANCI	NAIC Company Code 60186		
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance					59,486
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	59,486				59,486
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS					
	nsurance:					
	Paid in cash or left on deposit					
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period					
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits	(75,411)		1,005,396		929,985
12.	Surrender values and withdrawals for life contracts	171,703		218, 184		389,887
13.	Aggregate write-ins for miscellaneous direct claims					
	· · ·					
15.	Totals	96,292		1,223,581		1,319,873
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
1398	. Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
	above)					
		Credit Life				

		Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH			(Group and Individual)								
BENEFITS AND	1	2	•	4	5	6	/	8	9	10	
MATURED	N		No. of				N		N1		
	No. of		Ind.Pols.				No. of		No. of		
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &		
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	
16. Unpaid December 31, prior		0.40								0.44	
year		249								249	
17. Incurred during current year		(249)								(249	
Settled during current year:											
18.1 By payment in full											
18.2 By payment on											
compromised claims18.3 Totals paid											
10.4 Deduction by compression											
18.4 Reduction by compromise											
18.5 Amount rejected											
18.6 Total settlements											
19. Unpaid Dec. 31, current year (16+17-18.6)											
POLICY EXHIBIT					No. of Policies						
20. In force December 31, prior											
year				(a)					17	1,409,544	
21. Issued during year											
22. Other changes to in force (Net)	(5)	(145,593)				156,000			(5)	10,40	
23. In force December 31 of						,			, ,	ŕ	
current year	12	1,263,951		(a)		156,000			12	1,419,95	

	current year	į	1,200,001	(0	a)		100,000			-	
(a) Includes Individual Credit Life I	nsurance p	orior year \$, current	year \$			•		
	Includes Group Credit Life Insu	irance Loa	ns less than or equ	ial to 60 mo	nths at issue, prio	r year \$, C	urrent year \$		
	Loans greater than 60 months	at issue Bl	UT NOT GREATE	R THAN 120	0 MONTHS, prior	year \$, C	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND HEALTH INSURANCE								
		1	2	3	4	5		
				Policyholder Dividends				
				Paid, Refunds to				
			Direct Premiums	Members or Credited		Direct Losses		
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred		
24.	Group Policies (b)	2,551	2,567		2,479	3,504		
24.1	Federal Employees Health Benefits Plan premium (b)							
24.2	Credit (Group and Individual)							
24.3	Collectively renewable policies/certificates (b)							
24.4	Medicare Title XVIII exempt from state taxes or fees							
	Other Individual Policies:							
25.1	Non-cancelable (b)							
25.2	Guaranteed renewable (b)							
	Non-renewable for stated reasons only (b)							
25.4	Other accident only	59	59					
25.5	All other (b)							
		59	59					
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,610	2,627		2,479	3,504		



DIRECT BUSINESS IN THE STATE OF Other Alien

DURING THE YEAR 2019 NAIC Company Code 60186

2. 3. 4.	Annuity considerations	1 Ordinary 297,917	2 Credit Life (Group and Individual)	3	4	ny Code 60186 5
2. 3. 4.	Life insurance	297,917		Group	Industrial	Total
2. 3. 4.	Annuity considerations					
3. 4.				1,992		1 99
	Deposit-type contract runus				XXX	
5.						
	Totals (Sum of Lines 1 to 4)	297,917		3,848		301,76
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS urance:					
	Paid in cash or left on deposit					
	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
6.5 Annuiti	Totals (Sum of Lines 6.1 to 6.4)					
7.1	Paid in cash or left on deposit					
	Other					
	Totals (Sum of Lines 7.1 to 7.3)					
	Grand Totals (Lines 6.5 plus 7.4)		•			
<u> </u>	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	90,000		750		90.75
		905				90
11.		5.671.749				6.225.20
12.	Surrender values and withdrawals for life contracts	735,985		410,864		1,146,84
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	1,006				1,006
	Totals	6,499,644		965,073		7,464,718
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	0	rdinary		redit Life and Individual)		Group	1	ndustrial		Total
DIRECT DEATH	1	2	3	A	5	6	7	8	9	10
BENEFITS AND	'	2	No. of	7	3	U	'	O	9	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	00.10.	7 1110 0111	00.1	7 1110 0111	0011.101	711100111	00.1	74110411	00.1	7 111100111
vear										
17. Incurred during current year	2	90,905			1	750			3	91,655
Settled during current year:										
18.1 By payment in full	2	90,905			1	750			3	91,65
18.2 By payment on compromised claims										
18.3 Totals paid	2	90,905			1	750			3	91,655
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	90,905			1	750			3	91,655
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	200	00 400 000				F0 000			200	00 507 004
year	698	86,469,092		(a)	1				699	86,527,092
21. Issued during year	1	51,005							. 1	51,00
22. Other changes to in force (Net)	(176)	(10,241,926)				169,000			(176)	(10,072,926
23. In force December 31 of current year	523	76,278,171		(a)	1	227,000			524	76,505,17

L	current year	0_0	70,270,171	(a)			LL1,000			-	
(8	a) Includes Individual Credit Life In	nsurance p	orior year \$	· · · · · · · · · · · · · · · · · · ·	, current	year \$			•	•	
	Includes Group Credit Life Insu	rance Loa	ns less than or equ	ual to 60 mont	ths at issue, prio	r year \$, C	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 120 I	MONTHS, prior	year \$, C	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

•	ACCIDEIN I AND	IILALIII IIIOOI	MICE		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)	7,720	7,953			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	699	590			
25.5 All other (b)				•	
25.6 Totals (sum of Lines 25.1 to 25.5)		590			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		8,543			

(b) For health business on indicated lines report:	Number of persons insured under PPO managed care products	0	and number of persons
insured under indemnity only products	0		



DIRECT BUSINESS IN THE STATE OF Other Aliens

DURING THE YEAR 2019

NAIC	Group Code 0008	LI	FE INSURANCE		NAIC Compa	ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		297,917				299,77
2.				,		1,99
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	297,917		3,848		301,76
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
6.1						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.5	Other Totals (Sum of Lines 6.1 to 6.4)					
Annu						
7.1	Paid in cash or left on deposit					
7.2						
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	90 000		750		90.75
10.	Matured endowments	905				90
11.	Annuity benefits	5,671,749				6,225,20
12.		735,985		410,864		
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	1,006				1,000
15.	Totals	6,499,644		965,073		7,464,71
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
	. Summary of Line 13 from overflow page					
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					
		Cradit Life				

	0	rdinary		redit Life and Individual)		Group	1	ndustrial		Total
DIRECT DEATH	1	2	3	A	5	6	7	8	9	10
BENEFITS AND	'	2	No. of	7	3	U	'	O	9	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	00.10.	7 1110 0111	00.1	7 1110 0111	0011.101	711100111	00.1	74110411	00.1	7 111100111
vear										
17. Incurred during current year	2	90,905			1	750			3	91,655
Settled during current year:										
18.1 By payment in full	2	90,905			1	750			3	91,65
18.2 By payment on compromised claims										
18.3 Totals paid	2	90,905			1	750			3	91,655
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	90,905			1	750			3	91,655
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	200	00 400 000				F0 000			200	00 507 004
year	698	86,469,092		(a)	1				699	86,527,092
21. Issued during year	1	51,005							. 1	51,00
22. Other changes to in force (Net)	(176)	(10,241,926)				169,000			(176)	(10,072,926
23. In force December 31 of current year	523	76,278,171		(a)	1	227,000			524	76,505,17

L	current year	0_0	70,270,171	(a)			LL1,000			-	
(8	a) Includes Individual Credit Life In	nsurance p	orior year \$	· · · · · · · · · · · · · · · · · · ·	, current	year \$			•	•	
	Includes Group Credit Life Insu	rance Loa	ns less than or equ	ual to 60 mont	ths at issue, prio	r year \$, C	urrent year \$		
	Loans greater than 60 months	at issue Bl	JT NOT GREATE	R THAN 120 I	MONTHS, prior	year \$, C	urrent year \$		

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	7,720	7,953									
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)											
	Non-renewable for stated reasons only (b)											
25.4		699	590									
25.5	All other (b)											
25.6	Totals (sum of Lines 25.1 to 25.5)	699	590									
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	8,419	8,543									

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2019

						ny Code 60186
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance	379,179,535		19, 190, 181		398,369,716
2.	Annuity considerations	9,642,388		2,310,135		11,952,52
3.	Deposit-type contract funds		XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	388,821,923		21,500,316		410,322,238
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS isurance:					
	· · · · · · · · · · · · · · · · · · ·					
	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.5	Totals (Sum of Lines 6.1 to 6.4)					
O.O Annui						
7.1	Paid in cash or left on deposit					
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)					
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	386,486,488		28,782,757		415,269,24
10.		3,727,966				3,727,966
11.	Annuity benefits	623,022,008		303,769,141		926,791,149
12.	Surrender values and withdrawals for life contracts	511,660,872		263,720,823		775,381,69
		1,492,462				1,492,46
15.	Totals	1,526,389,794		596,272,722		2,122,662,51
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	•	_	•		-	_	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	851	54,808,472			14	1,236,542			865	56,045,013
17. Incurred during current year	7,605	383,714,093			3,643	28,918,985			11,248	412,633,079
Settled during current year:										
18.1 By payment in full	7,779	390,214,453			3,592	28,782,757			11,371	418,997,211
18.2 By payment on										
compromised claims										
compromised claims	7,779	390,214,453			3,592	28,782,757			11,371	418,997,211
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	7.779	390.214.453			3.592	28,782,757			11.371	418,997,211
19. Unpaid Dec. 31, current	, .	, , ,			,	, , ,			, -	, , ,
year (16+17-18.6)	677	48,308,112			65	1,372,770			742	49,680,881
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	702,681	69,071,159,660		(a)	64	1,628,636,398			702,745	70,699,796,058
21. Issued during year	17,050								17,050	1,575,319,158
22. Other changes to in force										
(Net)	(136,510)	(7,768,855,599)			(1)	(146,923,567)			(136,511)	(7,915,779,166
23. In force December 31 of										
current vear	583.221	62.877.623.219	ĺ	(a)	63	1.481.712.831			583.284	64.359.336.050

(a) Includes Individual Credit Life Insurance prior year \$, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	-	ACCIDENT AND	IILALIII II100I	(AIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	16,002,274	16,186,922		19,689,588	15,259,346
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)	647,006	651,253		450,549	315,250
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only	536,885				(15,964)
25.5	All other (b)	17,778	18,007		300	277
25.6	Totals (sum of Lines 25.1 to 25.5)	1,201,669	1,212,534		915,761	299,563
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)				20.605.348	

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

(\$000 Omitted for Amounts of Life Insurance)											
		Indu	ıstrial		inary	Credit Life (Grou	up and Individual)		Group		10
		1	2	3	4	5	6		Number of	9	
						Number of Individual Policies and Group		7	8		Total
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Amount of Insurance
1	In force end of prior year			1,961,607	361,612,493			1 0110100	87 225.685	10,457,016	372,069,509
2.	Issued during year			17.050	1,575,319						1,575,319
3.	Reinsurance assumed			19,303	1,500,224				48,647	3,171,380	4,671,603
4	Revived during year			791	96,125				45	892	97,017
5.	Increased during year (net)			131						032	
				37.144	3,171,668				48,692	3,172,271	6,343,939
6.				XXX		XXX					0,040,909
7.	Additions by dividends during year	XXX		XXX		XXX	······································	XXX	XXX		
	Aggregate write-ins for increases			4 000 754	204 704 404				074 077	40,000,007	070 440 440
9.	Totals (Lines 1 and 6 to 8)			1,998,751	364,784,161				87274,377	13,629,287	378,413,449
	Deductions during year:										
10.	Death			13,076	909,981			XXX	2,461	37,451	947,432
11.	Maturity			825	7,401		ļ	XXX			7,401
12.	Disability							XXX			
13.	Expiry			1,718	61,274				136	2,641	63,915
14.	Surrender			48,847	5,809,545				2,205	125 , 166	5,934,711
15.	Lapse			108,580	18,336,556				40,691	2,857,321	21, 193,877
16.	Conversion			3,924	400 , 189			XXX	xxx	XXX	400 , 189
17.	Decreased (net)				837,417				2,359	104,675	942,092
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
	Totals (Lines 10 to 19)			249,632	26,362,363				47,852	3, 127, 255	29,489,617
	In force end of year (b) (Line 9 minus Line 20)			1,749,119	338,421,799					10,502,033	348,923,832
	Reinsurance ceded end of year	XXX		XXX	223,845,340	XXX		XXX	XXX	1,407,594	225,252,934
	Line 21 minus Line 22	XXX		XXX	114,576,459	XXX	(a)	XXX	XXX	9,094,438	123,670,898
20.	DETAILS OF WRITE-INS	^^^		****	114,070,400		(a)			3,004,400	120,070,000
0004											
0801.			•				• • • • • • • • • • • • • • • • • • • •				
0802.						• • • • • • • • • • • • • • • • • • • •					
0803.	Summary of remaining write-ins for Line 8 from overflow										
0898.	page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8										
0033.	above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow					• • • • • • • • • • • • • • • • • • • •					
1990.	page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19										
	above)			<u> </u>							
Life, Ac	cident and Health Companies Only:		·		·						·
(a) Grou	ıp\$; Individual \$										
Fraterna	al Benefit Societies Only:										
(b) Paid	-up insurance included in the final totals of Line 21 (including	additions to certificate	es) number of certificate	es	Amount \$						

Life, Accident and Health Companies Only:		
(a) Group \$; Individual \$		
Fraternal Benefit Societies Only:		
(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates, Amount \$		
Additional accidental death benefits included in life certificates were in amount \$, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates?	Yes [] No []
If not, how are such expenses met?		

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1	2	3	4
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
24.	Additions by dividends	XXX		XXX	409
25.	Other paid-up insurance			55,610	1,294,986
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force End of Year (Included in Line 21)	
		1	2	3	4
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
27.	Term policies - decreasing			9,329	490,435
28.	Term policies - other			765,441	198, 179, 419
29.	Other term insurance - decreasing			XXX	3,571
30.	Other term insurance	XXX	3,582	XXX	27,334,414
31.	Totals (Lines 27 to 30)		897,802	774,770	226,007,839
	Reconciliation to Lines 2 and 21:	·	·		
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	14,620	159,567
34.	Totals, whole life and endowment		677,517	959,729	112,254,393
35.	Totals (Lines 31 to 34)	17.050	1.575.319	1.749.119	338.421.799

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1	2	3	4
		Non-Participating	Participating	Non-Participating	Participating
36	Industrial				
37.	Ordinary	1,575,319		338,391,897	29,901
38.	Credit Life (Group and Individual)				
39.	Group			10,502,033	
40.	Totals (Lines 36 to 39)	1,575,319		348,893,930	29,901

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL IN CHINATION ON	OILDII LII L AIID	011001 111001174110	-	
		Credi	t Life	Group	
		1	2	3	4
		Number of Individual			
		Policies and Group			
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted				
	on a pro-rata basis	,	XXX	6,018	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			118	548

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of	f year under ordinary policies	3,378,705

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

- 47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
 - 47.1 Commuted value as of issue for business and as of last anniversary for inforce.47.2 Commuted value as of issue for business and as of year end for inforce.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
								Number of	
		Number of		Number of		Number of		Certifi-	Amount of Ins
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance
48.	Waiver of Premium			147,035	18,513,798			17,665	929,948
49.	Disability Income			1,623	112,909				
50.	E to the LD to the			XXX	XXX				
51.	Other								
52.	Total		(a)	148,658	(a) 18,626,707		(a)	17,665	(a) 929,948

⁽a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY **CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

	SUPPLEMENTARY CONTRACTS						
		Ordi	nary	Gı	oup		
		1	2	3	4		
		Involving Life	Not Involving Life	Involving Life	Not Involving Life		
		Contingencies	Contingencies	Contingencies	Contingencies		
1.	In force end of prior year	30	1,653				
2.	Issued during year		247				
3.	Reinsurance assumed						
4.	Increased during year (net)	. 2					
5.	Total (Lines 1 to 4)	. 32	1,900				
	Deductions during year:						
6.	Decreased (net)		375				
7.	Reinsurance ceded	1					
8.	Totals (Lines 6 and 7)		375				
9.	In force end of year	32	1,525				
10.	Amount on deposit		(a)104,777,352		(a)		
11.	Income now payable	32	1,274				
12.	Amount of income payable	(a) 149,533	(a) 724,173	(a)	(a)		

ANNUITIES

	<u> </u>	Ordinary Group					
		Olu	li lai y	2	oup		
		1	_ 2	3	4		
		Immediate	Deferred	Contracts	Certificates		
1.	In force end of prior year	47,407	100,505	531	85 , 154		
2.	Issued during year	426			155		
3.	Reinsurance assumed						
4.	Increased during year (net)						
5.	Totals (Lines 1 to 4)		100,505	531	85,309		
	Deductions during year:						
6.	Decreased (net)	3,622	9,358		7,393		
7.	Reinsurance ceded						
8.	Totals (Lines 6 and 7)	3,622	9,358		7,393		
9.	In force end of year	44,211	91,147	531	77,916		
	Income now payable:						
10.	Amount of income payable	(a) 724,146,228	XXX	XXX	(a) 153,445,655		
	Deferred fully paid:						
11.	Account balance	XXX	(a) 4,821,484,908	XXX	(a) 2,828,006,235		
	Deferred not fully paid:						
12.	Account balance	XXX	(a) 27,379	XXX	(a)		

ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cr	edit	Ot	her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	223,288	49,717,875			85,621	50,009,116
2.	Issued during year						
3.	Reinsurance assumed	25, 128	(3,788,407)			12,952	(4,769,208)
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	248,416	XXX		XXX	98,573	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	42,154	XXX		XXX	22,549	XXX
8.	Reinsurance ceded	-	XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	42,154	XXX		XXX	22,549	XXX
10.	In force end of year	206,262	(a) 45,929,468		(a)	76,024	(a) 45,239,908

	DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS		
		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,703	1,173
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		6,231
5.	Totals (Lines 1 to 4)		7,404
	Deductions During Year:		
6.	Decreased (net)	208	55
7.	Reinsurance ceded	•	
8.	Totals (Lines 6 and 7)	208	55
9.	In force end of year	1,495	7,349
10	Amount of account balance	(a) 170 288 262	(a) 2 054 635

⁽a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(306,956,862)
2.	Current year's realized pre-tax capital gains/(losses) of \$34,821,920 transferred into the reserve net of taxes of \$7,312,603	27,509,317
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(279,447,545)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	6,225,602
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(285,673,146)

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	3,977,775	2,247,827		6,225,602
2.	2020	(1,181,611)	3,588,687		2,407,076
3.	2021	(6,788,376)	3,762,792		(3,025,583)
4.	2022	(11,030,510)	3,115,094		(7,915,416)
5.	2023	(13,746,163)	2,454,729		(11,291,435)
6.	2024	(15,755,548)	1,772,972		(13,982,575)
7.	2025	(17,312,025)	1,311,378		(16,000,647)
8.	2026	(19,321,449)	1,111,303		(18,210,147)
9.	2027	(21,014,960)	901,661		(20,113,300)
10.	2028	(22,660,285)	666,978		(21,993,307)
11.	2029	(23,857,079)	442,512		(23,414,567)
12.	2030	(24,112,383)	310,615		(23,801,768)
13.	2031	(24,027,306)	271,895		(23,755,411)
14.	2032	(24,222,280)	239,327		(23,982,953)
15.	2033	(24,160,784)	197,836		(23,962,947)
16.	2034	(22,642,578)	154,407		(22,488,171)
17.	2035	(18,494,678)	169,089		(18,325,589)
18.	2036	(13,323,237)	222,726		(13,100,511)
19.	2037	(7,868,120)	289,491		(7,578,629)
20.	2038	(2,749,490)	358,404		(2,391,086)
21.	2039	774,874	415,322		1, 190, 196
22.	2040	1,367,408	453,330		1,820,738
23.	2041	693,890	459,419		1,153,308
24.	2042	425 , 102	453,393		878,494
25.	2043	247,629	465,928		713,556
26.	2044	76,633	461,035		537,669
27.	2045	(97,577)	426,959		329,382
28.	2046	(131,974)	339,824		207,850
29.	2047	(23,062)	243,976		220,915
30.	2048	1,302	148 , 128		149,430
31.	2049 and Later		52,281		52,281
32.	Total (Lines 1 to 31)	(306,956,862)	27,509,317		(279,447,545)

. .

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFE INSURANCE COMPANY

ASSET VALUATION RESERVE

		Default Component			Equity Component		
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	240,318,689	31,843,560	272,162,249	140,966,512	493,500,768	634,467,280	906,629,528
Realized capital gains/(losses) net of taxes - General Account	(9,372,579)		(9,372,579)	59,638,154	18,035,294	77,673,448	68,300,869
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account	3,325,964		3,325,964	109,207,255	(46,527,768)	62,679,487	66,005,452
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	63,962,219	8,613,109	72,575,328		3,265,216	3,265,216	75,840,544
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	298,234,293	40,456,669	338,690,963	309,811,922	468,273,509	778,085,431	1,116,776,394
9. Maximum reserve	271,469,598	37,448,037	308,917,635	128,725,865	570,449,088	699, 174, 953	1,008,092,587
10. Reserve objective	180,465,534	28,746,923	209,212,456	128,725,865	566,722,836	695,448,701	904,661,157
11. 20% of (Line 10 - Line 8)	(23,553,752)	(2,341,949)	(25,895,701)	(36,217,211)	19,689,865	(16,527,346)	(42,423,047)
12. Balance before transfers (Lines 8 + 11)	274,680,541	38,114,720	312,795,261	273,594,710	487,963,375	761,558,085	1,074,353,346
13. Transfers				(82,485,713)	82,485,713		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(3,210,944)	(666,683)	(3,877,627)	(62,383,132)		(62,383,132)	(66,260,759)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	271,469,598	37,448,037	308,917,635	128,725,865	570,449,088	699, 174, 953	1,008,092,587

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

					I AOLI O	CIVIL CIALL	. .					
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	ım Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount	_	Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	522,427,141	XXX	XXX	522,427,141	0.0000		0.000		0.0000	
2.	1	Highest Quality	7,013,536,627	XXX	XXX	7,013,536,627	0.005	3,506,768	0.0016	11,221,659	0.0033	23, 144, 671
3.	2	High Quality	6,306,902,118	XXX	XXX	6,306,902,118	0.0021	13,244,494	0.0064	40,364,174	0.0106	66,853,162
4.	3	Medium Quality	1,784,368,312	XXX	XXX	1,784,368,312	0.0099	17,665,246	0.0263	46,928,887	0.0376	67,092,249
5.	4	Low Quality	791,201,377	XXX	XXX	791,201,377	0.0245	19,384,434	0.0572	45,256,719	0.0817	64,641,153
6.	5	Lower Quality	148 , 164 , 454	XXX	XXX	148 , 164 , 454	0.0630	9,334,361	0.1128	16,712,950	0.1880	27,854,917
7.	6	In or Near Default	61,654,951	XXX	XXX	61,654,951	0.000		0.2370	14,612,223	0.2370	14,612,223
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	16,628,254,980	XXX	XXX	16,628,254,980	XXX	63,135,303	XXX	175,096,611	XXX	264, 198, 375
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.005		0.0016		0.0033	
11.	2	High Quality	6,061,956	XXX	XXX	6,061,956	0.0021	12,730	0.0064	38,797	0.0106	64,257
12.	3	Medium Quality	10,675,438	XXX	XXX	10,675,438	0.0099	105,687	0.0263	280,764	0.0376	401,396
13.	4	Low Quality	520,760	XXX	XXX		0.0245	12,759	0.0572	29,787	0.0817	42,546
14.	5	Lower Quality	<u> </u>	XXX	XXX		0.0630	·	0.1128	,	0.1880	<u> </u>
15.	6	In or Near Default	12,031,609	XXX	XXX	12,031,609	0.0000		0.2370	2,851,491	0.2370	2,851,491
16.	_	Affiliated Life with AVR	, , ,	XXX	XXX	, , ,	0.0000		0.0000	, , ,	0.0000	, , ,
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	29.289.763	XXX	XXX	29,289,763	XXX	131,176	XXX	3,200,839	XXX	3,359,691
		SHORT - TERM BONDS	20,200,:00	7001	7001	20,200,.00	7001	.0.,	7001	0,200,000	7000	0,000,001
18.		Exempt Obligations		XXX	xxx		0.0000		0.0000		0.0000	
19.	1	Highest Quality	339,412,941	XXX	XXX	339,412,941	0.0005	169,706	0.0016	543.061	0.0033	1,120,063
20.	2	High Quality		XXX	XXX	99,127,004	0.0021	208.167	0.0064	634.413	0.0106	1.050.746
21.	3	Medium Quality		XXX	XXX		0.0099	200, 101	0.0263		0.0376	
22.	4	Low Quality	44,189	XXX	XXX	44,189	0.0245	1,083	0.0572	2,528	0.0817	3,610
23.	5	Lower Quality		XXX	XXX		0.0630	1,000	0.1128		0.1880	
24.	6	In or Near Default	111,123	XXX	XXX	111,123	0.0000		0.2370	26,336	0.2370	26,336
25.	U	Total Short - Term Bonds (Sum of Lines 18 through 24)	438,695,257	XXX	XXX	438,695,257	XXX	378,956	XXX	1,206,337	XXX	2,200,755
25.		DERIVATIVE INSTRUMENTS	400,000,201	^^^		400,030,201		070,000	***	1,200,007	***	2,200,700
26.			94,432,612	XXX	XXX	94,432,612	0.005	47,216	0.0016	151,092	0.0033	311,628
27.	4	Exchange Traded	45,940	XXX	XXX	45,940	0.0005	23	0.0016	74	0.0033	152
28.	1	High Quality	43,940	XXX	XXX	43,940	0.003	20	0.0016	14	0.0106	132
29.	2	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
29. 30.	3	Low Quality		XXX	XXX	·····	0.0245		0.0572		0.0817	
	4	, ,				·	0.0630		0.0572		0.1880	
31.	5	,		XXX	XXX		0.0000		0.2370		0.2370	
32.	6	In or Near Default	04 470 550	XXX	XXX	04 470 550		47.000		454 100		044 770
33.		Total Derivative Instruments	94,478,553	XXX	XXX	94,478,553	XXX	47,239	XXX	151,166	XXX	311,779
34.		Total (Lines 9 + 17 + 25 + 33)	17,190,718,553	XXX	XXX	17, 190, 718, 553	XXX	63,692,674	XXX	179,654,954	XXX	270,070,600

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS **DEFAULT COMPONENT**

			1	2	3	4	Basic Co	ntribution	Reserve	Objective	Maximur	n Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Partv	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		MORTGAGE LOANS				, ,		,		` '		,
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,577,757,231		XXX	1,577,757,231	0.0011	1,735,533	0.0057	8,993,216	0.0074	11,675,404
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,520,838,065		XXX	1,520,838,065	0.0040	6,083,352	0.0114	17,337,554	0.0149	22,660,487
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	98,732,805		XXX	98,732,805	0.0069	681,256	0.0200	1,974,656	0.0257	2,537,433
46.		Commercial Mortgages - All Other - CM4 - Low Medium										
		Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages	,		XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	,		XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages	,		XXX		0.0000		0 . 1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed	,		XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3, 197, 328, 101		XXX	3,197,328,101	XXX	8,500,142	XXX	28,305,426	XXX	36,873,324
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3, 197, 328, 101		XXX	3, 197, 328, 101	XXX	8,500,142	XXX	28,305,426	XXX	36,873,324

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

					,	TED AGGE				T.		
			1	2	3	4		Contribution	Reserve	Objective		m Reserve
						Balance for	5	6	7	8	9	10
Line				Reclassify		AVR Reserve						
Num-			Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	877 , 178 , 864	XXX	XXX	877, 178,864	0.000		0.1319 (a)	115,699,892	0.1319 (a)	115,699,892
2.		Unaffiliated - Private	66,971,583	XXX	XXX	66,971,583	0.0000		0.1945	13,025,973	0.1945	13,025,973
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR	614, 166, 506	XXX	XXX	614, 166, 506	0.000		0.000		0.0000	
		Affiliated - Investment Subsidiary:	, ,			, ,						
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality				***	XXX	•	XXX		XXX	
10.		1					XXX		XXX		XXX	
11.		Fixed Income - Lower Quality					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
							0.0000		0.1560 (a) 0.1945		0.1580 (a)0.1945	
13.		Unaffiliated Common Stock - Private	ł									
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures		V00/	2004		0.0000		0.1580		0.1580	
4.0		Manual)	·	XXX	XXX							
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	100 707 007
17.		Total Common Stock (Sum of Lines 1 through 16)	1,558,316,953			1,558,316,953	XXX		XXX	128,725,865	XXX	128,725,865
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.000		0.0912		0.0912	
19.		Investment Properties	169,235,258		61,356,445	230,591,703	0.000		0.0912	21,029,963	0.0912	21,029,963
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	169,235,258		61,356,445	230,591,703	XXX		XXX	21,029,963	XXX	21,029,963
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245	***************************************	0.0572		0.0817	
27.	5	Lower Quality	8,820,797	XXX	XXX	8,820,797	0.0630		0.1128	994.986	0.1880	1,658,310
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	1,000,010
29.	0	Total with Bond Characteristics (Sum of Lines 22 through 28)	8,820,797		XXX	8,820,797	XXX	555,710	XXX	994,986		1,658,310
29.	1	Trotal with bond Characteristics (Sum of Lines 22 through 28)	0,020,797	XXX	XXX	0,020,797	XXX	555, / IU	XXX	994,986	XXX	1,000,310

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

						DIED ASSI						
			1	2	3	4	Basic (Contribution	Reserv	e Objective		ım Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-	Dannin tinn	Book/Adjusted	Related Party	Add Third Party	Calculations	Fastas	Amount	F4	Amount	F4	Amount
ber	nation	Description Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
00	_		45,780,940	V 00/	2007	45.780.940	0.0005	22,890	0.0016	73,250	0.0033	151.077
30. 31.	2	Highest Quality	43,700,940 [.	XXX	XXX	45,760,940	0.0003	22,090	0.0016	13,230	0.0106	101,077
	3	High Quality		XXX	XXX		0.0021	•••••	0.0263		0.0376	
32. 33.	3 4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	, and the second		XXX	XXX		0.0630		0.0372		0.1880	
35.	6			XXX	XXX		0.0000		0.2370		0.2370	
36.	0	In or Near Detault		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30		***	XXX		0.0000		0.0000		0.0000	
37.		through 36)	45,780,940	XXX	XXX	45,780,940	XXX	22,890	XXX	73,250	xxx	151,077
-		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	40,700,040	///X	////	40,700,040	XXX	22,000	////	10,200	///X	101,011
		OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
10.		Overdue. Not in Process Affiliated:										
46.		Farm Mortgages			xxx		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government					(-)		, ,		(-)	
		Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other	14,296		XXX	14,296	0.0069	99	0.0200	286	0.0257	367
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	14,296		XXX	14,296	XXX	99	XXX	286	XXX	367
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	14,296		XXX	14,296	XXX	99	XXX	286	XXX	367

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic C	ontribution	Reserv	e Objective	Maximu	m Reserve
Line Num-	NAIC Desig-		Book/Adiusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
nei	Hation	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	Liteumbrances	Liteumbrances	(COIS. 1 + 2 + 3)	i actor	(COIS.4 X 3)	i actor	(COIS. 4 X I)	i actor	(COIS. 4 X 9)
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	2.408.564.569	XXX	XXX	2.408.564.569	0.0000		0.1945	468.465.809	0.1945	468.465.809
67.		Affiliated Life with AVR	£,400,004,000	XXX	XXX		0.0000		0.0000	,400,400,000	0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
00.		Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	84,505,298	XXX	XXX	84,505,298	0.0000		0.1945	16,436,280	0.1945	16,436,280
70.		Total with Common Stock Characteristics (Sum of Lines 65	, ,			Í Í				,		, ,
		through 69)	2,493,069,867	XXX	XXX	2,493,069,867	XXX		XXX	484,902,089	XXX	484,902,089
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	398,574,335			398,574,335	0.0000		0.0912	36,349,979	0.0912	36,349,979
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through										
		73)	398,574,335			398,574,335	XXX		XXX	36,349,979	XXX	36,349,979
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	426,431,233			426,431,233	0.0063	2,686,517	0.0120	5,117,175	0.0190	8, 102, 193
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	426,431,233			426,431,233	XXX	2,686,517	XXX	5,117,175	XXX	8,102,193
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	115,538,658	XXX		115,538,658	0.0000		0 . 1580	18,255,108	0.1580	18,255,108
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	115,538,658	XXX		115,538,658	XXX		XXX	18,255,108	XXX	18,255,108
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	3,488,230,127			3,488,230,127	xxx	3,265,216	XXX	545,692,873	XXX	549,419,124

⁽a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

⁽b) Determined using the same factors and breakdowns used for directly owned real estate.

⁽c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

78482#AN9 R. 78482#AM1 R. 78482#AM1 R. 69347SB83 R. 854502A*2 R. 78482#AQ2 R. 78482#AQ2 R. 78482#AP4 R. 86066SB#2 R. 78482#AP4 R. 78482#AP4 R. 78482#AP4 R. 78482#AP4 R. 78482#AP4 R. 78482#APB R. 78482#ANB R. 78482	Type CUSIP	Description of Asset(s) Z9463KC09 CALL OPTION ON SPX Z9463K7H5 CALL OPTION ON SPX Z9463K7H5 CALL OPTION ON SPX BASOX5035 JUN20 SPX C @ 2950.000000 JUN20 SPX C @ 2650.000000 JUN20 SPX C @ 2650.000000 BASONXUCO SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 TRSWAP MSIMI_US INDEX TRSWAP MSIMI_US INDEX TRSWAP MSIMI_US INDEX	NAIC Designation or Other Description of Asset 1	Value of Asset 2,561,378 2,577,529 2,291,137 2,281,528 1,785,969 2,710,327 2,489,235 2,815,384 491,234 2,973,848 2,973,848	AVR Basic Contribution 1,281 1,289 1,146 1,141 893 1,355 1,245 1,408 4,863	AVR Reserve Objective	AVR Maximum Reserve
78482#AN9 R. 78482#AN1 R. 78482#AM1 R. 78482#AM1 R. 393475883 R. 3545028*2 R. 78482#AQ2 R. 78482#AQ2 R. 78482#AQ2 R. 78482#AP4 R. 78482#AP4 R. 78482#AP4 R. 78482#AP4 R. 78482#AP4 R. 78482#AP9 R. 78482#AN3 R. 78482#AU3 R. 78482	Z9463K-C0-9 Z9463K-7H-5 Z9463K-7H-5 BASOX5-09-2 BASOX5-09-2 BASOX5-03-5 Z941FB-17-1 Z941FB-17-1 BASONX-UC-0 Z94807-JJ-4 Z94807-JJ-4 Z94807-JJ-6 BASOY-1L-7	Z9463KCQ9 CALL OPTION ON SPX Z9463K7H5 CALL OPTION ON SPX Z9463K7H5 CALL OPTION ON SPX Z9463K7H5 CALL OPTION ON SPX BASOX50392 BASOX5035 JUN20 SPX C @ 2950.000000 JUN20 SPX C @ 2650.000000 JUN20 SPX C @ 2650.000000 BASONXUCO SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 SEP20 SPX C @ 3000.0000000 SEP30 SPX C @ 3000.000000 SEP30 SPX C @ 3000.00000 SEP30 SPX C @ 3000.0000 SEP30 SPX C @ 3000.	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	2,561,378 2,577,529 2,291,137 2,281,528 1,785,969 2,710,327 2,489,235 2,815,384 491,234 2,973,848 2,973,848			8,4 8,5 7,5 7,5 5,8 8,9 8,2 9,2
R		Z9463K7H5 CALL OPTION ON SPX Z9463K7H5 CALL OPTION ON SPX BASOX5035 JUN20 SPX C @ 2950.000000 JUN20 SPX C @ 2650.000000 JUN20 SPX C @ 2650.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 SEP20 SPX C @ 3000.000000 TRSWAP MSIMI US INDEX TRSWAP MSIMI_US INDEX	11F 11F	2,577,529 2,291,137 2,281,528 1,785,969 2,710,327 2,489,235 2,815,384 491,234 2,973,848 2,973,848	1,289 1,146 1,141 893 1,355 1,245 1,408 4,863	4, 124 3, 666 3, 650 2, 858 4, 337 3, 983 4, 505 12, 919	8,5 7,5 7,5 5,8 8,9 8,2 9,2
8482#AM1 R. 93475883 R. 545502A*2 R. 8482#AQ2 R. 8482#AQ2 R. 8882#AP4 R. 880665B#2 R. 8882#AU3 R. 8882	Z9463K-7H-5 BASOX5-09-2 BASOX5-03-5 Z941FB-2L-9 Z941FB-17-1 BASONX-UC-0 Z94807-UJ-4 Z94807-JU-4 Z94807-JU-4 Z94807-JU-4 BASO2Y-1L-7	Z9463K7H5 CALL OPTION ON SPX BASOX5092 BASOX5035 JUN20 SPX C @ 2950.000000 JUN20 SPX C @ 2650.000000 JUN20 SPX C @ 2650.000000 BASONXUCO SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 TRSWAP MSIMI US INDEX TRSWAP MSIMI_US INDEX	11F 11F	2, 291, 137 2, 281, 528 1, 785, 969 2, 710, 327 2, 489, 235 2, 815, 384 491, 234 2, 973, 848 2, 973, 848		3,666 3,650 2,858 4,337 3,983 4,505 12,919	7,5 7,5 5,8 8,9 8,2
93475863 R. 5450242 R. 78482#A02 R. 8482#A02 R. 8482#A04 R. 856658#2 R. 8682#A03 R. 878482#A03 R. 878482#A03 R. 878482#A03 R. 878482#A00 R. 8784801NG R.	BASOX5-09-2 BASOX5-03-5 Z941FB-2L-9 Z941FB-17-1 Z941FB-17-1 BASONX-UC-0 Z94807-UJ-4 Z94807-UJ-4 Z94807-DJ-6 BASOY-1L-7	BASOX5092 BASOX5035 JUN20 SPX C @ 2950.000000 JUN20 SPX C @ 2650.000000 JUN20 SPX C @ 2650.000000 BASONXUCO SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 TRSWAP MSIMI US INDEX TRSWAP MSIMI_US INDEX	11F 11F	2, 281, 528 1, 785, 969 2, 710, 327 2, 489, 235 2, 815, 384 491, 234 2, 973, 848 2, 973, 848		3,650 2,858 4,337 3,983 4,505 12,919	7,5 5,8 8,9 8,2 9,2
## ## ## ## ## ## ## ## ## ## ## ## ##	BASOX5-03-5	BASOX5Q35 JUN2O SPX C @ 2950.000000 JUN2O SPX C @ 2650.000000 JUN2O SPX C @ 2650.000000 BASONXUCO SEP2O SPX C @ 2700.000000 SEP2O SPX C @ 2700.000000 SEP2O SPX C @ 3000.000000 TRSWAP MSIMI US INDEX TRSWAP MSIMI_US INDEX	11F 11F	1,785,969 2,710,327 2,499,235 2,815,384 491,234 2,973,848 2,973,848		2, 858 4, 337 3, 983 4, 505 12, 919	
78482#AQ2 R. 78482#AQ2 R. 78482#AQ2 R. 78482#AP4 R. 68006658#2 R. 78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482#AU0 R. 78482#AU00 R. 78482#AU00 R. 78482#AU00 R. 78482#AU000 R. 78482#AU000 R. 78482#AU000 R. 78482#AU000 R. 78482#AU000 R. 78482#AU0000 R. 78482#AU0000 R. 78482#AU00000 R. 78482#AU0000000 R. 78482#AU000000000000000000000000000000000000		JUN20 SPX C @ 2950.000000 JUN20 SPX C @ 2650.000000 JUN20 SPX C @ 2650.000000 BASONXUCO SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 SEP20 SPX C @ 3000.0000000 TRSWAP MSIMI US INDEX TRSWAP MSIMI_US INDEX	11F 11F	2,710,327 2,489,235 2,815,384 491,234 2,973,848 2,973,848	1,355 1,245 1,408 4,863		
78482#AP4 R. 78482#AP4 R. 78482#AP4 R. 8880665B#2 R. 78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482# ARO R. PENDING R.		JUN20 SPX C @ 2650.000000 JUN20 SPX C @ 2650.000000 BASONXUCO SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 TRSWAP MSIMI US INDEX TRSWAP MSIMI_US INDEX	11F 11F		1,245 1,408 4,863	3,983 4,505 12,919	
78482#AP4 R. 8806658#2 R. 78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482#AH0 R. PENDING R. PENDIN		JUN20 SPX C @ 2650.000000 BASONXUC0 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 TRSWAP MSIMI US INDEX TRSWAP MSIMI_US INDEX	11F 11F		1,408 4,863	4,505 12,919	9,29
680665B#2 R. 78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482#AR0 R. PENDING R.	BASONX-UC-0 Z94B07-JU-4 Z94B07-JU-4 Z94B07-D3-0 BASOZY-1L-7	BASONXUCO SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 TRSWAP MSIMI US INDEX TRSWAP MSIMI_US INDEX	11F 11F		4,863	12,919	
78482#AU3 R. 78482#AU3 R. 78482#AU3 R. 78482# ARO R. PENDING R.		SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 TRSWAP MSIMI_US INDEX TRSWAP MSIMI_US INDEX	11F 11F	2,973,848 2,973,848			18,4
78482#AU3 R		SEP20 SPX C @ 2700.000000 SEP20 SPX C @ 3000.000000 TRSWAP MSIMI_US INDEX TRSWAP MSIMI_US INDEX	11F 11F	2,973,848		4,758	9,8
78482# ARO R. PENDING R.	Z94B07-D3-0 BAS0ZY-1L-7	SEP20 SPX C @ 3000.000000 TRSWAP MSIMI_US INDEX TRSWAP MSIMI_US INDEX	1IF		1,487	4,758	9,8
PENDING R.	BAS0ZY-1L-7	TRSWAP MSIMI_US_INDEX		2,836,226	1,418	4,538	9,36
PENDING R.		TRSWAP MSIMI_US INDEX	l 1Z	8.058.989	4.029	12,894	
PENDING R.			17	7,590,592	3,795	12,145	25,04
PENDING R		US 5YR NOTE MAR 20	1Z			210	
PENDING R		US 5YR NOTE MAR 20	1Z	131,011	66	210	43 43
PENDING R		US 2YR NOTE MAR 20	1Z	479,390	240	767	1,58
PENDING R		US 2YR NOTE MAR 20	1Z	6,043	3	10	2
PENDING R		US 2YR NOTE MAR 20	1Z	453,205	227	725	1,49
PENDING R		US 2YR NOTE MAR 20	1Z	12,085	6	19	4
PENDING R PENDING R PENDING R PENDING R PENDING R PENDING R		US 10YR NOTE MAR 20	1Z	2,054	ļ1	3	
PENDING R. PENDING R. PENDING R. PENDING R.		US 5YR NOTE MAR 20	17	1,007	μ1	,2	
PENDING R. PENDING R. PENDING R.	Z92KD0-KM-3	DEC20 SPX C @ 2825.000000	12	3,220,118	1,610	5, 152	10,62
PENDING R	Z92KD0-KM-3	DEC20 SPX C @ 2825.000000	1Z		1,610	5, 152	10,62
PENDING R	BAS107-GU-6	CALL OPTION ON EQUITY DEC20 SPX C @ 312	1Z	3,070,226	1,535	4,912	10 , 13
	BAS107-GU-6	CALL OPTION ON EQUITY DEC20 SPX C @ 312	1Z	4,434,771	2,217	7,096	14,63
DEVIDING IB		US 2YR NOTE MAR 20	12		t2	6	1
		US 2YR NOTE MAR 20	12	3,979	t2	6	1
78482#AN9 CN	912828-4A-5	WI TREASURY NOTE	1	2,527,757	t	·	
78482#AM1 CN		PACIFICORP	IfE	2,502,397	t		
78482#AM1 CN	69512E-FR-1	PACIFICORP	IfE	2,224,353	t		
69347SB@3 CN	69349L-AR-9 854502-AH-4	PNC BANK NATIONAL ASSOCIATION STANLEY BLACK & DECKER INC	1FE	1,995,704 1,998,660	t		
78482#AQ2 CN	912828-4Z-0	TREASURY NOTE		2,636,709	r		
78482#AP4 CN	912828-42-0	TREASURY NOTE	1	2,343,741	[
78482#AP4 CN.	912828-7C-8	TREASURY NOTE		2,651,703	[
680665B#2 CN.		NESTLE HOLDINGS INC.	1FE	498.842	ſ 		
78482#AU3 CN	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,704,786	[
78482#AU3 CN.	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,704,786	1		
78482# ARO CN	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,704,786	1		
PENDING CN.	880591-DM-1	TEN VAL AUTH	1	8.058.989			
PENDING CN.		TEN VAL AUTH	1	7,590,592			
PENDING CN	912810-EH-7	US TREASURY N/B	1	131,011	L	ļ	
PENDING CN.	912810-EH-7	US TREASURY N/B	1		<u> </u>	ļ[
PENDING CN.	912828-WG-1	TREASURY NOTE	1	479,390	ļ	ļ	
PENDING CN	912828-WG-1	TREASURY NOTE	1	6,043		,	
PENDING CN.	912828-WG-1	TREASURY NOTE	1	453,205			
PENDING CN.	912828-WG-1	TREASURY NOTE	1	12,085			
PENDING CN.	912810-EK-0	U S TREAS BDS		2,054	ļ		
PENDING CN.	912810-EH-7	US TREASURY N/B		1,007	t	,	
PENDING CN	912828-7C-8	TREASURY NOTE		2,847,728	<u> </u>	,	
PENDING CN.	912828-7C-8	TREASURY NOTE		2,847,728	<u> </u>	, <u> </u>	
PENDING CN	912828-6\$-4	TREASURY NOTE		2,879,036	t	,	
PENDING CN	912828-6S-4	TREASURY NOTE		4, 158, 607	<u> </u>	······	
PENDING CN.	912828-YB-0	TREASURY NOTE		3,979			
PENDING CN	912828-YB-0	TREASURY NOTE	I	3.979			
0199999. Subtotal Default Cor 0599999 - Total				116,706,886	34,421	107,503	213,5

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	fract claims resisted 6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
		······					
		·····	·····				
		·····					
		·····	·····				
			·····				
						<u></u>	
		·					
		······					
399999 - Totals							XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

						Credit							Other Individual C	ontracts				
				Group Acc		Accident and Health							Non-Renewable					
		Tota		and Hea	-	(Group and Individual)	Collectively Re		Non-Can		Guaranteed Re		Reasons (Other Acciden	,	All Other	
		1 Amount	2 %	3 Amount	4 %	5 6 Amount %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
		Amount	/0	Amount	70		NALYSIS OF U				Amount	/0	Amount	70	Amount	70	Amount	/0
	Barriera Mari	74,456,538	XXX	30 , 779 , 105	2007	XXX		2007	(9,323)	V 0.07	43,680,665	XXX	6,091	xxx		2007		2004
1.	Premiums written							XXX	, , ,	XXX			•			XXX		XXX
2.	Premiums earned	74,468,527	XXX	30,796,012	XXX	XXX		XXX	(8,295)	XXX	43,674,901	XXX	5,909	XXX		XXX		XXX
3.	Incurred claims	35,085,187	47.1	16,265,442	52.8				5,668	(68.3)	18,813,207	43.1	870	14.7				
4.	Cost containment expenses	158 , 149	0.2	59,859	0.2						98,289	0.2						
5.	Incurred claims and cost																	
	containment expenses (Lines 3 and 4)	35,243,336	47.3	16,325,302	53.0				5,668	(68.3)	18,911,497	43.3	870	14.7				
6.	Increase in contract reserves	(4,969,065)		, ,					(7,553)	91.1	(1,876,122)	(4.3)	(17)	(0.3)				
			20.8	,								18.9	\ 11 /	0.0	(04.744)			
	Commissions (a)	15,489,004		7,268,225	23.6				(3,785)	45.6	8,246,307				(21,744)			
8.	Other general insurance expenses	13,370,279		, , ,	18.0				131	(1.6)	, ,	17.9	5, 191	87.9	18,484		612	
9.	Taxes, licenses and fees	2,287,665	3.1	1,065,513	3.5				178	(2.1)	1, 199, 294	2.7	160	2.7	22,405		116	
10.	Total other expenses incurred	31, 146, 948	41.8	13,864,426	45.0				(3,475)	41.9	17,260,773	39.5	5,351	90.6	19, 145		729	
11.	Aggregate write-ins for deductions	(1,589)	0.0	(1,821)	0.0				3	0.0	228	0.0	1	0.0				
12.	Gain from underwriting before dividends or refunds	13,048,898	17.5	3,693,479	12.0				(2,937)	35.4	9,378,525	21.5	(296)	(5.0)	(19, 145)		(729))
13	Dividends or refunds	, ,		, ,					, , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,					
14.	Gain from underwriting after dividends or refunds	13,048,898	17.5	3,693,479	12.0				(2,937)	35.4	9,378,525	21.5	(296)	(5.0)	(19,145)		(729))
	DETAILS OF WRITE-INS																	
1101.	Net change in discontinued operations liability	(1,976)	0.0	(1,976)	0.0													
1102.	Fines and penalties	387	0.0	155	0.0				3	0.0	228	0.0	1	0.0				
1103.																		
1198.	Summary of remaining write-ins for Line 11 from overflow page																	
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(1,589)	0.0	(1,821)	0.0				3	0.0	228	0.0	1	0.0				

(a) Includes \$ reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

			_						
	1	2	3	4		0	ther Individual Contracts		
			Credit		5	6	7	8	9
			Accident and Health				Non-Renewable		
		Group Accident	(Group and	Collectively		Guaranteed	for Stated	Other Accident	
	Total	and Health	Individual)	Renewable	Non-Cancelable	Renewable	Reasons Only	Only	All Other
		PART 2.	- RESERVES AND L	IABILITIES					
A. Premium Reserves:									
Unearned premiums		444,548			(1,043)	327,936	759		
Advance premiums	1,260,925	312,599			20	947,754	552		
Reserve for rate credits									
Total premium reserves, current year	2,033,126	757 , 147			(1,023)	1,275,691	1,311		
Total premium reserves, prior year	2,045,115	774,054			5	1,269,926	1,129		
Increase in total premium reserves	(11,989)	(16,907)			(1,028)	5,764	182		
B. Contract Reserves:									
Additional reserves (a)	63,238,900	40,023,916			(1,794)	23,215,911	867		
Reserve for future contingent benefits									
Total contract reserves, current year	63,238,900	40,023,916			(1,794)	23,215,911	867		
Total contract reserves, prior year.		43,109,290			5,759	25,092,032	883		
Increase in contract reserves	(4,969,065)	(3,085,374)			(7,553)	(1,876,122)	(17)		
C. Claim Reserves and Liabilities:									
Total current year	29,825,387	21,673,116			57,091	8,092,012	3, 167		
2. Total prior year	35,442,715	26,734,350			60,077	8,644,911	3,377		
3. Increase	(5,617,328)	(5,061,234)			(2,985)	(552,898)	(210)		

	PART 3	B TEST OF PRIOR YEAR'S CLAIM I	RESERVES AND LIABILITIES			
Claims paid during the year:						
1.1 On claims incurred prior to current year	18,853,322	11,844,606		7,008,716		
1.2 On claims incurred during current year	21,849,193	9,482,070	8,653	12,357,390	1,080	
2. Claim reserves and liabilities, December 31, current year:						
2.1 On claims incurred prior to current year	13,210,053	11,783,343	130	1,426,580		
2.2 On claims incurred during current year	16,615,334	9,889,774	56,961	6,665,432	3,167	
3. Test:						
3.1 Lines 1.1 and 2.1	32,063,375	23,627,949	130	8,435,297		
3.2 Claim reserves and liabilities, December 31, prior year	35,442,715	26,734,350	60,077	8,644,911	3,377	
3.3 Line 3.1 minus Line 3.2	(3,379,339)	(3,106,401)	(59,947)	(209,614)	(3,377)	

		PART 4 REINSURA	NCE			
A. Reinsurance Assumed:						
Premiums written	72,921,315	29,277,312	(9,217)	43,647,129	6,091	
2. Premiums earned	72,865,945	29,226,926	(8,188)	43,641,299	5,909	
3. Incurred claims	31,315,163	12,457,577	10,007	18,846,709	870	
4. Commissions	15,773,276	7,530,754	(3,775)	8,246,297		
B. Reinsurance Ceded:						
1. Premiums written	15,663,859	14,495,775	106	613,428	536,667	17,882
2. Premiums earned	15,796,873	14,617,836	106	617,650		18,007
3. Incurred claims	11,788,884	11,451,481	4,339	348,751	(15,964)	277
4. Commissions	284,473	262,712	10		21,751	

(a) Includes \$ premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

		1 Medical	2 Dental	3 Other	4 Total
A. Dire	ct:				
1.	Incurred Claims	(12,183)		15,571,092	15,558,909
2.	Beginning Claim Reserves and Liabilities	105,749		26,549,671	26,655,420
3.	Ending Claim Reserves and Liabilities	90,446		21,518,534	21,608,980
4.	Claims Paid	3,120		20,602,228	20,605,348
B. Ass	umed Reinsurance:				
5.	Incurred Claims	202,208		31,112,955	31,315,163
6.	Beginning Claim Reserves and Liabilities	157,935		13,411,358	13,569,294
7.	Ending Claim Reserves and Liabilities	155,057		12,956,938	13,111,995
8.	Claims Paid	205,087		31,567,375	31,772,462
C. Cec	led Reinsurance:				
9.	Incurred Claims	(5,564)		11,794,448	11,788,884
10.	Beginning Claim Reserves and Liabilities	107,464		4,675,884	4,783,349
11.	Ending Claim Reserves and Liabilities	127,972		4,768,966	4,896,938
12.	Claims Paid	(26,072)		11,701,366	11,675,294
D. Net					
13.	Incurred Claims	195,589		34,889,598	35,085,187
14.	Beginning Claim Reserves and Liabilities	156,220		35,285,145	35,441,365
15.	Ending Claim Reserves and Liabilities	117,530		29,706,506	29,824,037
16.	Claims Paid	234,279		40,468,237	40,702,516
E. Net	Incurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses	353,738		34,889,598	35,243,336
18.	Beginning Reserves and Liabilities	156,220		35,285,145	35,441,365
19.	Ending Reserves and Liabilities	117,530		29,706,506	29,824,037
20.	Paid Claims and Cost Containment Expenses	392,427		40,468,237	40,860,664

SCHEDULE S - PART 1 - SECTION 1

		Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and Other I	_iabilities Wit	thout Life or D	Disability Con	tingencies, and Relate	ed Benefits Listed b	y Reinsured Compa	any as of December 3	31, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
70866	42-0930962	01/01/2017	Allstate Assurance Company	IL	00/1	XXXL	39,294,850,156	295,618,763	84,518,469	6, 125, 575		
70874	36-2608394	12/31/2001	Allstate Life Insurance Company of New York	NY	0TH/I	OA			4,204,107			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	AXXX	230,550,883	1,556,528	1,703,715			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	OL.	11,805,842	98,440		912		
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	XXXL0	240,583,961	387,921	396,492	[
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL		FA		24,495,912	120,500			
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL		OL.	107, 196	60.739	5, 199			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FI		FA		14.883.414	,			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FI		OL.	2,251,148		21,796			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FI	C0/I	OL.	1,001,698,739	126,371,499	9.006.671	2.227.561		
60534	59-0781901		American Heritage Life Insurance Company	FI	CO/I	OL.	34,631,282	2,232,030	315.389	60.086		
60534	59-0781901		American Heritage Life Insurance Company	FI	YRT/G.	OL.	7,851,609,045		19, 106, 065	5,936,516		
60534	59-0781901		American Heritage Life Insurance Company	FI	YRT/I	OL.	7,976,168,254		39,332,203	15, 165, 156		
	General Accour		, ,				56,644,256,506	465.937.741	158,807,186	29,515,806		
	Total General A						56,644,256,506	465,937,741	158,807,186	29,515,806		
							30,044,230,306	400,937,741	100,007,186	29,010,806		
	Total General A						FO 044 050 500	405 007 711	150 007 100	00 545 000		
	Total General A			1			56,644,256,506	465,937,741	158,807,186	29,515,806		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT		OA	ļ	6,036,699		3,531		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	0/1	OA		339,888				
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	00/G	VA		3,333,167	875			
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	00/I	VA		173,685				
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	00/G	FA		12,646,445				
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	00/I	FA		43,585				
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	<u>C</u> 0/G	FA	l	1,810,055				
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	00/I	FA		114,489,660	422,888			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI		OA		5,829,484	247,504			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI		OL	543 , 193	350,955	5, 150			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	00/1	OL	435,634,110	100,542,423	4,284,918	1,841,505		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE		OA	LL.	22,306,615		23,978		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G	VA		1,004,394				
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	00/I	OA.		471,911,655		138,203		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	00/I	VA		68,032,683	529.249	,		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE		AXXX	574, 135, 655	53,672,326	3,519,956	154,523		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE		OL.	12,240,460	3,583,408	(3,301)	200,900		***************************************
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE		XXXL	154,586,454	1,030,149		200,000		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE				2,967,469,238	391,981,286	18,413,289		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NF		OL.	3,949,826,663		4,883,167	8,113,503		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE.		XXXL	153,093,295,560	2,445,602,727	293,345,012	27,334,019		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	IN				2,755,612		27,004,018		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	IN	CO/I	VA		6,378,267				
69310	87-0198108		Surety Life Insurance Company	NE	CO/1	FA		16,917,787	593.892			
69310	87-0198108		Surety Life Insurance Company	NE		IA		52,313				
69310	87-0198108		Surety Life Insurance Company	NE		IA		1,248,109	26.641			
69310	87-0198108		Surety Life Insurance Company Surety Life Insurance Company	NE		OA	······································	1,248,109	∠0,041			
69310	87-0198108		Surety Life Insurance Company Surety Life Insurance Company	NE		OA		4,739,012				
				NE			70 011 000		502.042			
69310	87-0198108		Surety Life Insurance Company	NE		OLOL	72,011,686	3,922,340		4 000 000		
69310	87-0198108		Surety Life Insurance Company	INC	00/I	UL	3,699,103,528	302,738,330	30,044,029	4,266,860		
	General Accour						217,639,265,026	6,805,322,463	730,645,385	60,527,457		
	Total General A		Affiliates				217,639,265,026	6,805,322,463	730,645,385	60,527,457		
	Total General A						274,283,521,531	7,271,260,204	889,452,571	90,043,263		
1499999. T	Total Separate	Accounts - U.	S. Affiliates									<u> </u>
			n-U.S. Affiliates									
	Total Separate											
81213	06-1422508		American Maturity Life Insurance Company	CT	MCO/G.	VA			13,728		12,110,925	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	MCO/ I	VA			10,720			
65595	47-0221457	01/02/2001	Lincoln Benefit Life Company	NF	MCO/G	VA			81.578		27,478,944	
65595	47-0221457		Lincoln Benefit Life Company	NE	MCO/I	VAVA.			2,465,725			
000090	41-022143/	01/01/1994	Lincoln benefit Life Company	INC	JWUU/ I		.			ļ	400, 190, 200	

SCHEDULE S - PART 1 - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/G	OL.	352,942,339		1,669,365		26,435,786	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/I	OL.	9,928,031,656		53,273,518		580,748,584	
1999999. S	eparate Accou	nts - U.S. Nor	n-Affiliates				10,280,973,995		57,503,914		1,097,146,860	
2199999. To	otal Separate	Accounts - No	n-Affiliates				10,280,973,995		57,503,914		1,097,146,860	
2299999. To	otal Separate	Accounts					10,280,973,995		57,503,914		1,097,146,860	
2399999. To	otal U.S. (Sum	of 0399999, 0	0899999, 1499999 and 1999999)				284,564,495,526	7,271,260,204	946,956,485	90,043,263	1,097,146,860	
2499999. To	otal Non-U.S.	(Sum of 06999	999, 0999999, 1799999 and 2099999)									
9999999 - T	otals						284,564,495,526	7,271,260,204	946,956,485	90,043,263	1,097,146,860	

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
70874	36-2608394		Allstate Life Insurance Company of New York	NY	QA/I	0H	11,690	1,730	1,513	25,672		
60534	59-0781901		American Heritage Life Insurance Company	FL	QA/G	STD1	29,239,548	43,886	3,205,130			
60534	59-0781901		American Heritage Life Insurance Company	FL	QA/I	STD1	43,400,671	278,122	23,372,424	6,012,952		
0299999. U	J.S. Affiliates -	Other					72,651,909	323,738	26,579,067	9,970,371		
0399999. T	otal - U.S. Affi	iates					72,651,909	323,738	26,579,067	9,970,371		
0699999. T	otal - Non-U.S	. Affiliates										
0799999. T	otal - Affiliates						72,651,909	323,738	26,579,067	9,970,371		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	QA/I	H0	144,269	34,884	769,685			
			Mutual of Omaha Insurance	NE	QA/G		7,884					
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	QA/I	HO	37,563					
0899999. U	J.S. Non-Affilia	tes					189,715	34,884	769,685	78,810		
1099999. T	otal - Non-Affil	iates					189,715	34,884	769,685	78,810		
1199999. T	otal U.S. (Sum	of 0399999 a	and 0899999)				72,841,624	358,622	27,348,753	10,049,181		
1299999. T	otal Non-U.S.	(Sum of 06999	999 and 0999999)									
9999999 - 7	Totals						72,841,624	358,622	27,348,753	10,049,181		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

4		T	verable on Paid and Unpaid Losses Listed by Reinsurii			
1 NAIC	2	3	4	5	6	7
Company	ID	Effective		Domiciliary		
Code	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
10773	20-2114557	07/01/2005	ALIC Reinsurance Company		. 4.4 200000	27,874,573
	ife and Annuit			33		27,874,573
70866	42-0930962		Allstate Assurance Company	IL		5,542,641
0299999. L	ife and Annuit	y - U.S. Affiliat	les - Other	·		5,542,641
0399999. T	Total Life and A	Annuity - U.S.	Affiliates			33,417,214
0699999. T	Total Life and A	Annuity - Non-I	J.S. Affiliates			
0799999. T	Total Life and A					33,417,214
60518	52-0696632	01/01/2004	American Health and Life Insurance Co			287,290
60895	35-0145825	10/05/2001	American United Life		340,239	323,500
68276	48-1024691	12/01/2000	Employers Reassurance Corporation		· ·	35,000
68276	48-1024691	01/15/2001	Employers Reassurance Corporation		10,000	116,000
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	IN		125,031
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN		210,000
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	340,573	275,000
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	30,104	107,500
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN	33 , 109	
66346	58-0828824	05/01/1998	Munich American Reassurance			295,000
66346	58-0828824	03/01/1999	Munich American Reassurance		345,395	360,000
66346	58-082882443-1235868	01/01/2000	Munich American Reassurance			821,000 295,000
93572	43-1235868	05/01/1989	RGA Reinsurance Company			295,000
93572	43-1235868	05/01/1998	RGA Reinsurance Company		70,023	245.000
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO		675,000
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	286,094	
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	1, 104, 502	2,015,000
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO		229,000
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	, , ,	408,330
97071	13-3126819	10/01/1991	SCOR Global Life USA Reinsurance Company			
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company		,	268,500
97071 87572	13-312681923-2038295	09/01/2006	SCOR Global Life USA Reinsurance Company			48,000 150,000
87572	23-2038295	03/01/1999	Scottish Re (U.S.) Inc	DE		
87572	23-2038295	09/09/1987	Scottish Re (U.S.) Inc			73,450
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc			487,580
68713	84-0499703	10/01/1991	Security Life of Denver			
68713	84-0499703	05/01/1995	Security Life of Denver	CO		868,756
68713	84-0499703	01/01/2000	Security Life of Denver			333,000
68713	84-0499703	10/15/2002	Security Life of Denver			553,812
68713	84-0499703	12/31/2002	Security Life of Denver			485, 149
82627 82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc. Swiss Re Life & Health America, Inc.		4,926	
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.		239.505	245,000
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.		45.012	195,000
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	240,322	
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	422,400	683,000
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO		2,250,000
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.		476,454	
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO		150,000
82627		01/01/2015	Swiss Re Life & Health America, Inc.			105,750 276,999
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance			
70688		10/01/2000	Transamerica Financial Life Insurance		144,796 [4,201 [353,500
86231			Transamerica Life Insurance Company		19,284	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company		5,028	
	ife and Annuit				15,273,905	15,590,362
	Total Life and A	•			15,273,905	15,590,362
	Total Life and A				15,273,905	49,007,577
1499999. T	Total Accident	and Health - L	J.S. Affiliates			
			Ion-U.S. Affiliates			
	Total Accident					
65676			Lincoln National Life Insurance			1,715
87572			Scottish Re (U.S.) Inc			2,995,000
82627			Swiss Re Life & Health America, Inc.		1,350	1 770 616
41211	59-2174734		Triton Insurance Company	TX	4.050	1,772,616
	Accident and H				1,350	4,769,331
	Total Accident		ion-Aminates		1,350	4,769,331
	Total Accident		0899999, 1499999 and 1999999)		1,350 15,275,255	4,769,331 53,776,908
			999, 0999999, 1799999 and 2099999)		10,210,200	JS,110,908
			dent and Health		15,275,255	53,776,908
	Caio Liio, All	arty arta / 1001	40.11 4.114 1 100HH		10, 210, 200	00,770,000

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities Without	Life or Disabi	lity Contingencies,			insuring Compa			Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
10773	20-2114557	.07/01/2005	ALIC Reinsurance Company	SC	0/I	0L		9,729	4,069					
10773	20-2114557	.07/01/2005	ALIC Reinsurance Company	SC		XXXL		2, 129, 968, 099	1,986,227,196	322,906,981				776, 161, 065
0199999.	General Acco	unt - Authori	zed U.S. Affiliates - Captive	•	•		158, 192, 127, 714	2,129,977,827	1,986,231,265	322,906,981				776, 161, 065
70866			Allstate Assurance Company	IL		OL	49, 182, 370	3,942,864	4,021,075	402,014				
70866			Allstate Assurance Company	IL	CO/I	0L	4,352,745,733	401,087,915	412,929,636	35, 124, 411				
			zed U.S. Affiliates - Other				4,401,928,103	405,030,779	416,950,711	35,526,426				
			uthorized U.S. Affiliates				162,594,055,816	2,535,008,606	2,403,181,976	358.433.407				776.161.065
			uthorized Non-U.S. Affiliates				102,004,000,010	2,000,000,000	2,400,101,070	000, 400, 401				170, 101,000
0799999			uthorized Non-O.S. Anniates				162,594,055,816	2,535,008,606	2,403,181,976	358,433,407				776, 161, 065
60054			Aetna Life Insurance Company	I CT	CO/G.	0L	13,697,716	1,646,216	2,403,181,970	654,528				770, 101,000
60518		01/01/2004	American Health and Life Insurance Co	TX		OL	438,309,670	31,671,306	34,086,050	8,253,518				
60518		.01/01/2004	American Health and Life Insurance Co	TX		OL		104.059		525,690				
60895	35-0145825		American Health and Life insurance to	IN		AXXX	1,281,089	104,059	106,594	525,690				
60895	35-0145825		American United Life	IN		AXXX	1,281,089			1,494				
60895	35-0145825	. 10/05/2001	American United Life	IN		XXXL			63,242	254				
60895	35-0145825			IN	CO/G	AXXX	9,495,950	65,809		12,818				
60895	35-0145825		American United Life American United Life	IN		AXXX	75,313,152 17,456,745	67,487		121,865				
60895	35-0145825	10/05/2001	American United Life	ININ.		XXXL				1,763,169			• • • • • • • • • • • • • • • • • • • •	
62065	23-1628836		Colonial Penn Life Insurance Company	IIV		FA	1,480,592,491	39,368	21,377,685 432.321	1,703,109				
				PA					432,321					
62065			Colonial Penn Life Insurance Company	PA PA	00/1	OA	040 400	387,208	270.425					
62065			Colonial Penn Life Insurance Company		0/1	OL	313,460	177,831						
80659			Canada Life Assurance Company	CO	YRT/I	AXXX	13,069,828	74,386	69,564	59,394				
80659			Canada Life Assurance Company	CO	YRT/I	AXXX	36,440,091	236,599	216,074	165,501				
80659			Canada Life Assurance Company	CO	YRT/I	OL	20,394,620	54,054	51,154	40,579				
80659			Canada Life Assurance Company	CO	YRT/I	AXXX	5,000,000	8,790	7,311	8,537				
80659			Canada Life Assurance Company	CO	0/1	AXXX	7,541,550	1,552	1,021	19,312				
68276	48-1024691		Employers Reassurance Corporation	KS	CO/G	AXXX	786,532	1,773	1,982	1,004				·····
68276	48-1024691		Employers Reassurance Corporation	KS	CO/G	OL	50,000	204	187	102				
68276	48-1024691		Employers Reassurance Corporation	KS	CO/G	XXXL	5,889,700	39,452	37,029	8,597				
68276	48-1024691		Employers Reassurance Corporation	KS	00/I	AXXX	31,496,288	80,793	82,194	68,442				
68276	48-1024691		Employers Reassurance Corporation	KS	0/I	OL	4,311,612	20,395	18,006	9,740				
68276	48-1024691		Employers Reassurance Corporation	KS	00/I	XXXL	362,507,687	5,015,949	5,938,842	289,953				
68276			Employers Reassurance Corporation	KS	00/I	AXXX	16,332,173	33, 163	32,921	29,659				
68276			Employers Reassurance Corporation	KS	00/I	OL.	1,646,205	24,679	24,250	1,594				
68276			Employers Reassurance Corporation	KS	00/I	XXXL	243,246,050	1,704,070	1,648,484	323,977				
68276			Employers Reassurance Corporation	KS	YRT/I	AXXX	1,277,248	7,603	6,878	6, 137				
68276			Employers Reassurance Corporation	KS	YRT/I	XXXL0	10,854,341	38,601	35,271	38,469				
68276			Employers Reassurance Corporation	KS	YRT/I	OL	1,206,331	8,713	7,590	7,565				
86258	13-2572994		General Re Life Corporation	CT		AXXX	540,000	158	142	303				
86258	13-2572994		General Re Life Corporation	CT	CO/G	OL.	148,500	189	175	81				
86258	13-2572994		General Re Life Corporation	CT	CO/G	XXXL	4,792,500	20,801	21,053	4, 198				
86258	13-2572994		General Re Life Corporation	CT	00/I	AXXX	4,336,918	17,267	18,690	27,781				
86258	13-2572994		General Re Life Corporation	CT	00/1	OL_	676,959	4,038	9,045	14,883			ļ	
86258	13-2572994		General Re Life Corporation	CT	00/1	XXXL	138,367,203	792,530	821,218	173,260				ļ
86258	13-2572994		General Re Life Corporation	CT	00/1	XXXX	3,759,060	5,241	5,358	4,448				
86258			General Re Life Corporation	CT	00/I	OL.	515,249	2,942	3,247	852				
86258			General Re Life Corporation	CT	0/I	XXXL	143,559,222	787,307	818,204	125,396				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	0L	923,270	32,839	33,043	89,534				
86258		.03/01/1980	General Re Life Corporation	CT	YRT/I	AXXX			7,263	2,642				
86258			General Re Life Corporation	CT	YRT/I	OL.	5,395,212	107,325	97,266	234,555				
86258			General Re Life Corporation	CT	YRT/I	XXXL0	50,000	605	547	1,437				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	0L	5,558,837	45,772	43,886	75,317			ļ	ļ l
86258	13-2572994		General Re Life Corporation	CT	YRT/I	XXX	26,523,788	119,144	109,294	106,524				
86258	13-2572994		General Re Life Corporation	CT	YRT/I	0L	5,936,824	6,809	6,976	7,081				
86258	13-2572994	.01/17/2005	General Re Life Corporation	CT	YRT/I	XXX	11,259,052	18,263	34,345	18,981				
88340	59-2859797	.01/23/2012	Hannover Life Reassurance Company of America	[FL	YRT/I	AXXX	3,849,381	930	925	661			L	

SCHEDULE S - PART 3 - SECTION 1

	, ,	Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and											
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
88340	59-2859797	.07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	2,013,390	1,761	406	3,212				
88340	59-2859797	.07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	OL	428,003	324	297	367				
88340			Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	156,657,649	229,548	205,457	204,856				
93610		.06/23/1993	John Hancock Life & Health Insurance Company	MA	00/I	OL	18,797,221	13,513,243	14,446,434					
65676	35-0472300	.05/01/1995	Lincoln National Life Insurance	IN	CO/G	AXXX	147,000	1,809	1,644	4,680				
65676	35-0472300		Lincoln National Life Insurance	IN		OL	12,000	481	440	702				
65676			Lincoln National Life Insurance	IN		AXXX	1,152,744	2,571	2,394	8,374				
65676			Lincoln National Life Insurance	IN		OL	122,568	740	671	1,715				
65676			Lincoln National Life Insurance	IN		XXXL	400,000	2,938	3,677	366				
65676			Lincoln National Life Insurance	IN	00/1	OL	218,744	68,334	65,087	594				
65676			Lincoln National Life Insurance	IN	0/1	AXXX	233,111	1,086	991	1,215				
65676			Lincoln National Life Insurance	IN	00/1	XXXL		748	2,684	152				
65676			Lincoln National Life Insurance	IN	00/1	AXXX	5,010,000	7,357	7,913	73,798				
65676			Lincoln National Life Insurance	IN	00/1	OL	2,400,000	27,595	37,772	40,224				
65676			Lincoln National Life Insurance	IN	0/1	AXXX	89,034,270	395,266	381,604	916,088				
65676			Lincoln National Life Insurance	IN	0/1	OL	271,598,243	2,216,845	3,939,753	(144,946)				
65676			Lincoln National Life Insurance	IN	00/1	XXXL	05 700 000		32	415 446.976				
65676			Lincoln National Life Insurance	IN	00/1	AXXX	35,706,808	234,621	215,903					
65676			Lincoln National Life Insurance	IN	00/1	OL	819,711,277	11,373,358	9,861,101	10,499,397				
65676			Lincoln National Life Insurance	IN		XXXLAXXX		4,238 92,989	4,253	(988) 201,930				
65676			Lincoln National Life Insurance	IN			20,859,502			201,930				
65676			Lincoln National Life Insurance	IN	CO/I	XXXL	4,820,671	33,805	1,557,370	195,409				
65676			Lincoln National Life Insurance	IN	YRT/I	AXXX	159,268,957	1, 109,827	1,337,370					
65676			Lincoln National Life Insurance	IN	YRT/I	OL	1,282,757 18,556,521	215.815	283.674	25,673 457,320				
65676			Lincoln National Life Insurance	IN	YRT/I	XXXLO	100,000		283,674	457,320				
65676			Lincoln National Life Insurance	IN	YRT/I	AXXX	768,366		489	1, 123				
65676			Lincoln National Life Insurance	IN	YRT/I	AXX	1,100,000	20.207	21.874	40.632				
65676			Lincoln National Life Insurance	IN	YRT/I	XXXLO		6.675	6,050					
65676			Lincoln National Life Insurance	IN	YRT/I	AXXX	125,000	83	75	1,047				
65676			Lincoln National Life Insurance	IN	YRT/I	OL	5,612,298	6,791	6.190	37.169				
65676			Lincoln National Life Insurance	IN	YRT/I	0L	8.107.654	60.371	56.982	86, 155				
65676			Lincoln National Life Insurance	IN	YRT/I	AXXX		104	157	78				
65676			Lincoln National Life Insurance	IN	YRT/I	AXXX		104		730				
65676			Lincoln National Life Insurance	IN	YRT/I	0L			457	411				
65978			Metropolitan Life Insurance Company	NY		0A		91,921	146,886					
65978			Metropolitan Life Insurance Company	NY	CO/G	0L		280,335	.299,606					
66346			Munich American Reassurance	GA	CO/G	AXXX	3.703.006	4,520	4.495	4,837				
66346			Munich American Reassurance	GA	CO/G	0L	303.750	3.854	3.291	506				
66346			Munich American Reassurance	GA	CO/G	XXXL	24.593.100	176.629	172.610	34.394				
66346			Munich American Reassurance	GA		AXXX	2.,000,700		1,916	11,289				
66346			Munich American Reassurance	GA		XXXL		748	2,684	287				
66346			Munich American Reassurance	GA	C0/I	OL	152,654	2.013	2.847	60				
66346			Munich American Reassurance	GA		AXXX	63,050,613	98,694	190,207	8,725				
66346			Munich American Reassurance	GA		OL	401, 116, 154	3, 136, 536	5,544,567	(686,838)				
66346			Munich American Reassurance	GA		XXXL	31,256	791	520	(715)				
66346			Munich American Reassurance	GA	00/I	AXXX	38,398,752	73,618	141,476	184,380				
66346			Munich American Reassurance	GA	00/I	OL	1, 199, 587, 678	11,992,509	11,432,696	7,320,000				
66346	58-0828824		Munich American Reassurance	GA	00/I	XXXL	2,464,367	165,927	256,901	9,985				
66346			Munich American Reassurance	GA	00/I	AXXX	298,881,183	635,997	612,770	746, 186				
66346			Munich American Reassurance	GA	00/I	OL	39, 159, 926	221,089	207,773	76,611				
66346	58-0828824		Munich American Reassurance	GA	00/I	XXXL	4,238,104,423	49,957,851	56,845,466	6, 137, 517				
66346			Munich American Reassurance	GA	YRT/G	AXXX	166,645	386	373	263				
66346			Munich American Reassurance	GA	YRT/I	OL	1,142,385			14,994				
66346	58-0828824	.01/17/2005	Munich American Reassurance	GA	YRT/I	AXXX	71,296,437	290,062	278,567	183,222				
66346	58-0828824	.01/17/2005	Munich American Reassurance	GA	YRT/I	OL	29,506,925	60,404	59,454	50,560				
							, . ,	,		,				

SCHEDULE S - PART 3 - SECTION 1

		Reinsi	urance Ceded Life Insurance, Annuities, Deposit Funds an	d Other Lia	abilities Without	Life or Disabili	ty Contingencies,			Reinsuring Compa	any as of Decem	nber 31, Current	t Year	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding :	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withhele
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66346	58-0828824	. 10/12/2009 .	Munich American Reassurance	GA	YRT/I	AXXX	204,000	24		386				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	OL.		472	441	609				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	XXXLO	49.131.579	95.240	91.462	93.495				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	CO/G	VA.		619,384,371		238, 177				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	CO/I	VA		521,302,978	562,473,753	467,853			***************************************	
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	OL.	2.025.000			(9,381)		***************************************	***************************************	
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/G	AXXX	2,020,000		2.533	(3,758)				
93572	43-1235868	05/01/1989 .	RGA Reinsurance Company	MO	CO/G	OL.	276.000	44.359		(16,291)				
93572	43-1235868	05/01/1989 .	RGA Reinsurance Company	MO		XXXL	270,000	, ,000		(4)				
93572	43-1235868	05/01/1909 .	RGA Reinsurance Company	IWO		AXXX			2,533	(3,758)				
93572	43-1235868	05/01/1997 .	RGA Reinsurance Company	IWO		0L	276.000	2.493	34.781	(16,291)				
93572	43-1235868	05/01/1997 .	RGA Reinsurance Company	IWO		XXXL	270,000	2,493	4,701 کو	(10,291)	•••••			
				INO	CO/G	AXXX	1,847,310	2.781	2.710	2,380				
93572	43-1235868	01/01/2000 .	RGA Reinsurance Company	MO										
93572	43-1235868	. 01/01/2000 .	RGA Reinsurance Company	MO		OL	148,750	2,509	2,118	255				
93572	43-1235868	. 01/01/2000 .	RGA Reinsurance Company	MU		XXXL	11,785,700	89,556		17,482	 	 		ł
93572	43-1235868	. 12/01/2000 .	RGA Reinsurance Company	MO		AXXX	3,423,869	4,709	4,849	3,737				
93572	43-1235868	. 12/01/2000 .	RGA Reinsurance Company	MO		OL	420,000	1,487	1,344	409				
93572	43-1235868	. 12/01/2000 .	. RGA Reinsurance Company	MO		XXXL	24,051,350	147,243	143,239	31,971				
93572	43-1235868	05/01/1989 .	RGA Reinsurance Company	MO		AXXX	63,380,449	100,617	377,502	(399,360)				
93572	43-1235868	05/01/1989 .	RGA Reinsurance Company	MO	00/I	OL	426,382,541	3,489,344	6,371,839	(333,211)				
93572	43-1235868	05/01/1989 .	. RGA Reinsurance Company	MO	00/I	XXXL	2,708,756	52,913	51,110	19,034				
93572	43-1235868	01/01/1992 .	RGA Reinsurance Company	MO	00/I	OL	2,390,000	12,341	11,376	4,775				
93572	43-1235868	07/01/1994 .	RGA Reinsurance Company	MO	00/I	0L	305,310	4,026	5,694	120				
93572	43-1235868	.05/01/1997 .	. RGA Reinsurance Company	MO	00/1	AXXX	235, 191	189	139,422	(448,441)				
93572	43-1235868	05/01/1997 .	. RGA Reinsurance Company	MO		OL	15,831,887	191,579	407,490	120,926				
93572	43-1235868	05/01/1997 .	RGA Reinsurance Company	MO	00/I	XXXL	1,845,000	33,888	32, 106	2, 127				
93572	43-1235868	05/01/1998 .	RGA Reinsurance Company	MO		AXXX	41,403,728	67, 175	159,050	(24,994)				
93572	43-1235868	05/01/1998 .	RGA Reinsurance Company	MO		OL	347,350,196	2,763,670	5, 172, 853	(761,972)				
93572	43-1235868	05/01/1998 .	RGA Reinsurance Company	MO		XXXL	31,256	791	520	(729)				
93572	43-1235868	03/01/1999 .	RGA Reinsurance Company	MO		AXXX	57,774,375	111,299	323,320	466,334				
93572	43-1235868	. 03/01/1999 .	RGA Reinsurance Company	MO	CO/I	OL.	2,084,700,322	24,753,701	23, 195, 722	19,477,639				
93572	43-1235868	.03/01/1999	RGA Reinsurance Company	MO	CO/I	XXXL	4,044,050	296, 170	624,025	25,344				
93572	43-1235868	.01/01/2000 .	RGA Reinsurance Company	MO	00/1	AXXX	287,432,829	579,806	548,057	709,526				
93572	43-1235868	01/01/2000 .	RGA Reinsurance Company	MO	C0/I	OL	37,033,676	209,037	190, 150					
93572	43-1235868	01/01/2000 .	RGA Reinsurance Company	MO		XXXL	4,056,323,812	43,074,516	54,916,074	5,448,752				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO		AXXX	434,225,539	786,202	773.733	624, 173				
93572	43-1235868	12/01/2000 .	RGA Reinsurance Company	MO	CO/I	OL.	51,553,073	341.351	289,170	62.366				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	9,372,565,292	193,418,005	207,395,571	12,079,172				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	AXXX	58,211,269	116,763	120,604	106,203				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO		0L	3,950,925	45,771	46.285	5,321				
93572	43-1235868	01/15/2001 .	RGA Reinsurance Company	MO.		XXXL	1,136,781,860	7,223,099	7.009.392	1.584.837				
93572	43-1235868	04/18/2011 .	RGA Reinsurance Company	MO		AXXX	60,391,164	7,223,099		74,300		<u> </u>		ļ
93572	43-1235868	04/18/2011 .	RGA Reinsurance Company	MO		XXXL	1,570,182,176	3,886,674	3,527,733	5,349,485				
93572	43-1235868	. 04/18/2011 .	RGA Reinsurance Company	MO	YRT/G	AXXX	1,3/0, 102, 1/0	ა,000,0/4						
	43-1235868	. 01/01/1994 .	RGA Reinsurance Company	INO	YRT/GYRT/G		230,000	1,548	1,400	2,030				
93572	43-1235868	. 11/01/1987 .		MO	YRT/I	AXXX		2.528	1,400					
93572			RGA Reinsurance Company	INIO	YRT/I									
93572	43-1235868	. 11/01/1987 .	RGA Reinsurance Company	MO	YRT/I	OLXXXLO	6,452,346	71,885 643	68,773	121,308				····
93572	43-1235868	. 11/01/1987 .	RGA Reinsurance Company	MO				643	552					····
93572	43-1235868	06/01/1988 .	RGA Reinsurance Company	MO	YRT/I	OL	1,275,585			22,912				····
93572	43-1235868	08/01/1989 .	. RGA Reinsurance Company	MU	YRT/I	OL	2,035,598	16,212	22,640	13,317				····
93572	43-1235868	. 10/01/1991 .	. RGA Reinsurance Company	MO	YRT/I	OL	13,897,900	133,020	128,498	163,229				
93572	43-1235868	01/01/1992 .	. RGA Reinsurance Company	MO	YRT/I	OL	7,657,639	ļ		81,700				
93572	43-1235868	01/01/1994 .	. RGA Reinsurance Company	MO	YRT/I	AXXX	823,056	699	75,512	(92,986)				
93572	43-1235868	01/01/1994 .	. RGA Reinsurance Company	MO	YRT/I	OL	3,224,516		133,602	49,550				
93572	43-1235868	01/01/1994 .	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,590,000	31,917	30,042	5,613				
93572	43-1235868	.05/01/1994 .	RGA Reinsurance Company	MO	YRT/I	OL.	9,731	74	68	312				L

SCHEDULE S - PART 3 - SECTION 1

		Reinsi	urance Ceded Life Insurance, Annuities, Deposit Funds	and Other Lia	abilities Without	Life or Disabili	ty Contingencies,	, and Related Ber	netits Listed by F	Reinsuring Compa	any as of Decem	iber 31, Current	t Year	
1	2	3	4	5	6	7	8	Reserve Cr	redit Taken	11	Outstanding :	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
93572	43-1235868	07/01/1998 .	RGA Reinsurance Company	MO	YRT/I	AXXX	62.500			730				
93572	43-1235868	.07/01/1998 .	RGA Reinsurance Company	MO	YRT/I	OL.	5,599,128	32,289	29, 100	21,657				
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO	YRT/I	AXXX	52.024.230	354,239	365,238	408.558				
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO.	YRT/I	OL.	24, 180, 240	34,205	32.985	34.144				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	OL.	1,142,385		52,303	16. 157				
93572	43-1235868	02/03/2003	RGA Reinsurance Company	MO	YRT/I	OL.	19,347,755	77,615	71.696	51.619				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	AXXX	62,647,094	289.610	270.036	220.272				
93572	43-1235868	01/17/2005 .	RGA Reinsurance Company	MO	YRT/I	OL	838.969	619	502	97				
	43-1235868					AXXX			7.640	8,665				
93572		04/04/2008 .	RGA Reinsurance Company	MO	YRT/I		10,000,000	9,260						
64688	75-6020048	. 10/12/2009 .	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	3,299,590	540	572	3, 111				
64688	75-6020048	. 10/12/2009 .	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	OL	753,878	782	725	614				
64688	75-6020048	. 10/12/2009 .	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	XXXL0	188,772,009	297,656	264,974	290,583				
64688	75-6020048	02/01/2011 .	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	XXX	31,374,616	86,778	77,271	93,550				
87017	62-1003368	02/15/2000 .	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	OL	1, 142, 385			13,831				
87017	62-1003368	. 10/12/2009 .	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	AXXX	1, 186, 800	2, 150	416	4,311		ļ		
87017	62-1003368	. 10/12/2009 .	SCOR Global Life Reinsurance Company of Delaware		YRT/I	OL					ļ	 	ļ	
87017	62-1003368	. 10/12/2009 .	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	XXXL0	24,304,525	36,044	40,456	36, 182				
87017	62-1003368	.02/01/2011 .	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	AXXX	14.387.506	36,580	31,649	35.372				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/G	AXXX	1,006,339	1,486	1,733	1,262				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS.	CO/G	OL.		399	365	153				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/G	XXXL	6.363.450	41.636	40.116	9.546				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL.	449.573	7.160	8.218	(466)			***************************************	
97071	13-3126819	08/01/1996	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL.	18,395,162	646.823	758.424	113.837			• • • • • • • • • • • • • • • • • • • •	
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS		AXXX	80,318,977	161,010	161.188	127,872				
97071	13-3126819	10/05/2001 .	SCOR Global Life USA Reinsurance Company	KS		0L	9,298,304	68,247	61,431	13,763				
97071	13-3126819	. 10/05/2001 .	SCOR Global Life USA Reinsurance Company	KS KS		XXXL	1,361,291,109	18.536.892	21,434,948	1.713.892				
97071				KS		AXXX AXXX				1,713,892				
	13-3126819	09/01/2006 .	SCOR Global Life USA Reinsurance Company				22,299,100		46, 136					
97071	13-3126819	09/01/2006 .	SCOR Global Life USA Reinsurance Company	KS	00/1	OL	1,287,636	37,427	28,000	394				
97071	13-3126819	09/01/2006 .	SCOR Global Life USA Reinsurance Company	KS	0/1	XXXL	91,341,216	2,592,869	2,758,530	289,628				
97071	13-3126819	07/01/1994 .	SCOR Global Life USA Reinsurance Company	KS	0TH/I	OL		226,712	310,554	69,950				
97071	13-3126819	. 10/01/1991 .	SCOR Global Life USA Reinsurance Company	KS	YRT/I	OL	10,093,860	66,975	69,220	119,088				
97071	13-3126819	05/01/1994 .	SCOR Global Life USA Reinsurance Company	KS	YRT/I	OL	9,731	74	68	312				
87572	23-2038295	05/01/1997 .	Scottish RE (U.S.) Inc.	DE		AXXX			2,486	(1,926)				
87572	23-2038295	05/01/1997 .	Scottish RE (U.S.) Inc.	DE		OL	276,000	2,493	34,781	(16,291)				
87572	23-2038295	05/01/1997 .	Scottish RE (U.S.) Inc.	DE	CO/G	XXXL				(4)				
87572	23-2038295	01/01/2004 .	Scottish RE (U.S.) Inc.	DE		OL	605, 113,810	28,058,796	32,231,395	9,785,350				
87572	23-2038295	07/01/1991 .	Scottish RE (U.S.) Inc.	DE	C0/I	AXXX	200,000							
87572	23-2038295	.07/01/1991	Scottish RE (U.S.) Inc.	DE	C0/I	OL.	675,000	1,460	1,330	110,771				
87572	23-2038295	04/01/1994	Scottish RF (U.S.) Inc	DE	CO/I	OL.	3,435,760	19.718	25.619	26,053				
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL	542,499	22, 137	20,772	5.980				
87572	23-2038295	04/01/1995	Scottish RE (U.S.) Inc.	DE		OL.	188.893	2,822	3.657	319				
87572	23-2038295	09/01/1996 .	Scottish RE (U.S.) Inc.	DE		AXXX	3, 125, 000			33.286				
87572	23-2038295	09/01/1996 .	Scottish RE (U.S.) Inc.	DE		OL	3,250,000	39,303	32.048	69.119				
87572	23-2036295	05/01/1990 .	Scottish RE (U.S.) Inc.			AXXX	33,350,383	55,672		(185, 159)				
	23-2038295	. 05/01/1997 .	Scottish RE (U.S.) Inc.	DE		AXXX		1,348,776	4,312,863	(423,677)				
87572			Occition ME (U.S.) INC.			XXXL	271,673,333							
87572	23-2038295	05/01/1997 .	Scottish RE (U.S.) Inc.	DE	00/1		1,860,000	34,308	32,445	1,774				
87572	23-2038295	03/01/1999 .	Scottish RE (U.S.) Inc.	DE	00/1	AXXX	19,308,123	37,633	150,004	228,359				
87572	23-2038295	. 03/01/1999 .	Scottish RE (U.S.) Inc.	DE	00/1	OL	772,903,475	10,249,233	9,758,175			<u> </u>		
87572	23-2038295	.03/01/1999	Scottish RE (U.S.) Inc.	DE	0/1	XXXL	1,348,017	98,723	269,305	11,977	ļ	}	 	
87572	23-2038295	01/01/2004 .	Scottish RE (U.S.) Inc.	DE	00/1	OL	65,540,000	205,284	221,827	757,083	ļ	ļ	ļ	ļ
87572	23-2038295	09/09/1987 .	Scottish RE (U.S.) Inc.	DE	YRT/I	0L	22,046,220	184,697	179, 175	236,739				
87572	23-2038295	05/01/1988 .	Scottish RE (U.S.) Inc.	DE	YRT/I	0L	498,363	4,520	4,061	6,089				
87572	23-2038295	07/01/1991 .	Scottish RE (U.S.) Inc.	DE	YRT/I	XXX	90,900			1,506				
87572	23-2038295	07/01/1991 .	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	3,827,420	83,408	76,677	136,004				
87572	23-2038295	07/01/1991 .	Scottish RE (U.S.) Inc.	DE	YRT/I	XXXL0				995				
87572	23-2038295	05/01/1994	Scottish RE (U.S.) Inc.	DE	YRT/I	0L	9.731	74	68	337				

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		Life or Disabili							Year	_
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11		Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
87572	23-2038295	.09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	AXXX	383,308			7,326				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	3,686,653	42 . 655	44,543					
68713	84-0499703		Security Life of Denver	CO	CO/G	AXXX	, 000, 000			(3,396)				
68713	84-0499703		Security Life of Denver	CO	CO/G	OL.	230.000	1.548	1.400	2.030				
68713	84-0499703		Security Life of Denver	CO	CO/G.	AXXX	1,534,559	2.003	2,025	1,950				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	0L	95.000	492	449	153				
68713	64-0499703 84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	XXXL	9.526.100	62.886	59.882	12.681				
							9,520,100	02,880	,					
68713	84-0499703		Security Life of Denver	CO	00/1	AXXX	75.000		1,916	11,289				
68713	84-0499703		Security Life of Denver	CO	0/I	XXXL	75,000	748	2,684	287				
68713	84-0499703		Security Life of Denver	CO	00/I	AXXX	823,057	699	75,512	(93,583)				
68713	84-0499703		Security Life of Denver	CO	00/I	OL	3,449,516	90,658	135,728	56,277				
68713	84-0499703		Security Life of Denver	CO	00/I	XXXL	1,590,000	31,917	30,042	5,613				
68713	84-0499703		Security Life of Denver	CO	00/I	XXX			42	(1,120)				
68713	84-0499703		Security Life of Denver	CO	00/I	OL	1,022,500	15, 172	17,443	(104,212)				
68713	84-0499703		Security Life of Denver	CO		AXXX	114,852,106	218,461	214,508	208,811				ļ
68713	84-0499703		Security Life of Denver	CO	00/I	OL	14,891,220	91,681	79,506	30,574		 	_	
68713	84-0499703	.01/01/2000	Security Life of Denver	CO		XXXL	2,301,500,404	30,966,296	37,937,384	2,457,750				
68713	84-0499703		Security Life of Denver	CO	YRT/G.	AXXX	95,388,688	4,366,066	4.320.730	818,635				
68713	84-0499703		Security Life of Denver	CO	YRT/G.	AXXX	70,500,935	1,375,036	1,637,923					
68713	84-0499703		Security Life of Denver	CO.	YRT/I	AXXX	125,000	83	75	1.047				
68713	84-0499703		Security Life of Denver	CO	YRT/I	OL.	95.852	117	122	1.048				
68713	84-0499703		Security Life of Denver	CO	YRT/I	OL.	6.398.220	54.863	54.589	65.864				
68713	84-0499703		Security Life of Denver	CO	YRT/I	0L	7,468,833	197.833	177,050	218.072				
68713	84-0499703			CO	YRT/I	OL		897		,				
			Security Life of Denver				80,760		831	1,789				
68713	84-0499703		Security Life of Denver	CO	YRT/I	AXXX	2,252,894	40,660	45,322	49,952				
68713	84-0499703		Security Life of Denver	CO	YRT/I	OL	3,960,958	72,047	99,263	70,550				
68713	84-0499703		Security Life of Denver	CO	YRT/I	XXXL0	480,000	2,336	2, 127	521				
68713	84-0499703		Security Life of Denver	CO	YRT/I	AXXX	15,653,320	63,818	53,741	33,169				
68713	84-0499703		Security Life of Denver	CO	YRT/I	AXXX	62,500			730				
68713	84-0499703		Security Life of Denver	CO	YRT/I	OL	3,068,002	16,318	14,552	12,621				
68713	84-0499703		Security Life of Denver	CO	YRT/I	AXXX	1,410,147	10,000	9, 116	6,749				
68713	84-0499703	05/15/1999	Security Life of Denver	CO	YRT/I	OL	3,457,592	48,283	44,995	81,458				
68713	84-0499703	.10/15/2002	Security Life of Denver	CO	YRT/I	AXXX	2, 114, 773, 497	81,668,461	82,929,351	18,724,524				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/I	OL	147.780			324				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	AXXX	2,214,060,968	25.959.453	31,625,899	21,375,598				
68713	84-0499703		Security Life of Denver	CO	YRT/I	OL.	247,410			4,538				
82627	06-0839705		Swiss Re Life & Health America. Inc.	MO.	CO/G	AXXX	1,496,788	5.550	5.043	16.355				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO.	CO/G	OL.	424,300	4.851	34.847	(10.938)				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		AXXX	4,042,638	8.245	8,305	25,237				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		0L		3,378	3,064	5,028				·
82627	06-0839705			MO		XXXL	· ·	64.159	64,411	12,305				†
			Swiss Re Life & Health America, Inc	MO		AXXX	8,377,000							
82627	06-0839705						115,337,345	469,385	455,695	1,149,622				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	00/1	OL	285,017,855	2,350,180	4, 135, 480	(86,692)				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	0/I	XXXL	1,845,000	33,888	32, 138	4,873				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	0/I	AXXX	29,367,757	177,245	163, 180	336,951				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	00/I	OL	698, 194, 333	8,290,711	7,728,406	6,526,768				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	00/I	XXXL	75,000	4,238	4,003	(309)				
82627	06-0839705	.01/01/2000	Swiss Re Life & Health America, Inc.	MO	0/I	AXXX	182,082,647	707,536	673,847	1,517,072				
82627	06-0839705	.01/01/2000	Swiss Re Life & Health America, Inc.	MO		OL	33,981,419	211,190	210,898	185,738				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	00/I	XXXL	2,455,156,170	26,716,633	33,519,473	3,396,599				ļ
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		AXXX	245,564,188	154,221	145,761	372,210				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO		OL	37,425,170	159,536	145,041	(43,430)				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	9,235,888,419	174.329.611	173,738,464	9,391,046				
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	3,356,995	381	282	.5,349				
82627	06 0003705		Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	646,046,457	11,836,476	12,616,260	1,065,443				
82627			Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	651.300	1.221	1, 106	7.226				
02021			OFFISS TO LITE A HEALTH AMELICA, THE.	IVIU							L	L	L	L

SCHEDULE S - PART 3 - SECTION 1

		Reinsi	urance Ceded Life Insurance, Annuities, Deposit Funds a	nd Other Lia	abilities Without	Life or Disabili	ty Contingencies,	, and Related Ber	netits Listed by F	Reinsuring Compa	any as of Decem	iber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding 9	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL	230,000	1,548	1,400	1,687				1
82627	06-0839705	.05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	1,496,788	5,550	5.043					
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL.	424.300	4.851	34.847	(10.938)				
82627	.06-0839705	10/02/1967	Swiss Re Life & Health America, Inc.	MO.	YRT/I	OL.	72.661	418	418	(10,000)				
82627	06-0839705	01/01/1979	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL.	326.852	6.476	6.017	12.946	***************************************			
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	150.000	2,964	2.674	(493)				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL.	11,213,634	110.915	68.557	88.010				
82627	06-0839705	12/01/1989	Swiss Re Life & Health America. Inc.	MO	YRT/I	OL	12,439,004	119, 143	116.839	146, 146				
82627	06-0839705	. 10/01/1991	Swiss Re Life & Health America, Inc.	MO	YRT/I	0L	10,550,173	75,700	75.944	125, 169				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	585,700	6,805		(1,233)				
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	37.500	203						
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	INIO	YRT/I			10,070	13.462	1.473				
82627		04/01/1994		MO	YRT/I	XXXLO	555,000	12.156	12.323	11.682				
	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX								
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MU			29,978,260	172,075	164,808	359,397				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MU	YRT/I	OL	11,786,070	156,024	152,313	126,666			}	
82627	06-0839705	.05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	1,590,000	31,917	30,042	4,649				
82627	06-0839705	05/01/1997	. Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	45,633,147	208,586	201,613	504,646				
82627	06-0839705	05/01/1997	. Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	24,460,365	263,849	408,270	230,903				
82627	06-0839705	05/01/1997	. Swiss Re Life & Health America, Inc	MO	YRT/I	XXXL0	1,845,000	33,888	32, 106	4,499				
82627	06-0839705	05/01/1998	. Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	34,173,783	150,636	143,764	339,514				
82627	06-0839705	05/01/1998	. Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	298,393,677	2,409,606	4,582,881	(1,012,861)				
82627	06-0839705	05/01/1998	. Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0			48	377				
82627	06-0839705	06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	62,500			730				
82627	06-0839705	.06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	699,794	5,216	4,733	3,732				
82627	06-0839705	09/01/1998	. Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	50,000	242	242	1,615				
82627	06-0839705	01/15/1999	. Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	1,250,859	7,497	6,782	4,821				
82627	06-0839705	02/15/1999	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	888,201	550	457	411				
82627	06-0839705	02/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	24,016,748	82,046		102,322				
82627	06-0839705	02/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	0L	14,617,969	14,026	14,938	13,548				
82627	06-0839705	.05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	55,384,783		29,111	132,890				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	8,521,691	51,937	43.807	16.993				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,258,986,071	26,255,625	25,819,748	3,004,101				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	6,031,473	4,721	1,281	14,611				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL.	1,645,872	1,268	1,171	2,258				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/1	XXXL0.	432,963,198	643.472	.596, 178	625,624				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	31,458,426	25.035	45.254	15,403		• • • • • • • • • • • • • • • • • • • •		
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	141,220,899	5,379	94.606	1.278.144				
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	0L	46,607,107	24,452	23.005	154,446				
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO			20,000	248				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NV		AXXX	87, 154, 425	244,568	227.695	444.717				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY		OL	696.011.531	8.272.064	7 ,727 ,487	6.504.411				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NV		XXXL	4,016,283	8,272,064					<u> </u>	
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NV		AXXX	318,464,858	563,959					<u> </u>	
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	INT		OL	13,075,642	97,357		956, 160				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	INT		XXXL		10,050,379	9,480,789	2,076,193				
70688	36-6071399	10/01/2000		NY	YRT/I	0L	1,444,076,091	10,050,379	9,480,789	2,076,193				
			Transamerica Financial Life Insurance	IN Y	YRT/I		8,042,116							
70688	36-6071399 36-6071399	06/01/1987	Transamerica Financial Life Insurance	IN T	YRT/I	OLXXXLO	23,912,063	262,726	304,698	428,031			····	
70688		06/01/1987	Transamerica Financial Life Insurance	NY			1,100,000	10,063	5,524	16,818				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	YRT/I	OL	43,012,308	1, 103, 768	948,396	1,840,906			····	
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	I A		VA		1,737,705	2,307,713	724,493				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	I A		VA			145	4, 102				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	00/1	VA		916,630	759,644	370,014				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	I A	00/1	VA		2,417	2,329	18,824				
86231	39-0989781	. 11/01/1997	Transamerica Life Insurance Company	IA	YRT/G	OL	2,400,266	30,965	52,073	60,824				
86231	39-0989781	09/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	9, 111,675	100,770	99,206	111,370				
86231	39-0989781	. 12/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	19,678,283	621,896	661,998	418,342	L	L	L	L

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities Without	Life or Disabil	ity Contingencies,							
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
86231	39-0989781 .	11/01/1997	Transamerica Life Insurance Company	I A	YRT/I	OL	100,518,676	159,727	184,856	359,643				
0899999.	General Acc	ount - Authoriz	zed U.S. Non-Affiliates				62,589,753,580	2,072,896,524	2,256,794,207	199, 365, 258				
1099999.	Total Genera	al Account - Au	uthorized Non-Affiliates				62,589,753,580	2,072,896,524	2,256,794,207	199, 365, 258				
1199999.	Total Genera	al Account Aut	horized				225, 183, 809, 397	4,607,905,130	4,659,976,184	557,798,665				776, 161, 065
1499999.	Total Genera	al Account - Ui	nauthorized U.S. Affiliates											
1799999.	Total Genera	al Account - Ui	nauthorized Non-U.S. Affiliates											
1899999.	Total Genera	al Account - Ui	nauthorized Affiliates											
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	AXXX	1,006,697	881	203	1,547				
	98-0493884 .	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	OL	213,997	162	149	188				
	98-0493884 .	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	XXXL0	67,903,825	90,230						
2099999.	General Acc	ount - Unautho	orized Non-U.S. Non-Affiliates		•	•	69, 124, 519	91,273	82,214	90,711				
			nauthorized Non-Affiliates				69, 124, 519	91,273	82,214	90,711				
		al Account Una					69, 124, 519	91,273	82,214	90,711				
			ertified U.S. Affiliates						,					
			ertified Non-U.S. Affiliates											
			ertified Affiliates											
			ertified Non-Affiliates											
		al Account Cer												
			horized, Unauthorized and Certified				225,252,933,916	4.607.996.403	4,660,058,398	557,889,376				776, 161, 065
			Authorized U.S. Affiliates				220,202,000,010	1,001,000,100	1,000,000,000	001,000,010				770,101,000
			Authorized Non-U.S. Affiliates											
			Authorized Affiliates											
			Prudential Insurance Company of America	NJ	MCO/G	VA				.803,296			1.627.432.979	
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	N.I	MCO/ L	VA VA				1,031,918			1,450,503,528	
			prized U.S. Non-Affiliates	110		rn				1.835.214			3.077.936.507	
			Authorized Non-Affiliates							1.835.214			3.077.936.507	
		ate Accounts A								1,835,214			3,077,936,507	
			Unauthorized U.S. Affiliates							1,000,214			3,011,930,301	
			Unauthorized Non-U.S. Affiliates											
			Unauthorized Affiliates Unauthorized Affiliates				+						1	
			Unauthorized Non-Affiliates				+		+				-	
		ate Accounts -												
			Certified U.S. Affiliates											
			Certified Non-U.S. Affiliates											
			Certified Affiliates											
			Certified Non-Affiliates										-	
		te Accounts C											0.077.006.777	
			authorized, Unauthorized and Certified							1,835,214			3,077,936,507	
6999999.		Sum of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299	1999, 48999	999, 5399999, 599	99999 and			4 050 050 :-:					
	6499999)						225, 183, 809, 397	4,607,905,130	4,659,976,184	559,633,879			3,077,936,507	776, 161, 065
7099999.		.S. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999,	4399999, 5	5199999, 5499999	9, 6299999 and								
	6599999)						69, 124, 519	91,273	82,214	90,711				
9999999	- l'otals						225,252,933,916	4,607,996,403	4,660,058,398	559,724,590			3,077,936,507	776, 161, 065

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31. Current Year

			Reinsurance C	eded Accid	dent and Healt	h Insurance Lis	ted by Reinsuring Co	ompany as of Decen	nber 31, Current Yea	ır			
1	2	3	4	5	6	7	8	9	10	Outstanding S	urplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
		Account - Au	uthorized U.S. Affiliates	1 0.000				(======================================					
			uthorized Non-U.S. Affiliates										
			uthorized Affiliates										
65676	35-0472300		Lincoln National Life Insurance	IN	SS/I	OH.		2,424	69.770				
65978			Metropolitan Life Insurance Company	NY.	QA/G	LTDI		2,727	90.446				
87572			Scottish Re (U.S.) Inc	DE	QA/G	OH	1,509,537		4,861,742				
87572			Scottish Re (U.S.) Inc	DE	QA/I	OH	104,430		32,420				• • • • • • • • • • • • • • • • • • • •
82627			Swiss Re Life & Health America, Inc.	MO	SS/1	LTDI	106						• • • • • • • • • • • • • • • • • • • •
41211			Triton Insurance Company	TX	QA/G	OH	12,988,230	1,426,538					
41211			Triton Insurance Company	TX	QA/I	OH.	1,064,120	108, 162	3,589,260				
			zed U.S. Non-Affiliates				15, 666, 425	1,537,124	47,170,806				
			uthorized Non-Affiliates				15,666,425	1,537,124	47,170,806				
	. Total General						15, 666, 425	1,537,124	47, 170, 806				
			nauthorized U.S. Affiliates			+	10,000,420	1,007,124	47,170,000				
			nauthorized Non-U.S. Affiliates										
			nauthorized Affiliates										
			nauthorized Anniates			-							
	Total General												
			ertified U.S. Affiliates										
			ertified Non-U.S. Affiliates										
			ertified Affiliates										
			ertified Non-Affiliates										
	. Total General												
			horized, Unauthorized and Certified				15,666,425	1,537,124	47, 170, 806				
			Authorized U.S. Affiliates										
			Authorized Non-U.S. Affiliates										
			Authorized Affiliates										
4499999	. Total Separat	e Accounts -	Authorized Non-Affiliates										
4599999	. Total Separat	e Accounts A	authorized										
4899999	. Total Separat	e Accounts -	Unauthorized U.S. Affiliates										
5199999	. Total Separat	e Accounts -	Unauthorized Non-U.S. Affiliates										
			Unauthorized Affiliates										
			Unauthorized Non-Affiliates										
	Total Separat												
			Certified U.S. Affiliates										
			Certified Non-U.S. Affiliates										
			Certified Affiliates										
			Certified Non-Affiliates							1			
	. Total Separat					+							
			Authorized, Unauthorized and Certified					+					
			lutnonzed, Unautnonzed and Certified 19, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4	200000 40	200000 5200000	5000000 and		+		+			
0999999		iii oi 039999	ia, uoaaaaa, 14aaaaa, 1aaaaaa, 25aaaaa, 30aaaaa, 37aaaa, 2	∠99999, 48°	, 19999, 1999999, 199999, 1999	อลลลลลล aud	4E 000 40F	4 507 404	47 470 000				
7000000	6499999)	· (0f.00	00000 0000000 4700000 0000000 0000000 0400000 40000	00 400000	. 5400000 5400	2000 000000	15,666,425	1,537,124	47, 170, 806				
7099999			99999, 0999999, 1799999, 2099999, 2899999, 3199999, 40999	99, 439999	a, 5 199999, 5499	9999, 6299999							
0000000	and 6599999)					45 000 105	4 507 101	47, 470, 000				
9999999	- I otais						15,666,425	1,537,124	47, 170, 806				i l

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

	•	tonioaraneo oo	404 to 0 1144110	neda dompanio							
1 2 3 4	5	6	7	8	9	10 Issuing or	11	12 Funds	13	14	15 Sum of Cols.
		Paid and				Confirming		Deposited by			9+11+12+13
NAIC NAIC		Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company ID Effective	Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates						XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates						XXX					
0799999. Total General Account - Life and Annuity Affiliates						XXX					
98-049388407/02/2012 _ Arch Reinsurance Ltd.	91,273			91,273	120,000	0001					91,273
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates	91,273			91,273	120,000	XXX					91,273
1099999. Total General Account - Life and Annuity Non-Affiliates	91,273			91,273	120,000	XXX					91,273
1199999. Total General Account Life and Annuity	91,273			91,273	120,000	XXX					91,273
1499999. Total General Account - Accident and Health U.S. Affiliates						XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates						XXX					
1899999. Total General Account - Accident and Health Affiliates						XXX					
2199999. Total General Account - Accident and Health Non-Affiliates						XXX					
2299999. Total General Account Accident and Health						XXX					
2399999. Total General Account	91,273			91,273	120,000	XXX					91,273
2699999. Total Separate Accounts - U.S. Affiliates						XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates						XXX					
3099999. Total Separate Accounts - Affiliates						XXX					
3399999. Total Separate Accounts - Non-Affiliates						XXX					
3499999. Total Separate Accounts	•					XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)						XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999	9) 91,273			91,273	120,000	XXX					91,273
9999999 - Totals	91,273			91,273	120,000	XXX					91,273

(a)	Issuing or				
(4)	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
		2	031202084	Bank of America, N. A.	28, 125
		2	071000013	J.P. Morgan Chase Bank, N. A.	15,375
		2	021272655	CitiBank, N.A.	12,750
		2	071904779	U.S. Bank, National Association	12,750
		2	031000503	Wells Fargo Bank, National Association	12,750
		2	026002574	Barclays Bank PLC	12,750
		2	021000018	The Bank of New York Mellon	12,750
		2	066010296	Lloyds TSB Bank PLC	12,750

Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote **NONE**

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business (\$000 Omitted)

		1	O Omitted) 2	3	4	5
		2019	2018	2017	2016	2015
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	575,391	591,018	918,209	354,965	872,729
2.	Commissions and reinsurance expense allowances	96,530	96,112	179,450	47,987	47,842
3.	Contract claims	576,698	589,156	614,186	491,777	514,017
4.	Surrender benefits and withdrawals for life contracts	315,064	372,944	392,483	386,587	548,617
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(413,344)	(475, 188)	(490,012)	(484,934)	(666,530)
7.	Increase in aggregate reserve for life and accident and health contracts	(53,430)	110,397	902,822	(21,645)	518,860
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	199,597	163,338	170,368	49,115	53,438
9.	Aggregate reserves for life and accident and health contracts	4,656,695	4,710,125	4,599,728	3,696,907	3,700,123
10.	Liability for deposit-type contracts	10	4	4	13	13
11.	Contract claims unpaid	53,777	57,098	66,328	41,687	45,614
12.	Amounts recoverable on reinsurance	15,275	13,592	15,853	15,902	15,748
13.	Experience rating refunds due or unpaid	127,142		24,621	75,982	26,744
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	13,238	4 , 137	4,033	4,122	4,263
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	120	120	125	125	125
20.	Trust agreements (T)					762,711
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify	Net Credit for Ceded Reinsurance
restatement of balance sheet to identify	y Net Credit for Ceded Refrishrance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	26,634,386,211	36,448,684	26,670,834,895
2.	Reinsurance (Line 16)	97,639,739	(92,260,160)	5,379,579
3.	Premiums and considerations (Line 15)	212,530,562	199,597,090	412,127,652
4.	Net credit for ceded reinsurance	xxx	3,786,519,960	3,786,519,960
5.	All other admitted assets (balance)	256,693,108	1,643,639	258,336,747
6.	Total assets excluding Separate Accounts (Line 26)	27,201,249,620	3,931,949,213	31, 133, 198, 832
7.	Separate Account assets (Line 27)	2,965,175,415		2,965,175,415
8.	Total assets (Line 28)	30,166,425,035	3,931,949,213	34,098,374,248
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	18,756,214,987	4,656,694,604	23,412,909,591
10.	Liability for deposit-type contracts (Line 3)	1,880,155,715	9,729	1,880,165,444
11.	Claim reserves (Line 4)	103,469,800	53,776,908	157,246,708
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	484,629		484,629
13.	Premium & annuity considerations received in advance (Line 8)	2,394,319	2,305,741	4,700,060
14.	Other contract liabilities (Line 9)	17,292,366	(931, 194)	16,361,172
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	2,624,350,647	(779,906,575)	1,844,444,072
20.	Total liabilities excluding Separate Accounts (Line 26)	23,384,362,464	3,931,949,213	27,316,311,676
21.	Separate Account liabilities (Line 27)	2,965,175,415		2,965,175,415
22.	Total liabilities (Line 28)	26,349,537,879	3,931,949,213	30,281,487,092
23.	Capital & surplus (Line 38)	3,816,887,156	XXX	3,816,887,156
24.	Total liabilities, capital & surplus (Line 39)	30,166,425,035	3,931,949,213	34,098,374,248
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,656,694,604		
26.	Claim reserves	53,776,908		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	2,305,741		
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets			
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	4,766,023,625		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets			
+∪.	i otal oeded remodranoe payable/offsets			

3,786,519,960

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b) Allocated by States and Territories

					Direct Bus	iness Only		
1		1		ntracts	4	5	6	7
1			2	3	Accident and			
					Health Insurance Premiums,			
					Including Policy,		Total	
		Active Status	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	2 through 5	Contracts
	AlabamaAL	<u>L</u>	7,461,004	41,871	336,410		7,839,285	
2.	Alaska AK	L	1,331,229	35,061	57,539		1,423,829	
3.	Arizona AZ	Ļ		258,923	274,916		8,022,161	
4.	Arkansas	L	2,810,348	196,600	269,924			
5.	California CA	L		162,259	2, 139, 180			
6.	Colorado CO	L	6,082,256	110 , 138	220,306			
7.	Connecticut CT	L		91,348	178 , 753			
8.	Delaware DE	L	1, 193, 409	8,000	44,722			
9.	District of Columbia DC	L	366,578	640	21,671		388,889	
10.	FloridaFL	L	29,224,751	1,300,835	1,877,321		32,402,907	
11.	GeorgiaGA	L	15,919,909	115,208	675,484		16,710,602	
12.	Hawaii HI	L	2,527,864	136,691	183,982			
13.	IdahoID		1,724,063	154, 100	78,497			
14.	Illinois	L		842,725	749,261		00 050 050	
15.	Indiana IN	L	7,980,010	83,295	309,442		0 070 747	
16.	lowa IA	L	1,430,133	32,900	91,019			
17.	Kansas KS		1.919.262	282,000	142,546		2,343,808	
18.	Kentucky KY		5, 199, 579	110,500	324,070			
19.	LA Maine	LL.	1,614,954	237,944	332,717		, ,	
20.	Maine ME	L	1,293,908	43, 186	50,784			
21.	Maryland MD	L	10,431,515	289,413	275,512			
22.	Massachusetts MA	L		(324,237)	342,762		2, 108, 917	
23.	Michigan MI			464,412	419,088		12, 138, 262	
24.	Minnesota MN			1,042,427	195,419			
25.	Mississippi MS	L		44,950	207,323		4,262,749	
26.	Missouri MO	L	4, 180, 606	198,517	375,402			
27.	Montana MT	L	874,312	17,000	55,477			
28.	Nebraska NE	L	1,367,753	141,770	77,493			
29.	Nevada NV	L	3,994,455	287,979	143,973		4,426,407	
30.	New Hampshire	L		42,900	63,066			
31.	New Jersey		, ,		740,441			
32.	New Mexico			213,606	133 , 189		3,326,351	
33.	New York	N	1,336,625	41,113	284,786			
34.	North Carolina		13,414,692	148,064	496,050		, ,	
35.	North Dakota	L		′	31,698			
		L						
36. 37.	Ohio OH Oklahoma OK	L	, ,	542,097 72,427	551,548 207,156			
		<u></u>		100,000				
38.	Oregon OR	<u></u>	4,186,678	402,862	44,071			
39.	Pennsylvania PA	<u>L</u>		1, 145, 251	962,612		, , ,	
40.	Rhode IslandRI	L	1,555,223	32,960	43,983			
41.	South Carolina	L		58,985	180,292			
42.	South Dakota	L	351,512	22 , 158	36,505		410, 175	
43.	Tennessee TN	L	8,558,815	126,900	432,677		9, 118, 392	
44.	Texas	L		1.157.547	1,213,903			
45.	Utah UT		2,845,469	37,560	69,763			
46.	Vermont	L		241,844	66,418		883,663	
	VirginiaVA	L		198,840	689,312			
48.	Washington WA		8,686,016	178.052	127,767		8,991,835	
49.	West Virginia WV	L		110,500	98,660			
50.	Wisconsin WI							
	•••		3,400,783	62,320	215,528			
51.	WyomingWY	<u>L</u>	,	34,700	41,961		599,933	
52.	American Samoa AS	N						
53.	Guam GU	N			380		7,204	
54.	Puerto RicoPR	L	26, 179	10,000	8 , 104		44,283	
55.	U.S. Virgin Islands VI	N			2,051		15,626	
56.	Northern Mariana Islands MP	N	5,256				5,256	
57.	Canada CAN	N			2,610		62,096	
58.	Aggregate Other Alien OT	XXX	299,773	1,992	8,419		310, 184	
59.	Subtotal	XXX		11,952,523	17,203,943			
90.	Reporting entity contributions for employee benefit	3	, ,	, , , , _ , = , = = •	. ,,		,,	
	plans	XXX						
91.	Dividends or refunds applied to purchase paid-up		İ					
	additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowmer	V202						
02	or premium paying period	xxx						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,269,197				1,269,197	
94.	Aggregate or other amounts not allocable by State.						1,203, 13/	
95.	Totals (Direct Business)	XXX	399,638,913	11,952,523	17,203,943		428,795,379	
96.	Plus reinsurance assumed			8,706,688	73,353,746			
96.	Totals (All Business)		, ,	00 050 010				
98.	Less reinsurance ceded		1,356,302,043				1,467,518,943	
		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	519,780,513	3,658,677	15,658,829		539,098,019	
99.	Totals (All Business) less Reinsurance Ceded	XXX	836,521,530	17,000,533	(c) 74,898,861		928,420,923	
	DETAILS OF WRITE-INS							
	ZZZ Other Alien	XXX	299,773	1,992	8,419		310, 184	
58002.		XXX						
58003.		XXX					ļl	
58998.	Summary of remaining write-ins for Line 58 from							
	overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus		200	,				
	58998)(Line 58 above)	XXX	299,773	1,992	8,419		310, 184	
9401.		XXX						
9402.		XXX	 					
9403.		XXX					<u> </u>	
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) Activo	Status Counts:	· <u></u>						

Q - Qualified - Qualified or accredited reinsurer.....

ORDINARY INSURANCE AND ANNUITY CONSIDERATIONS ARE ALLOCATED TO THE ADDRESS OF THE POLICY OWNER. FOR GROUP POLICIES AND CONTRACTS COVERING LESS THAN 500 LIVES, PREMIUMS OR CONSIDERATIONS ARE ALLOCATED TO THE STATE IN WHICH THE EMPLOYEES ARE PRINCIPALLY LOCATED, OR IN WHICH THE PRINCIPAL OFFICE OF THE CREDITOR GROUP POLICYHOLDER IS LOCATED. FOR SUCH POLICIES AND CONTRACTS COVERING 500 LIVES OR MORE, THE PREMIUM OR CONSIDERATIONS ARE ALLOCATED ACCORDING TO THE LOCATIONS OF VARIOUS EMPLOYEES, OR THE LOCATIONS AND VOLUME OF BUSINESS OF THE VARIOUS AGENCIES OF THE CREDITOR GROUP POLICYHOLDERS.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

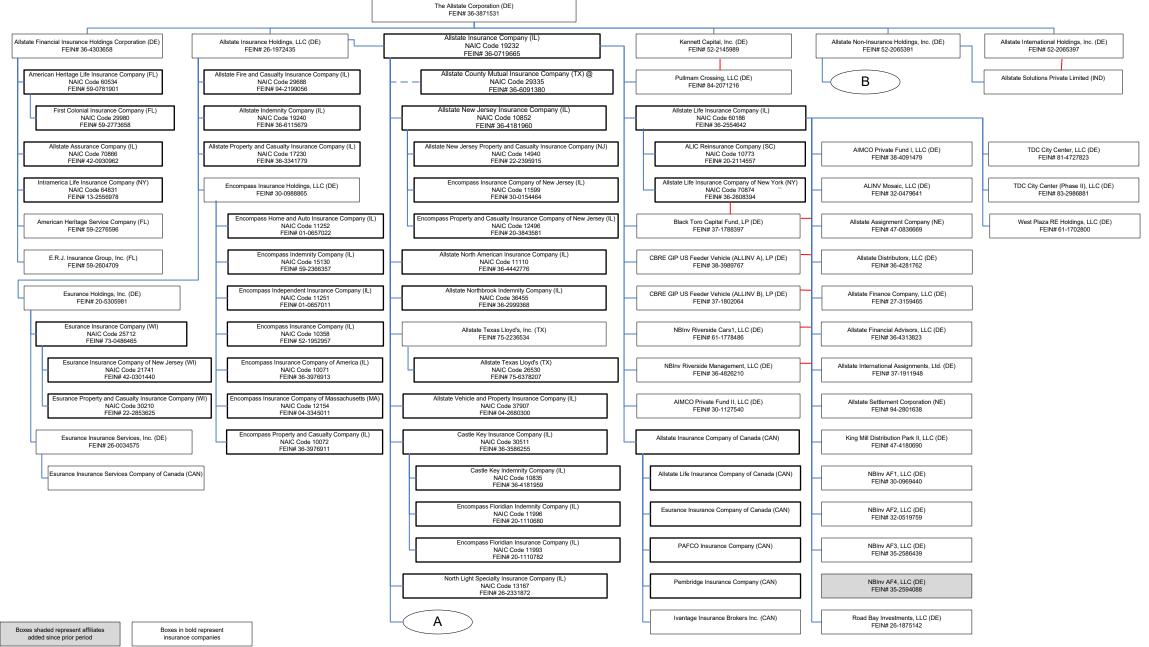
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

Direct Business Only

						iness Only		
			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care	Don	
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
1.		ΑI	7,461,004	41,871	,	14.379		7,517,254
2.	Alaska		1,331,229	35.061		3.160		1.369.451
	Arizona		7,488,322	258,923		,		
3.			2,810,348			,		3.007.991
4.	Arkansas		40.704.000	•		1,043		, , , , , , , , , , , , , , , , , , , ,
5.	California		48,704,399	162,259		· · · · · · · · · · · · · · · · · · ·		48,894,625
6.	Colorado		6,082,256	110 , 138		,		6,225,599
7.	Connecticut		6,346,097	91,348		,		6,441,614
8.	Delaware	DE	1, 193, 409	8,000		3,631		, ,
9.	District of Columbia	DC	366,578	640		961		368 , 179
10.	Florida	FL	29,224,751	1,300,835		148,905		30,674,491
11.	Georgia	GA	15,919,909	115,208		18,447		16,053,564
12.	Hawaii	HI	2,527,864	136,691		7,666		2,672,221
13.	ldaho	ID	1,724,063	154, 100		2,992		1,881,155
14.	Illinois	IL	30,758,088	842,725		200,996		31,801,809
15.	Indiana	IN	7,980,010	83,295		27, 157		8,090,462
16.	lowa		1,430,133	32.900				1,464,315
17.	Kansas		1,919,262	282.000		2,719		2,203,981
	Kentucky			110,500				5,336,891
18.						,		11,866,762
19.	Louisiana		11,614,954			,		, ,
20.	Maine		1,293,908	43, 186		8,750		, ,
21.	Maryland		10,431,515	289,413		17,443		10,738,371
22.	Massachusetts		2,090,392	(324,237)		51,855		1,818,011
23.	Michigan	MI	11,254,762	464,412		103,855		11,823,030
24.	Minnesota	MN	3,500,827	1,042,427		8,703		4,551,958
25.	Mississippi	MS	4,010,476	44,950		5,047		4,060,473
26.	Missouri	МО	4, 180, 606	198,517		77,013		4,456,137
27.	Montana	МТ	874,312	17,000				891,312
28.	Nebraska	NE	1,367,753	141,770		12,502		1,522,025
29.	Nevada	NV	3,994,455	287,979		9,722		4,292,156
30.	New Hampshire		1,891,616	42,900		9,169		
31.	New Jersey		8,674,886	592,099				9,336,027
32.	New Mexico		2,979,557	213,606		3,471		
			1,336,625	41,113		3,230		
33.	New York							
34.	North Carolina		13,414,692	148,064		48,985		13,611,742
35.	North Dakota		284,578	71,294				355,872
36.	Ohio		15,838,434	542,097		116,722		, , , , ,
37.	Oklahoma		4, 170, 418	72,427		11,593		4,254,438
38.	Oregon	OR	4, 186, 678	402,862		3,859		4,593,399
39.	Pennsylvania	PA	19,546,865	1,145,251		124,425		20,816,540
40.	Rhode Island	RI	1,555,223	32,960		3,361		1,591,544
41.	South Carolina	sc	6,577,359	58,985		12,286		6,648,631
42.	South Dakota	SD	351,512	22, 158		969		374,639
43.	Tennessee	TN	8,558,815	126,900		44,254		8,729,969
44.	Texas		44,580,087	1, 157,547		93,739		45,831,372
45.	Utah		2,845,469	37,560		8,660		2,891,689
46.	Vermont		575,401	241,844		4,534		
47.	Virginia		13, 197, 917	198,840				,
	Washington			178,052		9,792		
48.				110,500				
49.	West Virginia					01.015		
50.	Wisconsin		3,400,783	62,320				
51.	Wyoming		523,272	34,700		1,683		559,655
52.	American Samoa	AS	145					145
53.	Guam	GU	6,824					6,824
54.	Puerto Rico	PR	26 , 179	10,000				36 , 179
55.	U.S. Virgin Islands	VI	13,575					13,575
56.	Northern Mariana Islands	MP	5,256					5,256
1	Canada	CAN	59,486			849		60,335
57.				1	1	i	1	· ·
57. 58.	Aggregate Other Alien	ОТ	299,773	1,992	*****************			301,765

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



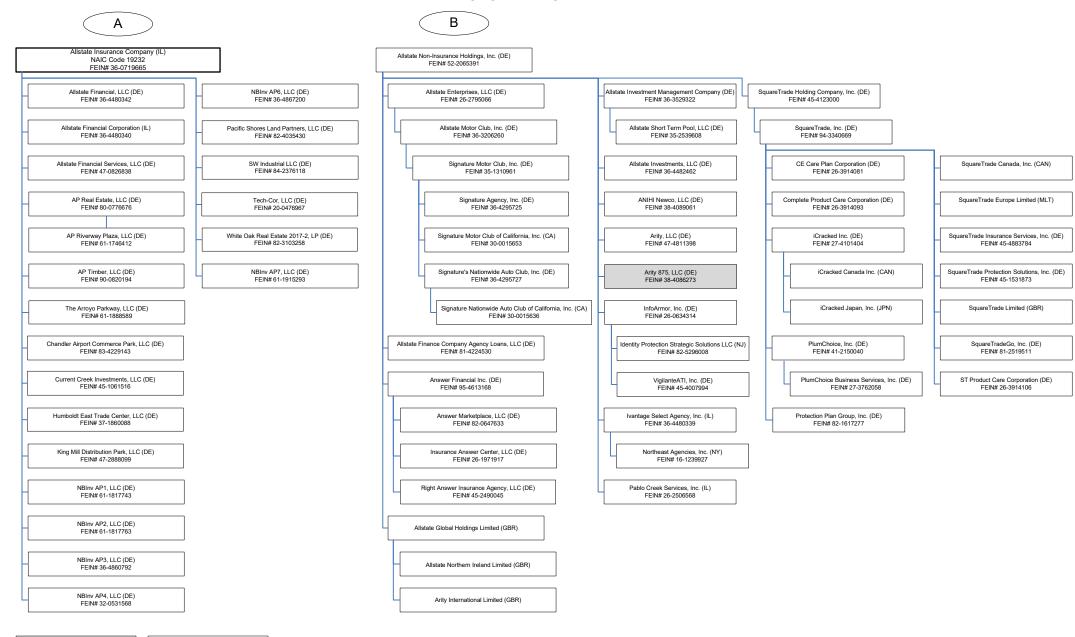
Boxes in bold represent

insurance companies

added since prior period

ANNUAL STATEMENT FOR THE YEAR 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

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			-
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC					Namos of	_	- 1						
0		NAIC	ID.			if Publicly Traded	Names of	ciliary	to	Discrete Controlled by	Attorney-in-Fact,	Provide	Lillian at a Comptantiin a	Re-	
Group	Constant Name	Company	ID Normalia a sa	Federal	Olle	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	
			. 36-3871531 38-4091479	. 2877532	. 0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP			400 000	T. All I A A	N	
							AIMCO Private Fund I, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	. The Allstate Corporation	N	
0008	Allstate Insurance Group	10773	. 30-1127540 . 20-2114557				AIMCO Private Fund II, LLC ALIC Reinsurance Company	DE	NIA DS	Allstate Insurance Company Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N N	
0000	Arristate insurance group		32-0479641				ALINV Mosaic, LLC	SC DE.	DS DS	Allstate Life Insurance Company	Ownership.	100.000	The Allstate Corporation	N N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership.	100.000	The Allstate Corporation	N N	
			47 0000000				Arratate Assignment company			Allstate Financial Insurance Holdings	Omici Sirip.		. The Arristate corporation		
8000	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	14	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	
							Allstate Financial Insurance Holdings						·		
			36-4303658				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	
							Allstate Fire and Casualty Insurance Company								
8000	Allstate Insurance Group		94-2199056					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	
8000	Allstate Insurance Group		36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			26-1972435				Allstate Insurance Company of Canada	CAN DE	IA	Allstate Insurance Company	. Ownership	100.000	The Allstate Corporation	YN	
			37-1911948				Allstate Insurance Holdings, LLC	DE	UIP DS	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N N	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Owner ship.	100.000	The Allstate Corporation	NN.	
			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	
8000	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership.	100.000	The Allstate Corporation	N N	
	minotate modification of oup				0000002700		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	Owner ship.	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership.	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership.	100.000	The Allstate Corporation	N	
							Allstate New Jersey Property and Casualty								
8000	Allstate Insurance Group	14940	22-2395915				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	
8000	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	. Ownership	100.000	. The Allstate Corporation	N	
8000	Allstate Insurance Group		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	
	l						Allstate Property and Casualty Insurance	l			I		L		
8000	Allstate Insurance Group	17230	36-3341779				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	
	All-1-1-1	00500	75 0070007				Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc	. Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group		75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
ļ		-	75–2236534	-			Allstate Texas Lloyd's, Inc.	ТХ	NIA	Allstate Insurance Company	. Ownership	100.000	The Allstate Corporation	N	
0000	Allstate Insurance Group	37907	04 2660200				Allstate Vehicle and Property Insurance	IL	1.4	Allatata Ingurance Company	. Ownership.	100.000	The Alletete Corneration	M	
8000	Milistate insurance group	3/80/	04-2680300				Company	IL	IA	Allstate Insurance Company	- Owner SITP.		The Allstate Corporation	NL	
8000	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	1.4	Corporation	. Ownership.	100.000	The Allstate Corporation	N	
0000	Thirstate insulance droup						niierream neritage Life misurance company	FL	IM	Allstate Financial Insurance Holdings	- Owner SITP		. The Arristate corporation		
			59-2276596				American Heritage Service Company	FL	NIA	Corporation	. Ownership.	100.000	. The Allstate Corporation	N	
		.					Transfer to all their tage out flot company			voi poi at i vii	. viiiivi viiip		ourpulation		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

- 4	_	•	1 4			T -		T ^		ING COMPANY		40	1 44	1 45	
1	2	3	4	5	6	7	8	9	10	11	_12	13	14	15	16
											Туре	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
								Dami			,			Filing	
						Exchange		Domi-	ship		Management,	ship			
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	·		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.		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	Owner ship.	100.000	The Allstate Corporation	N	1
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate. LLC	Ownership	100.000	The Allstate Corporation	N.	1
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Owner ship.	100.000	The Allstate Corporation	N	1
			30 0020134				Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Owner ship.	100.000	The Allstate Corporation	NN.	1
			38-4086273				Arity 875, 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	·····
										Allstate Life Insurance Company of New York	l	40			
			37-1788397				Black Toro Capital Fund, LP	DE	DS		Ownership	10.000	The Allstate Corporation	N.	
8000	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000.	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 US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership.	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US 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	Owner ship.		The Allstate Corporation	N	1
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Owner ship.	100.000	The Allstate Corporation	N.	1
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Owner ship.		The Allstate Corporation	N	
8000	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Owner ship	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	Owner ship		The Allstate Corporation	NN.	
.0008	Allstate Insurance Group	15130	59-2366357					IL	IA		Owner ship.		The Allstate Corporation	NN	
8000		11251	01-0657011				Encompass Indemnity Company			Encompass Insurance Holdings, LLC				N	
	Allstate Insurance Group						Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation		
8000.	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000.	Allstate Insurance Group	10071	36–3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Encompass Insurance Company of Massachusetts								
8000	Allstate Insurance Group	12154	04-3345011					MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000.	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Owner ship		The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000.	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Encompass Property and Casualty Insurance								
8000.	Allstate Insurance Group	12496	20-3843581				Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership.	100.000	The Allstate Corporation	N	
	·									Allstate Financial Insurance Holdings					
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	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.	Owner ship.	100.000	The Allstate Corporation	N	1
.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	miotato modianto di dap						Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Owner ship.	100.000	The Allstate Corporation	N	1
8000	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Owner ship.	100.000	The Allstate Corporation	N.	1
.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Arrotate mourance aroup		12 0001110				Esurance Insurance Services Company of Canad			Lour arioe modification company	owner on p		THE ATTOLUTE COMPONENTIAL		
			Ì		İ		Loar and mourand our vides company of dallau	CAN	NIA	Esurance Insurance Services, Inc.	Ownership.	100.000	The Allstate Corporation	N	1
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Owner ship.	100.000	The Allstate Corporation	N	1
			20-0034373				Esurance Property and Casualty Insurance	VE	NIA	Esurance norurngs, inc.	Uwilet SiTP	100.000	me Arristate Corporation	NL	1
0000	Alletete Incurence Comm	20040	20 2052005					wı	1.4	Faurance Incurence Commence	O-namahi-	100 000	The Alletete Corner 4:	A.I	
8000.	Allstate Insurance Group	30210	22-2853625				Company	WI	IA	Esurance Insurance Company	Owner ship	100.000	The Allstate Corporation	N	·····
8000	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	ļ
							iCracked Japan, Inc.	JPN	NIA	iCracked Inc.	Ownership	37.500	The Allstate Corporation	N	ļ
	1	1	82-5296008	1		l	Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	1

	PART IA - DETAIL OF INSURANCE HOLDING COMPANT STSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
	_		,	_	_	·		_			Type	If			1 1
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Consumition			Dalatian			-			
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-			Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	. The Allstate Corporation	N	
										Allstate Financial Insurance Holdings			•		
8000	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Corporation	Ownership	100.000	. The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Owner ship	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc	Owner ship	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	NI A	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	4
			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	4
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership.	55.000	. The Allstate Corporation	N	4
			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	
			35-2594088				NBInv AF4, 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 36-4860792				NBInv AP2, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	. The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	NIA NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N N	
			36-4867200				NBINV AP6, LLC	DE	NIA	Allstate Insurance Company Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBINV AP7, LLC	DE	NIA	Allstate Insurance Company	Owner ship.	100.000	The Allstate Corporation	N N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Owner ship	100.000	The Allstate Corporation	N N	
0000	Arristate misurance droup	10 107	16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership.	100.000	The Alistate 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	
			02 1000100				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	1
			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	NI A.	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	NI A	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	Owner ship	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	
			1	I	I		Signature Nationwide Auto Club of California,								1 1
			30-0015636				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	NI A	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	4
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership.	100.000	The Allstate Corporation	N	4
			45-4123000				SquareTrade Holding Company, Inc.	DE	NI A	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	
			4F 4000704				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	
			45-1531873				SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N N	
			45-15318/3 26-3914106				SquareTrade Protection Solutions, Inc	DE	NIA NIA	SquareTrade, Inc	Ownership	100.000	The Allstate Corporation The Allstate Corporation	N N	
			84-2376118				SW Industrial LLC	DE	NIA	Allstate Insurance Company	Ownership.	95.000	The Allstate Corporation	N 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	DF	DS	Allstate Life Insurance Company	Owner ship.	90.000	The Allstate Corporation	N	
			∪J=2300001				TIDO OTTY CETTER (FINASE II), LLC	UE	ю	ATTISTATE LITE THISUTATICE COMPANY	Towner strip	UUU.UE	THE VILLER OR HOLD IN THE VILLER	j	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/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	NI A	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			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	1
			82-3103258				White Oak Real Estate 2017-2, LP	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

	PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES												
NAIC Company Code	ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)	
10073	20-2114557	ALIC Reinsurance Company	Dividends	CONTINUUTORIS	Other investments	Ailliate(3)	Service Contracts	Agreements		Dusiness	Totals	(2,157,852,400	
70866	42-0930962	Allstate Assurance Company							· · · · · · · · · · · · · · · · · · ·	• • • • • • • • • • • • • • • • • • • •	55,000,000	(2, 107, 832, 400	
29335	36-6091380	Allstate County Mutual Insurance Company										235,897,582	
	27-3159465	Allstate Finance Company, LLC	(20.017.094)	(172, 180, 131)							(192.197.225)		
		Allstate Financial Insurance Holdings		(172, 100, 101)					· · · · · · · · · · · · · · · · · · ·		(102, 107,220).		
		Corporation		(55,000,000)							25,000,000		
	47-0826838	Allstate Financial Services, LLC		(8,000,000)							(8,000,000)		
29688		Allstate Fire and Casualty Insurance		(0,000,000)					· · · · · · · · · · · · · · · · · · ·		(0,000,000)		
20000		Company	(5.600.000)				(2,057,877,829)	(3.504.880.445)			(5,568,358,274)	7,640,753,356	
19240	36-6115679	Allstate Indemnity Company	(2,800,000)				(611,333,209)	(1,302,184,987)	· · · · · · · · · · · · · · · · · · ·		(1,916,318,196)	2,617,142,567	
19232	36-0719665	Allstate Insurance Company	(2,323,496,341)	120,064,756			4,713,724,040	9,284,758,618	· · · · · · · · · · · · · · · · · · ·		11,795,051,073	(21,575,539,960	
10202		Allstate Insurance Company of Canada	(70,003,764)	120,001,100					·		(70,003,764)	(21,070,000,000	
	26-1972435	Allstate Insurance Holdings, LLC	2,745,011,000						·		2,745,011,000		
60186	36-2554642	Allstate Life Insurance Company	(38,482,906)	162,754,074					······	•	124,271,168	2,036,117,117	
70874		Allstate Life Insurance Company of New	(00, 402,000)	102,704,074					· · · · · · · · · · · · · · · · · · ·	•		2,000,117,117	
10074		York										2,072,716	
10852	36-4181960	Allstate New Jersey Insurance Company	(162,800,000)	(8,000,000)							(170,800,000)	(1,026,281,549	
12344	20-3560910	Allstate New Jersey Property and Casualty	(102,000,000)	(0,000,000)					· · · · · · · · · · · · · · · · · · ·		(170,000,000)	(1,020,201,343	
12044	. 20-3300910	Insurance Company		8.000.000							8,000,000	874,862,420	
36455	36-2999368	Allstate Northbrook Indemnity Company	(900.000)				(463,671,762)	(923,821,750)			(1,388,393,512)	1,886,045,234	
17230	36-3341779	Allstate Property and Casualty Insurance	(900,000).				(403,071,702)	(923,021,730)	· · · · · · · · · · · · · · · · · · ·		(1,000,090,012).	1,000,043,234	
1/230	. 30-3341/19	Company	(4,200,000)				(1,073,272,270)	(2,081,840,548)			(3, 159, 312, 818)	3,949,299,981	
	94-2801638	Allstate Settlement Corporation	(16.500.000)				(1,013,212,210)	(2,001,040,340)			(3, 139, 512, 616).		
26530	75–6378207	Allstate Texas Lloyd's	(10,500,000)						·····	• • • • • • • • • • • • • • • • • • • •	(16,300,000)	224,448,305	
37907		Allstate Vehicle and Property Insurance										224,440,303	
37907	. 04-2080300						(507,568,970)	(1,075,868,567)			(1,583,437,537)	2,504,511,662	
60534	59-0781901	Company	(80,000,000)				(307,308,970)	(1,0/0,000,00/)		• • • • • • • • • • • • • • • • • • • •	(1,583,437,537)(80,000,000)	2,504,511,662	
00004	80-0776676	AP Real Estate. LLC	(3, 197, 311)	(56, 102, 689)							(59,300,000)	220,491,049	
	90-0820194	AP Timber, LLC	(82,017,197)	(35, 102, 889)					· · · · · · · · · · · · · · · · · · ·		(127,500,000)		
10835	36-4181959	Castle Key Indemnity Company	(82,017,197)	(43,462,603)			•		· · · · · · · · · · · · · · · · · · ·	• • • • • • • • • • • • • • • • • • • •	(127, 500, 000)		
	36-3586255		·····									(52,327,114	
30511	45-1061516	Castle Key Insurance Company		(22,000,000)							(22,000,000)	(32,321,114	
11996		Encompass Floridian Indemnity Company		(22,000,000)							(22,000,000)	146,457	
11996	20-1110680	Encompass Floridian Indemnity Company Encompass Floridian Insurance Company										307,225	
11993	01-0657022	Encompass Floridian Insurance Company Encompass Home and Auto Insurance Company										307,225	
11202	. 01-003/022	LENCOMPASS HOME AND AUTO INSURANCE COMPANY	(830,806)	(9,500,000)							(10,330,806)	425,706,288	
15130	59-2366357	Encompage Indomnity Commercia	(522,304)	(9,500,000)							(10,330,806)		
		Encompass Indemnity Company Encompass Independent Insurance Company	(522,304)	(17,700,000)							(18,222,304)	358,282,235	
11251	52-1952957	Encompass Independent Insurance Company	(435,277)	(894,932)							(1 220 200)	11,853,793	
10358	36-3976913	Encompass Insurance Company		(894,932) (11,830,484)			·····			+	(1,330,209)		
10071		Encompass Insurance Company of America	(358,497)	(11,830,484)						 	(12,188,981)	104,785,996	
12154	. 04–3345011	Encompass Insurance Company of										7 000 700	
11500	20 0154464	Massachusetts							· · · · · · · · · · · · · · · · · · ·			7,893,766	
11599	30-0154464	Encompass Insurance Company of New Jersey	(0.000.000)								(0.000.000)	36,382,808	
	l .		(2,200,000)		L	L				L l	(2,200,000)	36,382,808	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		. /	O O 11111111 11				110110 11		—			
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	ID.	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
	30-0988865	Encompass Insurance Holdings, LLC	2,389,120	42,256,576							44,645,696	
10072	36-3976911	Encompass Property and Casualty Company	(242,236)	(2,331,160)							(2,573,396)	46,696,623
12496	20-3843581	Encompass Property and Casualty Insurance										
		Company of New Jersey										42,339,611
25712	73-0486465	Esurance Insurance Company										394,928,604
21741	42-0301440	Esurance Insurance Company of New Jersey										72,696,710
30210	22-2853625	Esurance Property and Casualty Insurance										
		Company						(396, 162, 321)			(396, 162, 321)	1,025,679,759
29980	59-2773658	First Colonial Insurance Company										(2,842,812)
	61–1778486	NBInv Riverside Cars1, LLC		20,776,793							20,776,793	
	36-4826210	NBInv Riverside Management, LLC		170,000							170,000	
13167	26-2331872	North Light Specialty Insurance Company										24,140,891
		PAFCO Insurance Company	(12,796,387)								(12,796,387)	
9999999 C	ontrol Totals						-		XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
1.	MARCH FILING Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
		V/E0
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
11.	AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
supplen	owing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business nent. However, in the event that your company does not transact the type of business for which the special report must be filed, your response.	nse of NO to the
	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 compa whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	ny but is not being
	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
21.	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 by March 1?	YES
22.	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 by March 1?	SEE EXPLANATION
23.	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 by March 1?	SEE EXPLANATION
24.	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 by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATI
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANAT
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
12. 13. 14. 15. 18.		
19. 20.	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.

The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the

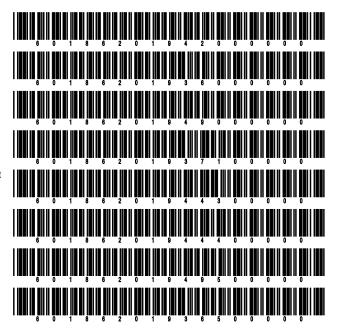
- 22. The Reasonableness of Assumptions Certification for implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
- 23. 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.
- The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities.
 The Company does not use preferred mortality tables permitted by said model regulation; therefore, no certification is required.

34. 36. 37. 38.

43. 45

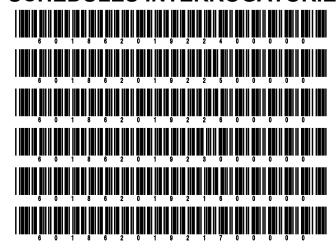
46. Bar Codes:

- 12. SIS Stockholder Information Supplement [Document Identifier 420]
- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 14. Trusteed Surplus Statement [Document Identifier 490]
- 15. Participating Opinion for Exhibit 5 [Document Identifier 371]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 43. Credit Insurance Experience Exhibit [Document Identifier 230]
- 45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional	Write-ins	for Asset	s Line 25

			Current Year		Prior Year
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	Collateral and related receivables	586,026		586,026	6,651,643
2505.	Negative interest maintenance reserve	285,673,148	285,673,148		
2506.	Prepaid commissions	5,575,615	5,575,615		
2507.	Prepaid expenses	1,333,213	1,333,213		
2508.	Receivable for securities	669,594	669,594		
	Customer receivables		988		
2597.	Summary of remaining write-ins for Line 25 from overflow page	293,838,583	293,252,558	586,026	6,651,643

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Accounts payable	2,430,969	2,453,951
2505.	Deferred fee income	1,393,704	1,533,075
2506.	Deposit-type fund suspense	706,529	649,059
2507.	Discontinued operations	107,305	113,941
2508.	Contingent financial guarantee	61,547	335 , 188
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,700,054	5,085,214

Additional Write-ins for Summary of Operations Line 8.3

	1	2
	Current Year	Prior Year
08.304. Allocated share of gain (loss) on sale of fixed assets	(81,040)	17,040
08.305. Service fees	(1, 192)	(24)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(82,232)	17,015

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1	2	3
				Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
2504.	Accounts receivable	937,789	35,899	(901,890)
2505.	Receivable for securities			(669,594)
2506.	Customer receivables	988		(988)
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,608,371	35,899	(1,572,472)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1	2	3	4	5	6	7	8	9
								Other Lines of	YRT Mortality
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
08.304. Allocated share of gain (loss) on sale of fixed assets	(81,040)	(71,585)	(708)	(7,959)	(700)	(88)			
08.305. Service fees	(1, 192)	(1, 178)	(14)	, , , ,	` ′	` ′			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(82,232)	(72,764)	(721)	(7,959)	(700)	(88)			

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

Additional Write-ins for Analysis of Operations - individual Life insurance Lin	. 0.0											
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					
							With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
08.304. Allocated share of gain (loss) on sale of fixed asset	(71,585)		(5,790)	(27,042)	(4,034)	(16,076)	(16,273)		(2,369)			
08.305. Services fee	(1, 178)		(83)	(171)	(129)	(268)	(456)		(71)			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(72,764)		(5,873)	(27,213)	(4, 163)	(16,344)	(16,729)		(2,441)			

SUMMARY INVESTMENT SCHEDULE

	SOMMANTINA						
		Gross Investm			in the Annua		
	Investment Categories	Amount	2 Percentage of Column 1 Line 13	3	Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5
1	Long-Term Bonds (Schedule D, Part 1):	Amount	Lille 13	Amount	Amount	Amount	Line 13
1.	1.01 U.S. governments	522,427,141	1.955	522,427,141		522,427,141	1.961
	1.02 All other governments		0.066	17,697,533		''	
	1.03 U.S. states, territories and possessions, etc. guaranteed			52,232,861		52,232,861	
	States, territories and possessions, etc. guaranteed States, territories, and possessions, guaranteed	363,997,981		363,997,981		363,997,981	
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed					832,334,389	
	1.06 Industrial and miscellaneous	14,217,448,916				.14,217,448,916	
	1.07 Hybrid securities		0.335	89,551,244		89,551,244	
	1.08 Parent, subsidiaries and affiliates						
	1.09 SVO identified funds		0.706	188,722,443		188,722,443	
	1.10 Unaffiliated Bank loans			343,842,472		343,842,472	
	1.11 Total long-term bonds			.16,628,254,980		.16,628,254,980	
2.	Preferred stocks (Schedule D, Part 2, Section 1):	, , , , ,		, , , , ,		, , , , ,	
	2.01 Industrial and miscellaneous (Unaffiliated)	29,289,763	0.110	29,289,763		29,289,763	0.110
	2.02 Parent, subsidiaries and affiliates						0.000
	2.03 Total preferred stocks	29,289,763	0.110	29,289,763		29,289,763	0.110
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	739 . 139 . 152	2.766	739, 139, 152		739 , 139 , 152	2.775
	3.02 Industrial and miscellaneous Other (Unaffiliated)			66,971,583		66,971,583	
	3.03 Parent, subsidiaries and affiliates Publicly traded			, , , , ,		, ,	
	3.04 Parent, subsidiaries and affiliates Other			614, 166, 506			2.306
	3.05 Mutual funds						
	3.06 Unit investment trusts			,,		,,	
	3.07 Closed-end funds						
	3.08 Total common stocks			1,558,316,953			5.851
4.	Mortgage loans (Schedule B):			, , ,		, , ,	
••	4.01 Farm mortgages						
	4.02 Residential mortgages						
	4.03 Commercial mortgages		11 966	3 197 328 101		3, 197, 328, 101	12.005
	4.04 Mezzanine real estate loans	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,	
	4.05 Total mortgage loans	3 197 328 101	11 966	3, 197, 328, 101		3, 197, 328, 101	12.005
5.	Real estate (Schedule A):			5, 107, 025, 101			12.000
0.	5.01 Properties occupied by company						
	5.02 Properties held for production of income	169,235,258	0.633	169,235,258		169,235,258	0.635
	5.03 Properties held for sale	100,200,200		100,200,200		100,200,200	
	5.04 Total real estate	169,235,258	0.633	169,235,258		169,235,258	0.635
6.	Cash, cash equivalents and short-term investments:						
0.	6.01 Cash (Schedule E, Part 1)	(32,287,032)	(0.121)	(32,287,032)		(32,287,032)	(0.121
	6.02 Cash equivalents (Schedule E, Part 2)	486,875,612	1.822	486,875,612		486,875,612	
	6.03 Short-term investments (Schedule DA)	438,695,257	1.642	438,695,257	7.468.884	446, 164, 141	
	6.04 Total cash, cash equivalents and short-term investments	893,283,837	3.343	893,283,837	7,468,884	900,752,721	3.382
7.	Contract loans	556,488,163	2.083	555,040,598	, , +00,004	555,040,598	
8.	Derivatives (Schedule DB)	103, 196, 039	0.386	103,196,039		103, 196, 039	
9.	Other invested assets (Schedule BA)	3,491,687,968	13.068	3,488,230,127		3,488,230,127	13.097
9. 10.	Receivables for securities	4,741,671	0.018	4,741,671		4,741,671	0.018
10.	Securities Lending (Schedule DL, Part 1)	7,468,884	0.028	7,468,884	XXX	4,741,071	XXX
12.	Other invested assets (Page 2, Line 11)		0.020				T
13.	Total invested assets	26,719,356,271	100.000	26,634,386,211	7 /60 00/	26,634,386,211	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		124,306,119
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	49,781,669	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,707,401	51,489,070
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	303,555	
	3.2 Totals, Part 3, Column 11		303,555
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	6,863,486	
	8.2 Totals, Part 3, Column 9		6,863,486
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		169,235,258
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		169,235,258

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,223,696,997
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	450,843,422
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12(439,648)	
	3.2 Totals, Part 3, Column 11(45,227)	(484,875)
4.	Accrual of discount	970,278
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	474 , 255 , 587
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,442,134
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
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, 197, 328, 101
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	3, 197, 328, 101
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	3,197,328,101

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,585,641,894
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	229,588,131	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	395,347,414	624,935,545
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(13,098,827)	
	5.2 Totals, Part 3, Column 9	(26,880,024)	(39,978,851)
6.	Total gain (loss) on disposals, Part 3, Column 19		24,664,697
7.	Deduct amounts received on disposals, Part 3, Column 16		626,388,121
8.	Deduct amortization of premium and depreciation		56,481,626
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(15,009,748)	
	9.2 Totals, Part 3, Column 14	(3,907,310)	(18,917,058)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,788,512	
	10.2 Totals, Part 3, Column 11		1,788,512
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,491,687,968
12.	Deduct total nonadmitted amounts		3,457,842
13.	Statement value at end of current period (Line 11 minus Line 12)		3,488,230,127

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		18 734 624 726
2.	Cost of bonds and stocks acquired, Part 3, Column 7		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease):		50,200,700
4.	,	6 052 965	
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		117,760,462
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,242,095,378
7.	Deduct amortization of premium		19,650,506
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	165,254	
	8.2. Part 2, Section 1, Column 19	1 , 153	
	8.3. Part 2, Section 2, Column 16	2,089,503	
	8.4. Part 4, Column 15	1,857,353	4,113,264
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	13,791,007	
	9.2. Part 2, Section 1, Column 17	8,425	
	9.3. Part 2, Section 2, Column 14	4,475,668	
	9.4. Part 4, Column 13	12,476,902	30,752,002
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		27,397,844
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,295,926,348
12.	Deduct total nonadmitted amounts		80,064,654
13.	Statement value at end of current period (Line 11 minus Line 12)		18,215,861,695

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		Long Term Bondo and Ot	1 Book/Adjusted	2	3	4
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States		527,901,746	523,373,970	524,482,881
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	17,697,533	18,368,863	17,697,826	17,696,577
by governments)	4.	Totals	540,124,674	546,270,609	541,071,796	542,179,458
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	52,232,861	60,981,101	52,437,659	51,110,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	363,997,981	416,167,803	233,372,875	480,114,588
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and						
their Political Subdivisions	7.	Totals	832,334,389	958,274,784	638, 131, 401	1,523,290,892
Industrial and Miscellaneous, SVO	8.	United States		13,286,136,999	12,587,652,711	12,501,027,911
Identified Funds, Unaffiliated Bank	9.	Canada	, ,	387,439,671	, , , , , , , , , , , , , , , , , , ,	351,405,729
Loans and Hybrid Securities (unaffiliated)	10.	Other Countries	1,944,792,751	2,061,555,591	1,925,831,225	1,960,872,913
,	11.	Totals	14,839,565,075	15,735,132,261	14,866,591,836	14,813,306,553
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	16,628,254,980	17,716,826,558	16,331,605,568	17,410,001,490
PREFERRED STOCKS	14.	United States	, ,	25,893,778	23,235,029	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries	6,077,503	6,520,395	6,420,436	
	17.	Totals	29,289,763	32,414,173	29,655,465	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	29,289,763	32,414,173	29,655,465	
COMMON STOCKS	20.	United States		559,161,787	342,580,605	
Industrial and Miscellaneous	21.	Canada		29,468,210	22,335,895	
(unaffiliated)	22.	Other Countries	355,520,449	355,520,449	268,891,349	
	23.	Totals	944,150,446	944,150,446	633,807,849	
Parent, Subsidiaries and Affiliates	24.	Totals	694,231,159	694,231,159	161,988,367	
	25.	Total Common Stocks	1,638,381,605	1,638,381,605	795,796,216	
	26.	Total Stocks	1,667,671,369	1,670,795,778	825,451,681	
	27.	Total Bonds and Stocks	18,295,926,349	19,387,622,336	17, 157, 057, 249	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		2 Viaturity Distribution	3	Miled December 3	5 5	6	ues by Major Types	or issues and in-		10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years	-	No Maturity	,	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
1. U.S. Governments	10,750,039	432,366,827	79,279,790	30 , 485		1004	522,427,141	3.0	415,781,848	2.4	522,125,498	301,643
1.1 NAIC 1 1.2 NAIC 2		432,300,627	19,279,790	30,460		XXXXXX		3.0	410,761,646	2.4		301,043
						XXX						
1.3 NAIC 3 1.4 NAIC 4												
1.5 NAIC 5						XXX						
1.5 NAIC 5						XXX						
	10,750,039	432,366,827	79,279,790	30.485		XXX	522,427,141	3.0	415,781,848	2.4	522,125,498	301,643
1.7 Totals	10,750,039	432,300,821	19,219,190	30,460		XXX	322,421,141	3.0	410,761,646	2.4	322, 123,498	301,043
2. All Other Governments	10 045 100					2004	10 045 100	0.4	E4 000 400	0.0		10 045 100
2.1 NAIC 1	13,645,169	0.750.000	4 500 000			XXX		0.1	54,862,193	0.3		13,645,169
2.2 NAIC 2	3,000,000	3,750,000	1,500,000			XXX		0.0	8,250,000	0.0		8,250,000
2.3 NAIC 3	1,809,400	7,638,134				XXX		0.1	11,094,621	0.1		9,447,533
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6		11 000 101	4 500 000			XXX	04 040 700		74 000 044	2.4		04 040 700
2.7 Totals	18,454,569	11,388,134	1,500,000			XXX	31,342,703	0.2	74,206,814	0.4		31,342,703
3. U.S. States, Territories and Possessions etc.,												
Guaranteed		10 741 017	17 040 070	00 400 004	000 000	2004	EQ 000 004	0.0	00 440 470	0.5	E0 000 001	
3.1 NAIC 1	•	10,741,617	17,040,678	23,490,234	960,332	XXX		0.3	92,412,479	0.5	52,232,861	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6			/= 	22 122 221	222 222	XXX			00 110 170			
3.7 Totals		10,741,617	17,040,678	23,490,234	960,332	XXX	52,232,861	0.3	92,412,479	0.5	52,232,861	
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed	44 004 040	407 040 000	FO FOO 047	440 005 450			050 400 047	0.0	440.070.700	0.0	050 400 047	
4.1 NAIC 1	44,961,316	137,942,833	58,593,247	110,635,452		XXX		2.0	446,679,703	2.6	352,132,847	
4.2 NAIC 2		3,257,230	767,949	7,839,955		XXX	11,865,133	0.1	11, 175,029	0.1	11,865,133	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6		444 000 000	F0 004 400	440 475 407		XXX	000 007 004	0.1	457.054.700	0.7	000 007 004	
4.7 Totals	44,961,316	141,200,062	59,361,196	118,475,407		XXX	363,997,981	2.1	457,854,733	2.7	363,997,981	
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	28,621,550	364,924,179	85,259,375	219,803,777	55,665,784	XXX	754,274,664	4.4	965,854,258	5.6	737, 180,866	17,093,798
5.2 NAIC 2	71,751	988,218	32,761,752	17,502,419	2,043,337	XXX	53,367,478	0.3	58,087,115	0.3	41,279,484	12,087,994
5.3 NAIC 3						XXX						
5.4 NAIC 4	,					XXX						
5.5 NAIC 5					24,692,247	XXX	24,692,247	0.1	7,140,808	0.0	24,692,247	
5.6 NAIC 6						XXX						
5.7 Totals	28.693.301	365.912.397	118.021.127	237.306.196	82,401,368	XXX	832.334.389	4.8	1.031.082.180	6.0	803, 152, 597	29,181,792

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	Quality and	Maturity Distribution	on of All Bonds O	wned December 3			es by Major Types	of Issues and NA	AIC Designations			
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11	12 Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1, 172, 970, 100	2, 164, 700, 736	2,075,013,966	505,614,208	356,069,988	XXX	6,274,368,999	36.4	5.748.751.726	33.4	4,219,330,284	2,055,038,715
6.2 NAIC 2	574,439,406	2,755,527,611	2.191.258.964	381,867,327	245,028,095	XXX	6.148.121.403	35.7	6.405.008.301	37.3		1.950.127.992
6.3 NAIC 3	29,934,176	850,779,464	715.824.014	102.068.384	27,114,607	XXX	1.725.720.646	10.0	1.722.161.830	10.0	835.258.312	890.462.334
6.4 NAIC 4	12,301,144	184,597,288	317, 151, 579	9,537,506	, ,	XXX	523,587,517	3.0	575,721,267	3.3	192,225,855	331,361,662
6.5 NAIC 5	12,263,016	23,229,263	28,712,238	760.055		XXX	64,964,572	0.4	53,435,715	0.3	8,635,795	56,328,777
6.6 NAIC 6	59.715	50.936.767	30.821		7.285.994	XXX	58,313,297	0.3	40.330.225	0.2	199.575	58,113,722
6.7 Totals	1,801,967,556	6,029,771,131	5,327,991,583	999.847.480	635,498,684	XXX	14,795,076,434	85.9	14,545,409,064	84.6	9,453,643,232	
7. Hybrid Securities	1,221,021,002	-,,,		200,211,122		7000	,,		,,,		0,100,110,202	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
7.1 NAIC 1						XXX						
7.2 NAIC 2			25,852,310		62,782,397	XXX	88,634,707	0.5	77,557,616	0.5	29,421,748	59,212,959
7.3 NAIC 3					916,537	XXX	916,537	0.0	13,059,860	0.1		916.537
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			25,852,310		63,698,934	XXX	89,551,244	0.5	90,617,476	0.5	29,421,748	60.129.497
8. Parent, Subsidiaries and Affiliates			20,002,010		00,000,001	7001	00,001,211	0.0	00,011,110	0.0	20, 121,710	50, 120, 101
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds						7001						
9.1 NAIC 1	XXX	XXX	XXX	xxx	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	144 . 194 . 469	144.194.469	0.8	48,475,996	0.3	144 . 194 . 469	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	44.527.974	44.527.974	0.3	8.916.215	0.1	44.527.974	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	188.722.443	188.722.443	1.1	57.392.211	0.3	188.722.443	
10. Unaffiliated Bank Loans	7000	7000	7000	7000	7000	100,722,710	100,722,710		01,002,211	0.0	100,722,710	
10.1 NAIC 1						xxx						
10.2 NAIC 2	333.231	10,050,977	195.304			XXX	10.579.512	0.1	4.716.146	0.0		10,579,512
10.3 NAIC 3		34,163,047	13,424,028			XXX	48,283,596	0.3	, ,	0.3		48,283,596
10.4 NAIC 4	16,497,340	167,930,791	38,701,945			XXX	223, 130, 076	1.3	299,328,835	1.7		223, 130, 076
10.5 NAIC 5	1,867,721	42,895,770	13,744,143			XXX	58,507,634	0.3		0.4		58,507,634
10.5 NAIC 5	1,001,721		466.381		2.986.396	XXX	3.452.777	0.0		J		3.452.77
10.7 Totals	19,394,813	255.040.585	66.531.801		2,986,396	XXX	343,953,595	2.0		2.5		343,953,595

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations.

	Quality and	Maturity Distribut	ion of All Bonds O	wned December 3	31, at Book/Adjust	ed Carrying Value	s by Major Types	of Issues and NA	AIC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately
11. Total Bonds Current Year	I fear or Less	Through 5 Years	Through to Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior rear	Pilot feat	rraded	Placed (a)
11.1 NAIC 1	(d) .1,270,948,173	3,110,676,191	2,315,187,056	859,574,156	412,696,105		7,969,081,682	46.3	XXX	XXX	5,883,002,356	2,086,079,325
		2,773,574,036	2,252,336,280	407,209,701	309,853,829	144 . 194 . 469	6,465,012,702				4,424,754,245	2,080,079,323
11.2 NAIC 2	(d)577,844,389		729.248.042			144, 194,409			XXX	XXX		949.110.000
11.3 NAIC 3	(d)32,440,096	892,580,645		102,068,384	28,031,144		1,784,368,312	10.4	XXX	XXX	835,258,312	, ,
11.4 NAIC 4	(d)28,798,484	352,528,079	355,853,524	9,537,506	04 000 047	44,527,974	791,245,566	4.6	XXX	XXX	236,753,829	554,491,737
11.5 NAIC 5	(d)14,130,737	66, 125, 033	42,456,381	760,055	24,692,247		(c)148, 164, 454	0.9	XXX	XXX	33,328,042	114,836,412
11.6 NAIC 6	(d) 59,715	50,936,768	497,202		10,272,390		(c) 61,766,074	0.4	XXX	XXX	199,575	61,566,499
11.7 Totals	1,924,221,594	7,246,420,752	5,695,578,485	1,379,149,802	785,545,714		(b) 17,219,638,790	100.0	XXX	XXX	11,413,296,359	5,806,342,431
11.8 Line 11.7 as a % of Col. 7	11.2	42.1	33.1	8.0	4.6	1.1	100.0	XXX	XXX	XXX	66.3	33.7
12. Total Bonds Prior Year												
12.1 NAIC 1		3, 193, 272, 161	2,206,461,179	985,519,347	505,629,661		XXX	XXX	7,724,342,207	44.9	5,829,001,526	1,895,340,681
12.2 NAIC 2	601,604,354	2,952,275,108	2,228,109,450	427,395,686	355,409,609	48,475,996	XXX	XXX	6,613,270,202	38.5	4,447,103,568	2, 166, 166, 635
12.3 NAIC 3	44,992,286	793,679,506	838,809,292	89,065,955	36,814,184		XXX	XXX	1,803,361,223	10.5	1,035,632,811	767,728,412
12.4 NAIC 4	14,061,196	484,926,959	369,839,236	6,222,710		8,916,215	XXX	XXX	883,966,316	5.1	269,739,895	614,226,421
12.5 NAIC 5		81,438,832	15,819,066	8,940,035	7,140,808		XXX	XXX	(c)122,053,865	0.7	19,506,210	102,547,655
12.6 NAIC 6	215,075	33,738,650	270,000		6,106,500		XXX	XXX	(c) 40,330,225	0.2		40,330,225
12.7 Totals	1,503,047,895	7,539,331,217	5,659,308,224	1,517,143,732	911, 100, 761	57,392,211	XXX	XXX	(b) .17, 187, 324, 039	100.0	11,600,984,010	5,586,340,030
12.8 Line 12.7 as a % of Col. 9	8.7	43.9	32.9	8.8	5.3	0.3	XXX	XXX	100.0	XXX	67.5	32.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	643,451,043	2,434,186,580	1,760,601,946	687,418,191	357,344,597		5,883,002,356	34.2	5,829,001,526	33.9	5,883,002,356	XXX
13.2 NAIC 2	291,576,602	1.877.501.862	1.602.243.420	262.056.595	247, 181, 297	144 . 194 . 469	4.424.754.245	25.7	4.447.103.568	25.9	4.424.754.245	XXX
13.3 NAIC 3	17, 174, 766	417,913,026	340.676.450	36,516,377	22.977.694	,,	835.258.312	4.9	1.035.632.811	6.0	835,258,312	XXX
13.4 NAIC 4	6,263,901	114.368.892	63.345.556	8.247.506		44.527.974	236.753.829	1.4	269.739.895	1.6	236.753.829	XXX
13.5 NAIC 5	1,496,205	1.738.029	5,401,560		24.692.247		33,328,042	0.2	19.506.210	0.1	33,328,042	XXX
13.6 NAIC 6		,			199,575		199,575	0.0			199,575	XXX
13.7 Totals	959,962,518	4,845,708,389	3,772,268,932	994,238,668	652,395,410	188,722,443	11,413,296,359	66.3	11,600,984,010	67.5		XXX
13.8 Line 13.7 as a % of Col. 7	8.4	42.5	33.1	8.7	5.7	1.7	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7,							100.0					
Section 11	5.6	28.1	21.9	5.8	3.8	1.1	66.3	XXX	XXX	XXX	66.3	XXX
14. Total Privately Placed Bonds					***			7001	7001	7001		7001
14.1 NAIC 1		676.489.611	554.585.110	172 . 155 . 965	55.351.508		2.086.079.325	12.1	1.895.340.681	11.0	XXX	2,086,079,325
14.2 NAIC 2	286,267,786	896,072,173	650.092.860	145, 153, 106	62,672,532		2,040,258,457	11.8	2.166.166.635	12.6	XXX	2.040.258.457
14.3 NAIC 3	15.265.331	474.667.619	388.571.593	65.552.007	5.053.451		949.110.000	5.5	, , ,	4.5	XXX	949.110.000
14.4 NAIC 4	22,534,582	238, 159, 188	292,507,968	1,290,000	, , , , , , , , , , , , , , , , ,		554,491,737	3.2	614,226,421	3.6	XXX	554,491,737
14.5 NAIC 5	12,634,532	64,387,004	37,054,821	760.055			114,836,412	0.7	102,547,655	0.6	XXX	114,836,412
14.6 NAIC 6	59,715	50,936,768	497,202	700,000	10,072,815		61,566,499	0.4	40,330,225	0.2	XXX	61,566,499
14.7 Totals	964,259,076	2,400,712,363	1,923,309,553	384,911,134	133, 150, 304		5,806,342,431	33.7	5,586,340,030	32.5	XXX	5,806,342,431
14.7 Totals	904,259,076	2,400,712,303	33.1		2.3		100.0	XXX	5,360,340,030	XXX	XXX	5,800,342,431
		41.3	33.1	٥.۵	2.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	5.6	13.9	11.2	2.2	0.8		33.7	XXX	XXX	xxx	XXX	33.7
Section 11	3.0	13.9	11.2	2.2	0.0		აა.1	٨٨٨	\/\\	\/\\	\\\\	აა.1

⁽a) Includes \$3,133,151,425 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

⁽c) Includes \$ current year, \$ prior year of bonds with 5GI designations and \$ current year, \$ (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

SCHEDULE D - PART 1A - SECTION 2

					- PARI 1A							
	Matur	ity Distribution of	All Bonds Owner	d December 31, a			by Major Type and	Subtype of Issue				
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	10,677,590	432 , 191 , 462	79,212,473			XXX	522,081,525	3.0	379,776,001	2.2	521,779,882	301,643
1.02 Residential Mortgage-Backed Securities	72,449	175,365	67,317	30,485		XXX		0.0	498,041	0.0	345,616	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX			35,507,806	0.2		
1.05 Totals	10,750,039	432,366,827	79,279,790	30,485		XXX	522,427,141	3.0	415,781,848	2.4	522, 125, 498	301,643
2. All Other Governments												
2.01 Issuer Obligations	16,645,169	6,359,956	1,500,000			XXX	24,505,126	0.1	65,665,193	0.4		24,505,126
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities	1.809.400	5.028.178				XXX	6.837.577	0.0	8.541.621	0.0		6.837.577
2.05 Totals	18,454,569	11,388,134	1,500,000			XXX	31,342,703	0.2	74,206,814	0.4		31,342,703
3. U.S. States, Territories and Possessions, Guaranteed	10, 101,000	,000,.0.	1,000,000			7001	0.,0.2,.00		,200,0	3.		0.,0.2,.00
3.01 Issuer Obligations		10,741,617	17,040,678	23,490,234	960,332	XXX	52,232,861	0.3	92,412,479	0.5	52,232,861	
3.02 Residential Mortgage-Backed Securities			17,040,070	20,430,234		XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		10,741,617	17,040,678	23,490,234	960,332	XXX	52,232,861	0.3	92,412,479	0.5	52,232,861	
4. U.S. Political Subdivisions of States, Territories and		10,741,017	17,040,070	23,490,234	900,332	***	32,232,001	0.3	92,412,479	0.5	32,232,001	
Possessions, Guaranteed												
4.01 Issuer Obligations	44.961.316	141.200.062	59.361.196	118.475.407		XXX	363.997.981	2.1	457.854.733	2.7	363.997.981	
4.02 Residential Mortgage-Backed Securities	, 301,010	141,200,002		110,773,707		XXX		∠.1		£.1		
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	44,961,316	141,200,062	59,361,196	118,475,407		XXX	363,997,981	2.1	457,854,733	2.7	363,997,981	
U.S. Special Revenue & Special Assessment Obligations	44,901,310	141,200,002	39,301,190	110,473,407		^^^	303,997,901	2.1	437,034,733	2.1	303,997,901	
etc., Non-Guaranteed												
5.01 Issuer Obligations	25.169.582	359,324,506	105.063.583	237,000,970	57,709,121	XXX	784.267.761	4.6		5.7	767 . 173 . 964	17,093,798
5.02 Residential Mortgage-Backed Securities	3,523,720	5,933,610	1,523,831	305,226		XXX	11,286,387	0.1	16,526,478	0.1	11,286,387	17,000,700
5.03 Commercial Mortgage-Backed Securities		,5,000,010	1,020,001			XXX					11,200,007	
5.04 Other Loan-Backed and Structured Securities		654,280	11,433,714		24,692,247	XXX	36,780,241	0.2	37,164,649	0.2	24,692,247	12,087,994
5.05 Totals	28.693.301	365,912,397	118.021.127	237,306,196	82.401.368	XXX	832,334,389	4.8	1.031.082.180	6.0	803.152.597	29.181.792
6. Industrial and Miscellaneous	20,000,001	000,012,001	110,021,121	207,000,100	02,401,000		002,004,003	7.0	1,001,002,100	0.0	000, 102,001	20, 101,732
6.01 Issuer Obligations	1,597,957,300	5,226,251,053	5, 163, 018, 846	940,947,094	606,082,007	XXX	13,534,256,300		13,236,087,144	77.0	9,122,321,616	4,411,934,684
6.02 Residential Mortgage-Backed Securities							92.499.286	0.5		0.7		
6.03 Commercial Mortgage-Backed Securities	15,452,303 3,091,555	38,703,390 5,652,650	19,306,289 460,775	15, 137, 607	3,899,697	XXX XXX	9,204,980	0.5	123,999,683 24,078,889	0.1		4,447,803
6.04 Other Loan-Backed and Structured Securities	185,466,398	759, 164, 038	145,205,674	43,762,779	25,516,980	XXX	1,159,115,868	6.7	1, 161, 243, 348	6.8	234,065,153	925,050,716
6.05 Totals	1.801.967.556	6,029,771,131	5,327,991,583		635.498.684	XXX	14,795,076,434	85.9	14.545.409.064	84.6	9,453,643,232	5.341.433.202
7. Hybrid Securities	1,001,907,006	0,029,771,131	5,321,991,583	999,847,480	000,498,084	7.XX	14,790,070,434	83.9	14,040,409,064	84.6	9,403,043,232	0,341,433,202
,			05.050.040		00 000 001	2007	00 554 011		00 047 170		00 404 740	00 400 107
7.01 Issuer Obligations			25,852,310		63,698,934	XXX		0.5	90,617,476	0.5	29,421,748	60 , 129 , 497
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			25,852,310		63,698,934	XXX	89,551,244	0.5	90,617,476	0.5	29,421,748	60,129,497
Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDITIED DART 14 SECTION 2 (Continued)

					Г 1A - SECT							
	Matu	rity Distribution of	All Bonds Owner	d December 31, a	t Book/Adjusted	Carrying Values b	y Major Type and	Subtype of Issu	es			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds				_								
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	188,722,443	188,722,443	1.1	57,392,211	0.3	188,722,443	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	, ,	, , ,		, ,		, , .	
9.03 Totals	XXX	XXX	XXX	XXX	XXX	188,722,443	188,722,443	1.1	57,392,211	0.3	188,722,443	
10. Unaffiliated Bank Loans	7001	7001	7001	7001	7001	,,	,,		**,**=,=**		,,	
10.01 Unaffiliated Bank Loans - Issued	3,228,731	78.586.141	12.061.839		234,819	XXX	94.111.530	0.5	107.308.785	0.6		94, 111,530
10.02 Unaffiliated Bank Loans - Acquired	16, 166, 082	176,454,444	54,469,962		2,751,576	XXX	249,842,064	1.5	315,258,450	1.8		249,842,064
10.03 Totals	19.394.813	255,040,585	66,531,801		2,731,376	XXX	343.953.595	2.0	422,567,235	2.5		343,953,595
	19,394,613	200,040,000	00,001,001		2,900,390	***	343,933,393	2.0	422,307,233	2.0		343,933,393
11. Total Bonds Current Year	4 005 440 057	0 470 000 057	E 454 040 000	4 040 040 705	700 450 005	100/	45 070 000 700	00.0	100/	2007	40 050 000 050	4 540 004 747
11.01 Issuer Obligations	1,695,410,957	6, 176, 068, 657	5,451,049,086	1,319,913,705	728,450,395	XXX	15,370,892,798	89.3	XXX	XXX	10,856,928,052	4,513,964,747
11.02 Residential Mortgage-Backed Securities	19,048,472	44,812,365	20,897,436	15,473,318	3,899,697	XXX	104, 131, 288	0.6	XXX	XXX	99,683,485	4,447,803
11.03 Commercial Mortgage-Backed Securities	3,091,555	5,652,650	460,775	40 700 770	E0 000 007	XXX	9,204,980	0.1	XXX	XXX	9,204,980	040 070 007
11.04 Other Loan-Backed and Structured Securities	187,275,798	764,846,496	156,639,387	43,762,779	50,209,227	XXX	1,202,733,687	7.0	XXX	XXX	258,757,400	943,976,287
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	188,722,443	188,722,443	1.1	XXX	XXX	188,722,443	
11.06 Affiliated Bank Loans	40.004.010	055 040 505	00 504 004		0.000.000	XXX	040 050 505		XXX	XXX		040.050.505
11.07 Unaffiliated Bank Loans	19,394,813	255,040,585	66,531,801		2,986,396	XXX	343,953,595	2.0	XXX	XXX		343,953,595
11.08 Totals	1,924,221,594	7,246,420,752	5,695,578,485	1,379,149,802	785,545,714	188,722,443	17,219,638,790	100.0	XXX	XXX	11,413,296,359	5,806,342,431
11.09 Line 11.08 as a % of Col. 7	11.2	42.1	33.1	8.0	4.6	1.1	100.0	XXX	XXX	XXX	66.3	33.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,322,760,563	6,391,506,363	5,328,383,513	1,391,782,564	865,371,076	XXX	XXX	XXX	15,299,804,079	89.0	11,029,008,496	4,270,795,583
12.02 Residential Mortgage-Backed Securities	25,286,552	59,644,033	30,941,882	22,582,214	2,569,520	XXX	XXX	XXX	141,024,202	0.8	134,450,993	6,573,208
12.03 Commercial Mortgage-Backed Securities	10,583,901	12,058,092	1,312,085		124,811	XXX	XXX	XXX	24,078,889	0.1	24,078,889	
12.04 Other Loan-Backed and Structured Securities	137,448,465	788,399,064	170,795,587	102,778,954	43,035,353	XXX	XXX	XXX	1,242,457,423	7.2	356,053,420	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	57,392,211	XXX	XXX	57,392,211	0.3	57,392,211	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	6,968,413	287,723,666	127,875,156			XXX	XXX	XXX	422,567,235	2.5		422,567,235
12.08 Totals	1,503,047,895	7,539,331,217	5,659,308,224	1,517,143,732	911, 100, 761	57,392,211	XXX	XXX	17, 187, 324, 039	100.0	11,600,984,010	5,586,340,030
12.09 Line 12.08 as a % of Col. 9	8.7	43.9	32.9	8.8	5.3	0.3	XXX	XXX	100	XXX	67.5	32.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	820.576.202	4,714,296,832	3.718.562.474	978,723,478	624,769,065	XXX	10,856,928,052	63.0	11,029,008,496	64.2	10,856,928,052	XXX
13.02 Residential Mortgage-Backed Securities	18,536,075	43,915,235	20,061,823	14,236,255	2,934,097	XXX	99,683,485	0.6	134,450,993	0.8	99,683,485	XXX
13.03 Commercial Mortgage-Backed Securities	3,091,555	5.652.650	460.775			XXX	9.204.980	0.1	24.078.889	0.1	9,204,980	XXX
13.04 Other Loan-Backed and Structured Securities	117,758,686	81,843,672	33, 183, 860	1,278,935	24,692,247	XXX	258,757,400	1.5	356,053,420	2.1	258,757,400	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	188.722.443	188,722,443	1.1	57,392,211	0.3	188,722,443	XXX
13.06 Affiliated Bank Loans						XXX	100,722,440				100,722,440	XXX
13.07 Unaffiliated Bank Loans						XXX	***************************************					XXX
13.08 Totals	959.962.518	4,845,708,389	3.772.268.932	994,238,668	652,395,410	188,722,443	11,413,296,359	66.3	11,600,984,010	67.5	11,413,296,359	XXX
13.09 Line 13.08 as a % of Col. 7	939,902,318	42.5	33.1	8.7	5.7	1.7	100.0	XXX	11,000,964,010	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7,	0.4	42.5		0.1			100.0				100.0	
Section 11	5.6	28.1	21.9	5.8	3.8	1.1	66.3	XXX	XXX	XXX	66.3	XXX
14. Total Privately Placed Bonds	0.0	20.1	21.0	J.0	0.0	1.1	55.0	77//	7///	7///	00.0	7000
14.01 Issuer Obligations	874,834,755	1,461,771,824	1,732,486,611	341, 190, 227	103,681,330	XXX	4,513,964,747	26.2	4,270,795,583	24.8	XXX	4,513,964,747
14.02 Residential Mortgage-Backed Securities	512,397			1,237,063	965,600	XXX	4,447,803	0.0	4,270,795,585	0.0	XXX	4,513,964,747
14.02 Residential Mortgage-Backed Securities				1,231,003	, 000	XXX	4,441,000		0,313,200		XXX	4,447,003
14.04 Other Loan-Backed and Structured Securities		683,002,824	123,455,528	42,483,844	25,516,980	XXX	943,976,287	5.5		5.2	XXX	943,976,287
14.05 SVO Identified Funds							943,970,287			5.2		943,970,287
14.05 SVO identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
	40 004 040	055 040 505	00 504 004		0.000.000	XXX	040 050 505	^ ^	400 507 005	٠	XXX	040 050 505
14.07 Unaffiliated Bank Loans	19,394,813	255,040,585	66,531,801	001 011 121	2,986,396	XXX	343,953,595	2.0	422,567,235	2.5	XXX	343,953,595
14.08 Totals	964,259,076	2,400,712,363	1,923,309,553	384,911,134	133 , 150 , 304		5,806,342,431	33.7	5,586,340,030	32.5	XXX	5,806,342,431
14.09 Line 14.08 as a % of Col. 7	16.6	41.3	33.1	6.6	2.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7,	F ^	40.0		0.0	0.0		00.7	1001	1004	1001	V0.07	00.7
Section 11	5.6	13.9	11.2	2.2	0.8		33.7	XXX	XXX	XXX	XXX	33.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	Short-rerm investments	2	3	1 4	F
	'	2	3	Other Short-term	Investments in Parent,
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
				,	
Book/adjusted carrying value, December 31 of prior year	133,101,099	133, 101, 099			
Cost of short-term investments acquired	7,069,429,258	7,069,429,258			
· ·					
3. Accrual of discount	11,632	11,632			
Unrealized valuation increase (decrease)	(8,203)	(8,203)			
5. Total gain (loss) on disposals	(3,950)	(3,950)			
Deduct consideration received on disposals	6,763,827,466	6,763,827,466			
7. Deduct amortization of premium		7,112			
Total foreign exchange change in book/adjusted carrying value					
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)	438,695,257	438,695,257			
11. Deduct total nonadmitted amounts					
	438.695.257	400 COE 0E7			
12. Statement value at end of current period (Line 10 minus Line 11)	438,095,257	438,695,257			

⁽a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	33,347,066	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	30,276,568	63,623,634
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(965, 181)	
	3.2 Section 2, Column 19	(548,336)	(1,513,518)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		10,428,030
6.	Considerations received/(paid) on terminations, Section 2, Column 15		81,062,645
7.	Amortization:		
	7.1 Section 1, Column 19	11, 192, 289	
	7.2 Section 2, Column 21	27,032,612	38,224,901
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	2,519,032	
	9.2 Section 2, Column 20	(3,942,596)	(1,423,564)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		49,401,390
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		49,401,390

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 Foot	note - Cumulative Cash Chan	ge Column)		(899,003)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedge	es			
	3.11 Section 1, Column 15, current year minus	(2,638)			
	3.12 Section 1, Column 15, prior year	53,513	(56, 150)		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(227, 171)			
	3.14 Section 1, Column 18, prior year	943,595	(1,170,767)	(1,226,917)	
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	(229,809)			
	3.24 Section 1, Column 19, prior year plus	997 , 108			
	3.25 SSAP No. 108 Adjustments		(1,226,917)	(1,226,917)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section	on 2, Column 15)	640 , 132		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) $_{\rm}$				
	4.22 Amount recognized (Section 2, Column 16)	(356,976)			
	4.23 SSAP No. 108 Adjustments		(356,976)		
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 price	or 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

The content of the						Replication	(Synthetic A	Asset) Irans	actions Open as of Dece	mber 31 of Curi	rent Year					
Number Description Descr			Replication (Syn	thetic Asset) Tra	insactions						Components	of the Repli	cation (Synthetic Asset) Tr	ansactions		
Part Part	1	2	3	4	5	6	7	8	Derivative Ir	nstrument(s) Oper	1		C	ash Instrument(s) Held		
Description Description									9	10	11	12	13	14	15	16
Process Proc			NAIC											NAIC		
Name					Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
Married Description Desc			Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Marcia Colorania Coloran	Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description		Fair Value	CUSIP	Description	Description	Value	Fair Value
Marcia Colorania Coloran		CALL OPTION ON MAR20 SPX @2825.	•													
Section Sect																
Marcia M	78482#AN9		1	2,541,807	2,561,378	2,998,850	03/20/2019	03/20/2020	CALL OPTION ON MAR20 SPX @2825	33,622	378,405	912828-4A-5	WI TREASURY NOTE	1	2,527,757	2,620,445
Secure S																
Call 1771 (in the part of th	7040014114			0.544.007	0 577 500	0.500.007	00 (00 (0040	00 (00 (0000	OHIL OPTION ON HAROO ORY SOFOE	75 400	000 445	005405 FD 4	DIOLETOODD	455	0 500 007	0.004.000
Part Part	/ 8482#AMT		1	2,341,807	2,5//,529	3,302,097	03/20/2019	. 03/20/2020	CALL UPITON ON MARZO SPX @2525	/5, 132		09312E-FH-1	PACIFICURP	IFE	2,502,397	2,924,282
Secure Processing Process																
STACK ARE COLD FOR A STATE STATE AND A	78482#AM1		1	2.259.384	2.291.137	3, 166, 841	03/20/2019	03/20/2020	CALL OPTION ON MAR20 SPX @2525		567.480	69512E-FR-1	PACIFICORP	1FE	2,224,353	2.599.361
Section Sect																
Section Sect																
SOURCE NAME OF DR. A STATE OF DR.	000470000				0 004 500	0.575.047	00 (00 (00 40	00 100 10001	ALMOLE NUME ODG ON DUM	205 205	200 500	000401 40 0	DUO DANK MITTONIA AGGGGLATION	are.	4 005 704	0 405 000
STATE STAT	6934/SB@3		1	2,000,000	2,281,528	2,5/5,91/	03/22/2019	06/20/2024	SINGLE NAME CDS UN PHM		380,589	69349L-AH-9	PNC BANK NATIONAL ASSOCIATION		1,995,704	2, 195, 328
Section Sect	1											1				
Second Compare Compa	1															
March Section Sectio	854502A*2		1	2,000,000	1,785,969	2, 184, 865	03/22/2019	06/20/2024	SINGLE NAME CDS ON CTL	(212,692)	(71,621)	854502-AH-4	STANLEY BLACK & DECKER INC	1FE	1,998,660	2,256,485
Page Page	1															
DUIL PITHS ON ADDRESS PROBLEM																
April Control Contro	/8482#AQ2		1	2,655,414	2,/10,32/	3, 102, 283	06/21/2019	. 06/19/2020	CALL OPITON ON JUN20 SPX @2950	/3,618	302,895	912828-42-0	TREASURY NOTE	1	2,636,709	2,799,388
Cold Coff Cold National Services Cold Coff Cold National Services Cold Cold Cold Cold Cold Cold Cold Cold	78482#AP4		1	2 360 368	2 489 235	2 969 225	06/21/2019	06/19/2020	CALL OPTION ON JUN20 SPX @2650	145 494	480 880	912828-47-0	TREASURY NOTE	1	2 343 741	2 488 345
## PARCELING PROCESSION CAN CAPTURE FOR FAMOUR FOR STATE OF STATE	7040217114		'	£,000,000			00/21/2010	00/ 10/ 2020	ONEE OF FIGHT ON BONES OF A SECOND			012020 42 0	THE TOOL TO TE			2,100,010
SINGE INEX COS ON U.U. effective SOCIATION ASSESSMENT CONTROL CLASS ON U.U. effective SOCIATION ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL SERVICE STATE AND ASSESSMENT CONTROL CONTROL SERVICE STATE AND ASSESSMENT CONTROL CONTROL CONTROL SERVICE STATE AND ASSESSMENT CONTROL CO																
Strategies Str	78482#AP4		1	2,655,414	2,815,384	3,206,672	06/21/2019	. 06/19/2020	CALL OPTION ON JUN20 SPX @2650	163,680	540,990	912828-70-8	TREASURY NOTE	1	2,651,703	2,665,682
Second Part rt Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part Part																
Out. OFFICION ON SEP20 SPY 42700 1	COOCCEDÃO		0	F00, 000	404 004	E40 4E4	00/00/0047	00 (00 (0000	CINCLE NAME COC ON OLA	(7,000)	0.040	C440C0 AF 4	NECTLE LICEDINGS INC	155	400 040	FOC FOC
File of the Condition of Secret 19-47-WILL EXPORT FAILING 1 2, 682, 683 2, 973, 884 3, 340, 587 (9/20/2019) 6/18/2000 CALL (PTION ON SP20 974, 62700 2/89, 061 5,14, 965 7/6651-0.4-9. PRIVATE EXPORT FAIDING 1 2, 704, 786 2, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 704, 786 2, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 704, 786 2, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 885 2, 973, 884 3, 340, 587 (9/20/2019) 6/18/2000 CALL (PTION ON SP20 974, 62700 2/89, 061 5,14, 965 7/6651-0.4-9. PRIVATE EXPORT FAILING 1 2, 704, 786 2, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 704, 786 2, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 885 2, 885, 882 3, 19, 902 (9/20/2019) 6/18/2000 CALL (PTION ON SP20 974, 62700 2/89, 061 5,14, 965 7/6651-0.4-9. PRIVATE EXPORT FAILING 1 2, 704, 786 2, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 885 2, 885, 882 3, 19, 902 (9/20/2019) 6/18/2000 CALL (PTION ON SP20 974, 62700 2/89, 061 5,14, 965 7/6651-0.4-9. PRIVATE EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractive of Condition on Secret 19-47-WILL EXPORT FAILING 1 2, 82, 865, 512 extractiv	0800000#2		J	000,000	491,234		00/28/201/	. 06/20/2022	SINGLE NAME CDS ON OLN		0,948	041U02-AE-4	NESTLE HOLDINGS INC.		498,842	330,300
Sail Security - FRINKIE EXPRET FRANKING 1																
CALL OFFICIAL ON SEPZIO SPI 42270.0 Fifted two 09/20/20/39, statabed to 2 2,973,848 3,340,357 09/20/20/19 09/18/2020. CALL OFFICIAL ON SEPZIO SPI 42300. 10 2,202,863 2,973,848 3,340,357 09/20/20/19 09/18/2020. CALL OFFICIAL ON SEPZIO SPI 42300. 11 2,704,786 2,825,512 11 2,203,880 2,805,281 11 2,203,880 2,805,281 11 2,203,880 2,805,282 3,119,092 09/18/2020. CALL OFFICIAL ON SEPZIO SPI 42000. 3,144 2,203,880 7,2051-0.1-8 PRIVATE EXPORT FUNDING. 1 2,704,786 2,825,512 11 2,203,880 7,2051-0.1-8 PRIVATE EXPORT FUNDING. 1 2,704,786 2,825,512 11 2,805,881 11 2,805,881 11 2,805,881 11 2,805,881 11 2,805,881 11 2,805,881 11 2,805,881 11 2,805,881 10/31/20/19 10/31/2																
## Iffective 09/20/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FUDING February 12/2019, attached to Bash Sear ity-FINITE EPRIF FU	78482#AU3		1IF	2,692,863	2,973,848	3,340,357	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @2700	269,061	514,845	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,704,786	2,825,512
Death Security-PRIVATE EXPORT FANDING 1																
TRIBUTE NOT SEPT SEPT SEPT SEPT SEPT SEPT SEPT SEP																
CALL OPTION ON SP202 9F 180000. Feetive 967/2009. attached to Sash Security-PRIVATE DROTT FADING 1	79499#4119	Cash Security-PHIVALE EXPURI FUNDING	110	2 602 962	2 072 949	2 240 257	00/20/2010	00/19/2020	CALL OPTION ON SEP20 SPV 82700	260.061	51/ 9/5	7/2651_D L-0	DDIVATE EVDODT EINDING	1	2 704 796	2 925 512
First tive 09/20/2019, statehed to Cash Security-FINITE EXPIRE TRY IDENTIFY CONTROLL AND THE SECURITY CONTROLL AND THE S	7 0402#AU3	CALL OPTION ON SEP20 SPX 03000	IIF	2,092,003	2,973,040		09/20/2019	. 09/ 10/ 2020	CALL OF I ION ON SEF20 SFX 92700			742031-DJ-0	PRIVATE EXPORT PONDING	'	2,704,700	2,020,012
THE SIMP PAY (ISDOOMIN-42) RESET IMPLY (ISDO																
TR SIMP PW (180001M- 42) RESET NITH REC INZIA RESET NITH RES	1															
FEED INSIGNATION FREST INT.	78482# ARO		1IF	2,692,863	2,836,226	3,119,092	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @3000		293,580	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,704,786	2,825,512
FEIDING Security-TEN VIA. AUTH Security-																
PENDING Security-TEN VAL JUTH 1									TO CHAD DAY (HOOOGAN, 40) DECET M							
TR SIMP PAY (US0001M+ 42) RESET MTH / REC M2USIM RESET MAT, effective 10/31/2019, attached to Cash Security-TEN VAL AUTH 12	PENDING		17	6 978 462	8 058 080	10 508 130	10/31/2010	04/30/2020		ın	121 165	880501_DM_1	TEN VAL ALITH	1	8 058 080	10 083 075
REC MUSINI RESET MAT, effective 10/31/2019, attached to Cash Security-US TRASURY N/B 12 .6,572,866 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2019 .0/30/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2019 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .7,590,592 .9,897,396 .0/31/2020 .0	I LINDING		12				10/01/2010	. 04/30/2020	/ TIEO MEGOTIM TIEGET MAT			000001 Dill 1	TEN YAE AGIII	'		
No. 10/31/2019, attached to Cash Security-TEN VAL AUTH 1 2 5,7590,592 9,897,396 10/31/2019 04/30/2020 TR SIMP PAY (US0001M-42) RESET MTH 3,99,512 880591-0M-1 TEN VAL AUTH 1 7,590,592 9,497,884	1											1				
FUTURE US 5YR NOTE MAR 20, effective 11/21/2019, attached to Cash Security-US TREASURY N/B	1									ГН						
Effective 11/21/2019, attached to Cash Security-US TREASURY N/B 12 130,000 131,011 135,826 11/21/2019 03/31/2020 FUTURE US SYR NOTE MAR 20 13,046 912810-EH-7 US TREASURY N/B 1 131,011 138,871 138,871 138,871 139,000 131,011 135,826 11/21/2019 03/31/2020 FUTURE US SYR NOTE MAR 20 131,011 135,826 11/21/2019 03/31/2020 FUTURE US SYR NOTE MAR 20 131,011 138,871 131,011 135,826 11/21/2019 03/31/2020 FUTURE US SYR NOTE MAR 20 131,011 138,871 131,011 138,871 131,011 135,826 11/21/2019 03/31/2020 FUTURE US SYR NOTE MAR 20 131,011 138,871 131,011 138,871 131,011 135,826 11/21/2019 03/31/2020 FUTURE US SYR NOTE MAR 20 131,011 138,871 131,011 138,871 131,011 138,871 131,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,011 134,871 134,871 134,011 134,011 134,871 134,011 134,	PENDING		1Z	6,572,866	7,590,592	9,897,396	10/31/2019	04/30/2020	/ REC M2USIM RESET MAT		399,512	880591-DM-1	TEN VAL AUTH	1	7,590,592	9,497,884
PENDING Cash Security—US TREASURY N/B 1 131,011 135,826 11/21/2019 03/31/2020 FUTURE US 5YR NOTE MAR 20 11/21/2019 41tached to PENDING Cash Security—US TREASURY N/B 1 131,011 135,826 11/21/2019 03/31/2020 FUTURE US 5YR NOTE MAR 20 03/31/2020 03/31/2020 FUTURE US 5YR NOTE MAR 20 03/31/2020	1															
FUTURE US 5YR NOTE MAR 20, effective 11/21/2019, attached to Cash Security-US TREASURY N/B 12 130,000 131,011 135,826 11/21/2019 03/31/2020 FUTURE US 5YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 1 131,011 138,871 (3,046) 912810-EH-7 US TREASURY N/B US TREASURY	PENDING		17	130 000	131 011	135 936	11/21/2010	03/31/2020	FIITURE US 5VR NOTE MAR 20		(3.046)	012810_EH_7	IIS TREASURY N/R	 1	131 011	138 071
# 6ffective 11/21/2019, attached to Cash Security-US TREASURY N/B 12 130,000 131,011 135,826 11/21/2019 03/31/2020 FUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 136,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B 1 131,011 138,871 PUTURE US 2YR NOTE MAR 20 (3,046) 912810-EH-7 US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N	LINDING		14			133,620	11/21/2018		TOTONE OF SIN NOTE MAN 20	-	(3,046)	312010-EN-1	OU TREMOUNT IN D			
PENDING Cash Security-US TREASURY N/B 1	1											1				
effective 11/21/2019, attached to	PENDING	. Cash Security-US TREASURY N/B	1Z	130,000	131,011	135,826	11/21/2019	03/31/2020	FUTURE US 5YR NOTE MAR 20		(3,046)	912810-EH-7	US TREASURY N/B	1	131,011	138,871
PENDING Cash Security—TREASURY NOTE 1/2 476,000 479,390 491,174 11/21/2019 03/31/2020 FUTURE US 2YR NOTE MAR 20 111,157 912828—WG-1 TREASURY NOTE 11,157 912828—WG-1																
FUTURE US 2'R NOTE MAR 20, effective 11/21/2019, attached to	DENDINO		47	470 655	470 655	404	44 (04 (0010	00 (04 (0000	FUTURE HIS OVER NOTE WAS SO		33 2	040000 ****	TREADURY NOTE	L	470.555	400 0:-
effective 11/21/2019, attached to	PENDING		12	4/6,000	4/9,390	491, 174	11/21/2019	. 03/31/2020	FUTURE US 2YR NOTE MAR 20		11, 157	912828-WG-1	THEASURY NOTE	1	4/9,390	480,016
	1															
	PENDING		1Z	6.000	6.043	6. 191	11/21/2019	03/31/2020	FUTURE US 2YR NOTE MAR 20		141	912828-WG-1	TREASURY NOTE .	11	6.043	6.051

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Synt	thatic Assat) Tra	neactions	replication	Cynthicus 7	tooct) Transi	decions Open as of Dece	iniber or or our		of the Penli	cation (Synthetic Asset) Trans	eactions		
1	2	3	4	5	6	7	8	Derivative I	nstrument(s) Open				Instrument(s) Held		
'	2	3	7	3	U	,	0	Delivative	10	11	12	13	14	15	16
		NAIC						9	10	11	12	13	NAIC	13	10
				D I /A . P I I											
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	FUTURE US 2YR NOTE MAR 20,														
	effective 11/21/2019, attached to														
PENDING	Cash Security-TREASURY NOTE	1Z	450,000	453,205	464,345	11/21/2019	03/31/2020	FUTURE US 2YR NOTE MAR 20		10,548	912828-WG-1	TREASURY NOTE	1	453,205	453,797
	FUTURE US 2YR NOTE MAR 20,														
	effective 11/21/2019, attached to	_													
PENDING	Cash Security-TREASURY NOTE	12	12,000	12,085	12,383	11/21/2019	03/31/2020	FUTURE US 2YR NOTE MAR 20		281	912828-WG-1	TREASURY NOTE	1	12,085	12, 101
	FUTURE US 10YR NOTE MAR 20, effective 11/26/2019, attached to														
PENDING	Cash Security-U S TREAS BDS	47	2.000	2.054	1 000	11/26/2019	03/20/2020	FUTURE US 10YR NOTE MAR 20		(010)	912810-EK-0	II O TDEAC DDC		2.054	2.208
PENDING	FUTURE US 5YR NOTE MAR 20.	12	2,000	2,004	1,990	11/20/2019	03/20/2020	FUTURE US TUTH NUTE MAR 20		(219	912810-EN-U	U S TREAS BUS		2,004	2,208
	effective 12/04/2019, attached to														
PENDING	Cash Security-US TREASURY N/B	17	1.000	1.007	1 045	12/04/2019	03/31/2020	FUTURE US 5YR NOTE MAR 20		(23)	912810-EH-7	US TREASURY N/B	1	1.007	1.068
LINDING	CALL OPTION ON DEC20 SPX @2825.	12	1,000	1,007	1,040	12/04/2010	00/01/2020	TOTALE GO STIT NOTE MAIT 20		(20	312010 111 7	OU TILLOUTT N/ D	'		1,000
	effective 12/12/2019, attached to														
PENDING	Cash Security-TREASURY NOTE	1Z	2.851.713	3,220,118	3.301.491	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @2825	372.389	438.750	912828-7C-8	TREASURY NOTE	1	2.847.728	2.862.741
	CALL OPTION ON DEC20 SPX @2825,			, ,					, , ,	, , ,				, ,	, ,
	effective 12/12/2019, attached to														
PENDING	Cash Security-TREASURY NOTE	1Z	2,851,713	3,220,118	3,301,491	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @2825		438,750	912828-70-8	TREASURY NOTE	1	2,847,728	2,862,741
	CALL OPTION ON DEC20 SPX @3125,														
	effective 12/12/2019, attached to														
PENDING	Cash Security-TREASURY NOTE	1Z	2,851,713	3,070,226	3, 191, 050	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @3125	191,190	238,860	912828-68-4	TREASURY NOTE	1	2,879,036	2,952,190
1	CALL OPTION ON DEC20 SPX @3125,										1				
	effective 12/12/2019, attached to	_													
PENDING	Cash Security-TREASURY NOTE	1Z	4, 119, 141	4,434,771	4,609,295	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @3125	276, 163	345,020	912828-68-4	TREASURY NOTE	1	4, 158, 607	4,264,275
	FUTURE US 2YR NOTE MAR 20,														
DEND INO	effective 12/31/2019, attached to	47	4.000	3.979	0.070	10 /01 /0010	00 (04 (0000	FUTURE US 2YR NOTE MAR 20		74	040000 VD 0	TREASURY NOTE	l.	3.979	3.900
PENDING	Cash Security-TREASURY NOTE	ΙΖ	4,000	3,9/9	3,9/3	12/31/2019	03/31/2020	FUTURE US 2YR NUTE MAR 20		/4	912828-YB-0	THEASURY NUTE	1	3,9/9	3,900
1	FUTURE US 2YR NOTE MAR 20, effective 12/31/2019, attached to										1				
PENDING	Cash Security-TREASURY NOTE	17	4.000	3.979	2 072	12/31/2019	03/31/2020	FUTURE US 2YR NOTE MAR 20		74	912828-YB-0	TREASURY NOTE	1.	3.979	3.900
99999999999999		IL	4,000						0.505.550			XXX	XXX		
1 9999999999 -	TOTALS			59,606,218	70, 176, 195	XXX	XXX	XXX	2,505,550	6,849,248	XXX	***	1 333	57,100,668	63,326,947

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

First Quarter Second Quarter Third Quarter Fourth Quarter Fourth Quarter Fourth Quarter Fourth Quarter Year To Date				·							
Total Replication (Synthetic Asset) Transactions Statement Value Positions Total Replication (Synthetic Asset) Transactions Statement Value Positions Total Replication (Synthetic Asset) Transactions Statement Value Positions Total Replication (Synthetic Asset) Transactions Statement Value Positions Transactions Statement Value Positions Transactions Statement Value Positions Total Replication (Synthetic Asset) Transactions Statement Value Positions Total Replication (Synthetic Asset) Transactions Statement Value Positions Positions Total Replication (Synthetic Asset) Transactions Statement Value Positions P		First Q	luarter	Second	Quarter	Third C	Quarter	Fourth	Quarter	Year T	o Date
Number of Fransactions Number of Fransactions Number of Fransactions Statement Value Positions Positions Statement Value Positions Statement Value Positions Positions Statement Value Positions Positions Statement Value Positions Positions Statement Value Positions P		1	_	3	4	5	v	7	8	9	
Transactions Of Transactions Of Transactions Of Transactions Of Transactions Of Transactions Of Transactions Of Transactions Of Transactions Of Transactions Of Transactions Of Transactions Of Of Of Of Of Of Of O											
Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Statement Value Positions Positions Statement Value Positions Posi		Number		Number				Number			
1. Beginning Inventory						-		٠.			
2. Add: Opened or Acquired Transactions. 12 43,222,023 12 41,645,389 17 11,259,948 22 38,974,977 63 135,102,336 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value. XXX 22,039 XXX 255,059 XXX 12,744 XXX 289,842 4. Less: Closed or Disposed of Transactions. 13 33,808,733 7 23,767,066 12 20,360,078 20 41,486,494 52 119,422,370 5. Less: Positions Disposed of for Failing Effectiveness Criteria.		Positions	Statement Value	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value
2. Add: Opened or Acquired Transactions. 12 43,222,023 12 41,645,389 17 11,259,948 22 38,974,977 63 135,102,336 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value											
2. Add: Opened or Acquired Transactions. 12 43,222,023 12 41,645,389 17 11,259,948 22 38,974,977 63 135,102,336 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	1 Reginning Inventory	17	60 107 181	16	60 444 748	21	74 419 631	26	62 721 348	17	60 107 181
3. Add: Increases in Replication (Synthetic Asset)	1. Degining inventory								52,721,010		
3. Add: Increases in Replication (Synthetic Asset)											
Transactions Statement Value	Add: Opened or Acquired Transactions	12	43,222,023	12	41,645,389	17	11,259,948	22	38,974,977	63	135,102,336
Transactions Statement Value											
Transactions Statement Value	3 Add: Increases in Replication (Synthetic Asset)										
4. Less: Closed or Disposed of Transactions		XXX		XXX	22 039	XXX	255 059	XXX	12 744	XXX	289 842
5. Less: Positions Disposed of for Failing Effectiveness Criteria	Transactions Statement Value										
5. Less: Positions Disposed of for Failing Effectiveness Criteria				_							
Criteria	Less: Closed or Disposed of Transactions	13	33,808,733	/	23,767,066	12	20,360,078	20	41,486,494	52	119,422,3/0
Criteria											
Criteria	5 Less: Positions Disposed of for Failing Effectiveness										
6. Less: Decreases in Replication (Synthetic Asset)		1001	0.075.704	1001	0.005.470	1004	0.050.040	1001	040 057	1001	10 170 771
Transactions Statement Value XXX 9,075,724 XXX 3,925,478 XXX 2,853,212 XXX 616,357 XXX 16,470,771	Transactions Statement Value	XXX	9,0/5,/24	XXX	3,925,478	XXX	2,853,212	XXX	616,357	XXX	16,4/0,//1
7. Ending Inventory 16 60,444,748 21 74,419,631 26 62,721,348 28 59,606,218 28 59,606,218	7. Ending Inventory	16	60.444.748	21	74.419.631	26	62.721.348	28	59.606.218	28	59.606.218

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Chec	k
1.	Part A, Section 1, Column 14.	49,401,390	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(2,638)	
3.	Total (Line 1 plus Line 2)	49,398	3,752
4.	Part D, Section 1, Column 5	103, 196, 589	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		7,508
10.	Part D, Section 1, Column 8	107,399,812	
11.	Part D, Section 1, Column 9	(53,652,304)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,526,594	
14.	Part B, Section 1, Column 20	486 , 140	
15.	Part D, Section 1, Column 11	6,012,734	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year .524,817,367 .148,299,257 .376,518,110 11,148,293,174 ..5,837,832,755 ..5,310,460,419 2. Cost of cash equivalents acquired2,782,625 ..2,782,625 3. Accrual of discount Unrealized valuation increase (decrease) .28,300 ...28,300 .100,566 123 100 444 5. Total gain (loss) on disposals .5,836,226,206 ..11, 189, 146, 420 ..5,352,920,214 6. Deduct consideration received on disposals 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-.486,875,612 .152,688,553 .334, 187, 059 7+8-9) 11. Deduct total nonadmitted amounts . 152,688,553 486,875,612 334,187,059 Statement value at end of current period (Line 10 minus Line 11)

⁽a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

						onowing An ixed	al Ediate Citi	LD DOCUMBON	or or ourront	1 001						
1	2	Locati	on	5	6	7	8	9	10	Chan	ge in Book/Adjusted	I Carrying Valu	e Less Encumbra	ances	16	17
		3	4							11	12	13	14	15		
			•											Total Foreign		
													Total	Exchange	Gross Income	
											Current Year's		Change in	Change in	Earned Less	
								D = = 1 - / A = 1 : = 4 = = 1								T
								Book/Adjusted				urrent Year's	Book/	Book/	Interest	Taxes,
					Date of		Amount of	Carrying Value	Fair Value	Current Year's		Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value		Encum-	Expenses
Description of Property	Code	City	State	Acquired	Appraisal	Actual Cost	brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
0399999. Total Property occupied by the I	reportin	g entity														
Tuscany Apartments	!	Alexandria	VA	11/30/2012	09/10/2019	29,869,954		23,413,165	30,000,000	1,035,368			(1,035,368)		2,445,858	1,313,840
Pooler Retail	I	Savannah	GA	06/18/2015	08/21/2019	37, 103, 579		32,318,959	37,500,000				(825, 475)		3,554,357	1, 177, 522
Mosaic Apartments	!	Austin	TX	02/09/2016	08/30/2019	74,598,528			44,653,555	2,669,393		303,555	(2,365,838)		8,654,940	6, 157, 581
Tempe Industrial	!	Tempe	AZ	10/12/2017	09/14/2019	19,292,936		18,019,180	20,300,000	807,688			(807,688)		1,739,232	513,966
Courthouse Apartments	l	Wheaton	IL	01/24/2018	09/19/2019	47,453,011	28,110,000		18,090,000	1,525,562			(1,525,562)		2,516,295	2,546,641
Anderson Ranch		Fresno County	CA	12/23/2019	09/30/2019	49,781,669		49,781,669	58,000,000							
0499999. Properties held for the production	on of inc	come				258,099,678	61,356,445	169,235,258	208,543,555	6,863,486		303,555	(6,559,931)		18,910,682	11,709,551
								• • • • • • • • • • • • • • • • • • • •		• • • • • • • • • • • • • • • • • • • •						
								†								

								1								
								I								
0699999 - Totals						258,099,678	61,356,445	169,235,258	208,543,555	6,863,486		303,555	(6,559,931)		18,910,682	11,709,551

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1			4	5	6	7	8	9
	Location							
	2	3	1					Additional Investment Made After
					Actual Cost		Book/Adjusted	Investment
			Date		at Time of	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Acquisition	Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Acquisition
Tuscany Apartments Pooler Retail	Alexandria	VA	11/30/2012 VARIOUS					193,943
Pooler Retail	Savannah	GA	06/18/2015 VARIOUS					180,517
Mosaic Apartments	Austin	TX	02/09/2016 VARIOUS					
Tempe Industrial	Tempe	AZ	10/12/2017 VARIOUS					510, 178
	Wheaton	IL	01/24/2018 VARIOUS					108,870
	Fresno County	CA	12/23/2019 VARIOUS		49,781,669		49,781,669	
0199999. Acquired by Purchase					49,781,669		49,781,669	1,707,401
			·····					
			 				†	
			 				†	
			·				·	
							<u> </u>	
0399999 - Totals			·		49,781,669		49,781,669	1,707,401

SCHEDULE A - PART 3

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

1	Location	on	4	5	6	7			Book/Adjusted				14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/		Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's			Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year		Recognized		(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
= =====================================	J.LJ	Clair						o.a.i.o.i.	. tooogzou	2.4000	(74.40							
						· · · · · · · · · · · · · · · · · · ·	······	\											
		· · · · · · · · · · · · · · · · · · ·																	
			I																
			L																
			 .																
			 -									ł							
			 			+			+			ł						+	
			+			+			+										
			***************************************															†	
0399999 - Totals			+																

SCHEDULE B - PART 1

1	2		5	6	7	NED December 3 8		14	15						
		3	Location	4	Loan	Date Acquired	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
121581		LAS VEGAS	NV			12/16/1999	8.040	5,572,477						23,239,207	12/19/1997
121651		SUNRISE	FL		.	08/25/1998	7.040	4,728,800		(55,730)				17,359,759	
121759		MINNEAPOLIS	MN		···	11/09/1999	7.940 7.930	3,697,456						15,524,884	
121911		HENDERSON	NV			12/28/2000		7,090,523		693				25,480,240 6.808,744	
122324		SAN MARCOS	CA			12/09/2003	5.570	3.484.475						6,844,557	
122423		WHITESTONE	NY			06/09/2004	5.240	674,608							04/16/2004
122506		SEWICKLEY	PA			01/14/2005	6.600	2,403,953							12/10/2004
122545		STAMFORD				11/22/2005	5.630	6,359,466							07/15/2005
122586 122634		FEDERAL WAY	WA			04/22/2005 09/06/2005	5.620 5.320	3,224,642						11,721,127	
122643		WILLIAMSBURG	VA			01/19/2006	5.430	1, 156, 043						12,111,182	
122715		TUALATIN	OR			11/15/2006	5.760	7,756,761						27.645.667	
122782		NEW YORK	NY			01/05/2006	5.505	20, 432, 829						100,967,470	
122830		DENVER				07/19/2006	6.260	1, 479, 146						17,240,160	
122897		HONOLULU	HI			01/10/2007	6.750	7,294,508						17,060,477	
122995 122996		VARIOUS	NY			07/12/2007 07/12/2007	5.630 5.700	8,417,279 8,893,086		-				15, 1/4, 105	06/04/2007
123011		EAST HANOVER	NY			10/01/2007	5.660	6,018,043							06/04/2007
123067		MATAWAN	N.J			09/27/2007	6.250	4,000,001						5,699,694	
123117		FRANKLIN TOWNSHIP	NJ.			12/20/2007	6.300	2, 122, 698							11/26/2007
123126		MEDFORD	MA			12/07/2007	6.450	3,696,878							10/22/2007
123130		OGDEN	UT			03/13/2008	6.200	12, 131, 814						23,201,276	
123141		BRANCHBURG	NJ		···	02/05/2008	6.270	4,749,042						13,468,364	
123169		ALEXANDRIA CITY	VA			03/31/2008	6.430 6.640	10,322,844 11.893.885		00.700		(00.700)			03/11/2008
123195		SECAUCUS	NY			12/11/2009	5.390			28,732		(28,732)			09/17/2007
123234		MACUNGIE	PA PA			10/26/2010	5.300	3,365,359						7,531,295	
123257		AUSTIN	TX			06/01/2011	5.650	7,371,502						14,625,779	
123260		CLIFTON	NJ			04/01/2011	5.260	5,000,000						12,539,852	02/15/2011
123262		WYCKOFF	NJ			05/25/2011	5.640	26,434,231						50, 112, 079	
123280		DANA POINT	CA		···	07/22/2011	5.580	4,002,899							04/20/2011
123286		WOODBURY				09/14/2011 07/01/2011	5.180 4.750	4,005,626 5,064,890							04/21/2011
123301		CHICAGO	II			09/01/2011	4.750			-				17,975,307	
123302		ST. LOUIS	MO			06/30/2011	5.550	7,631,857						14,261,845	
123303		CHICAGO	IL			06/30/2011	5.550	1,421,974						2,657,279	
123304		PHILADELPHIA	PA			06/30/2011	5.550	15,771,304						29,472,238	
123305		MINNEAPOLIS				06/30/2011	5.550	4,791,510		-					11/20/2017
123306 123307		HOUSTON CHELSEA	TX			06/30/2011	5.550 5.550	1,117,779 10,133,810		-				2,088,822	
123307		BALTIMORE	MA			06/30/2011	5.550	4,406,318		-					11/20/2017 11/20/2017
123309		ATLANTA	GA			06/30/2011	5.550			-					11/20/2017
123310		WASHINGTON	DC.			06/30/2011	5.550	2,483,953						4,641,827	
123312		DEERF I ELD	IL			12/01/2011	5. 110	31,847,364						56,338,361	08/10/2011
123314		SARASOTA	FL			08/08/2011	5. 180	6, 426, 294		-		.		13,784,451	
123324		SEATTLE	WA			09/29/2011	4.660	20,483,680		-				45,013,097	07/14/2011
123328 123337		ST. LOUIS BOSTON				10/11/2011	5.150 .4.700	7,630,043		-				17,515,191	07/15/2011
123340		BOSTON	MA			11/30/2011 11/30/2011	4.700	3,415,466		-				10,406,458	
123342		BOSTON	MA			11/30/2011	4.700	3,345,572						9.042.985	
123347		LAKEWOOD	CA			12/13/2011	5.000	3,621,505						7,864,577	
123348		OREGON CITY	OR			12/15/2011	5. 125	7, 197, 669						26,523,626	09/16/2011
123374		ALEXANDRIA	VA			03/07/2012	5.060	20,780,306							01/10/2012
123376		HOUSTON	TX			05/15/2012	5. 190	16,662,095		-				34,468,494	
123379 123380		NEWARKPLANT CITY	NJ			01/20/2012 12/16/2011	4.610 4.500	11,985,304		-					
123380		OAKLAND	CA			12/16/2011	4.500	32,285,623							
123404		SAN DIEGO	CA			09/04/2012	4.400	7,315,479							07/03/2012
123405]	SAN DIEGO	CA			09/04/2012	4.400	14, 181, 307							07/05/2012
123406		NORTH HOLLYWOOD	CA			09/04/2012	4 400								07/07/2012

SCHEDULE B - PART 1

1	2	Location 5			1 6	7	NED December 3		14	15				
·		3 Code City	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or
Loan Number	Code	LINTHICUM	State	Туре	Acquired08/28/2012	Interest 4.650	Interest9,400,246	(Decrease)	Accretion	Recognized	and Other	BOOK Value	18,232,762	Valuation 06/28/2012
123426		ROCKY POINT	NV		01/25/2013	4.680	9,400,246							
123429		CHICAGO	IL.		11/29/2012	4.900	20,847,684		(69,883)				27,234,857	
123437		LAS VEGAS	NV		02/14/2013	4.610	2,720,647							11/04/2012
123438		. TEMPE	AZ		02/14/2013	4.610	3,642,157						10,772,780	
123441 123442		. IRVINE	CA		03/28/2013 04/30/2013	4.450 4.450			(15,700)				34,583,014 36,485,165	
123445		MOORESVILLE	NC		04/30/2013	4.450	6,201,586							
123449		CHICAGO	IL		05/08/2013	4.480	10,454,999						18,314,198	
123450		SAN DIMAS	CA		05/23/2013	4.150	4,814,428		(30,265)				14,255,588	
123451		. PLEASANTON	CA		04/18/2013	3.950	9,512,241						25,280,202	
123457		. GREENSBORO	NC.		05/07/2013	3.900	12,516,009				-		23,643,831	
123459 123462		. MARLTON	NJ		06/13/2013	3.940	20,420,083						34,393,769	
123462		. COPPELL	 PΔ		05/22/2013 07/09/2013	3.750 4.090	14,290,707		(22,979)				42,848,888 .31,589,700	
123470		MIAMI	FI		06/20/2013	3.750	27,667,507		(22,919)					05/13/2013
123474		LAS VEGAS	NV.		07/10/2013	4.000	6,996,283						16.849.292	
123476		ODENTON	MD		07/25/2013	4.340	8,048,678							06/23/2013
123478		. HONOLULU	HI		01/30/2014	6.750	1, 112,773						2,602,565	
123480		FULTON	MD		10/30/2013	4.860	18, 162, 431						29,786,907	
123481		. FULTON	MD GA		10/30/2013	4.860	15,598,323							08/27/2013
123482		LOS ANGELES	GA		10/07/2013	4.530 4.790	15,819,586 20,187,267						37,616,024 39,302,366	
123486		GREENVALE	NY		04/24/2014	4.260	12,565,666						33,110,087	
123489		MINNEAPOLIS	MN		04/01/2014	4.390	17,000,000		(01,002)					02/10/2014
123491		ADDISON	TX		04/10/2014	4.350	18,570,460							03/05/2014
123492		. GREENSBORO	NC		05/12/2014	4.790	11,620,609						22,953,021	
123493		. SALT LAKE CITY	<u>U</u> T		05/07/2014	4.580	18,055,968						33,885,308	
123494		JUPITER			07/01/2014	4.070	7, 175, 359						11,950,399	11/16/2016
123495 123496		CUPERT I NO BROOKLYN	CA		07/31/2014 07/30/2014	4.060 4.290	12,937,092							
123497		TOMS RIVER	N.I		07/30/2014	4.160	13,497,940						23.375.452	
123498		TUSTIN	CA		07/02/2014	3.850	10,000,000						21,227,337	06/10/2014
123499		CHICAGO	IL		10/28/2014	3.960	18,859,859							09/18/2014
123504		SAN DIEGO	CA		10/14/2014	3.950	44,757,721						82,696,388	
123505		. CHICAGO	IL		09/10/2014	4.200	7,824,854							08/18/2014
123508		NEWARK	NJ.		11/17/2014	4.420	13,839,133						23,300,784	
123509 123510		PORTLAND	OR		12/04/2014 12/04/2014	4.090 4.090	18,984,052						50,270,852	
123510		SALT LAKE CITY	UT		12/04/2014	4.550	11,717,504 26,124,053		(449,209)		-		25,924,431 41,714,055	
123512		SAN ANTONIO	TX		02/27/2015	4.350	16,865,552						23,892,936	
123513		TEMPE	AZ		12/10/2014	4.000	14,046,542						28,664,567	
123514		. CHANDLER	AZ		12/10/2014	4.010	6,332,348						13,759,680	10/30/2014
123515		. SUGAR LAND	TX		12/15/2014	4.100							7,881,539	
123516		FULSHEAR	TX		01/16/2015	4.100							7,842,910	
123517 123519		AUSTIN	TX		01/09/2015	4.350 4.110	29,000,000 15,007,137				-		41,284,937 23,608,390	
123520		BALTIMORE	MD		01/30/2015	4.110	9,284,250				-		23,608,390	12/03/2014
123521		SARASOTA	FL	<u>-</u>	01/30/2015	4.170	10,046,203						19,766,899	12/19/2014
123522		SAN DIEGO	CA.		04/08/2015	4.150	7,097,800		(3,291)				16,460,000	
123523		PISCATAWAY	NJ		03/13/2015	4.000	24,353,340						37,375,672	02/05/2015
123524		MADISON	WI		06/30/2015	4.000	19,887,383				(190, 119)		31,560,564	
123526		. IRVINE	CA		03/26/2015	3.560	22,631,967						58,020,450	
123527		FUQUAY-VARINA	NC		05/06/2015	4.020	9, 151,730		/4F 070				13,070,072	
123528		. KING OF PRUSSIA	PA		05/13/2015 06/29/2015	3.720 3.910	9,584,106 16,074,720		(45,870)		-			03/27/2015
123531		MINNEAPOLIS	INV		06/29/2015	3.670							31,930,459	
123534		ATLANTA	GA		08/06/2015	3.870	26,000,000						40,829,688	
123537		ADDISON	ТХ		08/03/2015	3.950	6,715,466		(5,086)					06/17/2015
123538		. CELEBRATION	FL		07/09/2015	4.340	35,500,000						52,897,384	08/31/2016
123539		PHOEN I X	AZ		09/22/2015	3.590	14,851,770	L		L			24.285.747	07/24/2015

SCHEDULE B - PART 1

				Show 5		age Loans OW	NED December 3	1 of Current Ye						
1	2				6	7	8			ook Value/Recorde				15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	Capitalized Deferred Interest	Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123540		RALEIGH	NC		09/22/2015	4.220	20,668,988						32,610,516	
123541 123545		SPRING SAN FRANCISCO	TX		08/06/2015	3.400 4.350	6,900,000 12,039,720						15,725,381 25.632.627	06/13/2015
123550		PLANO	TX	· · · · · · · · · · · · · · · · · · ·	10/29/2015	3.700	17,980,742						27,599,573	
123544		WINSTON-SALEM	NC		12/02/2015	3.650	6,022,513						11,689,318	
123546		SAN ANTONIO	TX		12/17/2015	3.880	13,881,263						21,957,610	
123547		BALTIMORE	MD		12/07/2015	4.250	6,781,975						11,495,893	
123549		ELMWOOD PARK	NJ.		12/18/2015	3.530	12,981,710						22,779,121	10/22/2015
123552 123555		PORTLAND	0RWA.		12/22/2015	4.250 3.740	7,350,027 7,100,000						13,430,000	10/23/2015
123556		ATLANTA	GA.		12/22/2015 12/18/2015	3.740							23,637,244	11/23/2015
123536		SCHILLER PARK	IL	•	02/09/2016	4.290	17,464,045						38,434,289	01/08/2016
123558		RIVERVIEW	FL		03/01/2016	4.520	13,617,456						19,597,326	
123559		. CHICAGO	IL		04/22/2016	3.690	14,068,830							02/01/2016
123561		NATICK	. MA		04/28/2016	4.250	21,000,026							03/07/2016
123564		. BOULDER	00		04/14/2016	3.890	36,912,618							03/21/2016
123565 123566		CENTENNI AL	CO		04/14/2016	3.890	39,782,500							03/17/2016
123562		CHICAGO			04/19/2016	4.000 3.400	16,952,273 9,304,778							
123568		WOBURN	MA		06/03/2016	4.250	3,669,555						6,868,309	
123575		ATLANTA	GA.		06/15/2016	3.480	21,837,938						33,273,732	
123572		VANCOUVER	WA		07/20/2016	3.180	17,500,000						41,751,392	06/08/2016
123574		. GLENDALE	AZ		07/20/2016	3.930	19,491,915				(220,798)		35,508,234	
123578		FULTON	MD		07/21/2016	3.990	15,585,853							06/13/2016
123570		GAINESVILLE	. FL		08/11/2016	4.050	9,754,299							06/09/2016
123582 123585		BEAVERTON	OR		09/15/2016	3.620 5.500	16,625,955						24,479,869 7,132,100	
123579		COVINGTON	WA		10/05/2016	3.750			17,875					08/24/2016
123584		CHAMPAIGN	IL		10/17/2016	3.300	22,700,000			• • • • • • • • • • • • • • • • • • • •			39,700,559	09/14/2016
123533		SAN ANTONIO	ΤX		11/21/2016	3.900	34, 372, 862							10/13/2016
123567		RALEIGH	NC		10/31/2016	4 . 150	17, 174, 179						25,486,084	06/03/2016
123586		MONROVIA	CA.	· · · · · · · · · · · · · · · · · · ·	11/18/2016	3.970	18,046,199						30, 107, 681	09/23/2016
123577		O'FALLON	MOKS		12/14/2016	3.170	27,050,000						53,699,938	07/25/2016
123588 123592		OVERLAND PARK	K5		02/23/2017	4.840 4.060	32,880,026 51,200,000						47, 186, 949 79, 830, 363	
123589		RALEIGH	NC	• • • • • • • • • • • • • • • • • • • •	06/12/2017	4.880	10,082,255							01/12/2017
123593		GREENVILLE	SC.		06/01/2017	4.110	22,500,000							03/23/2017
123603		AUSTIN	TX		07/28/2017	3.670	17,600,000						27, 162, 720	
123602		MIRA LOMA	CA		08/31/2017	3.750	6,200,000						17,820,000	
123598		. VACAVILLE	CA		08/21/2017	3.750	22,500,000						47,085,926	
123610 123611		AUSTIN	TX		09/28/2017	4.200	9,814,736 975.864						16,996,266	
123511		SAN ANTONIO	TX		09/25/2017	3.750								08/15/2017
123606		TEANECK	NJ.		10/19/2017	4.270								08/03/2017
123612		IRV ING	TX		11/30/2017	3.500	11,825,000						17,262,590	09/21/2017
123615		VARIOUS	IL	ļ	11/30/2017	5.680	26,418,605						49,369,120	11/04/2017
123604		DECATUR	GA		11/07/2017	3.550	42,000,000						56,970,773	
123617		. ATLANTA	GA	· · · · · · · · · · · · · · · · · · ·	11/28/2017	3.860	15,000,000						23,986,895	10/04/2017
123607 400002		LAS VEGAS	NVCA		11/17/2017	3.940 5.009	10,600,666						21,222,448 19,290,884	08/07/2017
123620		NORTH PROVIDENCE	RI		12/21/2017	3.760	23,500,000							11/17/2017
123616		SAN ANTONIO	TX		12/07/2017	4.100	16,425,307						24,365,816	
123618		LOS ANGELES	CA.		12/13/2017	3.900	15,468,724						35,922,265	11/14/2017
123624		ST. LOUIS PARK	MN		02/28/2018	3.910	36,500,000						55, 145, 505	01/03/2018
123622		LAS VEGAS	NV		02/02/2018	3.900	15,006,755						23,427,552	
123619		. RENO	. N		02/14/2018	4.090	24,676,599						35,971,414	
400003		HOUSTON AUSTIN	TX		03/28/2018	4.640	13,500,000						18,723,920	
123623 123628		BROOKLYN	NY		03/21/2018	4.350 4.140	12,680,386 10,500,000						25,573,206 17,664,713	
123631		SEATTLE	WA	1	05/04/2018	3.960	27,800,000						49,742,365	
123632		AUSTIN	TX		05/10/2018	4.240		• • • • • • • • • • • • • • • • • • • •					41,409,025	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	0	1 1	ion	5	6		NED December 3			ook Value/Dass!-	d Invootment		1.4	15
Т	2	Locat	IUII	5	ъ	7	8 Book	9	Change in B	ook Value/Recorde	d investment 12	13	14	15
		3	4				Value/Recorded	9	10	Current Year's	12	13		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	Citv	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123637	Code	AUSTIN	State	Type	06/26/2018	6.460	9,838,266	(Decrease)	Accietion	Recognized	and Other	DOOK Value	14,005,938	
123633		GREENVILLE	SC	-	06/19/2018	4.490	16, 118, 665						21,616,837	04/27/2018
123630		NORTH HOLLYWOOD	CA.		06/21/2018	5.000	5,775,382						16,007,752	05/08/2018
123621		VALLEY VIEW	OH.		01/19/2018	4.350	6,704,225						10,076,127	12/13/2017
123636		CLEMMONS	NC	-	08/06/2018	4.860	15,000,000						21,070,165	
123639 123635		AUSTIN	AZ		08/30/2018 08/01/2018	4.830 4.680	9,948,123 14,540,499						14,072,224	06/15/2018
123638		LOS ANGELES	CA	-	08/20/2018	4.250	14,540,499							06/08/2018
123644		MCK I NNEY	TX		09/27/2018	4.640	11,356,757							08/22/2018
123634		DALLAS	TX		09/04/2018	4.350			3,615				65,978,711	05/09/2018
123641		WINSTON SALEM	NC.		09/04/2018	4. 170	9,231,974						22,667,635	
123642		FORT WORTH	IX		10/01/2018	4.480	17,600,000							08/24/2018
400004 123643		GLENVIEWCHICAGO	IL	-	11/01/2018	4.730 4.460	12,530,073						17,548,001 17,868,624	09/11/2018
400006		CARLSBAD	CA	·	11/07/2018	5.560	9,838,846						17,868,624	
400005		EVERETT	MA.		11/13/2018	5.100	24,616,123						36,438,451	
123647		STUDIO CITY	CA		11/20/2018	4.380	20,000,000						37,634,655	09/22/2018
123648		CLAYTON	NC		12/19/2018	5.030	8,681,879						12,017,362	
123649		DALLAS	TX		12/17/2018	4.630	24,750,000							11/06/2018
400007 123651		JESSUP WEST SACRAMENTO	MD.		12/14/2018 02/12/2019	5.420 4.680	4,665,789 49,417,508						6,314,937 75,207,692	11/13/2018
123656		DALLAS-FORT WORTH	TY	-	03/27/2019	4.070	25,000,000							
123652		AUSTIN	TX		04/05/2019	4.320								02/19/2019
123654		SALT LAKE	UT.		05/01/2019	4.460	19,742,486						29,763,006	02/21/2019
123657		WALTHAM	MA		06/17/2019	4.100	12,000,000							04/12/2019
123658		SALT LAKE CITY	υ <u>τ</u>	-	06/06/2019	4.130	9,842,536						16,910,000	
123659 123660		GREENWOOD VILLAGE	CO		06/04/2019 06/13/2019	4.020 3.770	18,614,499 14,250,000						27,040,000 23,820,000	
123662		CLEMSON	WASC		06/20/2019	3.950							23,820,000	
400008		HOUSTON	TX		06/11/2019	4.500	5,750,000	•					8,723,548	
400009		TAMPA	FL		06/07/2019	4.510	19,555,971						25,906,145	05/01/2019
123665		SEATTLE-TACOMA	WA		07/31/2019	3.700	10,435,885							07/12/2019
123645		SAN ANTONIO	TX		08/01/2019	3.770	11,338,000							
123664 123663		HARTSDALE	NYPA	-	08/20/2019	4.400	22,508,750						32,203,267	
123672		L INTHI CUM	MD		09/04/2019 09/27/2019	3.920 3.900	25,000,000 18,227,660						34,970,000 25,380,000	
400011		SAN CARLOS	CA		09/17/2019	5. 180	9,100,000						12,930,000	
400013		RALEIGH	NC		09/13/2019	4.250	8,625,000							08/01/2019
123667		SACRAMENTO	CA		10/04/2019	3.950	17,000,000							07/31/2019
123671		PLEASANT GROVE	UT	-	10/01/2019	3.870	15,904,564						24,080,000	
123678		HOUSTON	TXAZ	-	10/10/2019	3.200	10,000,000							09/11/2019
123680 123681		GLENDALELAS VEGAS	NV	·	11/06/2019	4.750 3.500	3,500,000 21,100,000		-				6,293,338 33,990,000	10/18/2019
123685		LISLE	IL		12/17/2019	3.300								11/26/2019
123687		ST. PETERSBURG	FL		12/19/2019	3.450	21,500,000						31,435,000	11/07/2019
0599999. Mortgages in o	good star	nding - Commercial mortgages-all other	er				3, 189, 633, 620		(163, 162)		(439,648)		5,953,364,971	XXX
0899999. Total Mortgag							3, 189, 633, 620		(163,162)		(439,648)		5,953,364,971	XXX
122720		NAPERVILLE	IL		12/21/2005	7.000	7,694,481		,,,				15,021,706	11/30/2005
1399999. Restructured i	nortgage	es - Commercial mortgages-all other					7,694,481						15,021,706	XXX
1699999. Total - Restruc							7,694,481						15,021,706	XXX
		overdue interest over 90 days					.,,						,,,	XXX
		e process of foreclosure												XXX
3399999 - Totals	500 III III	5 p. 55555 or 10100100010					3, 197, 328, 101		(163,162)		(439,648)		5,968,386,677	XXX
Conoral Interrogatory							3, 181, 328, 101	<u> </u>	(103, 102)	1	(409,048)		0,300,000,077	///\

- General Interrogatory:

 1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.

 2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.

 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$

 4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
 - interest due and unpaid.

SCHEDULE B - PART 2

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

		Showing All Mortgage Loans ACC	CONCED AND ADDI	TIONS MADE During				
1	Location 2	3	4	5	6	7	8 Additional	9
	_	Ĭ ,	Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
400001	SACRAMENTO STRY	CA	Type	10/12/2017	6.032	Time of Acquisition	1.619.073	22,053,06
400001	FREMONT	CA.		12/19/2017	5.009		742.961	19,290,88
400002	GLENVIEW			11/01/2018	4.730		280.073	17,548,00
400004	CARLSBAD	CA.		11/07/2018	5.560		426,346	14,468,74
400005	EVERETT	ΜΔ		11/13/2018	5.100		2,216,123	
400007	JESSUP	MD		12/14/2018	5.420		15.789	6,314,93
123651	WEST SACRAMENTO	CA.		02/12/2019	4.680		10,700	
123656	DALLAS-FORT WORTH	TX			4.070			
123652	AUSTIN	TX		04/05/2019	4.320	10,200,000		
123654	SALT LAKE	IIT		05/01/2019	4.460	20,000,000		
123657	WALTHAM	MA	·····	06/17/2019	4.100	12.000.000		27,200,00
123658	SALT LAKE CITY	UT		06/06/2019	4.130			16,910,00
123659	GREENWOOD VILLAGE	CO		.06/04/2019	4.020	18,750,000		
123660	SEATTLE	WA		06/13/2019	3.770	14,250,000		23,820,00
123662	CLEMSON	SC		06/20/2019	3.950	25,000,000		34,750,00
400008	HOUSTON	TX			4.500	5.750.000		8,723,54
400009	TAMPA	FL		.06/07/2019	4.510	18.825.000	730.971	
123665	SEATTLE-TACOMA	WA		07/31/2019	3.700	10,500,000		
123645	SAN ANTONIO	TX		08/01/2019	3.770	11,305,169	32,831	
123664	HARTSDALE	NY		08/20/2019	4.400	6.270.953	16.329.047	
123663	EMMAUS	PA.		09/04/2019	3.920	25,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	34,970,00
123672	LINTHICUM	MD.		.09/27/2019	3.900	18,300,000		
400011	SAN CARLOS	CA		09/17/2019	5. 180	9,100,000		12,930,00
400013	RALEIGH	NC.		09/13/2019	4.250	8,625,000		11,500,00
123667	SACRAMENTO			10/04/2019	3.950			
123671	PLEASANT GROVE	UT.		10/01/2019	3.870	.16,000,000		24,080,00
123678	HOUSTON	ТХ.		10/10/2019	3.200	10,000,000		14, 100, 00
123680	GLENDALE	AZ		11/06/2019	4.750	3,500,000		6,293,33
123681	LAS VEGAS	NV		12/17/2019	3.500	21,100,000		
123685	LISLE	IL		12/18/2019	3.270			
123687	ST. PETERSBURG	FL		12/19/2019	3.450	21,500,000		31,435,00
0599999. Mortgages in good sta	anding - Commercial mortgages-all other	•	•			422,626,122	24,043,214	784,942,32
0899999. Total Mortgages in go						422,626,122	24,043,214	784,942,32
122720	NAPERVILLE	IL		12/21/2005	7.000	,,	4, 174, 086	
1399999. Restructured mortgage	ges - Commercial mortgages-all other						4,174,086	15,021,70
1699999. Total - Restructured N							4,174,086	15,021,70
2499999. Total - Mortgages with							,,,,	,,
3299999. Total - Mortgages in t								
3399999 - Totals						422,626,122	28.217.300	799,964,03
						,020,122	20,2.1,000	. 30,004,00

						Loans DISPO	DSED, Trans										1
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
122466	STERLING	VA		07/01/2004	01/04/2019	10,300,797							10,300,797	10,300,797			
123224	HARTSDALE	NY		07/28/2010	08/20/2019	6,410,928							6,410,928	6,410,928			
123249 123295	DES PLAINES	ILDC	····	02/24/2011	08/02/2019 05/30/2019	24, 132, 740		31,959		(31,959			24, 132, 740	24, 132, 740 62, 000, 000			
123375	DENVER			02/21/2012	07/25/2019					(31,939	/		10,569,629	10,569,629			
123396	SANTA FE SPRINGS	CA		06/29/2012	01/10/2019	6,318,734							6,318,734	6,318,734			
123401	MADISON	WI		07/10/2012	03/14/2019	10,747,561							10,747,561	10,747,561			
123416	LODI	NJ.		02/13/2013	08/01/2019	16,009,707		(0.444.050)					16,009,707	16,009,707			
123460 123472	SANTA CLARA	UA		06/12/2013	12/18/2019			(2, 141, 650)			(2, 141, 650)		75,875,097	75,875,097 30,452,084			
123485	EATONTOWN	NJ.		10/29/2013	06/04/2019	23,473,247		(188, 125)			(188, 125)		23,285,122	23,285,122			
123501	LAS VEGAS	NV		10/01/2014	11/26/2019	29,864,317							29,864,317	29,864,317			
123507	SAN ANTONIO	TX		10/30/2014	08/01/2019	11,465,394							11,465,394	11,465,394			
123543 123557	BELLEVUE	WA		08/18/2015	09/20/2019								15,250,000	15,250,000			
123560	CEDAR PARK	TX		02/10/201605/10/2016	08/30/2019	11,291,078							11,291,078 8,259,151	11,291,078 8,259,151			
123591	PHOENIX	AZ		03/01/2017	05/21/2019	13,371,124		21.602			21,602		13,392,726	13,392,726			
123594	FORT LAUDERDALE	FL		05/11/2017	05/29/2019	16,500,000							16,500,000	16,500,000			
123597	WAYNE	PA		06/29/2017	07/01/2019								10,000,000	10,000,000			
123608	HOUSTON	TX		10/03/2017	05/07/2019	11,581,235							11,581,235	11,581,235			
400001	SACRAMENTO	CA		10/12/2017	10/04/2019	15,350,000		(0.070.044)		(04.050	/0.000.470		15,350,000	15,350,000			
0199999. Mortgages c	LAS VEGAS	NV		12/16/1999		421,364,475 853,425		(2,276,214)		(31,959	(2,308,173)		419,056,302 853,425	419,056,302 853,425			
121651	SUNRISE	FL		08/25/1998				(5,291)			(5,291)						
121759	MINNEAPOLIS	MN	· · · · · · · · · · · · · · · · · · ·	11/09/1999		579,574							579,574	579,574			
121911	BRAINTREE	MA		12/28/2000		872,774							872,774	872,774			
122307	HENDERSON		····	07/01/2003		309,205		347			347		309,552	309,552			
122324 122423	SAN MARCOS	CANY		12/09/2003 06/09/2004										286,860			
122506	SEWICKLEY	PA		01/14/2005		175,645							175,645	175,645			
122545	STAMFORD	CT		11/22/2005									866,753	866,753			
122586	FEDERAL WAY	WA		04/22/2005									495,467	495,467			
122634 122643	PARK CITY	ILVA	····	09/06/2005		229,626							229,626	229,626 934,368			
122715	TUALATIN	VAOR		11/15/2006													
122782	NEW YORK	NY.		01/05/2006									457,681	457,681			
122830	DENVER			07/19/2006									816,361	816,361			
122897	HONOLULU	<u>HI</u>		01/10/2007									180,325	180,325			
122995 122996	VARIOUS	NYNY	····	07/12/2007									180,316	180,316			
123011	EAST HANOVER	NJ		10/01/2007		195, 164		1,418			1,418		196,581	196,581			
123117	FRANKLIN TOWNSHIP	NJ.		12/20/2007									101,372	101,372			
123126	MEDFORD	MA		12/07/2007		221,459							221,459	221,459			
123130	OGDEN	UT		03/13/2008									568,000	568,000			
123141 123169	BRANCHBURG	NJVA	····	02/05/2008									320,458	320,458			
123195	MEDFORD	NY		12/11/2009		415, 197		1.003		(1,003)		415, 197	415, 197			
123230	SECAUCUS	NJ.		10/07/2010							,		180,532	180,532			
123234	MACUNGIE	PA		10/26/2010		85,702							85,702	85,702			
123257	AUSTIN	TX	 	06/01/2011		263,261							263,261	263,261			
123262 123280	DANA POINT	NJ		05/25/2011		944,997							944,997	944,997			
123286	SPRING HILL	FL		09/14/2011		145,470							145,470	145,470			
123294	WOODBURY	NY		07/01/2011		131,594							131,594	131,594			
123301	CHICAGO			09/01/2011		192,559							192,559	192,559			
123302	ST. LOUIS	MO	····	06/30/2011									152,779	152,779			
123303 123304	CHICAGO PHILADELPHIA	PA	····	06/30/2011									28,466	28,466			
123305	MINNEAPOLIS			06/30/2011									95,919	95,919			
123306	HOUSTON	TY	····	06/30/2011	1	22 376		ļ		[l	22 376	22 376		l	

				Showing	All Mortgage Loa	ns DISPO	OSED, Trans										
1	Locati		4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
						cluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal I	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	ior Year	(Decrease)	`/Accretion '	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
123307	CHELSEA	MA		06/30/2011 06/30/2011		202,864							202,864	202,864			
123308	BALTIMORE	MD		06/30/2011		88,208							88,208	88,208			
123309	ATLANTA	GA		06/30/2011		130,546							130,546	130,546			
123310 123312	WASHINGTON	DC		06/30/2011		49,725 764,695							49,725 764,695	49,725			
123314	SARASOTA	FL.		08/08/2011		155,800							155,800	155.800			
123324	SEATTLE			09/29/2011		458,614							458,614	458,614			
123328	ST. LOUIS	MO		10/11/2011		452,393							452,393	452,393			
123337	BOSTON	MA		11/30/2011		86,634							86,634	86,634			
123340 123342	BOSTON BOSTON	MA		11/30/2011 11/30/2011		84,861 84,861							84,861 84,861	84,861 84,861			
123342	LAKEWOOD	MA		11/30/2011		84,861							84,861	84,861			
123348	OREGON CITY	OR		12/15/2011		419,636							419,636	419,636			·
123374	ALEXANDRIA	VA.		03/07/2012		1, 184, 209							1, 184, 209	1, 184, 209			
123376	HOUSTON	TX		05/15/2012		523,397							523,397	523,397			
123379	NEWARK	NJ		01/20/2012		447,982							447,982	447,982			
123380	PLANT CITY	FL		12/16/2011		713,535							713,535	713,535			
123397 123404	OAKLAND	CA	···	08/08/2012		1,052,638							1,052,638 182,122	1,052,638 182,122			
123404	SAN DIEGO	CA.		09/04/2012		353,049							353,049				
123406	NORTH HOLLYWOOD	CA		09/04/2012		45,961							45,961	45,961			
123407	LINTHICUM	.MD.		08/28/2012		333,280							333,280	333,280			
123426	ROCKY POINT	NY		01/25/2013		287,257							287,257	287,257			
123429	CHICAGO	IL		11/29/2012		475,203		(1,827)			(1,827)		473,376	473,376			
123437	LAS VEGAS			02/14/2013		63,898							63,898	63,898			
123438 123441	TEMPE	AZCA		02/14/2013		85,540 488,406		(558)			(558)		85,540 487,847	85,540 487,847			
123442	ALISO VIEJO	CA		04/30/2013		466,406		(336)			(336)		457,454	457 , 454			
123445	MOORESVILLE	NC.		04/09/2013		218,924							218,924	218,924			
123449	CHICAGO	IL		05/08/2013		229,658							229,658	229,658			
123451	PLEASANTON	CA		04/18/2013		344,610							344,610	344,610			
123457	GREENSBORO	NC		05/07/2013		281,320							281,320	281,320			
123459 123462	MARLTON	NJTX		06/13/2013		515,273							515,273 275,408	515,273			
123465	PHOENIXVILLE	PA		07/09/2013		216, 167		(620)			(620)		215,547	215,547			
123470	MIAMI	FL		06/20/2013		530,676					(020)		530,676	530,676			
123474	LAS VEGAS	NV		07/10/2013		377,291							377,291	377,291			
123476	ODENTON	MD		07/25/2013		274, 103			ļ			ļ	274, 103	274, 103			ļ
123478 123480	HONOLULU FULTON	HIMD		01/30/2014		27,508							27,508 525,489	27,508 525,489			
123481	FULTON	MD		10/30/2013		525,489											
123482	ATLANTA	GA.		10/07/2013		58,573							58,573	58,573			
123483	LOS ANGELES	CA		10/29/2013		443,663		762			762		444,425	444,425			
123486	GREENVALE	NY		04/24/2014		234,694		(678)			(678)		234,016	234,016			
123491	ADDISON	TX		04/10/2014		179,540							179,540	179,540			
123492 123493	GREENSBORO	NC		05/12/2014		244,854		220			220		245,074	245,074			·
123494	JUPITER	FL		05/07/2014		390,755											
123495	CUPERTINO	CA CA		07/31/2014		421,507							421,507	421,507			
123496	BROOKLYN	NY		07/30/2014		403,085							403,085	403,085			
123497	TOMS RIVER	NJ		07/09/2014		307,545							307,545	307,545			
123499	CHICAGO	IL	·· · ·····	10/28/2014		385, 108							385, 108	385, 108			
123504 123505	SAN DIEGO	CA	·· · · · · · · · · · · · · · · · · · · ·	10/14/2014		972,935 247,742							972,935	972,935			
123505	NEWARK	ILNJ		09/10/2014	<u> </u>	247,742			ļ			ļ	247,742	247,742			·
123509	PORTLAND			12/04/2014		452,377		1,279			1,279		453,655	453,655			
123510	SEATTLE	WA		12/04/2014		261,182		(27,234)			(27,234)		233,948	233,948			
123511	SALT LAKE CITY	UT		12/18/2014		511, 130							511, 130	511, 130			
123512	SAN ANTONIO	TX		02/27/2015		291,381							291,381	291,381			
L123513	I I HAIPH																

				Showing	All Mortgage I	Loans DISPO	OSED, Trans										
1	Loca		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
1			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
123514 123515	CHANDLER	AZ		12/10/201412/15/2014		144,430 154,101							144,430 154,101	144,430 154,101			
123516	FULSHEAR	тұ		01/16/2015		154, 101							154, 101	154, 101			
123519	COLUMBIA	MD		01/30/2015		333,615							333,615	333,615			
123520	BALTIMORE	MD		01/30/2015		204,833							204,833	204,833			
123521	SARASOTA	FL		01/30/2015		213,543							213,543	213,543			
123522	SAN DIEGO	CA	·	04/08/2015		216, 128		(102))		(102)		216,026	216,026			
123523 123524	PISCATAWAY	NJ	-	03/13/2015		453,946				(5,586	(5,507)		453,946	453,946			
123526	IRVINE	CA		03/26/2015		541,015				(0,000	(3,307)		541,015	541,015			
123527	FUQUAY-VARINA	NC		05/06/2015		201,959							201,959	201,959			
123528	KING OF PRUSSIA	PA		05/13/2015	ļ	204,008		(1, 196))		(1, 196)		202,813	202,813			
123530	LAS VEGAS			06/29/2015	····	465,426							465,426	465,426			
123531 123537	MINNEAPOLIS	MN	· · · · · · · · · · · · · · · · · · ·	06/30/2015		137,335		(159)			(159)		137,335	137,335			
123539	PHOENIX	AZ		08/03/2015		305,445		(139)	/		(139)		305,445	305,445			
123540	RALEIGH	NC.		09/22/2015		406,621							406,621	406,621			
123545	SAN FRANCISCO	CA		10/21/2015		235,552							235,552	235,552			
123550	PLANO	TX		10/29/2015		341,375							341,375	341,375			
123544	WINSTON-SALEM	NC		12/02/2015		249,533							249,533	249,533			
123546 123547	SAN ANTONIO	TX	·	12/17/2015		301,965							301,965	301,965			
123549	ELMWOOD PARK	NJ		12/07/2015									407,793				
123552	PORTLAND	OR		12/22/2015		312,014							312,014	312,014			
123556	ATLANTA	GA		12/18/2015		272,001							272,001	272,001			
123536	SCHILLER PARK	<u>L</u>		02/09/2016		311, 169							311, 169	311, 169			
123558 123559	RIVERVIEW	FL		03/01/2016		223,605							223,605	223,605			
123561	NATICK	MA	·	04/22/2016		589,048							589,048	589,048			
123564	BOULDER	CO		04/14/2016		387,382							387,382	387,382			
123565	CENTENNIAL			04/14/2016		417,500							417,500	417,500			
123566	HOUSTON	TX		04/19/2016		458,379							458,379	458,379			
123562	CHICAGO	ILMA		06/07/2016		211,892							211,892	211,892			
123568 123575	NOBURN	MA		06/03/2016		101,721 402,735							101,721	101,721 402,735			
123574	GLENDALE	AZ		07/20/2016		371,415		78		(6,679	(6,601)		364,814	364,814			
123578	FULTON	MD.		07/21/2016		407,790							407,790	407,790			
123570	GAINESVILLE	FL		08/11/2016		191,723							191,723	191,723			
123582	BEAVERTON	OR		09/15/2016		321,571							321,571	321,571			
123585 123533	CELEBRATION	FL	·-	09/22/2016	·	71,594 627,138							71,594 627,138	71,594 627,138			
123567	RALEIGH	NC.		10/31/2016	l	301,273				ļ			301,273				
123586	MONROVIA	CA		11/18/2016		503,929							503,929	503,929			
123588	OVERLAND PARK	KS		02/23/2017		803,667							803,667	803,667			
123589	RALEIGH	NC		06/12/2017	ļ	155, 154				ļ			155, 154	155, 154			
123610 123611	AUSTIN	X		09/28/2017	····	182,167							182,167	182, 167			
123599	SAN ANTONIO	TX.	-	10/02/2017		24, 136							24, 136				
123606	TEANECK	NJ		10/19/2017		838,920							838,920	838,920			
123607	LAS VEGAS	NV		11/17/2017		203,593							203,593	203,593			
123616	SAN ANTONIO	TX		12/07/2017		305,461							305,461	305,461			
123622 123619	LAS VEGAS	NVNV		02/02/2018		285,963							285,963	285,963			
123623	AUSTIN	TX	-	03/21/2018									323,401				
123637	AUSTIN	TX.		06/26/2018	İ	115,688							115,688	115.688			
123633	GREENVILLE	SC		06/19/2018		271,680							271,680	271,680			
123630	NORTH HOLLYWOOD	CA		06/21/2018		88,875							88,875	88,875			
123621	VALLEY VIEW	OH		01/19/2018	····	164,247				····			164,247	164,247			
123639	TEMPA	AZ		08/30/2018	····	51,877							51,877	51,877			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
LOAIT NUTIBEL	7	State	Type		Date		(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value			Dispusai	Dispusai	Dispusai
123638	LOS ANGELES	UA		08/20/2018		255,576							255,576	255,576			
						183,481							183,481	183,481			
	WINSTON SALEM	NG	· · · · · · · · · · · · · · · · · · ·	09/04/2018									660,578	660,578			
123648	CLAYTON	NCNC		12/19/2018		118,121							118, 121	118,121			
	WEST SACRAMENTO			02/12/2019		582,492							582,492	582,492			
	SALT LAKE CITY	UT		05/01/2019		257,514							257,514	257,514			
123658	SALT LAKE CITY			06/06/2019		157,464							157,464	157,464			
123659	GREENWOOD VILLAGE	00		06/04/2019		135,501							135,501	135,501			
123665	SEATTLE-TACOMA			07/31/2019		64,115							64,115	64,115			
123664	HARTSDALE	NY		08/20/2019		91,250							91,250	91,250			
123672	LINTHICUM	MD		09/27/2019		72.341							72.341	72,341			
	PLEASANT GROVE	UT.		10/01/2019		95,436							95,436	95,436			
0299999. Mortgages with	n partial repayments					55,245,033		(32,480)		(13,268)	(45,748)		55, 199, 286	55, 199, 286			
0599999 - Totals						476,609,508		(2,308,694)		(45,227)	(2,353,921)		474,255,587	474,255,587			

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

				Showing Other Long-Te	erm Invested A	Assets OWN	IED Dece	ember 31 of 0	Current Ye	ar								
1	2	3 Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted C	Carrying Val	ue	18	19	20
	_	4	5	1	•						13	14	15	16	17		1	
			3								10		Current	10			1	
												Current	Year's		Total		1	
										Doole							1	
					NAIG					Book/		Year's	Other-	0 11 - 1	Foreign			
					NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
					Designation					Carrying		ciation)	Temporary	ized	Change in		ment	
					and					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP					Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-				Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	5S.	10/21/2008	2	8,820,797	8,820,797	8,820,797	(162, 133)					842,888	5, 137, 565	
	loint Venture Interests - Fixed Income		_					8.820.797	8.820.797	8.820.797	(162, 133)					842,888	5, 137, 565	
	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013	3	10,673,000	10,673,000	10,673,000	(1, 187, 254)					1,670,834	1,024,991	
	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital		01/02/2008	3	2.123.000	2.123.000	2.123.000	(794, 436)					1,070,004	135.864	
	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL		03/13/2018	3	5,042,649	5.042.649	5,042,649	610.290						1,270,665	
	ACTIS ENERGY 4 LP	LONDON	GBR.	ACTIS CAPITAL		02/02/2017	3	15,742,000	15,742,000	15,742,000	3,264,123						9, 122, 156	
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3	979,689	979,689	979,689	(55,261)	ļ	ļ				7,965,050	
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	ADVENT INTERNATIONAL		07/07/2008	3	2,366,134	2,366,134	2,366,134	(1,539,541)					907,241		0.600
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	ADVENT INTERNATIONAL		10/31/2012	3	17,812,184	17,812,184	17,812,184	(8, 175, 041)					4,629,183	1,446,000	
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3	12,384,385	12,384,385	12,384,385	1,259,021	ļ	····				1,237,600	
	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3	2,500,477	2,500,477	2,500,477	(1,874,699)	····	····			852,460	973,685	
	AFFINITY ASIA PACIFIC FUND IV	Singapore SINGAPORE	SGPSGP	AFFINITY EQUITY PARTNERS		08/16/2013 12/11/2018	33	14,117,620	14,117,620	14, 117,620	1,099,000					899, 176	4, 165, 744	
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP		12/11/2018	3	7.516.628	7.516.628	7.516.628	1,088,002						1,010,002	25.000
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA		CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3	3,749,828	3.749.828	3.749.828	(5.716)						1.044.110	
	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3	32,519,396	32,519,396	32,519,396	4,805,522				(1.852.531)		6,568,201	
	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019	3	433,254	433,254	433,254	,000,022				(1,002,001)		15,257,521	
	APOLLO INVESTMENT FUND VI	New York	NY.	Apollo Management		09/30/2008	3	499,506	499,506	499,506	(218,083)						1, 107, 707	
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3.	2,993,520	2,993,520	2,993,520	(1,963,099)					708,880	2,772,105	
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3	18,606,211	18,606,211	18,606,211	(1,033,896)					516,921	2,816,303	30 . 360
	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3	25,827,085	25,827,085	25,827,085	(3,567,561)						11, 180, 457	
	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO		ARCLINE CAPITAL PARTNERS GP LP		11/04/2019	3	1,770,230	1,770,230	1,770,230	(174,691)						7,055,079	
	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles		Ares Management LLC		11/05/2012	3	14,213,646	14,213,646	14,213,646	(324, 250)					1,235,285	2,322,066	
000000-00-0	ARSENAL 10 CO-INVEST 2 LP	NEW YORK	NY	ARSENAL CAPITAL PARTNERS		09/19/2019	3	1,874,405	1,874,405	1,874,405	(12,835)							
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR		ESP FRA	. ASTERION INDUSTRIAL PARTNERS		11/22/2019	3	1,464,812 21,954	1,464,812	1,464,812							4,745,942	20.610 1.360
	ASTORG V	Paris	FRA	Astorg Partners		03/20/2008	3	21,954	21,954	21,954	(2,075,612)				222,657	3,571,664	599,521	
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH		ATLAS HOLDINGS		06/13/2014		16,268,946	16,268,946	16,268,946	1,538,210				222,031	840.844	5,854,611	
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group		05/11/2009	2	10,200,340	10,200,340	10,200,340								
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3	19,568,396	19,568,396	19,568,396	2, 102, 433						10.520.236	
000000-00-0	AXA SECONDARY FUND V	SAINT HELIER	GGY	ARDIAN		12/14/2011		152,807	152,807	152,807	(1,372,373)					1,047,164	1,779,697	
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3	9,972,646	9,972,646	9,972,646							435,211	3.750
	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATION																1	
	2013	Boston	MA	Bain Capital Credit, LP		10/17/2012	2	3,623,948	3,623,948	3,623,948	(344,511)					62,774	390,000	
	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3	26,368,623	26,368,623	26,368,623	2,223,978						6,942,851	
	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013	3	18,986,501	18,986,501	18,986,501	656,774	<u> </u>	<u> </u>		·	2,361,385	1,119,807	
	BEHRMAN CAPITAL PEP L.P	New York BARCELONA	NY ESP	Behrman Capital Black Toro Capital		08/23/2012		3,782,000	3,782,000	3,782,000	97,401				(2.664.260)		294,366	0.530 12.440
	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY NY	Blackstone Group		09/30/2008	3	517,408	517,408	517,408	(13,031,773)				(2,004,200)	561,245	199,628	
	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group		05/11/2009	3				(104,010)						485,597	
	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LE	100		Transfer at sup													1	
000000-00-0		NEW YORK	NY	BLACKSTONE GROUP		02/08/2019		2,995,214	2,995,214	2,995,214	(464,531)						15,290,255	0.540
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3	8,894,072	8,894,072	8,894,072	723,350						2,572,818	
	BOPA1 LP BLACKROCK OPPORTUNISTIC		NY	BLACKROCK		07/21/2016		30,318,643	30,318,643	30,318,643	940,720					2,337,175	37,997,920	
	BRAIT IV LP	Johannesburg	ZAF	Brait		09/30/2008	3	3,895,312	3,895,312	3,895,312	(349,580)	ļ					2, 190, 085	
	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria		08/11/2011	3	5,407,877	5,407,877	5,407,877	427,255						887,991	
	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NYNY	Blue Road Capital		11/06/2015	3	9,728,891	9,728,891	9,728,891	1, 122, 241	·					1,382,591	
	BRC VANGUARD CO-INVEST LP BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY NY	BLUE ROAD CAPITAL BROOKFIELD ASSET MANAGEMENT		12/29/2016	3	9,401,671 16,243,053	9,401,671	9,401,671	1, 177, 511	l	l			635,889	1, 196, 291 5, 144, 619	
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3	16,243,053	16,243,053	16,243,053	(3,789)	·	·				3, 144, 619	
	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019		3,701,210	3,701,210	3,701,210	(3,709)						2,048,790	
	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3	2,521,783	2,521,783	2,521,783	(1,079,637)					1,074,251	177,020	
	CALTIUS PARTNERS III	Los Angeles		Caltius Capital		05/01/2009	2	160,671	160,671	160,671	68,843						1,059,647	
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3.	15,264,681	15,264,681	15,264,681	1,268,483						7,442,647	
	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT											Ì	Ì				i	1
000000-00-0	B LP	Edinburgh	GBR	ARDIAN		01/09/2014	3	45,076	45,076	45,076	(11,595)	ļ	L	L	 		1, 174, 947	16.380

					Showing Other Long-Ter	m Invested A	Assets OWN	√IED Dece	ember 31 of 0	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17		İ	
														Current				İ	
													Current	Year's		Total		1	
											Book/		Year's	Other-		Foreign		1	
						NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Designation					Carrying		ciation)	Temporary	ized	Change in		ment	
						and					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Туре			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	Ctata	or General Partner	Symbol	- 5 - 7		Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	CCMP CAPITAL INVESTORS III LP	Code	City New York	State	CCMP Capital Advisors	Syllibol	Acquired 01/17/2014	Strategy	9.071.569	9.071.569	9.071.569	(97.563)	Accretion	IIIZeu	Other	value	129,446		0.290
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP		ROLLING MEADOWS	NYIL	CENTER ROCK CAPITAL PARTNERS		01/17/2014	3	3,169,990	3,169,990		(97,563)					129,446	1,331,551	1.840
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT		NOLLTING MEADONS		CHINA EVERBRIGHT REINFORE SPECIAL		04/2//2010		3, 109,990	3, 109,990		(340, 103)						0,430,703	1.040
000000-00-0	FUND LP		Beijing	CHN	OPPORTUNITIES		02/12/2015	3	17,655,534	17,655,534	17,655,534	(2,367,614)						251,696	19.940
	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT		,		CHINA EVERBRIGHT REINFORE SPECIAL				,,	,,									
000000-00-0	FUND LP		BEIJING	CHN	. OPPORTUNITIES		01/05/2017	3	1,723	1,723	1,723								6.210
	CHINA EVERBRIGHT REINFORE SPECIAL				CHINA EVERBRIGHT REINFORE SPECIAL													1	
000000-00-0 .	OPPORTUNITIES FUND I		BEIJING	CHN	OPPORTUNITIES		11/16/2015	3	7,905,900	7,905,900	7,905,900	(2,674,256)						358,262	
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS		SEOUL	KOR	. MBK PARTNERS	····	04/27/2016	3	18,035,979	18,035,979	18,035,979	(2,457,847)			····	(1,622,400)			8.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II		Luxembourg	LUX	. CMP CAPITAL MANAGEMENT-PARTNERS	}	05/17/2011	·	6,436,103	6,436,103	6,436,103	270,881			<u> </u>	(395,337)		1,636,643	6.440
000000-00-0 .	CMP GERMAN OPPORTUNITY FUND III		LUAEMBUUNG	LUX	. OMF CAPITAL MANAGEMENT-PARTNERS	····	06/12/2017		3,829,275	3,829,275	3,829,275	(671,904)				(226,310)		6,993,773	3.990
000000-00-0	LONGHAUL		NEW YORK	NY	IFM INVESTORS		05/03/2016	3	21,729,646	21,729,646	21.729.646	(1.053.048)						1,674,000	0.560
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP		New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	11,481,818	11.481.818	11,481,818	522.032						1,014,000	11.330
000000-00-0	CRAYHILL NORTHBROOK FUND LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		10/14/2016		12,618,525	12,618,525	12,618,525	(175,309)					1,644,492	87,592	47 . 300
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP		NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		03/01/2017		10,923,299	10,923,299	10,923,299	5,606					912,210	8,258,893	7.860
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP		GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017		8,696,954	8,696,954	8,696,954	335,273					351,710		9.580
23280*-10-3 .	CYPRIUM INVESTORS IV LP		Cleveland	0H	Cyprium Partners		12/30/2013	2	6, 195, 352	6, 195, 352	6, 195, 352	399,022						1,400,626	3.700
000000-00-0 .	DATA BRIDGE HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3	10,067,261	10,067,261	10,067,261	(3,870,295)						933,789	3.170
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO .		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		01/14/2011		44,224	44,224	44,224	(63,922)				(2, 117)		6,226,992	9.030
000000-00-0 000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC EASTERN GENERATION HOLDINGS, LLC		BOSTON	FL MA	DIGITAL BRIDGE ARCLIGHT PARTNERS		11/06/2015	3	12,112,062	12,112,062	12,112,062	(2,654,908)					686.587	4,466,471	7.130 1.290
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT. L.P.		HOUSTON		EIG Global Energy Partners		03/31/2015	2	10,970,122	10,970,122	10.970.122	649.620					264 . 473	3/2,933	5.820
29269@-10-3	EIG ENERGY FUND XV		HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2	4,443,472	4,443,472	4,443,472	(1,033,083)					373,527	1,921,191	0.880
000000-00-0	EIG ENERGY FUND XVI		HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2	14,337,267	14,337,267	14,337,267	(308,631)					762.327	5,428,488	
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3	5, 117, 213	5, 117, 213	5, 117, 213	155,466						625,600	0.650
000000-00-0 .	ENERGY SPECTRUM PARTNERS VIII LP		DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3	396,671	396,671		(132,749)						6,220,228	
292760-10-4 .	ENERVEST ENERGY INSTITUTIONAL FUND XI		HOUSTON	TX	. ENERVEST MANAGEMENT PARTNERS		12/31/2008	3				(157,124)							4.250
000000-00-0 .	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP .		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3											1.540
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP		CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3	5,853,217	5,853,217	5,853,217	(413, 166)						5,035,069	5.570
000000-00-0 . 000000-00-0	EPIRIS FUND II B LP		ST HEILER	JEY JEY	EPIRIS GROUP		03/12/2018	3	7,870,952	7,870,952 1,430,317	7,870,952					(415,853) (66,782)		7,200,679	1.450
000000-00-0	EQT V FUND		St Peter Port	GGY	EOT		12/31/2008	3	1,430,317	1,430,317	1,430,317	(304,221)				(66,782)	128,900	359,342	0.290
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Equistone Partners Europe		02/20/2012	3	5,969,954	5,969,954	5,969,954	(188,546)				(226, 352)	1. 187. 491	595,218	1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		LONDON	GBR	Equistone Partners Europe		06/26/2015	3	24,677,818	24.677.818	24.677.818	(3,409,349)				(1,642,455)		3.270.098	1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		LONDON	GBR	. EQUISTONE PARTNERS EUROPE		07/09/2018	3	3, 133, 486	3, 133, 486	3, 133, 486	56,837				(121,401)		7,983,412	
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	778,565	778,565	778,565	(297,802)						16,316	3.980
000000-00-0	EVERSTONE CAPITAL PARTNERS III		MUMBA I	IND	. EVERSTONE CAPITAL	ļ	08/14/2015	3	16,457,317	16,457,317	16,457,317	4,660,936			ļ			6,665,000	
000000-00-0	EXCELLERE CAPITAL FUND II		Denver	00	EXCELLERE PARTNERS LLC	ļ	10/03/2011	3	10 , 151 , 346	10 , 151 , 346	10, 151,346	705, 161			ļ		476,476		
000000-00-0 000000-00-0	EXCELLERE CAPITAL FUND III		DENVER		EXCELLERE PARTNERS LLC	····	10/03/2016	3	12,858,200	12,858,200	12,858,200	1,700,757			····		327,321	12,602,386	4.130 7.490
000000-00-0	FIMI OPPORTUNITY FUND IV		Tel-Aviv	ISR	FIMI Opportunity LTD		09/30/2008	აა.	1,935,255			(593,000)					272,910		
000000-00-0	FIMI OPPORTUNITY FUND V		Tel-Aviv	ISR	FIMI Opportunity LTD	····	08/15/2012	3	1,935,255	1,935,255	1,935,255	(2,097,745)			<u> </u>		929,745	1, 173, 682	
000000-00-0	FITNESS CAPITAL PARTNERS LP		PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3	52.356.994	52.356.994	52.356.994	978.028					233.734	1, 170,002	17.970
000000-00-0	FLIGHT CO-INVEST LP		LUXEMBOURG	LUX	. ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3.	4, 133, 939	4, 133, 939	4, 133, 939							1,639,000	1.670
000000-00-0	FLORIDA FOOD HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		10/07/2016	3	148,319	148,319	148,319	107,462							3.300
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners	ļ	05/11/2009	3	2,530,084	2,530,084	2,530,084	(127,005)			ļ			1,083,300	0.680
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	ļ	02/27/2019	3	1,740,941	1,740,941	1,740,941	(218,435)			ļ			3,978,125	0.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP		GREENWICH	CT	. GALLATIN POINT CAPITAL LLC		03/02/2018		4,697,435	4,697,435	4,697,435	47,091						7,507,994	4.790
000000-00-0	GAMUT INVESTMENT FUND I, L.P.		NEW YORK	NY CT	Gamut Capital		02/29/2016	3	6,984,530	6,984,530	6,984,530	630,077			····		00 700	7, 172, 292	1.380
000000-00-0 000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP		GREENWICH		GALLATIN POINT CAPITAL LLC	····	06/04/2018	2	5,439,252	5,439,252	5,439,252 5.692.197	482,534			<u> </u>		82,793 416,320	312,985	12.740
000000-00-0	GTCR CP-1 INVESTORS LP		NEW BRUNSWICK	NJ	GTCR	}	11/01/2017	3	5,692,197	5,692,197	5,692,197	300,795			<u> </u>		410,320	195,600	0.690
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR		12/31/2007	3	71,322	71.322	71,322	27.091						1,247,604	1.030
000000-00-0	GTCR FUND X		Chicago	IL	GTCR		07/18/2011	3	2,896,548	2,896,548	2,896,548	(2,235,353)					15, 151		
000000-00-0	GTCR FUND XI LP		CHICAGO	II	GTCR		09/02/2014	3	24, 130, 642	24 . 130 . 642	24, 130, 642	5.475.119					1.979.238		

		1	1		Showing Other Long-Ter	m Invested A	ssets OWN	IED Dece											_
1	2	3	Location	T	6	7	8	9	10	11	12			k/Adjusted			18	19	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
						NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Designation					Carrying		ciation)	Temporary	ized	Change in		ment	
						and					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	GTCR FUND XII LP		CHICAGO	IL	GTCR		05/04/2018	3	5,974,888	5,974,888	5,974,888	951,945						13,915,283	0.380
	GTCR INVESTORS (CROWN) LP/CALLCREDIT		Chicago	IL	GTCR	-	03/10/2014	3	9,590	9,590	9,590	(988)							0.660
	HARBOURVEST STRUCTURED SOLUTIONS II L.P		Boston	MA	. HarbourVest Partners		12/31/2012		6,668,420	6,668,420	6,668,420	(2,814,976)					1,530,457		1.970
	HIGHSTAR CAPITAL II		New York New York	NY NY	. Highstar Capital		05/24/2004	3	4.562.110	4.562.110	4.562.110	(1.162.407)						329.798	2.340
	HIGHSTAR CAPITAL IV		New York	NY	Highstar Capital		10/03/2011	3	32,934,302	32,934,302	32.934.302	(8,135,701)					3,507,893	5,029,568	9.140
	HKW CAPITAL PARTNERS IV LP		NEW YORK	NY.	HKW Management		04/28/2014	3	16,099,961	16,099,961	16,099,961	(2,671,022)					4,467,592	2,007,881	9.800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.		NEW YORK	NY	HKW Management		06/30/2014	3	17,575,243	17,575,243	17,575,243	1,321,311							75.200
	HKW CAPITAL PARTNERS V LP		NEW YORK	NY	HKW MANAGEMENT	.	07/26/2018	3	2,894,234	2,894,234	2,894,234	100,249	ļ	ļ				3,796,641	1.850
	HURON FUND III LP		Detroit	MI		·	03/28/2008	3	2,264,473	2,264,473	2,264,473	(333,017)	ļ	ļ	ļ			1,293,682	3.200
	HURON FUND IV		Detroit	MI	HURON CAPITAL PARTNERS	· · · · · · · · · · · · · · · · · · ·	07/01/2013	3	39,433,606	39,433,606	39,433,606	2,363,624		·		(700,000)	368,743		8.340
	ICG MXV CO-INVESTMENT II SCSP		LONDON	GBR KOR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3	13,220,571	13,220,571	13,220,571	1,757,339		·		(709,386)		560,942	6.790 8.520
	INSIGHT VENTURE PARTNERS FUND VIII LP		New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3	13,385,917	13,385,917	13,385,917	(2,939,097)					6,601,767	511.436	0.660
	INSTARAGE ESSENTIAL INFRASTRUCTURE FUND II		TORONTO	CAN	INSTARAGE ASSET MANAGEMENT INC.		10/21/2019	3	1.375.000	1,375,000	1,375,000	(2,000,007)						4, 125,000	0.640
000000-00-0	INVESTCORP WRENCH AS LP		GRAND CAYMAN	CYM	INVESTCORP		06/30/2017	3				(4, 161, 286)					9,727,656		25.000
					Invision Capital Partners Hospitality														
	INVISION HOSPITALITY LP (PROJECT MILES)		ST HELIER	JEY	Limited		11/12/2015	3	2,262,113	2,262,113	2,262,113	(460,252)				(58,333)	369,020	1,718,183	
	JADE CHINA VALUE PARTNERS II, LP		Shangha i		Jade Invest		07/12/2012	3	7,227,474	7,227,474	7,227,474						242,270	173, 160	6.240
	JIUDING CHINA GROWTH FUND II		Grand Cayman Islands	NY	Jiuding Dingfeng Capital		05/01/2014	3	20,819,652	20,819,652 58,427,141	20,819,652	1,032,876						1,076,386	9.050 4.790
	KAINOS CAPITAL PARTNERS II LP		DALLAS	TX	KAINOS CAPITAL		12/19/2016	3	15,937,360	15,937,360	15,937,360	1,721,855						6,701,398	2.350
	KAINOS CAPITAL PARTNERS LP		Dallas	TX	Kainos Capital		05/10/2013	3	936,068	936.068	936.068	143,921						1,180,203	1.790
	KC CULINARTE HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		08/24/2018	3	6, 103, 875	6, 103, 875	6, 103, 875	2,353,875							1.170
	KKR ASIAN FUND III LP		NEW YORK	NY	. KOHLBERG KRAVIS & ROBERTS		02/12/2018	3	5,539,377	5,539,377	5,539,377	1,527,923						5,306,442	0 . 120
	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	. Kohlberg & Co		09/30/2008	3	146,823	146,823	146,823	35						711,219	3.320
	KOHLBERG INVESTORS VI. LP		Mount Kisco	NYNYNYNY	Kohlberg & Co		09/30/2008	3	213,089	213,089	213,089	(608,818)					757,235	2,538,930	2.640
	KOHLBERG INVESTORS VII LP		London	GBR.	. Kohlberg & Co Kreos Capital	ND	06/27/2012	3 2	10,093,562	10,093,562	10,093,562	(1,645,078)				(119,683)	, 0, 319, 032	2,278,343	7.670 4.680
	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008					(3)				(113,000)		1,579,303	7.020
	LEEDS EQUITY PARTNERS IV-A LP		NEW YORK	NY	LEEDS WELD ASSOCIATES		06/06/2018	3	5,893,618	5,893,618	5,893,618	3,825,678						447,678	2.550
	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	22,860	22,860	22,860	(32,391)						1,209,603	2.560
	LEXINGTON CAPITAL PARTNERS VII		New York	NY	Lexington Partners		01/31/2011		3,510,363	3,510,363	3,510,363	(632,473)					819, 170	2,854,494	0.250
	LEXINGTON MIDDLE MARKET INVESTORS LP		New York	NY	Lexington Partners		12/31/2008		1,425,045	1,425,045	1,425,045	(266,727)					251,095	118,645	2.340
	LEXINGTON PRIVATE EQUITY II LPLEXINGTON V. LP	-	New York	NYNYNYNYNY	Lexington Partners Lexington Partners		03/14/2011		154,671 58,122	154,671	154,671	(293,316)	·····	·			307,751	840,042 48,684	1.190
	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.	-	09/30/2008	3		22.984		(4, 101)		İ				90,004	0.660
000000-00-0	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP	. [11/16/2016	3	12,273,117	12,273,117	12,273,117	370,948				(659,423)	534,546	7,694,062	2.410
	LS POWER FUND IV FEEDER 1 LP	.	NEW YORK	NY	LS POWER	ļ	11/27/2018	3	312,346	312,346	312,346	(119,204)	ļ	ļ				5, 193, 450	0.250
	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP .		NEW YORK	NY	. LGK ADVISORS, LP	ļ	06/28/2017		4,741,063	4,741,063	4,741,063	117,556		ļ				3,798,947	11.000
	LTRI HOLDINGS, LP		MIDLAND	TX	CLAIRVEST EQUITY PARTNERS		06/29/2017	3	1,612,654	1,612,654	1,612,654	4 500 700		·				1 004 050	2.450
	LYRIC CAPITAL ROYALTY FUND I LP		NEW YORK	NY NY	LYRIC CAPITAL MANAGEMENT	·	01/18/2019	·····	8,253,419 26,274,404	8,253,419	8,253,419	1,503,738		·			2,519,904	1,994,856	4.200
	MACQUARTE INFRASTRUCTURE PARTNERS IV LP		NEW YORK	NY NY	MACQUARIE INFRASTRUCTURE PARTNERS	- [05/17/2018	3		26,274,404	26,274,404		·····	ļ		ļ	2,319,904	4,382,620	0.990
	MAIN POST GROWTH CAPITAL II LP		SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3	1,678,333	1,678,333	1,678,333	(248,723)		L				9,322,945	1.580
000000-00-0	MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3	20,105,578	20,105,578	20, 105, 578	3,031,577						6,361,846	5.490
	MATLIN PATTERSON GLOBAL OPP FUND III LP	.	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	.	09/30/2008	ļ	3,528,285	3,528,285	3,528,285	(263,094)	ļ	ļ			337 , 108	343,838	0.300
	MBK PARTNERS FUND III		CENTRAL	HKG	MBK Partners	.	04/17/2013	3	47,623,532	47,623,532	47,623,532	2,317,078	ļ	·			4,919,246	519,258	1.440
	MERIT MEZZANINE FUND IV		Chicago NEW YORK	ILNY	. MERIT CAPITAL PARTNERS		12/31/2008	2	0 550 704	2.552.781	2.552.781	(1,757,807)		·			2,310,056	1,285,714	4.400
	MIDDLEGROUND PARTNERS I LP		NEW YORK	NYNY	MACQUARIE INFRASTRUCTURE PARTNERS		08/09/2019	3	2,552,781 46,179,154	2,552,781		(147,006)	·····	·				10,868,033	3.680
	MIP III US ENERGY HOLDINGS II LP		NEW YORK	NY		· [06/09/2017	3	5,386,526	5,386,526	5,386,526	4,353,372	l	ļ				526,547	20.000
	MIP IV OLIVIA PARTNERS LP		NEW YORK	NY	. MACQUARIE INFRASTRUCTURE PARTNERS	[10/29/2019	3	2,468,764	2,468,764	2,468,764								0.160
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP		DENVER		MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	6,350,228	6,350,228	6,350,228	2,036,743					369,733	2,553,910	2.460
	MPGC EAGLERIDER CO-INVESTMENT, LP	.	SAN FRANCISCO		Main Post Partners	.	02/10/2016	3	7, 148,810	7,148,810	7, 148,810	(139,288)	ļ	ļ					22.680
554070-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED	.	Boston	MA	. Hancock Partners	ļ	11/07/2006		4,696	4,696	4,696	(3,611)		<u> </u>	ļ	ļ			3.070

					Showing Other Long-Ter	m Invested A	ssets OWN	IED Dece		f Current Ye								,	
1	2	3	Location		6	7	8	9	10	11	12			k/Adjusted			18	19	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
						NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Designation					Carrying		ciation)		ized	Change in		ment	
												I lana alima d	,	Temporary		5			D
OLIOID						and	D.1.	_			Value	Unrealized	or	Impair-	Deferred	Book/	1	for	Percen-
CUSIP						Admini-	Date	Туре			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		11/07/2006												0 . 690
	MULTIAD SVC INC CLASS B UNITS		Boston	MA	Hancock Partners		11/07/2006												
	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		03/28/2008	3	234,212	234,212	234,212	48,823							
	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013	3	17,392,768	17,392,768	17,392,768	1,919,128						117,662	
	NGP BRAVO CO-INVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		05/27/2015	3	2,930,310	2,930,310	2,930,310	(8,640,411)							11.250
	NGP Natural Resources X LP		Irving	TX	Natural Gas Partners		06/04/2012	3	6,007,683	6,007,683	6,007,683	(5,006,518)					705,832	810,989	
	NGP Natural Resources XI LP NGP NATURAL RESOURCES XII LP		IRVING	TXTX.	NATURAL GAS PARTNERS NATURAL GAS PARTNERS		11/05/2014	3	15,077,566	15,077,566	15,077,566	(2,816,459)					157,763	1,761,418	
	NGP XI MIDSTREAM COINVEST LLC		IRVING	TXTX	NATURAL GAS PARTNERS		10/27/2017	3	4,407,036	4,407,036	4,407,036	437,409						1,200,647	
	NORDIC CAPITAL IX BETA LP		SAINT HELIER	JEY	NORDIC CAPITAL	-	12/31/2018	3	3, 105, 615	3,105,615	3, 105, 615	290,641	····		ļ	(86.037)		6, 140, 238	
	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION		Onthe HEETER				12/01/2010					200,041						0, 140,200	0. 100
000000-00-0	INVESTORS LP		NEW YORK	NY	Morgan Stanley Private Equity Asia		08/06/2014	3	4,341,014	4,341,014	4,341,014	3, 146, 546	L					L	22 . 150
	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3	48,942,497	48,942,497	48,942,497	646,879					3,285,849	4,907,179	2.950
	NORTHSTAR MEZZANINE PARTNER V		Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2	8,074,812	8,074,812	8,074,812	(603,290)					1,223,213	2, 115, 390	
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3	1,603,942	1,603,942	1,603,942							1,878,359	1.220
000000-00-0	NQ PE PROJECT KIT, LP		RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		06/28/2018	3	10,638,164	10,638,164	10,638,164	4,612,350							
	NSA INTERNATIONAL LLC PREFERRED		CHICAGO	IL	PGIM PRIVATE CAPITAL		11/20/2018	3	6, 137, 985	6, 137, 985	6, 137, 985	85,598							
	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		03/11/2008	3	4, 106, 044	4, 106, 044	4, 106, 044	(5,851,761)					5,596,150	517,779	0.600
	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3	8,065,001	8,065,001	8,065,001	447 , 155					110,984	2,527,287	0.250
	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	15,429	15,429	15,429								2.670
	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	2,829,348	2,829,348	2,829,348	239,886					36,692	4,933,990	1.020
	ODYSSEY INVESTMENT PARTNERS V LP OFI GLOBAL EMERGING MARKETS EQUITY FUND. LP		NEW YORK	NYNY	ODYSSEY PARTNERS		07/07/2014	3	11, 116, 244	11,116,244	11,116,244	1,874,060						1,668,456	
	OHCP IV EPIC COLLP		New York	NYCT	OAK HILL PARTNERS		03/03/2014	2	43,269,667	43,269,667	43,269,667								
	ONCAP III		Toronto	CAN	ONCAP		09/06/2017	3	9,627,174	5,083,146	9,627,174	(399,384)				(96.324)	208.095	762.387	2.180
	ONCAP IV LP		TORONTO	CAN	ONCAP		12/19/2016	3	5,504,272	5,504,272	5,504,272	(626,203)				(30,324)	34,542		
	ORCHID ASIA V		CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011	3	2,072,868	2,072,868	2.072.868	34.133						1.649.835	
	ORCHID ASIA VI LP		CENTRAL	HKG.	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3	11,968,816	11,968,816	11,968,816	632,116						264,286	
	ORCHID ASIA VII LP		CENTRAL	HKG.	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3	3,492,780	3,492,780	3,492,780	134, 149						8,383,344	
000000-00-0	PAG ASIA III LP		Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3	590,245	590,245	590,245	(246, 150)						9,288,605	0.170
	PARTNERS GROUP CLIENT ACCESS 15,LP																		
	INC/DYNACAST		ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3	27,849,068	27,849,068	27,849,068	(6,581,685)							8 . 420
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP		St Peter Port	GGY	Partners Group		05/05/2009	3	67,456	67,456	67,456	(68,679)				44,388		920,687	3.910
I	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP															I			1
000000-00-0	DATE AND ADDRESS OF THE PROPERTY OF THE PROPER		Sao Paulo	BRA	Patria Investimentos	-	08/29/2011	3	16,427,118	16,427,118	16,427,118	1,047,548	}	.		.		2, 130, 269	
	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP		Sao Paulo	BRA	Patria Investimentos		10/16/2008	3	11,610,230	11,610,230	11,610,230	1,285,699					147,697	551,833	
	PCP MASTER HAMBURGER HOLDING COMPANY, LLC PENINSULA FUND IV		CHICAGO Detroit	IL	PGIM PRIVATE CAPITAL Peninsula Partners		10/02/2017	22	21,900,595	21,900,595	21,900,595	139,425			·		1,480,820	ECO 404	5.810
	PIKE PETROLEUM HOLDINGS, LLC		BOSTON	MI	ARCLIGHT PARTNERS		12/31/2008	٠ک	30,480	30,480	30,480	(239,629)					121,416	562,484	3.430
	PLATINUM EQUITY CAPITAL PARTNERS III, L.P		Beverly Hills		Platinum Equity Partners	-	08/05/2013	3	11,553,534	11,553,534	11,553,534	(3,563,345)	·····		ļ		423,653	5, 170, 197	0.700
	PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3	28.564.914	28.564.914	28,564,914	2,613,125					2.429.620	6.921.506	
	PLATINUM EQUITY CAPITAL PARTNERS V LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3	77, 154	77, 154	77 , 154							17,922,846	
	PROAMPAC PG HOLDINGS LLC		CHICAGO	IL.	PRITZKER GROUP PRIVATE CAPITAL	[11/18/2016	3	12,459,880	12,459,880	12,459,880	(5,216,455)	[[[[[3.440
	PROJECT ARTHUR HOLDCO LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	. [12/18/2017	3	9,454,355	9,454,355	9,454,355	987, 161					101,887		6.250
	PROJECT HYPERION LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016	3	17,594,734	17,594,734	17,594,734	1,314,980							19.290
	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS	.	09/30/2008	3	6,462,450	6,462,450	6,462,450	(1,344,515)					689,698	922,862	0.220
	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PGIM PRIVATE CAPITAL	.	05/11/2009	22	425,472	425,472	425,472	(496,025)	ļ	.	ļ		19, 171	1,657,358	
	PRUDENTIAL CAPITAL PARTNERS III, LP		Chicago	IL	PGIM PRIVATE CAPITAL		10/16/2008	2	1,398,605	1,398,605	1,398,605	(2, 108, 358)					4, 185, 544	4,446,656	
	PRUDENTIAL CAPITAL PARTNERS IV, LP		Chicago	<u> </u> L	PGIM PRIVATE CAPITAL		12/20/2012	2	20,705,648	20,705,648	20,705,648						844,006	1,349,957	3.300
	PRUDENTIAL CAPITAL PARTNERS V, LP		CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2	10,602,988	10,602,988	10,602,988	1,750					775,582		
	PSC MARLIN LP		ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED	-	08/15/2017	3	9,861,197	9,861,197	9,861,197	(60,007)	}	-	}	(571,930)		161,677	
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		09/30/2008	3	1,286,868	1,286,868	1,286,868	(198,311)	}		}	· 	56,368	239,735	0.960
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND		HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	,	454.848	454.848	454.848	(44,999)				1		1.101.897	0.210
	QUANTUM ENERGY PARTNERS VII LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	აა.	5,312,847	5,312,847	5,312,847	(44,999)						5,472,432	
	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		HOUSTON	TX	Quantum Energy Partners	-	04/25/2016	າ	15, 312, 847	15, 173, 261	15, 312, 847	1,942,289	<u> </u>		ļ	·		5,472,432	
000000-00-0	HUUNOLIII UU-INVESIMENI FANINENS, LP	1	HUUOTUN	.μΙΛ	quantum Energy Fai thers	- 	01 02 /62 /40		เข, เกง, 20 โ	10, 170,201		1,342,289		·	<u> </u>			1,404,200	4.0/0

1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adiusted (arrying Val	lue	18	19	20
							-		10							1	10	10	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
						NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Designation					Carrying		ciation)	Temporary	ized	Change in		ment	
						and					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		02/25/2019	3	883,858	883,858	883,858	(4,855)						431,287	4.360
	ROSE DS INVESTMENT LP		EDINBURGH	GBR	DUKE STREET CAPITAL		04/20/2016	3	8,593,827	8,593,827	8,593,827	1,449,408				(408,077)			8.750
	SECONDARY OPPORTUNITIES FUND II LP		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011		2,903,321	2,903,321	2,903,321	(538, 157)				400 405	259,636	2,372,965	2.440
	SEGULAH IV, LP SENTINEL CAPITAL PARTNERS IV LP		Stockholm New York	SWE NY	Segulah Advisor		04/28/2008	პ	1,219,775	1,219,775	1,219,775	(1,689,923)				432,485	2,040,150	2,310,803	1.450
	SHOREVIEW CAPITAL PARTNERS III. L.P.		MINNEAPOLIS		SHOREVIEW CAPITAL		05/29/2014	3	8,807,019	8,807,019	8,807,019	1,997,006					222,841	1.437.426	
	SILVER LAKE III. LP		Menlo Park	CA.	Silver Lake Partners		09/30/2008	3	2,986,253	2,986,253	2,986,253	(4,290,368)					2,389,187	1,700,050	0.170
000000-00-0 S	SILVER LAKE PARTNERS IV, LP		MENLO PARK		SILVER LAKE PARTNERS		10/22/2013	3	21,807,526	21,807,526	21,807,526	1,679,063					2, 175, 707	889,353	0.170
	SILVER LAKE PARTNERS V LP		MENLO PARK			.	06/12/2018	3	8,444,240	8,444,240	8,444,240	1, 101, 205						7, 101, 424	0.110
	SK CAPITAL PARTNERS III LP		New York	NY	SK Capital Partners	·	08/26/2011	3	9,960,854	9,960,854	9,960,854	(304,795)					39,618	631,763	2.200
	SK CAPITAL PARTNERS IV-A LP		NEW YORK	NY	SK CAPITAL PARTNERS	·	02/16/2015	3	14,074,346	14,074,346	14,074,346	(93,308)						3,351,242	2.090
	SK CAPITAL PARTNERS V-A LP		NEW YORK	NY	SK CAPITAL PARTNERS SILVER LAKE PARTNERS	· · · · · · · · · · · · · · · · · · ·	10/09/2018	3	1,804,053	1,804,053	1,804,053	(88,953)					47.776	4,854,634	0.530
	SL SPV-2 LP		MENLO PARK		SILVER LAKE PARTNERS	· [02/22/2019	3	1,847,226	1,847,226	1,847,226	195,936							0.100
	SOUTHERN BASIN FARMS LLC		BOSTON	MA.	HANCOCK AGRICULTURAL INVESTMENT GROUP		01/14/2016		15.000.241	15,000,241	15,000,241	514,269							30.000
000000-00-0 Si	SP ARCH INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	7,337,760	7,337,760	7,337,760	2,347,033					102,650		0.600
	SP CSO LP		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	1, 103, 602	1, 103, 602	1, 103, 602	(274,090)					109,744		0.600
	SP USR INVESTORS LLC		NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	191, 142	191, 142	191 , 142	(148,932)							0.600
	STEELRIVER LDC INVESTMENTS LP		SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013	3	137,736,368	137,736,368	137,736,368	10,132,740					1,014,927	400 745	20.200
	STERLING CAPITAL PARTNERS II, LP		Westport		Sterling Partners		09/30/2008	3	1,432,969	1,432,969	1,432,969	101,062		1.788.512				138,745	2.760 1.460
	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)		PALO ALTO	CA	SUNSTONE PARTNERS		07/03/2018	33	2,387,954	2,387,954	2,387,954	730,163		1,700,312			76,307	10,906,903	50.000
	SUNSTONE PARTNERS LP. TC GROWTH		PALO ALTO	CA.	SUNSTONE PARTNERS		01/13/2016	3	9,972,550	9,972,550	9,972,550	4.806.846						3,840,501	4.910
	SYCAMORE PARTNERS II, LP		NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3	12, 102, 315	12,102,315	12, 102, 315	(524, 355)						3,016,455	0.700
	SYCAMORE PARTNERS III, LP		NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3	697,223	697,223	697,223	(113,010)						6, 159, 006	0 . 150
	SYCAMORE PARTNERS, LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	12,788,251	12,788,251	12,788,251	411,745						4,890,169	
	TCP ORTHOLITE INVESTMENTS LP		NEW YORKZIONSVILLE	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3	5,010,447	5,010,447	5,010,447	(7,559)						1,000,000	
	TEAYS RIVER INVESTMENTS LLCTEMPLETON STRATEGIC EMERGING MARKETS FUND IV		Singapore	IN	TEAYS RIVER MANAGEMENT		07/01/2015	2	49,857,670	49,857,670	49,857,670	(3,759,049)						330,671	3.160
	THOMA BRAVO XII		CHICAGO		THOMA BRAVO PARTNERS		05/31/2016	3	26,496,015	26,496,015	26,496,015	4,872,385						1,589,543	0.530
	THOMA BRAVO XIII LP		CHICAGO	IL.	THOMA BRAVO PARTNERS		02/14/2019	3	2,804,928	2,804,928	2,804,928	(38,205)						5,031,835	0 . 130
	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3	1,120,010	1, 120,010	1, 120,010	(135,736)						5,594,773	1.900
	TPG V		Fort Worth	TX	TPG Capital		09/30/2008	3	634,393	634,393	634,393	(44,367)						227,896	0.080
	TPG VI		Fort Worth	TX	TPG Capital		05/22/2008	3	4,979,781	4,979,781	4,979,781	(1,122,853)					711,554	832,243	0.110
	TRIDENT VI LP TRILANTIC CAPITAL PARTNERS IV, LP	-	GREENWICH	CTNY	STONE POINT CAPITAL	· [09/12/2014	3	18,098,958	18,098,958	18,098,958	1,395,677					1,932,171	2, 113, 377	0.700 0.690
	TRILANTIC CAPITAL PARTNERS IV, LPTRILANTIC CAPITAL PARTNERS V EUROPE		ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS		02/13/2015	3	1,236,744	1,236,744	1,236,744	(432,794)				(808,541)	4,421	5, 172, 082	
	TRILANTIC CAPITAL PARTNERS V LP		New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3	27,634,780	27,634,780	27,634,780	(3,378,757)					6,253,310	3,048,998	2.140
000000-00-0 T	TRILLIANT HOLDING LP		DALLAS	TX	KAINOS CAPITAL	.	07/29/2015	3.											5.780
	TWO SIGMA RISK PREMIA ENHANCED FUND LP		NEW YORK	NY	TWO SIGMA ADVISORS, LP	.	09/01/2017	ļ	16 , 162 , 185	16 , 162 , 185	16, 162, 185	(252, 177)							1.150
	UNICO CO-INVEST LP		LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		07/23/2018	3	8,554,457	8,554,457	8,554,457	2,808,895				(438,477)		60,896	5.420
	VICTORIA SOUTH AMERICAN PARTNERS II LP VISTA EQUITY PARTNERS FUND III LP	-	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	·	03/28/2012	3 3	5,217,308	5,217,308	5,217,308	412,838					1 007 407	864,840 1.680.162	0.850
	VISTA EQUITY PARTNERS FUND ITT LPVISTA EQUITY PARTNERS FUND IV LP	-	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	2,013,672	2,013,672	2,013,672	(4,060,349)				 	1,887,467	1,680,162	1.840 0.760
	VP PRIMALOFT MANAGEMENT, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		10/05/2017	3	7,004,293	7,004,293	7,004,293	(900,330)					1,788,625		23 . 140
	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005				888,812	(285,865)					118,096		0.240
000000-00-0 W	WARBURG PINCUS PRIVATE EQUITY X, LP	.	New York	NY	Warburg Pincus		09/30/2008	ļ	9,434,890	9,434,890	9,434,890	303,451		ļ	ļ		2,617,088		0.210
	NAYZATA OPPORTUNITIES FUND III, LP		Wayzata	MN	Wayzata Partners	ļ	05/24/2013	ļ	3,571,624	3,571,624	3,571,624	(391,505)					76,712	2,040,000	
	NCAS XI		New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	8,297,364	8,297,364	8,297,364	(583,803)							0.680
	WHITEHORSE ASSOCIATES I LP		TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	· · · · · · · · · · · · · · · · · · · ·	09/30/2019	····	145,747	145,747	145,747	145,747						11	1.800 1.800
	WHITEHORSE ASSOCIATES II LP	-	TORONTO		WHITEHORSE LIQUIDITY PARTNERS		02/17/2017	 	17,095,483	17,095,483	17,095,483	3,261,185				ļ		3,331,218	8.950
	WHITEHORSE LIQUIDITY PARTNERS II LP		TORONTO	CAN.	WHITEHORSE LIQUIDITY PARTNERS		09/21/2018		13,560,079	13,560,079	13,560,079							5,500,462	1.800
000000-00-0 W	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		09/30/2008	3	28,975	28,975	28,975	(97,207)						1, 197, 701	1.680
	WINDROSE HEALTH INVESTORS V LP	.	NEW YORK	NY	WINDROSE HEALTH INVESTORS	. [04/08/2019	3				(100,579)	L			ļ		5,892,951	0.960
000000-00-0 W	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC		NEW YORK	NY	WINDROSE HEALTH INVESTORS		09/27/2019	3	1,031,184	1,031,184	1,031,184	(66)							0.870

					Showing Other Long-Ter	m Invested A	Assets OWN	IED Dec	ember 31 of	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12		ange in Boo	k/Adjusted C	arrying Val		18	19	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
						NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Designation					Carrying		ciation)	Temporary	ized	Change in		ment	
						and					Value	Unrealized	or ´	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Citv	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
1999999.	Joint Venture Interests - Common Stoc	k - Unat					'		2,411,400,641	2,411,400,641	2,411,400,641	(10,114,337)		1,788,512		(12,472,773)	134,363,618	689,457,643	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP		BARCELONA	ESP	Black Toro Capital		10/29/2014		16,475,598	16,475,598	16,475,598	(7,905,061)				(1,398,425)		564,586	37.500
000000-00-0	. ALLSTATE FINANCIAL ADVISORS LLC		DOVER	DE	DIRECT		01/01/2007		562,330	562,330	562,330	88,511							100.000
000000-00-0	. ALLSTATE DISTRIBUTORS LLC		DOVER	DE	DIRECT		01/01/2007		1,023,670	1,023,670	1,023,670	11,455							100.000
000000-00-0	ROAD BAY INVESTMENTS, LLC		DOVER	DE DE	DIRECT		06/30/2008 08/19/2010		59,439 . 67,006,030	59,439	59,439	(408)					20.017.094		100.000
	Joint Venture Interests - Common Stoc	ν Λ ffili		UE	DIRECT		06/ 19/2010		85.127.067	85.127.067	85.127.067	(18,274,059)				(1.398.425)	20.017.094	564.586	XXX
2033333.	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI	<u> </u>	aleu		AMHERST RESIDENTIAL ASSET MANAGEMENT				00, 121,00/	00, 127,007	ου, I2 <i>I</i> ,Ub/	(10,2/4,059)		 		(1,398,425)	20,017,094	J04, J86	
000000-00-0	LP	l	AUST IN	TX	LLC	[02/01/2019	L	3.822.450	3.822.450	3.822.450	67.650	<u> </u>	[L	126 . 154	5.238.487	1.190
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		979,519	979,519	979,519	(1,057,886)					783,839	2, 100,000	
	BLACKSTONE CITY PROPERTY CO-INVESTMENT	1			1									[
000000-00-0	. PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP		12/17/2015	ļ	15,451,563	15,451,563	15,451,563	(724, 148)	ļ	ļ			194,451	638,453	
000000-00-0	. BLACKSTONE PROPERTY PARTNERS EUROPE LP		NEW YORK	NY	BLACKSTONE GROUP		09/24/2018		5,769,777	5,769,777	5,769,777					(358,766)	121,693		0.310
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP		New York	NY NY	Blackstone Group BLACKSTONE GROUP		03/31/2009		3,450,328	3,450,328	3,450,328	(1,214,178)				(166,531)	518,040	2,706,181	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS CONCRE V LP		New York	NIV	Blackstone Group		09/30/2007			835.281		(1.080.020)					985.565	4,608,310	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		2.157.045	2, 157, 045	2. 157 . 045	(7,000,020)					1.313.069	1,472,371	0.280
000000-00-0	CBRE STRATEGIC PTR US OPP V LP		Los Angeles	.CA	CBRE GLOBAL INVESTORS		09/30/2008		4,672,959	4,672,959	4,672,959	348,519					,010,000		3.530
000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP		NEW YORK	NY	SUGAR HILL CAPITAL PARTNERS		12/04/2018		6,907,534	6,907,534	6,907,534	(217,466)						375,000	10.000
000000-00-0	. DERMODY PROPERTIES INDUSTRIAL FUND II LP		RENO	NV	DERMODY PARTNERS		12/27/2018		9,228,844	9,228,844	9,228,844	(853,338)						14,917,818	6.490
000000-00-0	. DERMODY PROPERTIES INDUSTRIAL FUND LP		RENO	NV	DERMODY PARTNERS		07/13/2016		3, 100, 109	3, 100, 109	3, 100, 109	(617,462)					12, 183, 931	4,056,165	
000000-00-0	FOCUS SENIOR HOUSING FUND I LP		CHICAGO		FOCUS HEALTHCARE PARTNERS LLC		06/08/2017		3,686,360 . 7,827,655	3,686,360 7,827,655	3,686,360	576,621					309.084	11,598,068	
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP		CHTCAGU		HARRISON STREET ADVISORS LLC		01/03/2018		1 ,821 ,000	1,821,000	1,821,000	160,628					309,084		0.230
000000-00-0	TATITION OTHER EGIGLENT THOLER T		CHICAGO	П	HARRISON STREET ADVISORS LLC		05/14/2019		5,795,652	5,795,652	5,795,652	(235,745)				(148,968)		8,005,204	2.500
000000-00-0	HIGH STREET REAL ESTATE FUND V LP		BOSTON	MA	HIGH STREET REALTY COMPANY LLC		03/31/2017		10,451,207	10,451,207	10,451,207	915,834					113,912		
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP		BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019		875,000	875,000	875,000							7,875,000	1.990
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP		CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019		8,000,000	8,000,000	8,000,000								3.220
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		941,009	941,009	941,009	(56,494)						2, 136, 304	4.410
000000-00-0	LONE STAR REAL ESTATE FUND III LP		DALLAS	TX CA	LONE STAR FUNDS		05/20/2014		4,090,199	4,090,199	4,090,199	90,084					218,749	2,086,151	1.010
000000-00-0	ML-AI VENTURE 1 LLC		WHIPPANY	NJ	TRUAMERICA MULTIFAMILY		09/03/2015 12/30/2013		6,893,479 . 49,832 .	6,893,479 49,832	6,893,479 49,832	2,797,849						376,240	12.810
000000-00-0	ML-AI VENTURE 2, LLC		WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		11/05/2014		30.948.751	30.948.751	30.948.751	(1,052,776)		ļ				415,080	25.860
000000-00-0	ML-AI VENTURE 4, LLC	R	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		06/25/2018		12,835,036	12,835,036	12,835,036	(3,519,604)		[587,643		50.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		06/23/2014		14,287,464	14,287,464	14,287,464	93,112					655, 198	3,764,800	65.000
000000-00-0	. NORTH HAVEN REAL ESTATE FUND VII GLOBAL		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		1,836,209	1,836,209	1,836,209	(125,884)					739,989	2,611,920	
000000-00-0	. O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	O'Connor Group	ļ	09/30/2008	ļ	1,376,176	1,376,176	1,376,176	(127,916)	ļ	ļ				172,622	
000000-00-0	. ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		416,870	416,870	416,870	(90,265)					200 044	1 017 000	0.790
000000-00-0	. ROCKPOINT REAL ESTATE FUND III LP		Boston	MA NY	Rockpoint Group Rockwood Capital		09/30/2008		1,101,756 . 2,715,942 .	1, 101, 756	1, 101,756 2,715,942	(98,813)					369,311	1,017,880	0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC		Denver	NY	RedPeak Properties		12/12/2012		2,110,842	2,110,842		1.248.920		·					49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II		Greenwich	CT	STARWOOD CAPITAL GROUP		04/28/2010		5,985,679	5,985,679	5,985,679	114,776					706,822	878,400	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	STARWOOD CAPITAL GROUP		09/30/2008		1,324,767	1,324,767	1,324,767	333,351							1.780
000000-00-0	. TRUAMERICA PROPERTIES II LLC		Los Angeles	CA	TruAmerica Multifamily		06/19/2014	ļ	9, 128, 570	9, 128,570	9, 128,570	7,880,182					18,209,597	4,418,085	45.000
000000-00-0	. WALTON STREET REAL ESTATE FUND VI		Chicago	<u> </u> L	Walton Street		05/11/2009	ļ	8,425,193	8,425,193	8,425,193	(1,155,272)	ļ	ļ			877,074	3,729,980	
000000-00-0	. WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016		13,771,911	13,771,911	13,771,911			·			000 004	6,257,180	
000000-00-0	. WESTBROOK REAL ESTATE FUND IX, LP		New York	NY NY	Westbrook Partners		06/11/2013 09/30/2008		10,016,049 . 5,558,503 .	10,016,049	10,016,049	(1,056,041)					926,284	2,342,900	1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VIII		New York	NY	Westbrook Partners		12/28/2009		2,373,159	2,373,159	2,373,159	(73,900)		·				1,034,535	0.560
000000-00-0	WESTBROOK REAL ESTATE FUND X		NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016		26,334,426	26,334,426	26,334,426	3,841,067	<u> </u>	[15,846,428	
000000-00-0	. WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		09/30/2008		749,801	749,801	749,801	101,629							0.520
000000-00-0	. WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		09/30/2007		608,465	608,465	608,465	(37,363)							1.700
2199999.	Joint Venture Interests - Real Estate - L	Jnaffilia ¹	ted						272,552,380	272,552,380	272,552,380	4,923,774				(674, 265)	40,900,406	111,536,517	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP		LONDON	GBR	CBRE Global Investors		03/22/2016		27,913,413	27,913,413	27,913,413	158,274					611, 155	3,021,124	49.000
000000-00-0	. CBRE GIP US FEEDER VEHICLE ALLINV B LP		LONDON	GBR	. CBRE Global Investors		03/22/2016		27,913,413	27,913,413	27,913,413	158,274	ļ	ļļ			611, 155	3,021,124	49.000
000000-00-0	KING MILL DISTRIBUTION PARK 2, LLC	1	MCDONOUGH	GA	CB Richard Ellis	L	09/10/2015	L	1		ı	L	L	L		L	L		92.500

Showing Other	ong-Term Inv	ested Assets	OWNED	December 31 of	Current Year
	_UIIU- I CIIII IIIV		OVVINED	Jecellinel 3 i O	Cullell Leal

						Showing Other Long-Ter	m Invested A	Assets OWN	NED Dec	ember 31 of	Current Ye	ear								
1	2	3		Location		6	7	8	9	10	11	12	Cha	nge in Boo	k/Adjusted (Carrying Val	ue	18	19	20
	_			4	5	1	,				• •		13	14	15	16	17			
				7	3								10		Current					
														Current	Year's		Total			
												Dools/								
							NAIG					Book/		Year's	Other-	0	Foreign		0	
							NAIC					Adjusted		(Depre-	_ Than-	Capital-	Exchange		Commit-	
							Designation					Carrying		ciation)	Temporary	ized	Change in		ment	
							and					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-						Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	٠.	Citv	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	TDC CITY CENTER LLC	R	PHOENIX	City	AZ	TRANSWESTERN DEVELOPMENT COMPANY	Cymbol	11/01/2016	Cudiogy	63,428,825	63,428,825	63,428,825	(2, 159, 355)	71001011011	TIIZOG	Otrioi	Value	moomo	2,963,205	90.360
	TDC CITY CENTER (PHASE II) LLC	R	PHOENIX		AZ	TRANSWESTERN DEVELOPMENT COMPANY		01/22/2019		6,766,304	6,766,304	6,766,304	(74,286)						11,715,164	
	Joint Venture Interests - Real Estate -	A ffiliato			n4	THANORESTEIN DEVELOR MENT COMPANY	<u> </u>	01/22/2010		126.021.955	126.021.955	126.021.955	(1.917.093)					1.222.311	20.720.616	XXX
		Aiiiiale			NY	IN VIIII		00 (00 (0000		, , , , , , ,	, , , , , ,	1 /	(1,917,093)					1,222,311	20,720,616	
	NYLIM REAL ESTATE MEZZANINE FUND II LP		New York		NY	New York Life Inv		09/30/2008		14,296	14,296	14,296								6.660
	Joint Venture Interests - Mortgage Loa	ns - Un								14,296	14,296	14,296								XXX
	AEP I HOLDCO LLC		NEW YORK		NY	ANVIL ENERGY PARTNERS		12/21/2018	+											18.200
000000-00-0	AGRICULTURE FUND II LP		NEW YORK		NY	BROOKFIELD ASSET MANAGEMENT		10/13/2017	. 3	1,019,000	1,019,000	1,019,000	(99,000)			ļ	ļ	ļ	5,643,661	1.420
			WILMINGTON .		DE	BLACKCHAMBER PARTNERS		12/24/2019		252,758	252,758	252,758				ļ			12,247,242	
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		NEW YORK		NY	BLACKSTONE GROUP		03/22/2018	·	8,492,689	8,492,689	8,492,689	322,702				(464,286)	454,202	1,214,084	
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York		NY	C III CAPITAL PARTNERS	.	12/31/2007	· 	24,299	24,299	24,299								7.000
			NEW YORK		NY	CIT ASSET MANAGEMENT LLC		07/10/2017		21,057,330	21,057,330	21,057,330	1,487,200			ļ	ļ	ļ	5,520,000	
000000-00-0			CHARLESTON .		SC	CONNOREX LUCINDA LLC		09/04/2018		6,362,196	6,362,196	6,362,196				ļ	ļ	ļ		24.790
000000-00-0	CRAYHILL CO-INVEST FUND I LP		NEW YORK		NY	CRAYHILL CAPITAL MANAGMENT LP		01/29/2018												17.800
404730-AA-0 .	CRAYHILL CO-INVEST FUND II LP		NEW YORK		NY	CRAYHILL CAPITAL MANAGMENT LP		08/20/2018		1,716,088	1,716,088	1,716,088	30,303					145,264	1,984,476	10.950
000000-00-0	FOLIUM TIMBER FUND I LP		BOSTON		MA	FOLIUM CAPITAL LP		12/29/2016		3,289,841	3,289,841	3,289,841	(228, 159)						9,428,883	
000000-00-0	MPP FSG HOLDINGS LLC	R	SAN FRANCISC	00	CA	MAIN POST PARTNERS		12/15/2017		4,314,413	4,314,413	4,314,413	(499,364)							3.800
2599999.	Joint Venture Interests - Other - Unaffil	liated								46,528,614	46,528,614	46,528,614	1,375,879				(464, 286)	599,466	36,038,346	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC		DOVER		DE	DIRECT		02/29/2016		31,629	31,629	31,629	(71,884)							45.000
000000-00-0	NBINVRIVERSIDE CARS1 LLC		DOVER		DE	DIRECT		02/29/2016		18.112.988	18,112,988	18 . 112 . 988	(102,345)							45.000
2699999	Joint Venture Interests - Other - Affiliat	ed								18, 144, 618	18,144,618	18.144.618	(174,229)							XXX
575767-AJ-7	MASS MUTUAL LIFE INS CO	I	Springfield		MA	Morgan Stanley	1 1	01/17/2012	1	4,786,174	5,898,025	4,786,174	(174,223)	324				258.000		7000
256141-AA-0	DOCTORS CO		Napa		CA	US Bank	2	10/18/2013		15,000,000	16, 156, 781	15,000,000						975.000		
023138-AA-8	AMBAC ASSURANCE CORPORATION		New York		NY	AMBAC Financial Group Inc		06/07/2010			21,514							198		
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE		Milwaukee		WI	JP Morgan Chase & Co.	1	09/20/2019		994.767	1.002.937	994.767		17						
	Surplus Debentures, etc - Unaffiliated		Imilimaunce			Ju morgan chase a co.	.	03/20/2013		20.780.940	23.079.257	20.780.940		341				1.233.198		XXX
			NORTHBROOK .			DIRECT		40 (00 (0040						341						
	ALLSTATE ASSURANCE COMPANY		. NORTHBROOK .		IL	DIRECT		12/02/2016		40,000,000	40,000,000	40,000,000						1,228,000		
	Surplus Debentures, etc - Affiliated									40,000,000	40,000,000	40,000,000						1,228,000		XXX
			CEDAR RAPIDS	3	IA	AEGON USA REALTY ADVISORS		07/15/2019		17,214,886	17,214,886	17,214,886		(285, 114)					11.580
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach .		FL	Alliant Capital		12/21/2011		4, 112, 929	4, 112, 929	4, 112, 929		(1,699,822)					12.000
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD - ALIC		PALM BEACH .		FL	ALLIANT CAPITAL		06/12/2012		6,565,769	6,565,769	6,565,769		(2,065,226)					10.410
	BOSTON CAPITAL CORPORATE TAX CREDIT FUND																			
000000-00-0	XXXIII		Boston		MA	Boston Capital		10/01/2010		3,296,793	3,296,793	3,296,793		(2, 135, 343)					8.000
	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	/																		
000000-00-0	DOOTON OADLTH CODDONITE THE OPENIT FIAD WANT		Boston		MA	Boston Capital		04/29/2011	· · · · · · · · · · · · · · · · · · ·	2,411,059	2,411,059	2,411,059		(1,035,442)					5.000
	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV							10 (00 (0011		5 000 000	5 000 000	5 000 000		/0 F7F F00						0.000
000000-00-0			Boston		MA	Boston Capital		12/22/2011		5,369,298	5,369,298	5,369,298		(2,575,583)					6.960
	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS													.=						
000000-00-0	XLIX		BOSTON		MA	BOSTON FINANCIAL		10/18/2018	· · · · · · · · · · · · · · · · · · ·	12,754,160	12,754,160	12,754,160		(718,816)					8.410
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC		INDIANAPOLIS		IN	City Real Estate Advisors (CREA)		12/22/2017	· · · · · · · · · · · · · · · · · · ·	17,276,247	17,276,247	17,276,247		(1,753,161)					13.860
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC		INDIANAPOLIS		IN	City Real Estate Advisors (CREA)		06/27/2018	-	16,221,291	16,221,291	16,221,291		(1,138,013)					11.170
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC		INDIANAPOLIS		IN	CREA		01/03/2019		11,685,973	11,685,973	11,685,973		(814,027)					4.930
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	3	IN	City Real Estate Advisors (CREA)		04/11/2012	· · · · · · · · · · · · · · · · · · ·	4, 125, 582	4, 125, 582	4, 125, 582		(1,833,948)					12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia		MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		4, 175, 365	4, 175, 365	4, 175, 365		(1,499,999)					9.340
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP		Columbia		MD	ENTERPRISE COMMUNITY INVESTMENT	· · · · · · · · · · · · · · · · · · · ·	08/12/2011	-	3,032,503	3,032,503	3,032,503		(827,989	<u> </u>	····	····	····		12.500
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago		IL	NATIONAL EQUITY FUND, INC.		12/20/2011		5,937,427	5,937,427	5,937,427		(1,560,756	}	}	}	}		9.890
000000-00-0	PNC LIHTC FUND 71 LLC		PORTLAND		OR	PNC TAX CREDIT CAPITAL		06/03/2019	-	16,448,505	16,448,505	16,448,505		(1,051,495)	····				10.830
	PNC REAL ESTATE TAX CREDIT CAPITAL					DUO TAY ODEDLE CADATA	1	11 (00 (001	1	0.004.000	0 004 0	0.004.000		/0.004		1				
000000-00-0	INSTITUTIONAL FUND 45		Portland		OR	PNC TAX CREDIT CAPITAL		11/23/2010		2,284,909	2,284,909	2,284,909		(2,204,606						5.860
	PNC REAL ESTATE TAX CREDIT CAPITAL					DNO TAY OPERAT OARLESS	1	00.445.55	1		:			,, ,		İ	Ì	Ì		
000000-00-0	INSTITUTIONAL FUND 46		Portland		OR	PNC TAX CREDIT CAPITAL	·	06/15/2011		2,072,882	2,072,882	2,072,882		(1,308,009)	····				6.490
	PNC REAL ESTATE TAX CREDIT CAPITAL		DODT! IND			DUO TAY ODEDLE CADATA	1	00/44/004=	1	40 040 0	10 010 5	40.040.55		/700		1				40.000
000000-00-0	INSTITUTIONAL FUND 65		PORTLAND		OR	PNC TAX CREDIT CAPITAL		08/14/2017	-	10,618,607	10,618,607	10,618,607		(793,964	}					10.990
	R4 HOUSING PARTNERS X LP		NEW YORK		NY	R4 CAPITAL	· 	12/14/2018		15,709,074	15,709,074	15,709,074		(1,318,438	<u> </u>	}	}	}		11.360
	R4 HOUSING PARTNERS XI LP		NEW YORK		NY	R4 CAPITAL	· 	07/18/2019		16,785,097 17.392.827	16,785,097	16,785,097		(714,903	}	}	ł	ł		8.730
1000000-00-0	R4 HOUSING PARTNERS XII LP	1	NEW YORK		NY	R4 CAPITAL		12/18/2010	1	17 302 827	17.392.827	17.392.827		(107.173	11					12.500

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

					Showing Other Long-Teri	ili ilivesieu /	733613 0111	ILD DCC	יו ביווטכו	Current 16	aı								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5	1		1					13	14	15	16	17			
			,									1		Current					
													Current	Year's		Total			
											D 1 /								
											Book/		Year's	Other-		Foreign			
						NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Designation					Carrying		ciation)	Temporary	ized	Change in		ment	
						and					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
	Name of Description	0-4-	0"	O	or General Partner								,	nized	Other				
fication	Name or Description	Code		State		Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nizea	Other	Value	Income	ment	ship
	RAH CORPORATE PARTNERS FUND 55 LLC		GREAT NECK	NY	REGIONS BANK		04/15/2019		12,291,005	12,291,005	12,291,005		(605,995)						12.400
	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC		08/23/2010		3,062,132	3,062,132	3,062,132		(1,736,570)						8.750
	RAYMOND JAMES TAX CREDIT FUND 37, LLC		St Petersburg		RAYMOND JAMES TAX CREDIT FUNDS, INC		06/09/2011		4,846,969	4,846,969	4,846,969		(2, 188, 816)						8.430
	RAYMOND JAMES TAX CREDIT FUND 38, LLC		St Petersburg		RAYMOND JAMES TAX CREDIT FUNDS, INC		02/29/2012	· · · · · · · · · · · · · · · · · · ·	6,467,370	6,467,370	6,467,370		(2,359,306)						9.760
	RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC		09/27/2016		7,335,697	7,335,697	7,335,697		(811,245)						4.670
	RAYMOND JAMES TAX CREDIT FUND 43 LLC		ST PETERSBURG		RAYMOND JAMES TAX CREDIT FUNDS, INC		05/17/2018		14,234,080	14,234,080	14,234,080		(612,909)						8.840
	RAYMOND JAMES TAX CREDIT FUND 44, LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC		08/28/2017		14,997,829	14,997,829	14,997,829		(1,234,954)						11.670
	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	.RBC Capital Markets		11/04/2010		4, 159, 442	4, 159, 442	4, 159, 442		(1,880,417)						11.080
	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC Capital Markets		08/15/2011		4,766,000	4,766,000	4,766,000		(1,890,784)						8.280
	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP		CLEVELAND	OH	RBC Capital Markets		10/25/2017		10,538,334	10,538,334	10,538,334		(957,234)						8.630
	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP		CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018		12,284,616	12,284,616	12,284,616		(1,339,270)						7.480
	RED STONE EQUITY - 2011 NATIONAL FUND L.P		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		2,901,759	2,901,759	2,901,759		(1,244,201)						11.900
	RED STONE EQUITY - 2017 NATIONAL FUND L.P		CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017		14,873,736	14,873,736	14,873,736		(1, 194, 676)						9.310
	RED STONE EQUITY - 2018 NATIONAL FUND L.P		CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018		15,896,572	15,896,572	15,896,572		(1,467,131)						12.340
	RED STONE EQUITY - 2019 NATIONAL FUND L.P		CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019	· · · · · · · · · · · · · · · · · · ·	17,289,057	17,289,057	17,289,057		(210,943)						10 . 170
	RED STONE EQUITY FUND 75 LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019	· · · · · · · · · · · · · · · · · · ·	14,990,577	14,990,577	14,990,577		(9,423)						12.200
	USA INSTITUTIONAL TAX CREDIT FUND CXI LP			CT	RICHMAN GROUP		10/31/2017	· · · · · · · · · · · · · · · · · · ·	12,987,726	12,987,726	12,987,726		(1,330,766)						9.230
	USA INSTITUTIONAL TAX CREDIT FUND CXIX LP		GREENWICH		RICHMAN GROUP		11/29/2018		14,216,738	14,216,738	14,216,738		(741,217)						11.720
	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich		Richman Group		07/30/2010	·	6,009,758	6,009,758	6,009,758		(1,576,374)	·					10 . 260
	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	n	Greenwich		Richman Group WNC & Associates		04/15/2011 02/29/2012	·	8,033,257 3,553,575	8,033,257	8,033,257		(2,909,678)						11.790
	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	ĸ	IRVINE	CA	WNC & ASSOCIATES		03/29/2012	·	3,553,575	3,553,575	3,553,575		(1,236,256)						12.490
	WNC INSTITUTIONAL TAX CREDIT FUND 44 LP WNC INSTITUTIONAL TAX CREDIT FUND 47 LP		IRVINE	CA	WNC & ASSOCIATES		03/29/2018		12,944,327	12,944,327	12,944,327		(1,261,474)						9.290
					, WING & ASSULTATES		08/ 14/2019	ļ	, , , , , , , , , , , , , , , , , , , ,		, ,		, , , , ,						
3799999. N	Non-Guaranteed Federal Low Income	Housing	g Tax Credit - Unaffiliated			1		1	426,431,233	426,431,233	426,431,233		(56,481,970)						XXX
			1		INVESTEC ASSET MANAGEMENT GUERNSEY		l						1						
	INVESTEC AFRICA CRDT OPPORT FD 1A		ST PETER PORT	GGY	LIMITED		12/31/2019		35,865,427	35,865,427	35,865,427	11,243,372							4.200
	BRISTOL FARMS		Bristol	CT	Bristol Field LLC		01/01/2012												
4699999. A	Any Other Class of Assets - Unaffiliated	d							35,865,427	35,865,427	35,865,427	11,243,372							XXX
4899999. 7	Total - Unaffiliated								3.222.394.328	3.224.692.645	3.222.394.328	7.266.554	(56.481.630)	1.788.512		(13.611.324)	177.939.576	842.170.071	XXX
	Total - Affiliated								269.293.640	269.293.640	269,293,640	, , , , , ,	(22, 121, 000)	.,,012		(1.398.425)	22.467.404	21,285,203	
5099999 -									3.491.687.968	-, -,	3.491.687.968	, ,, ,, ,, ,	(56.481.630)	1.788.512		(. , , ,	200,406,980	863.455.274	
202222 -	i Utaio								5,491,007,908	J,49J,90U,28D	0,491,007,908	(13,030,827)	(30,401,030)	1,700,312		(10,009,748)	200,400,980	000,400,274	^^^

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

	;	Showing Other Long-Term In\	ested Assets	ACQUIRED AND ADDITIONS MADE December 31 of	Current Ye	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4	·				-		
		, and the second	· ·		Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	0:4	01.11							
	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	2		83,277		6.890
1599999. Joint	t Venture Interests - Fixed Income - NAIC Designation Assigned by the	SVO - Unaffiliated						83,277		XXX
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	3		241,272		8.010
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL	03/13/2018	3		1,032,359		10.000
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	3		3,026,232		0.780
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL	10/21/2019	3	1,034,950			0.130
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	3		2,693,600		0.440
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	09/30/2008	3		111,096		5.850
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		867,208		1.480
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	3		1,366,840		0.260
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	3		119, 124		25.000
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA		CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	3		5,890		2.020
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	3	400.054	3,015,690		0.890
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	12/20/2019	3	433,254			0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		270,663		0.300
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON		ARCLIGHT PARTNERS	08/14/2015	3	4 044 004	2,629,870		0.360
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO		ARCLINE CAPITAL PARTNERS GP LP	11/04/2019	3	1,944,921	F44 040		0.600
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles		Ares Management LLC	11/05/2012	3		541,616		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	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	3	1,397,574	67,238		0.610
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014			4,490,048 .		1.950
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES		AURORA CAPITAL GROUP	06/10/2016	3		7,372,314		2.340
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	08/22/2017	3		661,914		3.750
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT		BASALT INFRASTRUCTURE PARTNERS	03/02/2017	3		15, 194,724		8.410
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	3		20,683 .		0.530
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital	12/04/2015			1, 185, 648		12.440
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	3	400 475	16,945		0.050
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019		499, 175	3,015,809		0.540
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	3		3,015,763		2.310
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016			11,338,721 .		33.500
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	08/11/2011	3		305,317		7.880
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NYNY	Blue Road Capital	11/06/2015	3		489,520		10.380
000000-00-0	BRC VANGUARD CO-INVEST LP BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NYNY	BROOKFIELD ASSET MANAGEMENT	12/29/2016	3		620,068 . 3.054.787		34.880
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND 111-B LP	NEW YORK	NY NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	3	687.422	3,054,787		0.150
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON		ALPINE ENERGY CAPITAL LLC	09/13/2019	3				0.040
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	TX	Calera Capital			2,911,419			
000000-00-0	CARLYLE POWER PARTNERS II. L.P.			CARLYLE POWER PARTNERS	04/18/2008	3		42,990 6.813.638		2.210
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NYNY	CCMP Capital Advisors	02/20/2015	3 3		1, 189, 185		1.360 0.290
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	01/17/2014	33				1.840
000000-00-0 000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING		CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	3		376,029 493,745		7.500 6.440
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011			493,745 . 862.637		3.990
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	3		1,674,000		0.560
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY NY	CARLYLE POWER PARTNERS	05/03/2016	33				11.330
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY NY	CRAYHILL CAPITAL MANAGMENT LP	03/01/2017	s		1,687,153		7.860
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH		CROSS OCEAN PARTNERS	11/14/2017			4,751,563		9.580
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2		1,993,245		3.700
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	3				
000000-00-0	DIGITAL BRIDGE MALL CELLS HOLDINGS, LLC	BOCA RATON		DIGITAL BRIDGE	11/06/2015	3		2,303,895		7.130
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	2				0.880
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	2		700.000		0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS		ENERGY SPECTRUM PARTNERS	12/04/2014	3		1,321,172		0.650
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS		ENERGY SPECTRUM PARTNERS	01/25/2019	3	90.000			1.090
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	01/25/2019	3	2.948.281	6.974.999		5.570
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP	03/12/2018	3		4,823,794		1.450
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON		Equistone Partners Europe	06/26/2015	3		738,382		1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	3		2,259,201		0.350
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	3		2,239,201		3.980
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBA I	IND	EVERSTONE CAPITAL	08/14/2015	3		4,515,000		2.940
000000-00-0	EXCELLERE CAPITAL FUND II	Denver		EXCELLERE PARTNERS LLC	10/03/2011	3		2.514.756		4.240
000000-00-0	EXCELLERE CAPITAL FOND III	DENVER		EXCELLERE PARTNERS LLC	10/03/2016	3		9,446,014		4.130
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv		FIMI Opportunity LTD	08/15/2012	3				3.350
300000 00-0		IVI ATT		I im opportulity LID	00/ 10/4014					

				s ACQUIRED AND ADDITIONS MADE December 3	1 of Current Yea					
1	2	Location		5	6	7	8	9	10	11
		3	4		Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	- FL	Fitness Capital Partners	05/28/2014	3	7104410111011	21,674	2.10411.5141.000	17.970
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS	02/27/2019	3	837 , 188	1, 122, 188		0.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018			2,240,692		4.790
000000-00-0 000000-00-0	GAMUT INVESTMENT FUND I, L.P. GPC PARTNERS CO-INVESTMENT (CHICO) LP	NEW YORK GREENWICH	NY	Gamut Capital	02/29/2016 06/04/2018	3		2,899,540 2,511,159		
	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER	05/10/2017	3		2,511,139		
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL.	GTCR	11/01/2019	3	1,306,772			0.740
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		573,750		0.810
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	3		3, 196, 945		
000000-00-0 000000-00-0	HIGHSTAR CAPITAL II	New York	NYNY	Highstar Capital	05/24/2004	33		29,696 1,253,476		
	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management	04/28/2014	3		1,233,476		9.800
	HKW CAPITAL PARTNERS IV-B, L.P.	NEW YORK	NY	HKW Management	06/30/2014	3	••••••	262.884		
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAĞEMENT	07/26/2018	3		663,807		1.850
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2013	3		6, 192, 093		8.340
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)	09/19/2018	3	0 404 500	3,827,265		6.790
000000-00-0 000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND INSTARAGE ESSENTIAL INFRASTRUCTURE FUND II	SEOUL TORONTO	KORCAN	. IMM PRIVATE EQUITY, INC. . INSTARAGE ASSET MANAGEMENT INC.	09/27/2019	3	2,161,523 1,375,000			8.520
000000-00-0	INVESTORP WRENCH AS LP	GRAND CAYMAN	CYM.	INVESTIGE MANAGEMENT INC.	06/30/2017	3	,3/3,000	18.750		
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015	3		70,167		4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	3		639,600		6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	3		1,494,616		9.050
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3		2,491,995		
000000-00-0 000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TXNY	Kainos Capital KOHLBERG KRAVIS & ROBERTS	05/10/2013	3 3		11,840 3,029,660		
000000-00-0	KOHLBERG INVESTORS VI. LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3				2.640
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		726,024		7.670
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES	06/06/2018	3		22,921		2.550
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011			124,575		0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS LINCOLNSHIRE PARTNERS	09/30/2008	3		13,806		
000000-00-0 000000-00-0	LIVINGBRIDGE 6 LP	New York	NY	LIVINGBRIDGE EP LLP	08/05/2009	33		61,285 4,664,928		2.410
	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	3				
	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017			3,681,944		11.000
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	01/18/2019		6,282,127	836 , 130		4.200
	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	3		331,394		
000000-00-0 000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP MAIN POST GROWTH CAPITAL II LP	NEW YORK SAN FRANCISCO	NY	MACQUARIE INFRASTRUCTURE PARTNERS MAIN POST PARTNERS	05/17/2018	3	4 004 070	6,996,970		
	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CACA	Main Post Partners	06/25/2019	33	1,301,270	705,804 5,417,185		1.580
	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	3		1,092,681		1.440
	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	3	2,873,505	41,480		3.680
	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	3		4,212,748		2.740
	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	3	2,468,764			
000000-00-0 000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER SAN FRANCISCO	COCA	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017 02/10/2016	3 3		1,922,562		
000000-00-0	NATURAL GAS PARTNERS IX	Irving		Natural Gas Partners	03/28/2008	33		34,239		
	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	3		225,062		2.070
	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	3		485,466		0.700
	NGP Natural Resources XI LP	IRVINĞ	TX	NATURAL GAS PARTNERS	11/05/2014	3		896, 107		0.340
	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	3		1,751,423		
000000-00-0 000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016	3		431,284 2,817,699		
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP	NEW YORK	NY	Morgan Stanley Private Equity Asia	08/06/2014	3		3,660,221		
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	3		3,579,909		
667050-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	2		72,106		4.850
	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	3	1,266,528	388,497		
	NQ PE PROJECT KIT, LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	06/28/2018	3		705,458		
000000-00-0 000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners OAK HILL PARTNERS	03/11/2008	3 3				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odvssey Partners	08/27/2004	3		2,602,604		
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		54.544		1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODÝSSEÝ PARTNERS	07/07/2014	3		1,522,616		0.580
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	3		6,614		3.940
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	3		1,249,420		

SCHEDULE BA - PART 2

		Showing Other Long-Teri	m Invested Assets	ACQUIRED AND ADDITIONS MADE December	er 31 of Current Yea	ar				
1	2	Location	า	5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	07/22/2011	3				1.570
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	3		2,409,548		0.910
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	3	836,395			0.170
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	3		60,897		8.420
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	3		568,321		1.120
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP PCP MASTER HAMBURGER HOLDING COMPANY, LLC	Sao Paulo CHICAGO	BRAIL	Patria Investimentos	10/16/2008	3 2				1.760 5.810
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	BeverIv Hills	CA CA	Platinum Equity Partners	08/05/2013	23		1,446,892		0.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA CA	PLATINUM EQUITY PARTNERS	11/28/2016	3		8,012,857		0.490
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	3		, , , , , , , , , , , , , , , , , , ,		0.250
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	3		1,832,754		6.250
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		423,042		0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PGIM PRIVATE CAPITAL	05/11/2009	2		19, 171		1.940
744610-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PGIM PRIVATE CAPITAL	10/16/2008	2		192,508		3.100
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	. Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	2		1, 132,383		3.300
000000-00-0 000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGOST PETER PORT	ILGGY	PGIM PRIVATE CAPITAL	04/21/2017 08/15/2017	2		2,883,896 75,847		0.820
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		3				0.960
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	3				0.960
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	3		1, 290, 953		0.210
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016	3		105,286		4.570
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	02/25/2019	3				4.360
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	3		9, 132		1.450
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	3		14,834		2.210
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL	05/29/2014	3		1,929,977		4.470
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	3		138,700		0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		1,039,240		0.170
000000-00-0 000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK New York		SILVER LAKE PARTNERS SK Capital Partners	06/12/2018	3 3		3,749,190 49,400		0.110
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NYNY	SK CAPITAL PARTNERS	08/26/2011 02/16/2015	3		49,400		2.200
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY NY	SK CAPITAL PARTNERS	10/09/2018	3		1, 135, 015		0.530
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	3		21,932		1.020
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	3	1,767,353	10,204		0.100
000000-00-0	SOUTHERN BASIN FARMS LLC	BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP	01/14/2016			126,879		30.000
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO		SUNSTONE PARTNERS	01/13/2016	3		4,398,163		4.910
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	3		150 , 189		0.700
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	3		97,605		0 . 150
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		314,828		1.160
000000-00-0	TCP ORTHOLITE INVESTMENTS LP	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS	08/23/2017	3		11,834		5.920
000000-00-0 000000-00-0	THOMA BRAVO XII	CHICAGO	ILIL	THOMA BRAVO PARTNERS	05/31/2016 02/14/2019	3 3	1.133.426	1,441,099 1,712,372		0.530
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	3	1, 133,420			1.900
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	3		1,789		0.110
000000-00-0	TRIDENT VI LP	GREENVICH		STONE POINT CAPITAL	09/12/2014	3		1,214,813		0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		3		4,427		0.690
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	3				1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	3		2, 196, 191		2.140
000000-00-0	UNICO CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	07/23/2018	3		1, 139,850		5.420
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		426,753		0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		33,686		1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		160,993		0.760
000000-00-0 000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP WHITEHORSE LIQUIDITY PARTNERS II LP	000000-00-0 TORONTO	CAN	DOVER WHITEHORSE LIQUIDITY PARTNERS		·····		6,668,967 7,078,394		30,000,000.000
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	GAN.	Wind Point Partners	09/21/2018	3		2,239		1.680
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	04/08/2019	3	40.725			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
	nt Venture Interests - Common Stock - Unaffiliated						39,481,929	278, 144, 893		XXX
000000-00-0	BLACK TORO CAPITAL FUND. LP	BARCELONA	ESP	Black Toro Capital	10/29/2014		00, 101, 020	331,686		37.500
000000-00-0	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010			30,000,000		100.000
	nt Venture Interests - Common Stock - Affiliated					,		30,331,686		XXX
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC	02/01/2019		4.357.721	00,001,000		1,190
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	[0.830
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	L		173,866		2.470

		Showing Other Long-	Term Invested Assets	S ACQUIRED AND ADDITIONS MADE December 3	31 of Current Yea	ar				
1	2		ation	5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE	New York	NY	Blackstone Group	03/31/2009			76,267		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017					0.250
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	09/30/2008			11,264		3.530
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS	12/27/2018			8,467,450		6.490
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017			1,022,115		4.810
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver		. RedPeak Properties	12/12/2012			62,818		
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018			80,194		0.230
000000-00-0 000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II HIGH STREET REAL ESTATE FUND V LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC HIGH STREET REALTY COMPANY LLC	05/14/2019	· · · · · · · · · · · · · · · · · · ·	3,809,622	2,383,917		2.500
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON		HIGH STREET REALTY COMPANY LLC	03/31/201711/15/2019	· · · · · · · · ·	875,000	1,286,483		1.990
000000-00-0	HIGH STREET REAL ESTATE FOWN VI LF	CHICAGO		HARRISON STREET ADVISORS LLC	12/05/2019	·	8.000.000			3.220
000000-00-0	ML-AI VENTURE 2. LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	11/05/2014		,0,000,000	1.787.500		25.860
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ.	METLIFE INVESTMENT MANAGEMENT LLC	06/25/2018			5,838,213		50.000
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	lI		46,043		0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	. O'Connor Group	09/30/2008	II		7,018		2.080
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	ļ		4,579		0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	ļ		34,045		0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	00	RedPeak Properties	12/12/2012	ļ		4,906,969		49.000
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	<u> L</u>	Walton Street	05/11/2009	·		4,205		1.240
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013			145,592		1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008			62,951		1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	· 		22,321		0.560
000000-00-0 000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NYNY	WESTBROOK PARTNERS Westbrook Partners	07/18/2016	· · · · · · · · · · · · · · · · · · ·		14,119,707		1.750 0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2008					1.700
	nt Venture Interests - Real Estate - Unaffiliated	New TOTK	MI	Hestblook Falthers			17.042.342	46.345.486		XXX
2199999. John 000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	ADDE OF FILE	03/22/2016	1	17,042,342			
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR.	. CBRE Global Investors 	03/22/2016	·		2,076,878 2,076,878		49.000 49.000
000000-00-0	TDC CITY CENTER LLC	PHOEN I X		TRANSWESTERN DEVELOPMENT COMPANY	11/01/2016	· · · · · · · · · · · · · · · · · · ·		2,076,878		90.360
000000-00-0	TDC CITY CENTER (PHASE II) LLC	PHOENIX	AZAZ	TRANSVESTERN DEVELOPMENT COMPANY	01/22/2019		5,217,784	1,622,807		90.000
	nt Venture Interests - Real Estate - Affiliated	THOUTH		THE WORLD TELL OF THE ATT SOME THAT			5.217.784	26,444,424		XXX
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS	12/24/2019	1	252.758	20,444,424		5.210
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	· · · · · · · · · · · · · · · · · · ·	232,730	97.305		3.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017			3,360,000		24.000
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018			184,893		10.950
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	3		1,689,093		4.290
2599999 Join	nt Venture Interests - Other - Unaffiliated		"	1		•	252.758	5,331,291		XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT	02/29/2016	T i	202,700	9,349,557		45.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE.	DIRECT	02/29/2016	[]				45.000
	nt Venture Interests - Other - Affiliated				F			9, 426, 057		XXX
000000-00-0	NEW YORK LIFE INSURANCE COMPANY	New York	NY	Various	04/01/2019	1 1	1,579,513	0,420,001		,,,,,
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE	Mi I waukee	WI	JP Morgan Chase & Co.	09/20/2019	[I				
	rplus Debentures, etc - Unaffiliated		р		P		2.574.263			XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	07/15/2019	1	17,500,000			11.580
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66. LLC	INDIANAPOLIS	IN	CREA	01/03/2019		12.500.000			4.930
000000-00-0	ENTERPRISE HOUSING PARTNERS XX	Columbia	MD.	ENTERPRISE COMMUNITY INVESTMENT	12/21/2010	II		(79,731)		9.340
000000-00-0	PNC LIHTC FUND 71 LLC	PORTLAND	OR.	PNC TAX CREDIT CAPITAL	06/03/2019	lI	17,500,000			10.830
000000-00-0	R4 HOUSING PARTNERS XI LP	NEW YORK	NY	R4 CAPITAL	07/18/2019	ļI	17,500,000			8.730
000000-00-0	R4 HOUSING PARTNERS XII LP	NEW YORK	NY	R4 CAPITAL	12/18/2019		17,500,000			12.500
000000-00-0	RAH CORPORATE PARTNERS FUND 55 LLC	GREAT NECK	NY	REGIONS BANK	04/15/2019		12,897,000			12.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	<u>F</u> L	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012	·}		19		9.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/27/2016	·}		(245,268)		4.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/28/2017	· 		(371,838)		11.670
000000-00-0 000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND		RBC Capital Markets RBC CAPITAL MARKETS	10/25/2017	·		(58,592) (6,335)		8.630 7.480
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011	† -		(6,335)		
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS	04/26/2019	·	17.500.000	2,040		11.900
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH.	RED STONE EQUITY PARTNERS	12/18/2019	·	15.000.000			12.200
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 47 LP	IRVINE	CA	WNC & ASSOCIATES	08/14/2019	[T	12,500,000			9.290
	n-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated						140,397,000	(759,699)		XXX
	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019		24.622.054	(100,000)		4,200

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

		Showing Other Long-Term	IIIVESIEU ASSEIS	ACQUIRED AND ADDITIONS MADE December 31 of	Current re	aı				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
4699999. Any Other Cl	lass of Assets - Unaffiliated						24,622,054			XXX
4899999. Total - Unaff	iliated						224,370,347	329, 145, 248		XXX
4999999. Total - Affilia	ted						5,217,784	66,202,166		XXX
5099999 - Totals							229,588,131	395, 347, 414		XXX

			5	Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred	or Repaid	d During the	e Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adju	isted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/			Current				Book/					i
							Adjusted			Year's		Total	Total	Adjusted					i
							Carrying		Current	Other-		Change in	Foreign	Carrying					ı
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			i
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			i
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	ı
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles		Caltius Capital	. 10/21/2008	06/25/2019	59.787	crease)	Accretion	HIZEU	Other	11+12)	value	59,787	59.787	Disposai	Disposai	Disposai	IIICOIIIC
	nt Venture Interests - Fixed Income -				10/21/2006	1.00/23/2019	59.787							,	59.787				
000000-00-0	1 1903 EQUITY FUND. LP	Boston Assignation Assigne	ed by the SVO	Gordon Brothers	. 09/30/2008	11/10/2019	2, 188	340				340		59,787 2,528	3,264		736	736	(2.528)
000000-00-0	ACTIS AFRICA IV	London		ACTIS CAPITAL	09/30/2008	06/12/2019	1,416,018	340				340		1,416,018	1,416,018		/30	/30	(2,528)
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	09/16/2019	383,357							383,357					1
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	ADVENT INTERNATIONAL	10/31/2012	12/23/2019	204, 131							204, 131	204, 131				1
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	. 12/13/2019	11,869,790							11,869,790	11,869,790				ļ
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				ķ
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP	06/08/2018	04/04/2019	1, 142,752							1, 142, 752	1, 142,752				
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P	09/06/2018	02/04/2019	346							346	346				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	06/25/2019	2,930,083	217.669				047.000		2,930,083	2,930,083				(4, 400, 050)
000000-00-0	AQR STYLE PREMIA FUND LP	GREENWICH		AQR CAPITAL MANAGEMENT HOLDINGS LLC ARCLIGHT PARTNERS	09/16/2016 08/14/2015	08/15/2019	14,782,331	217,669				217,669		15,000,000	15,000,000				(1,406,959)
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	12/20/2019	759,451							759,451					í
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)	1
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	10/07/2019	2,245,203							2,245,203	2,245,203				L
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	SAINT HELIER	GGY	ARDIAN	12/14/2011	11/15/2019	674,050							674,050					
	BAIN CAPITAL DISTRESSED AND SPECIAL	_																	ı
000000-00-0	SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	12/19/2019	530,062							530,062	530,062				·····
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	08/23/2019	5, 147, 135							5, 147, 135	5, 147, 135				ſ
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	11/08/2019								55,240	55,240				i
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK		Blue Road Capital	11/05/2015	08/14/2019	678.857							678,857	678,857				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	12/17/2019	9,451,509							9,451,509	9,451,509				1
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	08/11/2011	.11/07/2019	1,755,598							1,755,598	1,755,598				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	12/20/2019	1,381,425							1,381,425	1,381,425				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	11/06/2019								18, 157	18 , 157				t
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	12/27/2019	1,216,774							1,216,774	1,216,774				·
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York ROLLING MEADOWS	NY	COMP Capital Advisors	01/17/2014	08/06/2019	2,088,076							2,088,076	2,088,076				ſ
000000-00-0 000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	CENTER ROCK CAPITAL PARTNERS	04/27/2018 05/31/2009	10/04/2019	27, 180							27 , 180	27, 180 125		125	125	(
000000-00-0	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT	New TOTK	JVI	CHINA EVERBRIGHT REINFORE SPECIAL	03/31/2009	1.00/01/2019									123		123	120	1
000000-00-0	FUND LP	BEIJING	CHN	OPPORTUNITIES	01/05/2017	11/07/2019	9.509	2, 178, 449				2, 178, 449		2, 187, 958	2, 187, 958				(2, 178, 948)
	CHINA EVERBRIGHT REINFORE SPECIAL			CHINA EVERBRIGHT REINFORE SPECIAL				, ,				, ,		, , , , ,	, , , , , , , , , , , , , , , , , , , ,				1
000000-00-0	OPPORTUNITIES FUND I	BEIJING	CHN	OPPORTUNITIES	11/16/2015	02/21/2019	1,521,903							1,521,903	1,521,903				ļ
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	06/03/2019		ļ		ļ		ļ		33,336	30,405	(2,932)		(2,932)	_}
000000 00 0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT	NEW YORK	ND/	LEN INVESTORS	05 (00 (0040	00 (44 (0040	4 000 010					1		4 000 040	4 000 040]			,
000000-00-0 000000-00-0	LONGHAUL CRAYHILL NORTHBROOK FUND LP	NEW YORK NEW YORK	NYNY	IFM INVESTORS	05/03/2016 10/14/2016	08/14/2019 12/05/2019	1,802,340			·				1,802,340	1,802,340 37,119				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NYNY	CRAYHILL CAPITAL MANAGMENT LP	10/ 14/2016	12/05/2019	37,119			·				3, 514, 542	37,119				
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	11/25/2019	160,210			ļ		·				·			·····
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH.	Cyprium Partners	12/30/2013	12/30/2019	2,911,578							2,911,578	2,911,578				
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIRECT	07/11/2016	. 12/30/2019	10,067,261	4,651,483				4,651,483		14,718,743	28,155,922		13,437,179	13,437,179	
000000-00-0	DOUGHTY HANSON & CO V	London	GBR	DOUGHTY HANSON & COMPANY	09/30/2008	07/18/2019	ļ			ļ		ļ			1,695	 	1,695	1,695	₊
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	12/20/2019	2,494,557					ļ		2,494,557	2,494,557				_t
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	10/24/2019	1,019,441							1,019,441	1,019,441				
000000-00-0 000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX TX	EIG Global Energy Partners	12/13/2013 01/25/2019	11/04/2019	50,956					····		50,956 24,554	50,956 24,554	·			
29276@-10-4	ENERGY SPECTHUM PARTNERS VIII LP	HOUSTON	TX	ENERGY SPECIFION PARTNERS	12/31/2008	07/31/2019	428,581			·		····			24,554				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	11/26/2019	420,301							3,656,897	3.656.897				
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY.	EPIRIS GROUP	03/12/2018	10/16/2019	289,845							289,845	277,988	(11,857)		(11,857)	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	. 12/16/2019	38,348							38,348	5,996	(32,352)		(32,352)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	02/07/2019	131, 146			ļ		ļ		131, 146	(28, 173)	(159,319)		(159,319)	₊
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	10/02/2019	128,723							128,723	128,723				
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAT	IND	EVERSTONE CAPITAL	L.08/14/2015	04/15/2019	3.010.000	L		L l		L	L	3.010.000	3.010.000	1			

			5	Showing Other Long-Term Inv	vested As:	sets DISP	OSED, Tr	ansterred o	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8		Change i	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC	10/03/2016	09/18/2019	2,331,418							2,331,418	2,331,418				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver		EXCELLERE PARTNERS LLC	09/30/2008	12/30/2019	19,807	(7,758)				(7,758)		12,049	12,049				110,308
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	12/30/2019	882,224												
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners	05/28/2014	10/23/2019	94,009							94,009	94,009				
000000-00-0 000000-00-0	GALLATIN POINT CAPITAL PARTNERS LPGAMUT INVESTMENT FUND I, L.P.	GREENWICH	CT NY	GALLATIN POINT CAPITAL LLC	03/02/2018 02/29/2016	10/15/2019 12/13/2019	121,976 77,921							121,976 .77,921	121,976 77,921				
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	10/04/2019	42,207							42,207	42,207				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ.	LS POWER	05/10/2017	11/18/2019	211,806	[211,806	211,806				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	12/20/2019	1,328,404							1,328,404	1,328,404				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	08/07/2019	185,272	ļ ļ						185,272	185,272				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P	Boston	MA	HarbourVest Partners	12/31/2012	10/30/2019	94,007			ļ				94,007	94,007		ļ ļ		
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	11/25/2019	369,050	55,633				55,633							(93,528)
000000-00-0 000000-00-0	HIGHSTAR CAPITAL III	New York	NYNY	Highstar Capital Highstar Capital	09/30/2008 10/03/2011	10/30/2019 06/21/2019	5,231,690 3,205,963							5,231,690 3,205,963	3,205,963				
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management	04/28/2014	12/20/2019	2,278,288							2,278,288	2,278,288				
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	NEW YORK	NY.	HKW Management	06/30/2014	11/01/2019	4,900,567							4,900,567	4,900,567				
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	11/07/2019	1,117,606							1,117,606	1,117,606				
	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND																		
000000-00-0		SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	10/10/2019									36,418				
000000-00-0 000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP INVESTCORP WRENCH AS LP	New YorkGRAND CAYMAN	NY CYM	INSIGHT VENTURE PARTNERS	07/10/2013 06/30/2017	09/30/2019	8,422,219 2,959,468							8,422,219 2,959,468					
000000-00-0	INVESTIGNE WHENCH AS LP	GRAND CATMAN	UYM	Invision Capital Partners Hospitality	06/30/201/	08/20/2019	2,909,408							2,909,408	2,959,408				
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)	ST HELIER	JEY	Limited	. 11/12/2015	. 12/17/2019	(6,288)							(6,288)	2,022	8.310		8.310	
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shangha i	CHN.	Jade Invest	07/12/2012	12/30/2019	335,481							335,481					
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	12/26/2019	506,626							506,626	506,626				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/31/2019	113,358							113,358	113,358				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NYNY	Kohlberg & Co	06/27/2012	12/23/2019	9,241,745							9,241,745	9,241,745				
G5319*-10-8 000000-00-0	KREOS CAPITAL IV	London New York	GBRNY	Kreos Capital Lexington Partners	04/26/2012 01/31/2011	08/09/2019 12/23/2019	446,672 508,169								399,756	(46,916)		(46,916)	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	12/31/2011	12/23/2019	85,772								85,772				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	07/01/2003	.03/28/2019	15, 120							15, 120	15, 120				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	.06/28/2019	3, 154, 929	(464,347)				(464,347)		2,690,582	3, 104, 206		413,624	413,624	
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	06/28/2019	4,020,158	(7, 114, 198).				(7, 114, 198)		(3,094,040)	3,949,780		7,043,820	7,043,820	
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	07/02/2019	280,344	1,806,925				1,806,925		2,087,269	2,087,269				(1,868,745)
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	12/18/2019	137,367	}		}				137,367	134,880	(2,488)		(2,488)	
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	10/25/2019	29,805	 						29,805	29,805				
000000-00-0	207 G 207/2 GITGHTGHTTEG DOMEGTTG TOND V EF	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	12/27/2019	731,974	[L		731,974	731,974				[
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	01/18/2019	05/24/2019		ļ [368,576	368,576				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	11/14/2019	216, 127	ļ ļ						216, 127	216, 127				ļ
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS	06/25/2019	12/23/2019													
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA NY	Main Post Partners	03/15/2016	09/30/2019	2,918,810	}						2,918,810	2,918,810 427,617				
000000-00-0 58988#-10-0	MATLIN PATTERSON GLOBAL OPP FUND III LP MERIT MEZZANINE FUND IV	New York	IL	MATLINPATTERSON GLOBAL ADVISORS LLC MERIT CAPITAL PARTNERS	09/30/2008 12/31/2008	12/30/2019 12/31/2019	427,617 175,475							427,617 175,475	427,617				
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	10/17/2019		[215, 198	215, 198				[
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	11/27/2019	207,872	[207,872	207,872				
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER		MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	11/08/2019	4, 146, 120	ļ [4, 146, 120	4, 146, 120				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	10/17/2019	72,471	ļ ļ						72,471	72,471		ļ ļ		
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	10/21/2019	257,814	}		}				257,814	257,814				
000000-00-0 000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners NATURAL GAS PARTNERS	06/04/2012 11/05/2014	12/16/2019 12/27/2019	2,319,775	·····						2,319,775 2,026,790	2,319,775 2,026,790				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2014	05/09/2019	413.888							413.888	413.888				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	06/26/2019	132,560	[132,560	133,078	518		518	
	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION						·												
000000-00-0	INVESTORS LP	NEW YORK	NY	Morgan Stanley Private Equity Asia	08/06/2014	02/08/2019	29, 284, 132							29,284,132	29,284,132				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	11/04/2019	5,811,400	ļ ļ						5,811,400	5,811,400		ļ ļ		
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	12/18/2019	282,758	ļ ļ				ļ		282,758	282,758				<u> </u>

			5	Showing Other Long-Term In	vested As	sets DISP	OSED, Tra	ansferred o	or Repaid	During the	Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/			Current				Book/					1 1
							Adjusted			Year's		Total	Total	Adjusted					1 1
							Carrying		Current	Other-		Change in	Foreign	Carrying					1 1
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			1 1
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	1
					Date		brances.	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	\ -	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	12/03/2019	1001	Grease)	Accidion	mzcu	Outer	11112)	value	51,083	51,083	Вюроса	Біоробаі	Biopodai	moome
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC.	NOVAQUEST CAPITAL MANAGEMENT	.06/28/2018	11/07/2019	664,285							664,285	664,285				
000000-00-0	NSA INTERNATIONAL LLC PREFERRED	CHICAGO	IL	PGIM PRIVATE CAPITAL	11/20/2018	10/31/2019	378,863							378,863	378,863				L
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	10/25/2019	2,630,378							2,630,378	2,630,378				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	12/19/2019	63,016							63,016	63,016				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	05/01/2019	16,444	(5,384,785).				(5,384,785)		(5,368,341)	(5,368,341)	(20, 004)		(20, 001)	5,383,149
000000-00-0 000000-00-0	ONCAP III	Toronto	CAN HKG	ORCHID ASIA GROUP MANAGEMENT	07/08/2011 07/22/2011	12/04/2019	32,501	}		ļ					(6,421)	(38,921).		(38,921)	t
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG.	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	12/23/2019	38,087	[38,087	38,087	[[
	PARTNERS GROUP CLIENT ACCESS 15,LP					I 2010		[[[
000000-00-0	INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	02/11/2019	20,714	ļ ļ		ļ ļ.				20,714	20,714	ļ l			ļl
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014	12/01/2019	362	(451)				(451)	(3,906,749)	(3,906,839)	(86)		3,906,753	3,906,753	86
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	05/05/2009	01/31/2019	328,085							328,085	273,507	(54,578).		(54,578)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV,	Sao Paulo	BRA	Patria Investimentos	08/29/2011	06/13/2019	234,400							234,400	234,400				1 1
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	340 F4U10		ratifa investimentos	00/29/2011	00/ 13/2019	234,400							234,400	234,400				ļ
000000-00-0	THINK BINETERNATION THE EQUITY OF THE E	Sao Paulo	BRA	Patria Investimentos	10/16/2008	12/06/2019	2,856,173							2,856,173	2,856,173				L
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	11/27/2019	54, 187							54, 187	54, 187				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	12/12/2019	972,448							972,448	972,448				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	. NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	12/24/2019	236,493							236,493	236,493				
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 74461@-10-5	PROVIDENCE EQUITY PARTNERS VI	Providence	KI	PROVIDENCE EQUITY PARTNERS	09/30/2008	12/19/2019 12/13/2019	702,670 1.225.932							702,670 1.225.932	702,670				·
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	II	PGIM PRIVATE CAPITAL	12/20/2012	12/23/2019	5.680.844							5.680.844	5.680.844				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	11/08/2019	91,926							91,926	91,926				[
000000-00-0	QCP II EQUITY INVESTORS GET LP	New York	NY	Quadrangle Group	06/11/2008	07/30/2019	42,403	(20,943,007)				(20,943,007)		(20,900,604)	(20,900,604)				20,917,244
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	SECONDARY OPPORTUNITIES FUND II LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	12/20/2019	65,075							65,075	65,075				
000000-00-0 000000-00-0	SEGULAH IV, LPSHOREVIEW CAPITAL PARTNERS III, L.P.	StockholmMINNEAPOLIS	SWE MN	Segulah AdvisorSHOREVIEW CAPITAL	04/28/2008	12/16/2019	379,758							379,758	(278,749)	(658,507).		(658,507)	
000000-00-0	SILVER LAKE III, LP	Menio Park	CA	Silver Lake Partners	09/30/2008	12/16/2019	2,619,196							2,619,196	2,619,196				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	10/23/2019	3,295,678							3,295,678	3,295,678				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	11/25/2019	163,232							163,232	163,232				[
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	11/12/2019	1,404,549							1,404,549	1,404,549				
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	03/20/2019	130,288							130,288	130,288				
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	12/16/2019	48,014	····· }						48,014	48,014				t
000000-00-0	SL SPV-2 LPSP ARCH INVESTORS LLC	MENLO PARK	CA NY	SILVER LAKE PARTNERS	02/22/2019 09/12/2017	03/29/2019	4,028,183	}						126,267	126,267	·			t
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	02/14/2019	2,986,204							2,986,204	2,986,204				[]
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	10/31/2019	575,543	[575,543	575,543	[[]
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)	PALO ALTO	CA	SUNSTONE PARTNERS	07/03/2018	09/27/2019	33,607	ļ [33,607	33,607				ļl
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS	01/13/2016	11/22/2019	7,377,776	ļ ļ						7,377,776	7,377,776	ļ ļ.			ļ
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY NV	SYCAMORE PARTNERS	05/15/2014	11/04/2019	3,510,553	·						3,510,553	3,510,553	·			<u> </u>
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NYNY	SYCAMORE PARTNERS	04/10/2018 07/10/2012	07/08/2019	18,867 278,105	} <u>}</u>		}				18,867 278,105	18,867 278,105	} }			t
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	NY	TEAYS RIVER MANAGEMENT	07/10/2012	12/12/2019	2, 107, 782	<u> </u>		ļ				2,107,782	2, 107, 782	† 			ļ ļ
	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV			TEN O THE INTRODUCTION			, 107, 702												[
000000-00-0		Singapore	SGP	TEMPLETON ASSET MANAGEMENT	12/12/2012	12/16/2019	1,662,720	ļ ļ						1,662,720	1,662,720	ļ l			ļl
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	07/22/2019	581,816	ļ ļ						581,816	581,816	ļ ļ			ļ
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	02/14/2019	09/25/2019	770	·						2,665	2,665	·			ļ
000000-00-0	TPG V	Fort Worth	TXTX	TPG Capital	09/30/2008 05/22/2008	12/13/2019	778,138	} }						778, 138 1,522,979	778, 138 1,522,979	} }			t
000000-00-0	TRIDENT VI LP	GREENWICH		TPG Capital	05/22/2008	12/20/2019	2.612.584	} <u>}</u>		ļ ļ				1,522,979					t
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	09/12/2014	12/20/2019	2,400,398							2,400,398	2,812,384	(23.082)		(23.082)	[]
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	12/19/2019	1,263,514	[1,263,514	1,263,514	(25,552)		(20,002)	[
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	12/26/2019	546,220	ļ [ļ [546,220	546,220	ļ [ļ
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	12/19/2019	3.435.375	1				1		3.435.375	3,435,375				1

			5	Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred o	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/			Current				Book/					1
							Adjusted			Year's		Total	Total	Adjusted					1
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's		Capital-	Book/		Value		Foreign			ı
										Than-			Exchange			Foreign			ı
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
					_		Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX. LP	New York	NY	Warburg Pincus	07/26/2005	10/07/2019	68, 104	/						68.104		· ·	· ·		
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	. 09/30/2008	12/30/2019	5,347,154							5,347,154	5,347,154				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN.	Wayzata Partners	05/24/2013	04/11/2019	362,147							362,147	362,147				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	12/27/2019	15,288,213							15,288,213	15,288,213				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	12/30/2019	3,814,908							3,814,908	3,814,908				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	12/18/2019	511,559							511,559	511,559				<u> </u>
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	03/27/2019	968	(767,664)				(767,664)		(766,696)			766,696	766,696	
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	04/01/2019		(876,434)				(876,434)		(876,434)			876,434	876,434	
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	08/07/2019													
000000-00-0	CAPROCK PREFERRED EQUITY HOLDINGS LLC	DALLAS	TX	ENERGY SPECTRUM PARTNERS		08/07/2019													
000000-00-0	HARGRAY CAPITAL HOLDINGS LLC	. NEW YORK	NY	QUADRANGLE GROUP	06/08/2015	08/07/2019													
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	12/31/2008	01/22/2019	700	(470)				(470)	(504)						
000000-00-0	ASTORG IVTRILLIANT HOLDING LP	Paris	FRATX	Astorg PartnersKAINOS CAPITAL	03/20/2008	12/31/2019		(176) (150,515)				(176)	(561)						149,806
000000-00-0 000000-00-0		NEW YORK	NV	BROAD SKY PARTNERS	07/29/2015	02/12/2019	150,515	(150,515)				(150,515)							149,800
000000-00-0	MP HOLDCO LLC	Wavzata	MN	Wavzata Partners	01/05/2015	01/29/2019													
		,	NIN	wayzata rai theis	02/17/2000	97 29/ 20 19	004 000 440	(00.700.005)				(00 700 005)	(0.007.040)	050 000 070	000 450 044	(4.500.047)	00 447 004	04.050.044	04 000 004
	nt Venture Interests - Common Stock		DE	DIDEAT	00/10/0010	10 (10 (00 10	284, 369, 142	(26,798,835)				(26,798,835)	(3,907,310)	258,298,070	283, 156, 314	(1,588,817)	26,447,061	24,858,244	21,009,884
000000-00-0	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010	12/16/2019	202, 180, 131							202, 180, 131	202, 180, 131				
2099999. Joi	nt Venture Interests - Common Stock	k - Affiliated					202, 180, 131							202, 180, 131	202, 180, 131				
	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS			AMHERST RESIDENTIAL ASSET MANAGEMENT LLC															ı
000000-00-0	VI LP	AUSTIN	TX		02/01/2019	10/18/2019								602,921	602,921				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	. Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	10/29/2019	342,901							342,901	342,901				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP BLACKSTONE CITY PROPERTY CO-INVESTMENT	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	03/29/2019													
000000-00-0	PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	. 12/17/2015	12/20/2019	55,558							55,558	55,558				ı
00000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	12/20/2019	79, 177							79.177		(10.479)		(10,479)	I
00000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III .	New York	NY	Blackstone Group	03/31/2009	11/27/2019	63.543							63,543	(31,786)	(95,329)		(10,479)	
000000 00 0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP			bracks tone droup												(33,023)		(30,023)	
000000-00-0	SENSIONE NEW ESTIMENT ESTIMATE CONTROL VE	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	12/23/2019	1,300,579							1,300,579	1,300,579				ı
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	09/30/2008	12/19/2019	1,325,285							1,325,285	1,325,285				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	12/06/2019	50,688,002							50,688,002	50,688,002				
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	12/30/2019	296,298							296,298	296,298				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	11/18/2019	62,818							62,818	58,027		(4,791)	(4,791)	978,216
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	08/13/2019	4,573	(4,573)				(4,573)							ļ
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	. CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	10/25/2019	76,654							76,654	76,654				
	HARRISON STREET EUROPEAN PROPERTY PARTNERS																		ı
000000-00-0	III	CHICAGO	IL	HARRISON STREET ADVISORS LLC	05/14/2019	06/28/2019								13, 174	13,380	206		206	
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	11/08/2019	1,064,722	 		}		···		1,064,722	1,064,722				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CTTX	LANDMARK PARTNERS	09/30/2008	06/17/2019 12/05/2019	263,609			·				263,609 468,882	263,609				
000000-00-0 000000-00-0	LONE STAR REAL ESTATE FUND III LP	LOS ANGELES	IX	LONE STAR FUNDS TRUAMERICA MULTIFAMILY	05/20/2014	12/05/2019	1.353.855												
00000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	11/05/2014	07/29/2019	1,200,000							1,200,000	1,200,000				·
00000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	06/25/2018	10/29/2019	24,473,838							24,473,838	24,473,838				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2016	12/23/2019	24,473,838							24,473,838	24,473,838				
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/23/2019	1, 130, 284							1, 130, 284	1, 130, 284				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	.09/30/2008	12/17/2019	105,082	[[105,082	105,082				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	10/18/2019	585,016					L		585,016	585,016				
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	12/23/2019	6, 155, 889							6, 155, 889	6, 155, 889				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	04/28/2010	12/17/2019	3, 100, 257			ļ ļ				3, 100, 257	3, 100, 257				_}
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	STARWOOD CAPITAL GROUP	09/30/2008	07/03/2019	905,094			ļ				905,094	905,094				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	12/06/2019	15,535,220							15,535,220	15,535,220				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	10/04/2019	498,960								498,960				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	11/05/2019	2,062,044			ļ		ļ		2,062,044	2,062,044				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	12/23/2019	13,912,280			}				13,912,280	13,912,280				
	TWESTERCUK REAL ESTATE PARTNERS VI																		

SCHEDULE BA - PART 3

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

		1		Showing Other Long-Term in	vesica As	octo Dioi	COLD, III	unsicircu i								1			
1	2	Location		5	6	7	8		Change i	in Book/Adjı	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			Į.
							Less	Unrealized		_			5-	Less		Exchange			Į.
							Encum-		V - I	Temporary		Adjusted	Change in	Encum-		Gain	Realized	Total	Į.
					Date			Valuation		Impair-	Deferred	Carrying	Book/				Gain	Gain	Invest
OLIOID				No. of Doubles		D'	brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances	0	(Loss)			Invest-
CUSIP				Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
2199999. Joir	nt Venture Interests - Real Estate - L	Jnaffiliated					132, 172, 185	(4,573)				(4,573)		132,783,707	132,673,315	(105,601)	(4,791)	(110,392)	978,216
	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		12/30/2019	498,557							498,557					
	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON		CBRE Global Investors		12/30/2019	498,557							498,557	498,557				
	KING MILL DISTRIBUTION PARK 2, LLC	MCDONOUGH	GA	CB Richard Ellis	09/10/2015	03/31/2019													(319,612)
	nt Venture Interests - Real Estate - A	Affiliated					997, 114							997, 114	997,114				(319,612)
	NYLIM REAL ESTATE MEZZANINE FUND II LP	New York	NY	New York Life Inv	09/30/2008	12/20/2019	(14,296)	35, 258				35,258		20,962	20,962				
	nt Venture Interests - Mortgage Loar						(14,296)	35,258				35,258		20,962	20,962				ŀ
	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		NY	BLACKSTONE GROUP	03/22/2018	12/27/2019	1,708,888							1,708,888	1,579,034	(129,855)		(129,855).	
	CRAYHILL CO-INVEST FUND I LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	01/29/2018	12/27/2019	4, 102, 137	(110,168)				(110,168)		3,991,969	3,991,969				535,069
	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	10/16/2019	69,530							69,530	69,530				!
	CENTERLINE RE SPEC SIT MTG FUND	New York		C III CAPITAL PARTNERS	12/31/2007	12/31/2019	1,705	(1,705)				(1,705)							
	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	10/09/2019	33,750							33,750	33,750				
	nt Venture Interests - Other - Unaffili						5,916,010	(111,873)				(111,873)		5,804,137	5,674,283	(129,855)		(129,855)	535,069
	NEW YORK LIFE INSURANCE COMPANY	New York	NY	Various	04/01/2019	04/24/2019			4			4		1,579,517	1,626,216		46,699	46,699	4,327
	plus Debentures, etc - Unaffiliated								4			4		1,579,517	1,626,216		46,699	46,699	4,327
4899999. Tot	al - Unaffiliated						422,502,829	(26,880,024)	4			(26,880,020)	(3,907,310)	398,546,180	423,210,876	(1,824,273)	26,488,970	24,664,697	22,527,496
4999999. Tot	al - Affiliated						203, 177, 245							203, 177, 245	203, 177, 245				(319,612)
5099999 - To	tals						625.680.074	(26.880.024)	4			(26.880.020)	(3.907.310)	601.723.425	626,388,121	(1.824.273)	26.488.970	24.664.697	22.207.884

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Decer	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carrvin	n Value			lı	nterest		Dat	tes
	<u>-</u>	3	_		-		8	9			12	13	14	15	16	17		19	20	21	
		3	4	5			0	9			12	13	14	-	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
					_																
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_											-						A		
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912828-YM-6	TNOTE			Onai	1		99. 1680	6,941,760	7,000,000	6,964,928	(Decircuse)	967	rtcccgriizca	Value	1.500	1.608	100	17,885	During roar	11/07/2019	10/31/2024
	TREASURY NOTE	LS				10.020.313						(4.035)				2.705	AU		075 000		
912828-4L-1		R			.			10,362,110	10,000,000	10,014,255					2.750			46,841	275,000	06/27/2018	04/30/2023
912828-4T-4	TREASURY NOTE	R			1	10,010,156			10,000,000	10,005,076		(3,383)			2.625	2.589		12, 193	262,500	06/27/2018	06/15/2021
912828-4U-1	TREASURY NOTE				1		. 103.3830	2,274,422	2,200,000	2, 190, 069		2,669			2.625	2.761		7,859	50,050	07/10/2018	06/30/2023
912828-4U-1	TREASURY NOTE	0			1		. 103.3830	827,062	800,000			970			2.625	2.761	JD	2,858	18,200	07/10/2018	06/30/2023
912828-4Z-0	TREASURY NOTE				1	10,777,435	105.4220	11,459,361	10,870,000	10,793,430		12,259			2.750	2.886	FA	101,010	298,925	09/10/2018	08/31/2025
912828-4Z-0	TREASURY NOTE	SD			1	327 , 190	105.4220	347,892	330,000			372		L	2.750	2.886	FA	3,067	9,075	09/10/2018	08/31/2025
912828-5U-0	TREASURY NOTE	.1	1		1	3,018,633			3,000,000	3,015,102		(3,531)	L	L	2.625	2.492		216	78,750	01/02/2019	12/31/2023
912828-6A-3	TREASURY NOTE	1	1		1	3,612,797		3,776,202	3,600,000	3,611,322		(1,474)		Ī	2.625	2.569		39.546	47,250	02/15/2019	01/31/2026
912828-6A-3	TREASURY NOTE	0	1		1	3,010,664		3,146,835	3,000,000	3,009,435		(1,229)			2.625	2.569		32.955	39,375	02/15/2019	01/31/2026
				.	1																
912828-6B-1	TREASURY NOTE	+	1	-		6, 177, 719		6,575,391	6,200,000	6, 179, 428		1,709		·····	2.625	2.666		61,474	81,375	02/15/2019	02/15/2029
912828-6S-4	TREASURY NOTE	+		-	1		103.5230	7,453,685	7,200,000	7,268,984	·····	(6, 109)			2.375	2.212		29, 126	85,500	05/23/2019	04/30/2026
912828-6X-3	TREASURY NOTE				1		. 102.0200	1,530,293	1,500,000	1,520,930		(1,628)			2. 125		MN	2,787	15,938	06/19/2019	05/31/2026
912828-7C-8	TREASURY NOTE				1	10,981,953		11,042,537	11,000,000	10,984,629		2,676			1.750	1.807		88,927		07/17/2019	07/15/2022
912828-WG-1	TREASURY NOTE				1	2,015,703	.100.8440	2,016,876	2,000,000	2,014,246		(1,458)			2.250	1.706	AO	7,665		11/07/2019	04/30/2021
912828-Y4-6	TREASURY NOTE	. 1			1	2,998,477	.100.5660	3,016,992	3,000,000	2,999,545		767			2.625	2.651	JJ	32,955	78,750	08/06/2018	07/31/2020
912828-Y4-6	TREASURY NOTE	0			1	1,998,984		2,011,328	2,000,000	1,999,697		511			2.625	2.651		21,970	52,500	08/06/2018	07/31/2020
912828-Y7-9	TREASURY NOTE				1		. 106 . 0430	110.815	104,500	104,440		10			2.875	2.886		1,257	3,004	08/06/2018	07/31/2025
912828-Y7-9	TREASURY NOTE	SD			1	1,074,244		1,139,962	1,075,000	1,074,384		100			2.875	2.886		12,934	30,906	08/06/2018	07/31/2025
912828-YB-0	TREASURY NOTE	+				311,325	97.4960	305, 163	313,000	311,350		25			1.625	1.685		1,921		10/31/2019	08/15/2029
912828-YC-8	TREASURY NOTE					50,828,633	99.8440	50,920,338	51,000,000	50,852,005		23,372			1.500	1.678	FA	258,503		09/25/2019	08/31/2021
912828-YE-4	TREASURY NOTE				1	26,582,578	98.0900	26,484,246	27,000,000	26,604,347		21,769			1.250	1.577	FA	114,045		09/25/2019	08/31/2024
912828-YK-0	TREASURY NOTE				1	12,346,984	99.3910	12,374,130	12,450,000	12,351,751		4,767			1.375	1.666		36,483		11/07/2019	10/15/2022
912828-YP-9	TREASURY NOTE				1	749,707	99.8630	748,975	750,000	749,730		23			1.500	1.520	AO	1,916		10/31/2019	10/31/2021
912828-YP-9	TREASURY NOTE	LS			1	10,470,605	99.8630	10,485,647	10,500,000	10,472,639		2,034			1.500	1.645	AO	26,827		11/07/2019	10/31/2021
912828-YQ-7	TREASURY NOTE				1	1,433,804		1,413,563	1,431,400	1,433,752		(52)			1.625	1.600		3.962		10/31/2019	10/31/2026
912828-YS-3	TREASURY NOTE				1	7,872,500		7,885,624	8,000,000	7,872,887		387			1.750	1.928		18,077		12/19/2019	11/15/2029
912828-YT-1	TREASURY NOTE	+			1	136,374,270	99.8670					4.083			1.500	1.625		179.279			
		+			1			136,518,462	136,700,000	136,378,353										12/20/2019	11/30/2021
912828-YU-8	TREASURY NOTE						98.7340	30,607,664	31,000,000	30,620,028		2,762			1.625	1.814		44,044		12/19/2019	11/30/2026
912828-YV-6	TREASURY NOTE	SD				112,082,910		112,383,856	113,300,000	112,088,737		5,827			1.500	1.728		148,590		12/20/2019	11/30/2024
912810-EG-9	U S TREAS BDS				1	670,781		625,594	600,000	603,792		(5,749)			8.750	7.688		19,830	52,320	02/22/1995	08/15/2020
912810-EK-0	U S TREAS BDS	SD		.	. 1	1,493,382			1,350,000	1,374,236		(13,733)			8 . 125	6.933		41,431	109,688	01/01/2016	08/15/2021
912810-EP-9	U S TREAS BDS				1	112,998		111,002	95,000	103,522		(2,513)			7 . 125	4.037		2,557	6,768	01/01/2016	02/15/2023
912810-EP-9	U S TREAS BDS	М	. [4, 198, 761	.116.8440	4, 124, 586	3,530,000	3,846,656		(93,372)			7. 125	4.037	FA	95,001	251,474	01/01/2016	02/15/2023
912810-FF-0	US TREASURY 5.25 11/15/28	SD.			.11	5, 183, 594		6,369,725	5,000,000	5,084,427		(7,392)	L	L	5.250	5.012		33,894		12/08/1998	11/15/2028
912810-EH-7	US TREASURY N/B			1	1 1		.106.8240		215,000	216,671		(1,384)			7.875	7.141		6.395	16,936	01/01/2003	02/15/2021
912810-EH-7	US TREASURY N/B	SD	1	1	1	2,582,091	. 106 . 8240	2,590,487	2,425,000	2,439,169		(11,734)			7.875	7.322		72, 132	190,974	01/01/2003	02/15/2021
912810-EM-6	US TREASURY N/B	SD	1		1		114.4490	371,960	325,000			(4,216)			7.250	5.692		8.900	23,565	01/24/2006	08/15/2022
912828-4A-5	WI TREASURY NOTE	SD			1		114.4430	2,886,626	2,800,000	2,784,523		4,610			2.625	2.809		24.837	73,460	07/23/2018	02/28/2023
					1							4,010				2.809					
71654Q-BC-5	PETROLEOS MEXICANOS	- 🕇	- D	·L			99.9960	3,299,884	3,300,000	3,300,000					2.000			2,017	60,500	06/26/2012	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	- 🕇	. D	.[1	1	3,000,000		2,995,202	3,000,000	3,000,000					1.950	1.950		1,788	53,625	06/28/2012	12/20/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING	. ‡			1		.102.3160	454,871	444,575	457,209		1,792			3.576	1.963		2,429	12,512	01/01/2017	02/06/2022
742651-DJ-8	PRIVATE EXPORT FUNDING				1	15,701,120		15,738,890	15,000,000	15,238,983		(117,665)			4.300	3.445		28,667	645,000	12/01/2016	12/15/2021
746388-AA-5	PURPLE CHEN 2011 LLC				11	1,752,255		1,778,102	1,752,255	1,752,255				 	2.735	2.735		7,987	45,669	10/25/2011	08/01/2023
797224-AC-6	SAN CLEMENTE LEASING LLC	.		. 1	1	3,350,401	.101.7960	3,410,562	3,350,401	3,350,401	L				3.030		FMAN	10,998	95,080	12/01/2010	11/22/2022
805649-AB-6	SAYARRA LTD			. 1	1	2,380,914	.100.9830	2,404,319	2,380,914	2,380,914					2.575	2.575	JAJ0	10,559	56,922	10/15/2010	04/14/2022
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR		1		1FE		97.8000	929,099		900,483		39.151			0.000	4.495	N/A			03/18/2010	03/15/2021
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	1	1		1		. 103.0390		300,000	301,643		(1,888)			9.290	7.913		9,290	20,903	10/23/2001	09/01/2020
				. 1		·												·			
	btotal - Bonds - U.S. Governments - Issue	ar Ub	nigatio	JIIS		523,030,954	XXX	527,538,703	524,142,044	522,081,525		(148,931)			XXX	XXX	XXX	1,735,880	3,404,991	XXX	XXX
36203E-AY-4	GOVT NATL MTG ASSOC I #346623	. ‡		. 2	1		. 100 . 8470		1,266	1,411					7.000	4.020		7	87	11/18/2010	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765			. 2	1	25,270	. 104.8840	29,480	28, 107	26,482		148			7.000	11.087		164	1,880	12/19/1994	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536	.1	.1	. 2	1		106.8830	4,599	4,303	4,375		(26)		L	8.500	7.391	MON	30	355	07/24/2000	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754	1	1	2	1		105.3670	23,378	22, 187	21,168					7.000	9.907		129	1,530	07/08/1994	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262	1	1	2	1		. 100. 2910	3, 189	3, 180	3,237		(35)		[· · · · · · · · · · · · · · · · · · ·	8.500	7.353		23	266	07/24/2000	08/15/2026
36204W-NE-3	GOVT NATE WITH ASSOC I #377202	1	1	2	1		100.2310	6,707	6,695	7,027		(26)			7.000	3.992		39	461	11/18/2010	01/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC 1 #393669	+			1		. 100 . 18820		2,568	2.653		(20)			9.000	7.251			401	07/24/2000	01/15/2024
30∠U3L−JIV− I	IUUVI NAIL MIU ASSUU I #393009	. 4	.1	. 14			. 104.0020	1				I	L		9.000		INCIN	1 19	224	U//Z4/ZUUU	u I/ I3/ZUZ3

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	5 Owned Dece	mber 31 of (Jurrent Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			ı	nterest		Dat	tes
	_	3		5		•	8	9		• •	12	13	14	15	16	17	18	19	20	21	22
		0	7				O	J			12	10	1-7	_	10	.,	10	10	20	21	
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	'							Doold	Unraglizad							A donitto d			Ctatad
		_	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
36206F-QA-3	GOVT NATL MTG ASSOC I #410049			2	1	6,052	. 107 . 3890	5,934	5,526	5,874		(55)			8.000	4.589	MON	37	430	05/31/2004	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251	1	1	2	1		.100.6960	184	183	197		(1)			7.000	4.680	MON	1	12	05/31/2004	11/15/2030
36206V-VU-8	GOVT NATL MTG ASSOC #422827	T	1	2	1		.100.8920	6.660	6.601	6.696		(26)			8.000	7.282		44	523	07/24/2000	06/15/2026
36209F-L3-1	GOVT NATL MTG ASSOC I #470246	T	1	2	1		. 101.6350	485	477	525		(4)			7.000		MON	3	33	05/31/2004	04/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981			2	1		101.4010	68	67			(1)			7.000	4.094	MON		5	05/31/2004	06/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391	I]	2	1	453	. 100 . 4510	430	428	458		(2)			7.000	4.783	MON	3	30	05/31/2004	06/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924	1	1	. 2	11		.100.1850	324	323	341		(1)			7.000	5. 197		2	22	05/31/2004	06/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705	1		. 2	1		. 107 . 3020	162	151	163		(1)			7.000	4.532		l1	10	05/31/2004	07/15/2029
	GOVT NATL MTG ASSOC I #520473			. 2	1		102.4590	3,733	3,644	3,982		(40)			7.500	4.286		23	271	05/31/2004	01/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212			. 2	1	1, 114	. 104.7330	1, 102	1,052	1, 133		(4)			7.000	4.703	MON	6	70	05/31/2004	12/15/2030
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		1	. 2	11		.107.2960	270,027	251,665	257,274	[(720)		[5.500	4.919		1, 153	13,301	03/14/2008	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382	1		. 2	1	5	99.8880	5	5	5					9.000	10 . 126				06/24/1996	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383	1		. 2	1	19	.100.2380	19	19	19					9.500	9.703			2	06/24/1996	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570			. 2	1	1,853	.111.6720	1,806	1,617	1,750		(28)			7.000	3.408	MON	9	111	11/18/2010	05/15/2027
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596			2			100.9120	330	327	327		(1)			9.000	7.814	MON	2	28	07/24/2000	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668			. 2		458	100.9590	449	445	446		(2)			9.000	7.813	MON	3	38	07/24/2000	08/20/2021
0299999 Su	btotal - Bonds - U.S. Governments - Resi	denti	al Mo	rtgage-Ba	acked																
	curities		u	. igago Di	40.104	343,016	XXX	363.043	340.837	345.616		(816)			XXX	XXX	XXX	1.700	19.688	XXX	XXX
												. ,	-								
	tal - U.S. Government Bonds					523,373,970		527,901,746	524,482,881	522,427,141		(149,747)			XXX	XXX	XXX	1,737,580	3,424,680	XXX	XXX
23371D-AD-6	DAE FUNDING LLC		. C	. 1	3FE		. 103 . 7500		661,000	661,956		(293)			5.250	5. 167	MN	4,434	33,321	05/22/2019	11/15/2021
23371D-AE-4	DAE FUNDING LLC		. C	. 1	3FE	1,948,000			1,948,000	1,948,000					5.750	5.750		14,312	112,321	11/01/2018	11/15/2023
87164K-AD-6	SYNGENTA FINANCE NV		. D		2FE	3,000,000			3,000,000	3,000,000					3.698	3.698		20,647	110,940	04/17/2018	04/24/2020
87164K-AE-4	SYNGENTA FINANCE NV		. D		2FE	3,000,000		3,051,152	3,000,000	3,000,000					3.933	3.933		21,959	117,990	04/17/2018	04/23/2021
87164K-AG-9	SYNGENTA FINANCE NV		. D	. []	2FE		107.0510	1,605,767	1,500,000	1,500,000					4.892	4.892		13,657	73,380	04/17/2018	04/24/2025
87164K-AH-7	SYNGENTA FINANCE NV		. D	. 1	2FE	· ·	. 104 . 4360		750,000	750,000					4.441	4.441		6, 199	33,308	04/17/2018	04/24/2023
	btotal - Bonds - All Other Governments -	Issue	r Obli	gations		10,860,249		11,178,384	10,859,000	10,859,956		(293)			XXX	XXX		81,209	481,259	XXX	XXX
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1		. D	. 2		6,837,577	105. 1610	7 , 190 , 480	6 , 837 , 577	6,837,577					6.090	6.090	JJ	208,204	398,934	01/18/2013	01/01/2023
0999999. Su	btotal - Bonds - All Other Governments -	Othe	r Loar	n-Backed	and																
Str	ructured Securities					6,837,577	XXX	7,190,480	6,837,577	6,837,577					XXX	XXX	XXX	208,204	398,934	XXX	XXX
1099999. Tot	tal - All Other Government Bonds					17.697.826	XXX	18.368.863	17.696.577	17.697.533		(293)			XXX	XXX	XXX	289.413	880.193	XXX	XXX
006395-BB-2	ADAMS ST UNIV COLO INSTL ENTER			1	1FE	1,091,309		1. / .	1,005,000	1,086,570		(4,739)			4.000	3.000	MN	5, 137	20,323	04/24/2019	05/15/2038
098419-KP-8	BONNEVILLE & BINGHAM CNTYS IDA			1	1FE		119.6370	687,913	575,000	675, 180		(8,714)			5.000		MS	8.465	14,375	05/30/2019	09/15/2031
138824-KN-6	CANYON CNTY IDAHO SCH DIST NO	1	1	1	1FE		125.9180	629,590	500,000	609,091	•	(6,009)			5.000	2.350		14,236		05/24/2019	09/15/2037
138824-KP-1	CANYON CNTY IDAHO SCH DIST NO]	.]1	1FE		125.5260		400,000			(4,716)			5.000	2.390		11.389		05/24/2019	09/15/2038
19652P-FB-6	COLORADO MESA UNIV COLO ENTERP	I	1	. 11	1FE		122.4230		805,000			(8,300)			5.000	2.660		5.143	17,889	05/24/2019	05/15/2044
196696-QN-1	COLORADO ST BRD CMNTY COLLEGES				1FE		. 125.7640		150,000	178,757		(3,313)			5.000	2.310		1,250		12/20/2017	11/01/2027
196696-QP-6	COLORADO ST BRD CMNTY COLLEGES	1	1	. 1	1FE		124.8480		345,000	408, 156		(7,240)			5.000	2.420		2,875	17,250	12/20/2017	11/01/2028
20772G-4Z-8	CONNECTICUT ST G O BABS 2009 B			. 2	1FE	10,000,000		12,142,100	10,000,000	10,000,000					5.632	5.632		46,933	563,200	12/15/2009	12/01/2029
249174-MQ-3	DENVER CO SCH DIST NO 1 G O BABS 09C			. 2	1FE	20,000,000		25,527,400	20,000,000	20,000,000					5.664	5.664		94,400	1, 132,800	12/09/2009	12/01/2033
387514-BW-1	GRANT & DOUGLAS CNTYS WASH SCH			. 1	1FE		.114.0480	1,015,027	890,000	990,830		(5, 169)			4.000	2.570		18,393		06/05/2019	12/01/2036
398892-JL-4	GROSSE ILE TWP MICH SCH DIST				1FE		. 104 . 9070	430,119	410,000	426,757	.	(12,301)			5.000	1.881	MN	3,417	20,500	01/26/2018	05/01/2021
398892-JM-2	GROSSE ILE TWP MICH SCH DIST				1FE	1,285,045		1,241,214	1,145,000	1,224,253		(32,890)			5.000	1.950	MN	9,542	57,250	01/26/2018	05/01/2022
419792-VT-0	HAWAII ST				1FE	609,419	107.7970	587,494	545,000	578,773		(16,431)			5.000	1.830		13,625	27,250	01/31/2018	01/01/2022
419792-XX-9	HAWAII ST			. 1	1FE	1,617,870		1,746,990	1,500,000	1,608,937		(8,933)			4.000	3.070		30,000	21,667	02/07/2019	01/01/2034
495260-K7-5	KING CNTY WASH SCH DIST NO 414			. 1	1FE	1,146,260		1,246,670	1,000,000	1, 131,881		(13,455)		l	5.000	3.200		4, 167	49,306	11/16/2018	12/01/2034
534655-FW-0	LINCOLN PK MICH SCH DIST			. 1	1FE		112.6820	918,358	815,000			(3,878)			4.000	2.790		5,433	11,410	06/07/2019	05/01/2036
590621-KX-5	MESA CNTY COLO VY SCH DIST NO			. 1	1FE		126.0130		620,000	724,767		(11,642)			5.250	2.850		2,713	32,550	02/01/2018	12/01/2033
71915P-BT-5	PHOENIX TALENT SCH DIST NO 004			. 1	1FE		68.8850	278,984	405,000	247,269		9,589			0.000	3.962				03/07/2018	06/15/2032
917542-QV-7	UTAH ST G 0 BABS 2010 B	.		. 2	1FE	10,000,000	105.0120	10,501,200	10,000,000	10,000,000					3.539	3.539	JJ	176,950	353,900	09/24/2010	07/01/2025
1199999. Su	btotal - Bonds - U.S. States, Territories ar	nd Po	sses	sions - Is	suer																
Ob	oligations					52,437,659	XXX	60,981,101	51,110,000	52,232,861		(138,140)			XXX	XXX	XXX	454,067	2,347,169	XXX	XXX
	tal - U.S. States, Territories and Possessi	ions F	Ronds			52,437,659		60,981,101	51,110,000	52,232,861		(138, 140)			XXX	XXX	XXX	454.067	2,347,169	XXX	XXX
	ARMSTRONG PA SCH DIST G 0 BABS 10 A	T		11	1FE	3,000,000			3,000,000	3,000,000		(100, 1-10)			7.000	7.000	MS	61.833	210,000	11/15/2010	03/15/2041
	BEXAR CNTY TEX HOSP DIST	1	1	Ti	1FE	1, 136, 130			1,000,000	1,104,770		(18.778)			5.000	2.790		18.889	65,417	04/05/2018	02/15/2031

SCHEDULE D - PART 1

								Showing All Lor	ig-Term BUND:	5 Owned Dece	mber 3 i of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Int	terest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total	-				-		
														Foreign							
			_		NAIG								0								
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			:													Cffo otivo			A marint		
		0	ı		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
111746-AK-9	BROCKTON MA G O 2005			2	1FE	2,162,482	101.8260	2, 184, 168	2,145,000	2,146,070	((933)			5.300	5.213	FA	47,369	113,685	11/29/2005	08/01/2020
167560-PL-9	CHICAGO IL MET WTR RECLM DIST BABS 09			2	1FE	6,000,000		7,849,920	6,000,000	6,000,000					5.720	5.720	.ID	28,600	343,200	08/11/2009	12/01/2038
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON 0			Ī	1FE		85.5660	466,335	545,000	410,855					0.000	5.830				11/08/2005	12/01/2024
232392-AG-5	CUYAHOGA OHIO CMNTY COLLEGE DI				1FE		111.1680	377.971	340,000	369,659		(9.797)			5.000	1.910		1.417	17,000	02/01/2018	12/01/2022
235218-L8-5	DALLAS TX G O 2005 CAP TXBL				1FE	1,526,290		4,250,083	5,280,000	3,406,203		178,950			0.000	5.409		, 711		01/20/2005	02/15/2028
235218-L9-3	DALLAS TX G O 2005 CAP TXBL				1FE	5,245,034		14,915,475		11,722,090		616,908			0.000	5.419	N/A			01/20/2005	02/15/2029
235218-M2-7		·····			1FE																
235218-M2-7 235218-M3-5	DALLAS TX G O 2005 CAP TXBL	·····			1FE	7,039,970	75.0740	20,416,374	27,195,000	15,733,560		828,022 870.410			0.000	5.419				01/20/2005	02/15/2030
	DALLAS TX G O 2005 CAP TXBL					7,400,117	72.4340	21,856,960	30,175,000											01/20/2005	02/15/2031
235218-M5-0	DALLAS TX G O 2005 CAP TXBL	·			1FE	7,999,898	67.3080	24,463,093	36,345,000	17,878,980		940,936			0.000					01/20/2005	02/15/2033
235218-M6-8	DALLAS TX G O 2005 CAP TXBL	·			1FE	6,253,815		19,447,915	29,990,000	13,976,521		735,549			0.000	5.418				01/20/2005	02/15/2034
235218-M7-6	DALLAS TX G O 2005 CAP TXBL	ļ		l	1FE	5,038,513		15,682,259	25,505,000	11,260,626		592,628		 	0.000	5.419				01/20/2005	02/15/2035
235219-CA-8	DALLAS TX G O REF TXBLE 2010	ļ		[]	1FE	10,000,000		10,027,700	10,000,000	10,000,000					4.510	4.510		170,378	451,000	11/10/2010	02/15/2023
235219-CB-6	DALLAS TX G O REF TXBLE 2010	ļ		[1	1FE	10,000,000		10,028,600	10,000,000	10,000,000					4.660	4.660		176,044	466,000	11/10/2010	02/15/2024
249174-SN-4	DENVER COLO CITY & CNTY SCH DI			1	1FE		111.2950	1,046,173	940,000	1,027,219		(24,979)			5.000	2.410		3,917	47,000	02/21/2018	12/01/2032
360046-Q9-0	FULTON CNTY GA G O LIBR BABS 10 B			2	1FE	8,000,000		10,020,080	8,000,000	8,000,000					5. 148	5. 148		205,920	411,840	09/15/2010	07/01/2039
386448-EB-6	GRAND RIVER HOSP DIST COLO				1FE		116.6550	1,370,696	1, 175, 000	1,312,965		(26,098)			5.000	2.450	JD	4,896	58,750	01/12/2018	12/01/2024
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP				2FE	338,893	69.1630		1,280,000			41,265			0.000	5.600	N/A			03/04/2005	04/01/2029
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP	L			2FE	340, 195		887,002	1,435,000	770,903		41,424			0.000	5.600	N/A			03/04/2005	04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP				2FE	228,817		591,957	1,020,000	518,513		27,862			0.000	5.600	N/A			03/04/2005	04/01/2032
438670-Q6-1	HONOLULU CITY & CNTY HI 2012 SER G TAXAB	Ī			1FE	7,055,000		7,142,623	7,055,000	7,055,000		,			2.412	2.412		28,361	170, 167	10/26/2012	11/01/2021
438670-07-9	HONOLULU CITY & CNTY HI 2012 SER G TAXAB	1			1FE	3,500,000		3,561,915	3,500,000	3,500,000					2.512	2.512		14,653	87.920	10/26/2012	11/01/2022
442331-3L-6	HOUSTON TEX			1	11	16,950,000		17,076,108	16,950,000	16,950,000					6.319	6.319		357,024	1,071,071	01/11/2018	03/01/2030
442331-3M-4	HOUSTON TEX			1	1FE	19,050,000	100.7440	19, 189, 637	19,050,000	19,050,000					6.319	6.319		401,257	1,203,770	01/11/2018	03/01/2030
442403-FY-2	HOUSTON TX INDPT SCH DIST BABS 09A-2			'	1FE	20,000,000		20,068,200	20,000,000	20,000,000					6. 125	6.125		462,778	1,225,000	11/12/2009	02/15/2028
442331-SR-6				1	1FE	8,000,000		8,044,640	8,000,000						5. 111	5.111		136,293		11/12/2009	03/01/2023
	HOUSTON TX PUB IMPT REF BABS 2010B			1	IFE							(00.040)									
510390-YR-2	LAKE OSWEGO ORE						107 . 4340	1,058,225	985,000	1,040,277		(28,019)			5.000	2.000		4, 104	49,250	04/18/2018	12/01/2021
517840-2S-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB			l!	1FE	5,000,000		5,209,650	5,000,000	5,000,000					4.708	4.708		19,617	235,400	09/29/2011	06/01/2026
537096-W3-9	LITTLE ELM TEX INDPT SCH DIST			1	1FE	1,223,094		1,283,936	1,030,000	1, 194, 374		(17,799)			5.000	2.790		19,456	51,500	04/04/2018	08/15/2031
650366-7T-8	NEWARK NJ G O PENSION 03 CAP				2FE	717,544		2,206,208	2,485,000	2,030,030		122,463			0.000	6.238				04/09/2003	04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP				2FE	432,368	85.3990	1,366,384	1,600,000	1,227,200		74,256			0.000	6.258				04/09/2003	04/01/2024
650366-8A-8	NEWARK NJ G O PENSION 03 CAP				2FE	891,268		3,144,621	4,885,000	2,558,566		156,445			0.000	6.326				04/09/2003	04/01/2030
650366-8B-6	NEWARK NJ G O PENSION 03 CAP				2FE	368,274		1,315,865	2, 150,000	1,057,219		64,645			0.000	6.326				04/09/2003	04/01/2031
650366-8D-2	NEWARK NJ G O PENSION 03 CAP				2FE	1,200,584	55.2260	3,435,057	6,220,000	2,934,754		161,744			0.000	5.750				03/22/2004	04/01/2033
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004			2	1FE	5, 159, 588		5,502,907	5 , 159 , 588	5, 159, 588					5.440	5.440		780	255, 102	02/11/2004	06/30/2023
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A	L			1FE	3,355,500	99.0620	9,906,200	10,000,000	9,694,982		585,571			0.000	6.328				12/17/2002	06/30/2020
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A	ļ			1FE	15,585,755		43,353,830	44,605,000	40,767,262		2,377,474			0.000	6.024	N/A			07/14/2004	06/30/2021
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A	ļ			1FE	6,314,213	95.2680	15,547,738	16,320,000	14,257,816		750,781			0.000	5.422	N/A			04/12/2005	06/30/2022
728350-MK-2	PLEASANT HILL IOWA	L		1	1FE	965,449	112.2180	959,464		962,882		(2,566)			4.000	2.150	JD	6,555		09/25/2019	06/01/2033
736679-LA-7	PORTLAND OR G O PENSION 99C CAP	L			1FE	13,036,170		37,023,760	41,225,000	31,887,908		1,801,323		L	0.000	5.829				08/06/2004	06/01/2024
736679-LB-5	PORTLAND OR G O PENSION 99C CAP				1FE	9,452,531		27,772,688	31,875,000	23,226,051		1,318,420			0.000	5.930				08/06/2004	06/01/2025
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)	[1	1FE	5,000,000		5,121,350	5,000,000	5,000,000		,010,120		[6.024	6.024		125,500	301,200	12/01/2010	08/01/2035
796269-ZE-1	SAN ANTONIO TEX INDPT SCH DIST	Ī			1FE	1,116,290		1,100,810	1,000,000	1,076,250		(28,051)		[5.000	2.000		18,889	60,278	06/27/2018	08/15/2022
796269-ZF-8	SAN ANTONIO TEX INDPT SCH DIST				1FE.	340,899		341,379	300,000	329,745		(7,817)			5.000	2.140		5,667	18,083	06/27/2018	08/15/2023
825434-5B-5	SHREVEPORT LA	ļ			1FE	245,538		258,529	210,000	238,902		(3,353)			5.000	2.960		4.375	10,500	12/20/2017	08/13/2023
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP	ļ		1	1FE	987,075		2,349,829	2,590,000	2,259,001		(3,333)		·····	0.000				10,500	03/25/2004	04/01/2022
940859-BJ-9	WASHOE CNTY NEV SCH DIST	·		Ľ	IFE		90.7270					(3,878)			4.000	3.480		10,000	40,000	03/25/2004	10/01/2034
					IFE					559,552											
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS	<u> </u>				583,785		582,345	500,000			(12,202)			5.000	2.250		10,417	25,000	12/20/2017	08/01/2024
	btotal - Bonds - U.S. Political Subdivisions	- Iss	uer O	bligation	าร	233,372,875		416, 167, 803	480,114,588	363,997,981		12,258,940			XXX	XXX	XXX	2,344,986	7,397,012	XXX	XXX
2499999. To	tal - U.S. Political Subdivisions Bonds					233,372,875	XXX	416, 167, 803	480,114,588	363,997,981		12,258,940			XXX	XXX	XXX	2,344,986	7,397,012	XXX	XXX
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP				1FE	1,438,050		4,793,150	5,000,000	4,461,390		281,310			0.000			=, : , 000	.,,	08/08/2002	10/01/2021
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL				2FE	2,029,167		5,608,272	9,300,000	4,386,843		233,298			0.000	5.477				11/17/2005	10/01/2033
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	Ī		1	2FE	9,573,770		9,874,141	9,845,000	9,702,709		13,402			5.250	5.471		172,288	516,863	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	İ		l ₁	2FE	6,240,456		14, 139, 527	17,370,000	13, 220, 154		680,305			0.000	6.502				10/27/2005	03/01/2025
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A			2	1FE			14, 139, 527		13,340,000					5.480	5.481		32,490	715,962	01/27/2005	12/15/2028
038716-GS-9	ARAPAHOE CNTY COLO WASTEWATER AUTH	·····		ļ	IFE		108.9590	14,535,160	13,340,000	1, 142, 334		(1,206)			4.000	2.380		32,490	110,302	10/23/2019	12/01/2037
0387 16-GS-9 04780E-AB-3		·····							1,000,000	1, 142,334		(1,206)			6.875	6.947			62.391	10/23/2019	02/01/2037
U4/8UE-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93	L		۷	.		102.9740	1,204,796	, 1/0,000	1, 169,520		403			6.8/5	6.94/	ΓA	33,516		12/2// 1993	

SCHEDULE D - PART 1

						5	Showing All Lor	ng-Term BOND	S Owned Decei	mber 31 of	Current Ye	ar								
1	2	Coc	les	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	terest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-		- .						Year's	Change							
		r		nation		Rate			5		Current	Other-	in							
		C e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		_ee		Admitted	A 4		Stated
CUSIP		0 i	Daniel	Admini-	A =4=1	Obtain	F-:-	Des	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective		Amount	Amount		Contractual
Identification	Description	d g	Bond Char	strative Symbol	Actual Cost	Fair Value	Fair Value	Par Value	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	Acquired	Maturity Date
69651A-BF-0	Description BAPTIST HEALTH SOUTH FLORIDA INC	e n	t Criai	1FE	1,248,350	123.9390 .	value 1,239,390	1,000,000	Value 1,243,558	(Decrease)	Accretion (4,792)	Recognized	Value	5.000	2.180	Palu	Accrued 10,556	During Year	Acquired09/25/2019	08/15/2035
161045-MJ-5	CHARLOTTE N C WTR & SWR SYS RE	*	'	1FE	2, 187, 014	123.9390 .	2, 155, 037	1,900,000	2,091,050		(52, 174)			5.000	2.010	JJ	47,500	95,000	02/21/2018	07/01/2023
163103-UJ-1	CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX			1FE	2,500,000	106.0750	2,651,875	2,500,000	2,500,000					3.903	3.903	JJ	48,788	97,575	10/27/2011	07/01/2023
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C			1	2, 181, 828	71.3970	6,415,020		4, 179, 893		258,241			0.000	6.394	N/A			10/08/2009	01/01/2032
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C			1 1FE	1, 195, 651	69.0660	3,632,872	5,260,000	2,292,890		141,869			0.000	6.404	N/A	187	07.000	10/08/2009	01/01/2033
19633S-AD-5 196632-H7-1	COLORADO BRDG ENTERPRISE REV			1FE	1,837,181 2,050,230	109. 4890 114. 7800	1,839,415 2,054,562	1,680,000 1,790,000	1,790,972 1,981,335		(23,073)			4.000 5.000	2.440	JU	11.436	67,200 89,500	12/20/2017	06/30/2024
19668Q-JH-9	COLORADO ST BLDG EXCELLENT SCH			1FE	377,806	100.7790	362,804	360,000			(11,945)			5.000	1.630		5.300	17,850	08/08/2018	03/15/2020
19668Q-JK-2	COLORADO ST BLDG EXCELLENT SCH			1FE	578,981	108 . 3350	568,759	525,000			(15, 174)			5.000	1.940		7,729	26,031	08/08/2018	03/15/2022
19668Q-JV-8	COLORADO ST BLDG EXCELLENT SCH			1FE	262,365	100.7790	251,948	250,000	251,718		(8,295)			5.000	1.630		3,681	12,396	08/08/2018	03/15/2020
19668Q-JW-6 19668Q-JX-4	COLORADO ST BLDG EXCELLENT SCH	-		1FE	969,858 771,974	104. 5980 108. 3350	941,382 758.345	900,000 700,000	934, 175 746, 015		(27,805)			5.000	1.800		13,250	44,625	08/08/2018	03/15/2021
20774Y-3M-7	COLORADO ST BLDG EXCELLENT SCH			1FE	1,144,230	115.4780	1, 154, 780	1,000,000	1,106,211		(22,039)			5.000	2.490		10,306	50,000	03/08/2018	03/15/2022 07/01/2024
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		2	1FE	4,437,159	105.6820	4,597,167	4,350,000	4,326,431		7,400			8.625	9.048		31,266	312,656	04/12/1993	06/01/2022
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E	ļ	2	1FE	6,000,000	123.8590	7,431,540	6,000,000	6,000,000					5.591	5.591		27,955	335,460	12/09/2009	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR BABS 10A		2	1FE	7,500,000	130.7710 .	9,807,825	7,500,000						5.522	5.522		103,538	414, 150	10/20/2010	10/01/2044
261149-AN-8 261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH TIF 06 DOWNTOWN DALLAS TX DEV AUTH TIF 06	+		1FE	2,322,034 2,304,571	93.708088.3040	5,360,098 5,907,538	5,720,000 6,690,000	4,951,317 5,094,969		265,140 291,546			0.000	5.516 5.907				03/10/2006	08/15/2022 08/15/2024
270371-JT-5	EASLEY S C UTIL REV	· · · · · · · · · · · · · · · · · · ·	1	1FE		00.3040 .					(2,289)			4.000	2.470		2,600	5,113	09/19/2019	12/01/2034
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		2	1FE	9,765	100.7790	10,078	10,000	9,993		4			4.930	5. 199		123	247	11/21/2005	04/01/2020
34073T-KL-0	FLORIDA HIGHER EDL FACS FING A			1FE	861,234	118.3950	876, 123	740,000			(14,478)			5.000	2.670			37,000	12/20/2017	11/01/2025
34073T-KM-8	FLORIDA HIGHER EDL FACS FING A		·	1FE	1,218,953	121.3880 .	1,262,435	1,040,000	1, 182, 060		(18,626)			5.000	2.790		8,667	52,000	12/20/2017	11/01/2026
350686-AH-4 350686-AK-7	FOUNTAIN COLO ELEC WTR & WASTEFOUNTAIN COLO ELEC WTR & WASTE		1	1FE		122.4920 121.4570	226,610 364.371	185,000 300,000			(2,299)			5.000 5.000	1.740		771 1,250	3,238 5,250	07/12/2019	12/01/2027
350686-AL-5	FOUNTAIN COLO ELEC WIR & WASTE		1	1FE	179,706	121. 4570 .		150,000			(3,407)			5.000	2.080				07/12/2019	12/01/2029
350686-AP-6	FOUNTAIN COLO ELEC WTR & WASTE		1	1FE		120.0670	270, 151	225,000			(2,242)			5.000	2.280		938	3,938	07/12/2019	12/01/2033
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP			1FE	671,366	89.0310	1,847,393	2,075,000	1,606,762		86,486			0.000	5.546				03/11/2004	08/15/2024
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP			1FE	1,828,422	85.9820	5, 167, 518	6,010,000	4,396,091		237,838			0.000	5.575				03/11/2004	08/15/2025
358266-CF-9 358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP FRESNO CNTY CA PENSION 2004 A CAP			1FE	2,743,263 5,247,513	76.8770 . 70.2570 .		10,705,000	6,615,849 12,674,876		359, 145			0.000	5.594 5.604				03/11/2004	08/15/2028 08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP			1FE	4,577,373	64.6200	14,469,710	22,392,000	11,056,041		601,198			0.000	5.604				03/11/2004	08/15/2032
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A			1FE	878,228	98.6470	2,471,107	2,505,000	2, 395, 135		139,028			0.000	5.995	N/A			03/18/2003	10/01/2020
39167J-DV-4	GREATER CLEVELAND REGL TRAN AU		1	1FE	1, 190, 994	126 . 4890	1,239,592	980,000	1, 178, 939		(12,055)			5.000	2.560		4,083	27,767	04/25/2019	12/01/2036
414005-WP-9 442349-AF-3	HARRIS CNTY TEX		1	1FE	966,739	119.7850 .	1,006,194	840,000	942,873		(13,874)			5.000	2.950	FA	15,867	42,000	04/03/2018	08/15/2034
442349-AF-3 452252-FK-0	HOUSTON TEX ARPT SYS REV FOR	·		1FE	1, 137, 580 16, 000, 000	115.7140 . 132.0980 .	1, 157, 140 21, 135, 680	1,000,000	1,100,836 16.000,116		(20,854)			5.000 5.851	2.610	.ID	25,000 78.013	50,000 936,160	03/02/2018	07/01/2024
45528U-ZG-9	INDIANAPOLIS IND LOC PUB IMPT	1	1	1FE	793,718	111.6280	837,210	750,000	790,887		(2,831)			4.000	3.300	FA	12,500	9,750	03/22/2019	02/01/2044
45528U-ZH-7	INDIANAPOLIS IND LOC PUB IMPT	ļ	1	1FE	1, 160, 122	122.4970	1,212,720	990,000	1, 148, 932		(11, 190)			5.000	2.970		20,625	15,925	03/22/2019	02/01/2044
46246K-6L-1	IOWA FIN AUTH REV	·}	1	1FE	737,062	122.6940 .		640,000			(7,606)		ļ	5.000	3.130		13,333	13,778	02/14/2019	08/01/2042
47770V-AX-8 48507T-GA-5	JOBSOHIO BEVERAGE-B	· 		1FE	5,000,000 164,331	103.4170 . 103.8670 .	5, 170, 850 160, 994	5,000,000 55,000	5,000,000 59,221		(4, 129)		ļ	3.235	3.235		80,875	161,750 5,748	01/29/2013	01/01/2023
48507T-HE-6	KANSAS CITY MU SAN SWA SYS REV	tl	1	1FE	1,061,325	124. 1370	1,117,233	900,000	1,034,057		(4, 129)		İ	5.000	2.231				02/01/2018	01/01/2021
498622-KC-2	KLICKITAT CNTY WASH PUB UTIL DIST	.[1	1FE	1, 122, 570	125.1920	1,126,728	900,000	1, 120, 686		(1,884)			5.000	2.230	JD	4,250		10/31/2019	12/01/2031
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C		2	1FE	12,000,000	129.5040	15,540,480	12,000,000	12,000,000					6.008	6.008		360,480	720,960	11/20/2009	07/01/2039
574295-DH-1	MARYLAND STAD CAMDEN STATION LSE 04		2	1FE	3,283,517	106.8270 .	3,669,507	3,435,000	3,398,486		5,817			5. 125	5.511			176,044	04/14/2004	12/15/2024
574300-HZ-5 59259N-7G-2	MARYLAND TRANS AUTH BABS PROJ 09B METROPOLITAN TRANSN AUTH N Y D	· · · · · ·	1	1FE	8,000,000 1,192,188	133 . 4700 126 . 4750			8,000,000 1,159,504		(18,989)			5.888 5.250	5.888			471,040 51,975	12/10/2009 04/03/2018	07/01/2043
594712-UJ-8	MICHIGAN ST UNIV REVS	1		1FE		111.7670	223,534	200,000	218,514		(16,989)			5.200	1.930		3,778	4,833	02/08/2019	02/15/2023
594712-UK-5	MICHIGAN ST UNIV REVS	[]		1FE	810,226	111.0310		740,000	798,576		(11,650)			4.000	1.990	FA	11, 182	14,307	02/08/2019	02/15/2024
594712-UL-3	MICHIGAN ST UNIV REVS	ļ		1FE	581,430	118.3570	591,785	500,000	570,320		(11,110)			5.000	2.090		9,444	12,083	02/08/2019	02/15/2025
594712-VA-6	MICHIGAN ST UNIV REVS	·	1	1FE	1,459,738	113.8950 .	1,594,530	1,400,000	1,455,356		(4,382)			4.000	3.490		21, 156	27,067	02/08/2019	02/15/2037
60242N-DJ-7 60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	·		1FE	440,044 683,118	<u>6</u> 0.2870 . 57.9090 .	1,760,380 2,802,796	2,920,000 4,840,000	1,198,068 1,862,736				····	0.000	6.268				12/18/2003	04/01/2034
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	1		1FE	1,291,864	55.4950	5,424,636	9,775,000	3,528,292		214.460		İ	0.000	6.287				12/18/2003	04/01/2036
60242N-DM-0	MILWAUKEE WI REDEV TXBL PENSION 03 CAP			1FE	1,323,292	53.2220	5,692,093	10,695,000	3,619,707		220,343			0.000	6.297	N/A			12/18/2003	04/01/2037
60242N-DN-8	MILWAUKEE WI REDEV TXBL PENSION 03 CAP			1FE	1,378,139	51.1860	6,091,134	11,900,000	3,775,635		230, 181			0.000	6.307	N/A			12/18/2003	04/01/2038
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP			1FE	1,213,856	49.0250	5,490,800	11,200,000	3,330,702		203,358			0.000	6.316	N/A			12/18/2003	04/01/2039

SCHEDULE D - PART 1

					,	<u>.</u>		Showing All Lon	•						,						
1	2		Code		6	7		Fair Value	10	11			usted Carryin			1		terest	_	Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		_					_	Year's	Change							
			r		nation		Rate					Current	Other-	in							
		1 - 1	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	İ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP			g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP			·····	1FE	125,748	46.9180	581,783	1,240,000	345,571		21, 130			0.000	6.326	N/A	F 000	0.700	12/18/2003	04/01/2040
60416J-BW-9 60416J-BX-7	MINNESOTA ST HIGHER ED FACS AU			1	1FE	563,075 863,534	116.6630		500,000 700,000	559,930 855,310		(3, 145)			4.000	2.600		5,000 8,750	6,722 11,764	05/16/2019 05/16/2019	10/01/2032
60637A-PT-3	MISSOURI ST HEALTH & EDL FACS	-		1	1FE	866,912	111.6880	893.504	800.000			(3,513)			4.000	3.000		12.089	6,667	05/15/2019	02/15/2038
61212L-QE-2	MONTANA ST BRD REGENTS HIGHER	1			1FE.	237,386	.117.7500	235,500	200,000	227,418		(5,302)			5.000	2.030		1,278	10,000	01/26/2018	11/15/2024
637432-LJ-2	NATIONAL RURAL UTIL COOP CLN ENGY 08A				1FE	1,718,784	99.2270	1,893,249	1,908,000	1,893,249		15,315			0.000	0.813				02/01/2008	12/15/2020
637432-LL-7	NATIONAL RURAL UTIL COOP CLN ENGY 08A				1FE	1,681,101	97.5130	1,860,549	1,908,000	1,860,549		15,786			0.000	0.852				02/01/2008	12/15/2022
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B				1FE		97.7850	4,807,111	4,916,000	4,615,776		252,054			0.000	5.629				03/03/2004	02/15/2021
645913-BA-1 645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B				1FE	18,454,398 7,114,797	95.4060	57,449,677 23,405,283	60,216,000 26,220,000	52,916,612 20,399,975		3, 126,001 1,205,046			0.000	6.105 6.104				09/10/2002 09/10/2002	02/15/2022
	NEW YORK CITY NY TRANSITIONAL FINANCE AU	-			1FE	25,278,833	89.2650	25,538,973	25,330,000	20,399,975					2.460	2.485		259.633		08/08/2012	02/15/2024
	NEW YORK CITY NY TRANSITIONAL FINANCE AU	1			1FE	14,443,010	100 . 6250	14,685,756	14,475,000	14,465,874		3,374			2.560	2.564		154,400	370,560	08/08/2012	08/01/2022
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A			2	1FE	6,603,577	126.4430	8,452,715	6,685,000	6,626,267		2,415			5.520	5.607	MN	61,502	369,012	03/15/2007	05/01/2041
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06			2	2FE	4,755,000	. 111.5250	5,303,014	4,755,000	4,755,000					6.027	6.027		143,292	283,570	08/16/2006	01/01/2046
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC			1	1FE	5,000,000	.103.8160	5, 190, 800	5,000,000	5,000,000					6.282	6.282		13,960	314, 100	11/10/2010	06/15/2042
	NEW YORK NY TRANS FIN AUTH 10 BABS			2	1FE	7,500,000 15,000,000	126.2700	9,470,250 20,298,450	7,500,000 15,000,000	7,500,000					5.572 5.807	5.572		69,650	417,900 871,050	10/27/2010 02/03/2010	11/01/2038
65830V-AL-4	NORTH CAROLINA TURNPIKE AUTHORITY			1	1FE	1,460,130	50.2180	1,506,540	3,000,000	1,461,910		1,780			0.000	3.135		36,713	8/1,000	11/21/2019	06/15/2039
67756A-2N-1	OHIO ST HGR EDUCTNL FAC COMMISSION HOSP-			'	1FE	4,000,000	101.6320	4,065,280	4,000,000	4,000,000		1,700			3.679	3.679		73,580	147, 160	11/16/2011	01/01/2021
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX BABS1	1		2	1FE	16,000,000	133.2490	21,319,840	16,000,000	16,000,000					5.834	5.834		119,273	933,440	04/01/2010	11/15/2034
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A				1FE	4,523,227	. 114. 8730	5,381,800	4,685,000	4,607,389		11,490			5.400	5.751		105,413	252,990	11/04/2010	08/01/2025
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B			2	1FE	17,371,450	. 106 . 4760	18,516,176	17,390,000	17,385,597		1, 130			5.631	5.645		81,603		04/12/2006	06/01/2023
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B				1FE	3,833,945	90.1120	12,345,344	13,700,000	10,631,778		610,314			0.000	5.926		004 550		09/25/2002	04/15/2024
73358W-X9-0 743759-AN-2	PORT AUTH N Y & N J PROVIDENCE HEALTH SYSTEM AK 2005	-+		2	1FE	15,000,000	.112.9200	16,938,000	15,000,000 1,765,000	15,000,000					4.031	4.031		201,550		08/17/2018 07/14/2005	09/01/2048
743759-AP-7	PROVIDENCE HEALTH SYSTEM AK 2005	*******		٠	1FE	9,450,000			9,450,000	9,450,000					5.360	5.361		126,630	506,520	07/14/2005	10/01/2025
64990G-TE-2	ROCHESTER INSTITUTE OF TECHNOLOGY			1	1FE	342,657		342,230	270,000	341,093		(1,564)			5.000	1.950		3,113		09/20/2019	07/01/2033
64990G-TF-9	ROCHESTER INSTITUTE OF TECHNOLOGY			1	1FE	759,030	. 126 . 4300	758,580	600,000	755,614		(3,416)			5.000	1.990	JJ	6,917		09/20/2019	07/01/2034
772249-RA-8	ROCK HILL S C UTIL SYS REV			1	1FE	727,333	. 113. 3370	748,024	660,000	723,711		(3,622)			4.000	2.780		15,473		05/17/2019	01/01/2036
778260-FL-8	ROSS CNTY OHIO HOSP REV			1	1FE	1,200,120	. 121.5650	1,215,650	1,000,000	1, 191, 241		(8,879)			5.000	2.780		4, 167	22,500	06/06/2019	12/01/2039
79467B-CB-9 79575D-E6-3	SALES TAX SECURITIZATION CORP			1	1FE	1,151,110 14,730,000	123.3360	1,233,360 18,322,352	1,000,000 14,730,000	1, 137,516 14,730,000		(12,670)			5.500	3.690		27,500	31,625	11/16/2018	01/01/2033
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B			2	1FE	14,730,000	132.5020	13,250,200	14,730,000	10,000,000					5.602	5.602		71,581		11/18/2009	05/15/2039
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D	1		1	1FE	655,915	120 . 3570	734, 178	610,000	651,506		(4, 116)			5.002	4.030		5,083	27,619	11/15/2018	05/01/2035
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C			2	1FE	5,000,000	.147.0610	7,353,050	5,000,000	5,000,000					6.454	6.454		161,350	322,700	12/09/2010	01/01/2050
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,065,000	. 100 . 3050	3,074,348	3,065,000	3,065,000					5.750	5.750	FA	73,432	176,238	06/18/2004	08/01/2020
83740N-AL-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	3,565,000	.100.3160	3,576,265	3,565,000	3,565,000					5.810	5.810	FA	86,303	207, 127	06/18/2004	08/01/2021
83740N-AM-2 837545-NB-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE1FE	1,780,000 1,159,620	100.3160	1,785,625 1,244,420	1,780,000 1,000,000	1,780,000 1,144,625		(14,521)			5.870 5.000	5.870		43,536	104,486	06/18/2004	08/01/2022
	SOUTH DAKOTA CONSERVANCY DIST	+			1FE		124.4420		225,000	244, 188		(14,521)			5.000	2.160		4,250	12,344	06/28/2018	02/15/2023
	SPRINGFIELD MO CTR CITY DEV JORDAN 02C	1			1FE	3,130,000	. 135. 6890	4,247,066	3,130,000						7.520	7.520		19,615	235,376	10/25/2005	06/01/2028
791638-F2-0	ST LOUIS MO ARPT REV				1FE	1,671,705	. 108 . 9190	1,633,785	1,500,000	1,599,348		(38,202)			5.000	2.260	JJ	37,500	75,000	01/31/2018	07/01/2022
875143-AN-9	TAMPA FLA SPL ASSMT REV			1	1FE	1, 186, 150	. 125.8800	1,258,800	1,000,000	1, 158, 463		(16,627)			5.000	2.850			50,000	04/04/2018	05/01/2031
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU				1FE	1,500,000	102.5250	1,537,875	1,500,000	1,500,000					3.190	3.190		23,925	47,850	12/13/2012	07/01/2022
902562-DD-6 91417K-4Q-1	UAB MEDICINE FIN AUTH ALA REVUNIVERSITY COLO ENTERPRISE SYS	+		1	1FE	1,094,950 1,011,780	113.2470	1,132,470	1,000,000 875,000	1,090,355		(4,595)			4.000	2.920		13,333	9,556 4,472	05/23/2019 10/02/2019	09/01/2037
914233-N9-8	UNIVERSITY COLU ENTERPRISE SYS	·†		1	1FE	1,1011,780	114.9290	1,005,629	1,000,000	1,009,080		(2,700)			5.000	2.190				04/19/2018	06/01/2036
914703-HT-3	UNIVERSITY NORTH ALA REV	1		1	1FE	1,116,600	112.5510	1, 125, 510	1,000,000	1,115,257		(1,343)			4.000	2.660		5,222		10/23/2019	11/01/2036
914733-CZ-1	UNIVERSITY NORTHN COLO GREELEY				1FE	307,665	.111.7600	307,340	275,000	298,313		(6,472)			5.000	2.400		1,146	13,750	06/28/2018	06/01/2023
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C	ļ		1	1FE	4,953,400	. 102. 1840	5, 109, 200	5,000,000	4,975,071		14,232			6.100	6.172		152,500	305,000	11/09/2010	07/01/2038
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2			1	1FE	1,420,000	. 100 . 3280	1,424,658	1,420,000	1,420,000					6.573	6.573		15,556	46,668	10/15/2009	05/01/2039
914713-08-3	UNIVERSITY OF NC CHAPEL HILL BABS 09B	+		1	1FE	18,500,000	. 100 . 2970	18,554,945	18,500,000	18,500,000					5.757	5.757		88,754	1,065,045	11/18/2009	12/01/2039
915137-5R-0 917393-CH-1	UNIVERSITY OF TX REV BABS 2010 CUTAH CNTY UTAH HOSP REV	+		2	1FE	10,000,000 1,165,021	. 124.0150	12,401,500	10,000,000	10,000,000		(35,607)			4.794	4.794 1.701			479,400 55,000	09/15/2010	08/15/2046
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04	1		2	1FE	1,165,021		1,115,719	1,100,000	1,113,394		(30,007)			5.370	5.370		33,294	66,588	01/15/2004	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04	1		2	1FE	2,557,635		2,831,475	2,500,000	2,516,658		(3,901)			6.070	5.868		75,875	151,750	09/08/2004	07/01/2026
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004	1			1FE	19,253,059		24,979,200	19,200,000	19,237,047		(1,526)			6.090	6.071		292,320	1, 169, 280	05/04/2004	10/01/2034
							,												,,,		

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adji		g Value			lı	nterest		Da	ites
		3	4	5	1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
		_	-				-	-						Total						= -	
														Foreign							
			F		NAIC								Current								
					_									Exchange							
			0		Desig-		_					_	Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	е	Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrving	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31358D-CS-1	FNMA PRIN STRIP	·	- ''	Onai	1 1	6.342.086	81.8890	14, 198, 711	17.339.000	10,834,298	(Decircuse)	576,543	recognized	Value	0.000	5.542		71001000	During rear	03/15/2010	08/07/2028
76116E-GM-6	RESOLUTION TR CORP				1	93.547	83.1670	160.513	193.000	138.189		5.626			0.000	4.164				08/11/2010	01/15/2028
76116E-GN-4	RESOLUTION TR CORP				1	3,844,717		8,086,821	9,838,000	6,351,654		317,311			0.000	5. 136				03/11/2010	07/15/2028
76116E-HH-6	RESOLUTION TR CORP				1	10,879,170	84.9600	22,089,587	26,000,000	17,929,203		891,460			0.000	5. 111				03/11/2010	04/15/2027
76116F-AG-2	RFCO STRIP PRINC				1	99,369,900	98.1410	156,044,906	159,000,000	152,013,162		6,442,972			0.000	4.377				03/18/2010	01/15/2021
880591-DM-1	TEN VAL AUTH				1	16,899,360	144.5010	19.652.190	13,600,000	15,705,789		(150,875)			7.125	5, 171		161.500	969.000	03/11/2010	05/01/2030
438701-T5-3	HONOLULU HAWAII CITY CNTY WST WTR			1	1FE	1, 137, 100		1, 150, 500	1,000,000	1, 135, 175		(1,925)			4.000	2.400		6,111		10/24/2019	07/01/2037
759831-DC-1	RENO NEV CAP IMPT REV				2FE	1,966,553	63.5750	2,911,735	4,580,000	2,055,712					0.000	5.575	N/A			03/14/2019	06/01/2034
759831-DE-7	RENO NEV CAP IMPT REV				2FE	1,726,785		2,600,807	4,495,000	1,805,078					0.000	5.575	N/A			03/14/2019	06/01/2036
759831-DG-2	RENO NEV CAP IMPT REV	ļ			2FE	2,726,553		3,330,766	6,350,000	2,850,169		123,616		ļ [0.000	5.575				03/14/2019	06/01/2034
759831-DJ-6	RENO NEV CAP IMPT REV	ļ			2FE	2,395,218	47.3180	2,950,277	6,235,000	2,503,818		108,600			0.000	5.575	N/A			03/14/2019	06/01/2036
2599999. Su	btotal - Bonds - U.S. Special Revenues - I	ssue	r Oblic	gations		606,453,048		899, 163, 622	915,675,000	784,267,761		18,487,711			XXX	XXX	XXX	5,062,869	19,476,923	XXX	XXX
313401-Z8-7	FED HOME LOAN MTG CORP #360119	I		2	1	73	99.9340	63	63	70		,,		t	9.000	5.372		1	5	11/18/2010	08/01/2020
31335H-2K-8	FED HOME LOAN MTG CORP #C90778			2	11	139,505		138, 175	131,376	135,619		(1,533)			4.500	2.211		493	5,732	08/02/2010	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291			2	1	21, 181	. 105. 1690	20,984	19,952	20,630		(256)			4.500	1.998		75	854	08/02/2010	09/01/2023
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299			2	11	25		24	24			,			9.000	5.608				05/21/1997	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538			2	11	20,336	108.0060	22,676	20,995	20,536		76			4.500	5.099	MON	79	929	02/18/2005	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263			2	1	15,094	110.2790	16,810	15,243	15, 126		16			5.000	5.205	MON	64	757	11/05/2004	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550			2		18,003	. 107 . 4850	19,978	18,587	18,143		71			4.500	5. 157	MON	70	808	02/18/2005	03/01/2035
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043	ļ		2	1		102.8330	750	729	729		(6)			9.000	7.340		5	59	03/11/1994	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091			2	1		101.0990	1,522	1,506	1,533		7			9.000	6.323		11	123	05/21/1997	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1		113.5340	1,926	1,696	1,860		(21)			7.500	4.320		11	125	10/02/2001	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1		114.9100	1, 183	1,030	1,096		(6)			7.500	5.361		6	76	01/04/2002	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108			2	1		100.3140	2,594	2,586	2,853		(40)			9.000	5.427		19	231	02/21/2001	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	11		106.1640	235	222	239		(1)			7.500	5.275		1	16	01/04/2002	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342			2	1		113.0700	879	777	835		(3)			7.500	5.404		5	58	01/04/2002	02/01/2032
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628			2			114.0110	189	166	182		(1)			9.000	5.740		1	15	02/21/2001	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149			2	1		. 104.0690	814	782	859		(11)			9.000	5.563		6	64	02/21/2001	07/01/2030
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391			2			108 . 9570	3,371	3,094	3,516					7.000	4.924		18	210	11/18/2010	03/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2			109.9230	7,451	6,779	7,227		(32)			7.500	5.302		42	464	01/04/2002	12/01/2029
31283H-H6-5 31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01153			2			112.9290	304	269 4,688	293		(1)			7.500 7.500	4.772 5.166		2	20 350	10/02/2001	11/01/2030
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G01173			2			112.1280	277.652	4,000			(3, 125)			5.000	3. 100		1.049	12.429	03/23/2009	01/01/2031
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1		110.2740	37,130		262, 169		45			5.000	5. 197		140	1,659	06/08/2005	08/01/2038
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255			2	1		110.3310	72.528	65.773			(814)			5.000	3.197		140	3,239	03/23/2009	03/01/2038
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G08255			2	1		103.3640	72,528	70,783	71,808		(654)			5.000	3.804		295	3,301	05/20/2009	03/01/2038
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G12796	·		2	1		103.3040		39,610	40,365		(321)		····	5.000	3.334		165	1,886	05/20/2009	04/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13067	ļ		2	1	210,583		211.434	203,316	208,085		(1,650)		·····	5.000	3.365		847	9,758	05/20/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13332	İ		2	1	210,363		291.368	280.667	286,458		(3,638)			5.000	3.198		1.169	13,450	05/20/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1		104.0140	158,314	152,203	156, 129		(1,333)			5.000	3. 129		634	7,354	05/20/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1		103. 9900	128.997	124.047	127.306		(1,166)			5.000	3.201		517	5.979	05/20/2009	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229	I	l	2	11		103. 7350	42,524		41.761	[(278)		[5.000	3.361		171	1.973	05/20/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233	L		2	11		103.7850					(214)			5.000	3.274		111	1,268	05/20/2009	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	11		103.6090	49,673	47,943	48,852		(338)			5.000	3.446		200	2,299	05/20/2009	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310	L		2	11		103.3490	102,508		100,993		(589)			5.000	3.786		413	4,870	05/20/2009	05/01/2024
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567	ļ		2	1	40,665	105.0720	41,253	39,262	39,921		(258)		ļ [5.000	3.561	MON	164	1,877	05/20/2009	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523	ļ		2	1	26,845	103.3490	26,786	25,918	26,481		(215)			5.000	3.483		108	1,265	05/20/2009	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058			2	1		100.8120	21,639	21,465	21,622		6			7.500	6.892		134	1,575	01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054	ļ		2	1		. 102. 1180	34,085	33,378	33,053		13			6.000	6.368		167	1,989	02/09/1999	08/01/2028
313615-GJ-9	FED NATL MTG ASSOC #050601	ļ		2	1		104.5930	1,456	1,392	1,447					8.500	4.452		10	112	07/06/1992	07/01/2022
31371J-L5-1	FED NATL MTG ASSOC #253348			2	1		115.6510	1,442	1,247	1,391		(24)			8.500	4.635		9	104	10/02/2001	06/01/2030
31371J-SE-5	FED NATL MTG ASSOC #253517			2			116.5130	5,213	4,474	5,079		(71)			8.500	4.321		32	378	10/02/2001	11/01/2030
31371J-WA-8	FED NATL MTG ASSOC #253641	ļ		2	. 1		. 114. 2480	693	607	693		(5)			8.500	4.323		4	50	10/02/2001	01/01/2031
31371J-3J-1	FED NATL MTG ASSOC #253801	ļ		2	. 1		109.9520	1,782	1,620	1,603		15			6.000	8.056		8	91	05/06/2003	05/01/2021
31371J-5G-5	FED NATL MTG ASSOC #253847			2	. 1		109.9520	1,493	1,358	1,347		13			6.000	7.835		7	72	05/06/2003	05/01/2021
31371J-6W-9	FED NATL MTG ASSOC #253885	L		2	.111	543	109.9520	237	216	213		L1		L l	6.000	7.805	1 MON	L1 l	11 l	05/06/2003	07/01/2021

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Decei	mber 31 of (Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adi	justed Carryin	g Value			ıl	nterest		Da	tes
		3		5			8	9	-		12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NIAIO								0								
					NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31371K-EQ-0	FED NATL MTG ASSOC #254043	Ť	1	2	1		109.9520		1,598	1,581	(200:0000)	14		7 4.40	6.000	7.782		8	90	05/06/2003	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085			2	1		109.9520		2,910	2,876					6.000	7.678		15	164	05/06/2003	11/01/2021
31371K-GV-7	FED NATL MTG ASSOC #254112			2	1		115.7050		5,609	6,033		(25)			8.500	6.095		40	475	10/02/2001	11/01/2031
31371K-KE-0	FED NATL MTG ASSOC #254193			. 2	1	3, 134	109.9520	2,028	1,845	1,823		14			6.000	7.586		9	104	05/06/2003	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231			. 2	1		109.9520		3,385	3,343		27			6.000	7.586		17	191	05/06/2003	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374			. 2	1		109.9520		4, 127	4,071		34			6.000	7.579		21	235	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			. 2	1		109.9520		1,858	1,834		16			6.000	7.562		9	104	05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			. 2	1		109.9520		4,463	4,392		35			6.000	7.640		22	255	05/06/2003	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544			. 2]	7,929		5,624	5,115	5,035		37			6.000	7.527		26	293	05/06/2003	11/01/2022
31371K-2Z-3 31371M-AA-5	FED NATL MTG ASSOC #254692 FED NATL MTG ASSOC #255701	+	1		1		110.8140 106.7470		19, 145 1, 124, 209	19,000 1,180,192		19			5.500	5.717 2.362			1,035 54,681	05/31/2004	03/01/2033
31371M-PC-5	FED NATE MTG ASSOC #255701	- +		. 2	1		106. 7470			811		(15,219)			7.000	6. 137		4,084	34,081	07/07/2006	02/01/2036
31371N-TS-4	FED NATL MTG ASSOC #250119	†		2	1		110.4020		75,567			(354)			5.500	2.411		346	4,043	01/01/2017	04/01/2038
31371N-U9-4	FED NATL MTG ASSOC #257208	*******		2	1		103. 3680		14,741	14,925		(74)			4.500	3.423		55	624	03/23/2009	05/01/2023
31374F-WG-0	FED NATL MTG ASSOC #313047	T		2	1		108.6910		1,010	1,063		(8)			8.500	5.825		7	85	10/02/2001	12/01/2025
31384V-VZ-2	FED NATL MTG ASSOC #535332	I		2	1	902			851	952		(7)			8.500	4.731		6	71	10/02/2001	04/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422			2	1	1,829			1,727	1,875		35			8.500	5. 195		12	144	10/02/2001	07/01/2030
31384W-G2-0	FED NATL MTG ASSOC #535817			. 2	1	1,907			1,880	1,943		(9)			7.000	5.891		11	130	08/03/2001	04/01/2031
31385F-LV-6	FED NATL MTG ASSOC #543140			. 2	1		100.2230		5,265	6,031		(49)			8.500	4.265		37	446	10/02/2001	06/01/2030
31385P-5Y-6	FED NATL MTG ASSOC #549063			. 2	1		108.5160		5,330	5,916		(54)			8.500	5.023		38	451	10/02/2001	06/01/2030
31386Y-LA-0	FED NATL MTG ASSOC #577321			. 2	1		109.9520		906	897		7			6.000	7.896		5	52	05/06/2003	04/01/2021
31387S-AE-6	FED NATL MTG ASSOC #592305			. 2	1		109.9520		437	431		4			6.000	8.302		2	22	05/06/2003	06/01/2021
31388C-FF-2	FED NATL MTG ASSOC #600566	- +		. 2	.		110.9940		98	67		(5)			6.500	6.408		1	/	08/09/2001	08/01/2031
31400C-4C-5 31400Q-3M-3	FED NATL MTG ASSOC #684019 FED NATL MTG ASSOC #694804	-+		. 2			107.5600 110.9940		3,011	2,994 119.301		6			5.500	5.689		14	164 6.652	05/31/2004	02/01/2033
31400Q-3M-3 31402K-YP-3	FED NATE MTG ASSOC #694804 FED NATE MTG ASSOC #731618	+		. 2			110.9940		64,332			(407)			6.500	4.062		348	4, 162	09/26/2003	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222	· † · · · · ·			1		111.7490		236,796	243,568		(1,479)			6.500	5.588		1,283	15,341	09/26/2003	09/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585	1		2	1		114.3340		1,641	1,651		(1)			6.500	6.323		9	105	07/07/2006	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932	1		2	1	8,584	113.3810		8.374	.8.640		(24)			6.500	5.607		45	536	10/24/2007	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947			. 2	1	57,964	113.0070	63,898	56,544	58,263		(211)			6.500	5.582	MON	306	3,610	10/24/2007	10/01/2036
31404P-UQ-2	FED NATL MTG ASSOC #774691			. 2	1	71,030	110.9940	58,373	52,591	53,840		(198)			6.500	5.786	MON	285	3,331	07/12/2004	04/01/2034
31405J-6X-7	FED NATL MTG ASSOC #791186			. 2	1		110.9940		38 , 134	38,323		(13)			6.500	6.361		207	2,470	07/07/2006	08/01/2034
31406S-TE-3	FED NATL MTG ASSOC #818749			. 2	1		112.0960		74,794	75, 183		(25)			6.500	6.357		405	4,833	07/07/2006	02/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600	. +		. 2	1		115.4640		28,369	29, 154		(49)			6.500	5.722		154	1,838	10/24/2007	11/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554	- †	-	. 2	1		112.7250		27,935	28,556		(27)			7.000	6.306		163	1,950	07/07/2006	12/01/2035
31408G-UA-3 31409A-HN-2	FED NATL MTG ASSOC #851177FED NATL MTG ASSOC #865237	+	1		11		110.9940 112.9170		10,717	10,775 2,044		(3)		·	6.500	6.347		58	665 132	07/07/2006	04/01/2036
31409A-N-2	FED NATL MTG ASSOC #865237	·†	1				112.9170		6,048	6,086		(1)			6.500	6.315		33		07/07/2006	02/01/2036
31409U-AW-5	FED NATE MTG ASSOC #805473 FED NATE MTG ASSOC #878521	†	1	2	1		110.9940		736	740		(3)			6.500	6.337	MON			07/07/2006	02/01/2036
31410G-5Q-2	FED NATL MTG ASSOC #889255	Ť	1	2	1	24,808	103. 6030		23,931			(251)			5.000	3.402		100	1,130	05/20/2009	03/01/2023
31410Q-6U-0	FED NATL MTG ASSOC #894683	1	1	2		2,867	110.9940		2,797	2,859		(5)			6.500	5.610		15	181	10/24/2007	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641			2	1		114.1040		2,887	2,994		(10)			7.000	5.864	MON	17	201	07/07/2006	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021			. 2	1		112.4320		12,090	12,433		(28)			6.500	5.700		65	777	10/24/2007	08/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043			. 2	1		103. 2360		1,210	1,223		(6)			4.500	3.226		5	53	03/23/2009	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401			. 2	1		103. 3080		21,477	21,792		(154)			5.000	3.280			978	05/20/2009	04/01/2022
31410X-TS-5	FED NATL MTG ASSOC #900661	- ‡		. 2	1		110.9940		7,522	7,753		(11)			6.500	5.657		41	446	10/24/2007	09/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234	+	-	. 2			110.9940		26,463	27,146		(76)			6.500	5.759		143	1,715	10/24/2007	09/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188	- †	-	. 2	-]		110.9940		77,011	77,899		(387)		}	6.500	5.987		417	4,994	10/24/2007	08/01/2036
31411H-XT-2 31411J-H5-8	FED NATL MTG ASSOC #908890	+			.		110.9940		840	848		(047)		····	6.500	6.230		5	50	06/26/2007	02/01/2037
31411J-H5-8 31411L-RL-7	FED NATL MTG ASSOC #909352 FED NATL MTG ASSOC #911391	+	1	. 2		31,811	103.3080 107.6140		30,687	31,054 15,518		(217)			5.000	3.436		128	1,464 726	05/20/2009	02/01/2022
31411L-HL-7 31411S-2R-6	FED NATE MTG ASSOC #911391	†	1	2	11		103.3080		38.836	39.252		(88)			5.000	3.695		162	1.844	05/20/2009	03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079	1	1	2	1		103. 3080		16.842	17 . 128		(212)			5.000	3.013		70	797	05/20/2009	04/01/2022
31411W-YF-8	FED NATL MTG ASSOC #917010	Ť	1	2	1		103. 3080		22,811	23,083		(146)			5.000	3.553		95	1,057	05/20/2009	04/01/2022
31411X-XB-6	FED NATL MTG ASSOC #917874	Ι	1	2	11		114. 7520					(32)			6.500	6.094		212	2,537	07/20/2007	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104			2	11		. 103.3080		29,786	30 , 198		(234)			5.000	3.324		124	1,384	05/20/2009	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497		.	2	1		103.3080		21,792	22, 112		(136)		L	5.000	3.385		91	1,026	05/20/2009	05/01/2022

SCHEDULE D - PART 1

		,						Showing All Long	•						,						
1	2		Code		6	7		air Value	10	11			usted Carryin	g Value				terest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							l
			_											Foreign							l
			F		NAIC								Current	Exchange							l
			0		Desig-		. .						Year's	Change							l
			r		nation		Rate			5		Current	Other-	in							
			e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		F		Admitted	A		Stated
CUSIP		0	1	D = = = d	Admini-	A =4l	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I= =	Amount	Amount		Contractual
Identification	Description		g	Bond Char	strative	Actual Cost	Fair	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	Agguired	Maturity Date
	FED NATL MTG ASSOC #918898	е	n	Char	Symbol	COSI	Value . 103. 2360	value	value	value	(Decrease)	Accretion	Recognized	Value	4.500	2.943	MON	Accrued	During Year	Acquired03/23/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918990			2 2	11	18,726			18,064	رد 18,318		(152)			5.000	3.231	MON			05/20/2009	04/01/2022
31412D-2D-9	FED NATL MTG ASSOC #922472		2	2	1		.111.7060	24,242	21,701	22,290		(40)			6.500	5.724	MON	118		10/24/2007	03/01/2037
	FED NATL MTG ASSOC #928325		2	2	1		.111.6420	19,466	17,436	17,967		(34)			6.500	5.635	MON	94	1,097	10/24/2007	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511		2	2	1		.111.0220	12,251	11,034	11,355		(17)			6.500	5.686	MON	60	681 553	10/24/2007	06/01/2037
31412L-ZB-9 31412N-W7-7	FED NATL MTG ASSOC #928738			2 o	11	8,741 35,046	.110.9940 .103.9310	9,464 35,099	8,527 33,772	8,785 34,552		(34)			6.500 5.000	5.598	MON	46 141	1,637	10/24/2007	10/01/2037
31412X-H8-0	FED NATE WITG ASSOC #930470 FED NATE MTG ASSOC #937755	[]··		2	11		.103.9310	19,630	18,128	18,741		(129)			5.000	4.063	MON		874	03/13/2009	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775			2	1	23,459	. 103 . 3080	23,378	22,630	22,953		(194)			5.000	3.265	MON	94	1,037	05/20/2009	06/01/2022
	FED NATL MTG ASSOC #938135	ļ		2	1		.112.1790	17,052	15,200	15,641		(31)			6.500	5.677		82	972	10/24/2007	07/01/2037
	FED NATL MTG ASSOC #938287FED NATL MTG ASSOC #940115	·····		2	1		.103.3080	40,938		40,246 11,528		(271)	·	<u> </u>	5.000	3.329		165	1,913	05/20/2009	07/01/2022
	FED NATL MTG ASSOC #940115	······		د 2	1		.110.9940			9,083		(35)			5.000	3.407				05/20/2009	09/01/2037
	FED NATL MTG ASSOC #940915			2	1		. 103 . 2360	668	647	653		(2)			4.500	3.639		2	28	03/23/2009	07/01/2022
	FED NATL MTG ASSOC #941028		2	2	1		.110.9940	12,764	11,500	11,621		(8)			6.500	6.198		62	746	07/20/2007	07/01/2037
	FED NATL MTG ASSOC #945939		2	2	1		.110.9940	25, 116	22,628	23,326		(69)			6.500	5.604		123	1,400	10/24/2007	08/01/2037
	FED NATL MTG ASSOC #962366 FED NATL MTG ASSOC #963697			2	1	1,389 561	.104.1580 .104.0680	1,410 569	1,354 547	1,369 554		(6)			4.500	3.510		5		03/23/2009	04/01/2023
	FED NATL MTG ASSOC #965326			2	1	1,440	. 104. 0000	1,512	1,408	1,447		(2)			5.000	4.245		6	68	03/23/2009	09/01/2038
	FED NATL MTG ASSOC #965387		2	2	1	25,473	. 103 . 3080	25,386	24,573	25,012		(112)			5.000	3.712	MON	102		05/20/2009	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466		2	2	1	1,285	. 103 . 2360	1,293	1,253	1,261		(4)			4.500	3.828		5	52	03/23/2009	09/01/2022
31414H-QF-7 31414J-SN-4	FED NATL MTG ASSOC #966754		2	2	1	35,988	.103.3080	35,864 35,418	34,716 34,284	35, 178 34, 851		(135)			5.000 5.000	3.875		145		05/20/2009	01/01/2023
	FED NATL MTG ASSOC #967725 FED NATL MTG ASSOC #968015			2 2	1		.103.3080 .103.3080	6,422	6,217	6,262		(222)			5.000	3.447		26	1,578 229	05/20/2009	01/01/2023
	FED NATL MTG ASSOC #968294			2	11		.108.1630	8,284	7,659	7,914		(56)			5.000	4.112		32	372	03/13/2009	02/01/2038
31414P-7G-8	FED NATL MTG ASSOC #972595		2	2	1	10,432	.110.0080	11,216	10,196	10,523		(90)			5.000	4.113	MON	42	500	03/13/2009	04/01/2038
	FED NATL MTG ASSOC #973091		2	2	1		. 109 . 9580	43,639	39,687	41,035		(343)			5.000	4.082		165	1,979	03/13/2009	03/01/2038
	FED NATL MTG ASSOC #973297 FED NATL MTG ASSOC #974744		2	2	11	68,077 24,667	.103.5770	68,731		67 , 152 24 , 870		(313)			4.500	3.445		249	2,869 1,200	03/23/2009	03/01/2023
	FED NATL MTG ASSOC #974744			2	1	24,667	. 109. 8650	20,480	24, 107	24,870		(202)			4.500	3.047		100	1,200	03/13/2009	03/01/2023
	FED NATL MTG ASSOC #976607		2	2	1		.103.3080	35,860	34,712	35,461		(246)			5.000	3.229		145	1,699	05/20/2009	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		2	2	1	132	. 103 . 2360	133	128	130					4.500	3.461			5	03/23/2009	04/01/2023
	FED NATL MTG ASSOC #979443	······ ·		2	1	23, 188	.103.3080	23, 109	22,369	22,819		(153)			5.000	3.414	MON	93		05/20/2009	08/01/2023
31415A-W2-3 31415C-LL-9	FED NATL MTG ASSOC #981365 FED NATL MTG ASSOC #982831	······ ··	2	۷ و	1	5,514 	.103.5580	5,566 19.260	5,375 17,537	5,433 5,433		(24)			4.500 5.000	3.556 3.830	MON	20	235 875	03/23/2009	04/01/2023
31415L-QX-8	FED NATL MTG ASSOC #983470	[:::::1::		 2	1	11,324	. 109. 8940	12,162	11,067	11,483		(107)			5.000	3.982	MON	46	545	03/13/2009	05/01/2038
31415L-4E-4	FED NATL MTG ASSOC #983821	ļ		2	1	253,484	.108.8120	247,218	227, 196	256,743		4,417			5.500	2. 187	MON	1,041	11,584	01/01/2017	06/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102	ļ	3	2	1		.103.3080	76,060	73,625	74,730		(293)			5.000	3.895	MON	307	3,614	05/20/2009	09/01/2023
	FED NATL MTG ASSOC #987484 FED NATL MTG ASSOC #987741	 		۷ د	1	71,942 101,981	.103.3080	71,695	69,399	70,436 100,213		(445)			5.000 5.000	3.741		289	3,366 4,819	05/20/2009	08/01/2023
	FED NATL MTG ASSOC #987/41	<u> </u>		2	11		. 103 . 3080	8,262		8,092		(57)			4.500	3.435		30		03/20/2009	09/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933			2	1	21,556	. 103 . 3080	21,482	20,794	21,021		(152)			5.000	3.891	MON		977	05/20/2009	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155	 	2	2	1	97,491	.103.3080	97 , 156	94,046	96,136		(519)			5.000	3.478		392	4,624	05/20/2009	01/01/2024
	FED NATL MTG ASSOC #AA5606	 		2	<u> </u>		.103.2360	19, 157	18,557	18,751		(112)			4.500	3.553			813	03/23/2009	10/01/2023
31418A-GL-6 312910-HS-4	FED NATL MTG ASSOC #MA1102FED HOME LOAN MTG CORP 1289 PZ RMBS	·····	2	۷ و	11		.102.6210	80,539 174,507		80,940 166,481		(474)			3.000	1.747		196	2,295 12,020	08/15/2012 05/11/1992	07/01/2027 06/15/2022
312910-H5-4	FED HOME LOAN MTG CORP 1302 PZ RMBS			2	11	179,149	. 104. 3030	202,837	192,606	191,861		3,398			8.000	8.425		1,046	14,733	05/04/1992	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS	ļ		2	1	141,408	. 104 . 6340	163,413	156 , 175	155,276		4, 117			7.500	8.056	MON	976	11,287	01/31/1995	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		2	2	1	101,085	.106.0960	123,715	116,607	115, 175		5,348		ļ	7.000	7.861		680	7,932	07/28/1994	04/15/2024
31358F-PH-6 31358N-TD-4	FED NATL MTG ASSOC 1990-139 X RMBS			2	11	5,545 	.101.1300 .104.7900	7,606 7,606	7,521 57,945	7,491 57,644		176			6.500 7.500	7.711	MON		408 4,124	11/22/1990 05/12/1992	11/25/2020
	FED NATL MTG ASSOC 1992-103 Z HMBSFED NATL MTG ASSOC 1992-G 64 Z RMBS	······		د 2	1	458.673	.104.7900	50,721	57,945	491.975		5,667			7.500	8.043	MON	3.090	4, 124	11/05/1992	06/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS			2	11	118,237	.104.2160	163,856	157,227	155,743		9,325			7.000	8.076	MON	917	10,510	06/19/1992	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS	ļ		2	1	13, 150	. 104 . 9460	13,074	12,458	12,541		(110)			6.500	5.975	MON	67	771	05/31/2004	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS		2	2	1	446,217		526,300	474, 197	468,673		11,967			6.500	6.882		2,569	30,297	05/09/2002	07/15/2031
	FHR 2345 PZ RMBSFHR 2351 AZ RMBS	·····		2		492,381		581,382 268.897	521,548 241,199	515,681 239.171		11,519			6.500	6.874		2,825	33,480	04/18/2002	08/15/2031
ა i პპ პპ −୮ k−U	FNN 2001 AZ MMD0			۷	J	231,345	. 111.4840	268,89/	241,199	239, 1/1		3,704				6./69	MUIV		15,433	04/17/2002	08/15/2031

SCHEDULE D - PART 1

								Showing All Lor	g-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carrying	g Value			Ir	nterest		Da	ites
		3	4	5			8	9	-		12	13	14	15	16	17	18	19	20	21	22
				-										Total				-			
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С			and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	e		Admini-		Obtain	'		Adjusted	Valuation	(Amor-		Adjusted		Effective		Admitted	Amount		Contractual
CLICID		_		D		A =4=1		F-:-	D	,		, -	Temporary	,	D-4-						
CUSIP	D d. ff	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31339N-2C-9 31339D-YJ-1	FHR 2398 ZP RMBS FHR 2412 ZC RMBS			2]	1,524,113	111.6580	1,782,020 823,510	1,595,957 737,481	1,578,057		21,028			6.500	6.856 6.830		8,645 3,995	102,120	03/01/2002	01/15/2032
31392K-ZE-9	FHR 2448 TN RMBS			2	1	315,431	107 . 5720		302,935	730,837 306,359		(3.982)			6.500	6.149		1,641	47,268 19,459	11/18/2009	05/15/2032
31358U-7D-2	FNR 1993-70 Z RMBS			2	1		107 . 3720	12,552	11,907	11,907		(0,302)			6.900	6.900		68	790	05/31/2004	05/25/2023
31397M-WQ-6	FNR 2008-82 EY RMBS			2	11		99.8600	6.019	6,027	6,024		10			5.000	5.380		25	25	07/31/2008	09/25/2023
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS			2	11	366,053	. 104 . 6740	414,612	396,098	394, 190		5,969			7.750	8.258	MON	2,558	29, 133	06/17/1992	05/15/2022
2699999. Su	btotal - Bonds - U.S. Special Revenues -	Resid	lential	Mortgag	je-																
	cked Securities			.55	·	11, 104, 434	XXX	12,031,384	11,138,462	11,286,387		54,839			XXX	XXX	XXX	56,355	657, 121	XXX	XXX
	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT			2	2FE	12,755,657	. 120 . 2740	13,846,472	11,512,430	12,087,994		(65,822)			6.800	5.911		34,793	782,845	07/15/2004	09/15/2028
594751-AL-3	MICHIGAN TOB SETTLEMENT FIN ABS			1,4	5		9.6100	14,219,437	147,965,000	7,960,032		833,673			0.000	11.114	N/A			06/27/2008	06/01/2046
88880L-AB-9	WEST VIRGINIA TOBACCO SLMT 07B ABS			1,4	5FE	7,818,262	4.3510	19,013,870	437,000,000	16,732,215		1,362,191			0.000	8.470	N/A			06/15/2007	06/01/2047
2899999. Su	btotal - Bonds - U.S. Special Revenues -	Other	Loan	-Backed	and						1	_		T	·						1
Str	ructured Securities					20,573,919	XXX	47,079,778	596,477,430	36,780,241		2,130,041			XXX	XXX	XXX	34,793	782,845	XXX	XXX
3199999. Tot	tal - U.S. Special Revenues Bonds					638, 131, 401	XXX	958,274,784	1,523,290,892	832,334,389		20,672,591			XXX	XXX	XXX	5, 154, 017	20,916,889	XXX	XXX
68245X-AC-3	1011778 BC / NEW RED FIN		A	1	3FE	517,333	. 102.5000	557,600	544,000	521,689		4,211			4.250	5.277		10,661	22, 185	05/22/2019	05/15/2024
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO		Α	1	4FE	11,077,723		11,432,873	11,073,000	11,054,235		(9,063)			5.000	4.880		116,882	534,625	08/28/2019	10/15/2025
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		A	1	4FE	1,329,000		1,327,310	1,324,000	1,328,899		(101)			4.375	4.290		6,758		11/19/2019	01/15/2028
88579Y-AV-3	3M CO			1	1FE	13,676,913		13,846,112	13,827,000	13,721,359		14,346			2.250	2.374		88 , 147	311, 108	10/24/2016	09/19/2026
88579Y-BB-6	3M CO	-+		1	1FE	20,092,800		20,933,004	20,000,000	20,079,253		(14,778)			3.250	3.146		247,361	460,417	02/12/2019	02/14/2024
88579Y-BC-4 88579Y-BG-5	3M CO			1	1FE 1FE	19,000,000		20,698,385	19,000,000	19,000,000 14,995,134		384			3.625	3.625		204,712	688,750	09/11/2018	09/14/2028
88579Y-BH-3	3M CO			1	1FE	14,994,750		4,973,126	15,000,000	4,995,134		1.809			3.375	3.379		168,750 34,722	265,781	02/12/2019	03/01/2029
88579Y-BJ-9	3M CO			1	1FE	1,978,360		1,973,419	2,000,000	1,979,026		666			2.375	2.117		16,493		08/19/2019	08/26/2029
00037B-AB-8	ABB FINANCE USA INC		C		1FE	12,620,457		13, 173,621	12,900,000			29,764			2.875	3. 129		54,601	370.875	05/03/2012	05/08/2022
002824-BF-6	ABBOTT LABORATORIES			1	1FE	10,264,836		10,614,017	9,714,000	10,233,765		(31,071)			3.750	2.883		31,368	270,525	08/13/2019	11/30/2026
00287Y-AL-3	ABBVIE INC			1	2FE	4,969,919		5, 103, 093	5,000,000	4,989,837		3,372			2.900	2.975		22, 153	145,000	08/12/2013	11/06/2022
00287Y-AX-7	ABBVIE INC			1	2FE	3,999,480		4,079,848	4,000,000	3,999,737		73			2.850	2.852		14,883	114,000	05/09/2016	05/14/2023
00287Y-BR-9	ABBVIE INC			1	2FE		. 105. 1060	1,051,057	1,000,000			13			4.050	4.076		4,500		11/12/2019	11/21/2039
00287Y-BU-2	ABBVIE INC			1	2FE	9,988,100		10, 181, 637	10,000,000	9,988,271		171			2.950	2.969		32,778		11/12/2019	11/21/2026
00287Y-BW-8 024747-AF-4	ABC SUPPLY CO INC			1	2FE 4FE	6,998,250 8,453,750		7, 121, 482	7,000,000 8,410,000	6,998,267 8,452,486		17			3.200	3.203		24,889 57,001		11/12/2019	11/21/2029
00404A-AJ-8	ACADIA HEALTHCARE CO INC			1	4FE	2,326,935		2,336,359	2.299.000	2,305,218		(5,689)			5.625	5.345		48.854	126.534	05/22/2019	02/15/2023
00404A-AM-1	ACADIA HEALTHCARE CO INC			1	4FE	4,258,007		4,411,316	4,257,000	4,255,183		(1,478)			6.500	6.459		92,235	268,353	05/22/2019	03/01/2024
004403-AG-6	ACE CASH EXPRESS INC			1	4FE		85.0000	64,600				200			12.000	12.412		405	9, 120	12/08/2017	12/15/2022
00489L-AC-7	ACRISURE LLC / ACRISURE FINANCE IN			1	4FE	196, 100		201, 188	185,000	195,541		(559)			8 . 125	6.093		5,678		10/10/2019	02/15/2024
00507U-AR-2	ACTAVIS FUNDING SCS			1	2FE	5,044,100		5, 114, 823	5,000,000	5,016,878		(7,265)			3.450	3.290		50,792	172,500	01/22/2016	03/15/2022
00101J-AH-9	ADT CORP			1	3FE	5,814,209		5,996,719	5,815,000	5,814,691		82			4. 125	4. 127		10,661	239,869	05/24/2013	06/15/2023
00101J-AH-9	ADT CORP	LS		I	3FE	4, 184, 430		4,315,781	4, 185,000	4, 184, 777	·	59			4. 125	4.127		7,673	172,631	05/24/2013	06/15/2023
00751Y-AB-2 00790R-AA-2	ADVANCE AUTO PARTS INC			1	2FE 4FE	15,039,300		15,579,446	15,000,000	15,009,454 2,019,131		(4,341)			4.500	4.467 4.772		311,250	675,000	01/11/2012	01/15/2022
00774C-AB-3	AECOM			1	3FE		103. 1250	1,075,000	1,000,000	2,019,131		(809)			5.125	5. 158		15,090	51,250	07/03/2019	03/15/2027
00115A-AE-9	AEP TRANSMISSION COMPANY LLC			1	1FE		107 . 5000	725,440	700,000	704,537		(582)			3. 123	2.996		1,808	21,700	05/14/2018	12/01/2026
00115A-AK-5	AEP TRANSMISSION COMPANY LLC			1	1FE		107.0150	642,092	600,000	596,519		35		[3.800	3.833		1,013	11,590	06/10/2019	06/15/2049
00774Y-AA-7	AERCAP HOLDINGS NV		D	1	3FE	2,700,000	. 107 . 0570	2,890,539	2,700,000	2,700,000					5.875	5.875	AO	35,691		10/03/2019	10/10/2079
00772B-AM-3	AERCAP IRELAND CAPITAL LTD		D	1	2FE		. 104 . 8560	524,280	500,000	505,725		(3,087)			5.000	4.313		6,250	25,000	08/06/2015	10/01/2021
00772B-AP-6	AERCAP IRELAND CAPITAL LTD		D	1	2FE		. 105.6720	792,543	750,000	737,041		4,721		ļ ļ.	4.625	5.373		17,344	34,688	02/05/2016	07/01/2022
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD	-+	D	1	2FE		102.0010	714,004	700,000	703,243		(3,776)			4.625	4.051		5,486	32,375	12/08/2015	10/30/2020
00130H-BU-8 00130H-BW-4	AES CORP	-+		1	3FE 3FE	100,623	102.0000	99,960		99,599		(643)			5.500	4.712		1,587 41,881	5,088 535	05/22/2019 06/18/2019	03/15/2024
00130H-BX-2	AES CORP	+		1	3FE	2,938,750	103. 2500	3,724,228		2,929,382		(9,368)			6.000	5.095		41,881	183,535	06/18/2019	04/15/2025 05/15/2026
00130H-BY-0	AES CORP VA	†		1	3FE	1,752,063	106.7500	1,828,628	1,713,000	1,742,307		(4,426)			5. 125	4.776		29,264	87,791	09/22/2017	09/01/2027
00130H-BT-1	AES CORPORATION (THE)	1		1	3FE		100 . 7500	8.566.600	8.440.000			(4,426)			4.875	5.298		52.574	410,085	05/22/2019	05/15/2023
001110-AA-2	AES HAWAII (HEPCO)			1	5	5,510,050		5,429,603	5,510,050	5,510,050		20,007			6.870	6.870		1,052	395,919	07/30/2003	06/30/2022
00122@-AA-9	AES SOUTHLAND ENERGY LLC			2	2PL	22,000,000	99.2880	21,843,279	22,000,000	21,989,130		130			4.500	4.500	FMAN	90,750	963,027	02/28/2019	02/29/2040
00817Y-AQ-1	AETNA INC	<u> </u>		1	2FE	4, 160, 360	. 104 . 6930	4, 187, 702	4,000,000	4,086,953		(16,333)			3.500	3.017	MN	17,889	140,000	03/26/2015	11/15/2024

SCHEDULE D - PART 1

							Showing All Lon	•						,						
1	2		odes	6	7		Fair Value	10	11			usted Carryin	J		1		erest	_	Da	
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
		l I F		NAIC								Current	Foreign							
				Desig-								Current Year's	Exchange Change							
				nation		Rate					Current	Other-	in							
		C		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r		Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	AETNA INC]	2FE	9,985,400	101.6250	10,162,529	10,000,000	9,992,452		2,052			2.800	2.823	JD	12,444	280,000	06/02/2016	06/15/2023
	AFLAC INCAGL CAPITAL CORP			1FE 2FE	5,145,995 8,984,970	106.9260	5,346,307 11,369,014	5,000,000 9,000,000	5,094,611 8,987,096		(17,675) 300			3.625	3.202		23, 160		01/01/2017	11/15/2024
	AGL CAPITAL CORP	1	1	2FE	6,971,860	104. 1390	7,289,703	7,000,000	6,980,921		2,612			3.250	3.297		10,111	227,500	05/13/2016	06/15/2026
	AHOLD FINANCE USA INC	C	1	2FE	9, 102, 905	129.3400	10,993,861	8,500,000	8,879,902		(29,248)			6.875	6.236		97,396	584,375	02/17/2010	05/01/2029
	AIR LEASE CORP		1	22 2FE	2,030,000 19,858,000	100.4000	2,007,997 20,554,032	2,000,000 20,000,000	2,000,825 19,910,925		(4,862)			4.750	4.497		31,667	95,000 579,444	03/08/2013	03/01/2020
	AIR LIQUIDE FINANCE SA	D	1	2FE	6,530,568	97.8230	6,452,410	6,596,000	6,532,368		1,800			2.250	2.362		45,760		09/10/2018	01/ 15/2022
00913R-AF-3 A	AIR LIQUIDE FINANCE SA	LS D	1	1FE	399,992	97.8230	395,205	404,000	400, 103		110			2.250	2.362	MS	2,803		09/05/2019	09/10/2029
	AIRBUS GROUP SE	D]	1FE	25,071,200	103.9080	25,976,900	25,000,000	25,054,094		(6,554)		ļ	3. 150	3.116		177, 188		04/20/2017	04/10/2027
	AIRCASTLE LTD	 	1	2FE	3,000,000 6,375,000	101.4800	3,044,396 6,585,981	3,000,000 6,375,000	3,000,000 6,375,000					7 . 625 5 . 125	7.625 5.125			228,750 326,719	03/30/2012	04/15/2020
00928Q-AN-1 A	AIRCASTLE LTD	1	1	2FE	2,196,250	103. 3100	2,260,678	2,125,000	2, 154, 285		(13,060)			5. 123	4.803		44, 153	116,875	08/23/2016	02/15/2022
00928Q-AP-6 A	AIRCASTLE LTD		1	2FE	3,602,988	106.9580	3,813,057	3,565,000	3,584,309		(5,374)			5.000	4.818		44,563	178,250	05/10/2016	04/01/2023
013093-AD-1 /	ALBERTSONS COMPANIES LLC	ļ	1	4FE	1,310,820	103.5000	1,302,030	1,258,000	1,307,879		(2,941)			5.750	4.035		21,299		11/06/2019	03/15/2025
013092-AC-5 A 013092-AB-7 A	ALBERTSONS COS LLC/SAFEWAY INC/NEWALBERTSONS HOLDINGS LLC / SAFEWAY		1	4FE	7,590,000 4,703,000	99.8800	7,580,892 4,834,375	7,590,000 4,550,000	7,590,000 4,697,718		(5,282)			4.625 5.875	4.625 5.199		38,029		11/07/2019	01/15/2027 02/15/2028
013817-AJ-0 A	ALCOA INC			3FE	293,716	114. 5280	325,260	284,000	292,331		(893)			5.900	5.396	FA	6,982	16,107	05/22/2019	02/01/2027
	ALCOA INC		1	3FE	1,331,250	103. 0940	1,546,404	1,500,000	1,451,347		34,529			5.400	8.106		17,100	81,000	02/09/2016	04/15/2021
	ALCOA INC		1	3FE		109.0000	190,750 7,077,385	175,000	184,038		(806)			5. 125 6. 125	3.922		2,242	4,484	07/10/2019	10/01/2024 05/15/2028
	ALCON FINANCE CORP	C	1	2FE	1,289,624	101.8530	1,320,018	1,296,000	1,289,850		(7,630)			2.750	2.828		9,702		09/16/2019	09/23/2026
01400E-AA-1 A	ALCON FINANCE CORP	LS C	1	2FE	103,488	101.8530	105,927	104,000	103,506		18			2.750	2.828	MS	779		09/16/2019	09/23/2026
01626P-AH-9 /	ALIMENTATION COUCHE-TARD INC	A	1	2FE	7,991,002			8,000,000	7,992,874		807			3.550	3.564	JJ	122,278	284,000	08/10/2017	07/26/2027
01626P-AJ-5 A 01639#-AA-1 A	ALIMENTATION COUCHE-TARD INCALISAL WATER CORPORATION	A	1	2FE 3PL.	3,496,745 4,675,000		3,538,477 5,249,069	3,500,000 4,675,000	3,498,273		641			2.700 7.850	2.720		40,688 91,747	94,500 360,315	07/19/2017 05/08/2007	07/26/2022 01/01/2027
	ALLEGION PLC		1	2FE	1,999,320		2,035,931	2,000,000	1,999,335		15			3.500	3.504	A0	18,278		09/19/2019	10/01/2029
01748N-AD-6	ALLEGION US HOLDING CO INC		1	2FE	1,399,216	102.8490	1,439,883	1,400,000	1,399,449		106			3.200	3.209		11,200	44,800	09/18/2017	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO INC		1	2FE	1,995,160		2,051,734	2,000,000	1,996,104		429			3.550	3.579	AO	17,750	71,000	09/18/2017	10/01/2027
018490-AN-2 A 018490-AQ-5 A	ALLERGAN INC		1	2FE 2FE		100.8580 100.7920					2,965 886			3.375	2.833		85,959	291,938 84,000	09/07/2010	09/15/2020 03/15/2023
018522-A#-9 A	ALLETE, INC.			11	20,000,000	119.5330	23,906,570	20,000,000	20,000,000					5.990	5.990	FA	499, 167	1, 198,000	02/01/2007	02/01/2027
01882Y-AB-2 A	ALLIANT ENERGY FINANCE LLC		1	2FE	2,495,150	107.6030	2,690,063	2,500,000	2,495,775		407			4.250	4.274		4,722	106,250	06/06/2018	06/15/2028
019576-AA-5 A 019736-AD-9 A	ALLIED UNIVERSAL HOLDCO LLC ALLISON TRANSMISSION INC		1	4FE 3FE	3,556,250 5,855,916	107.4700	3,653,980 5,886,563	3,400,000 5,750,000	3,550,314		(5,937)			6.625	5.503 4.508		105,742	287,500	10/24/2019	07/15/2026 10/01/2024
019736-AE-7	ALLISON TRANSMISSION INC		1	3FE	2,896,563	102. 3730	2.982.813	2.875.000	2.891.525		(23,308)			4.750	4.635		34.141	136,563	11/21/2017	10/01/2027
019736-AF-4 A	ALLISON TRANSMISSION INC		1	3FE	209,565	109 . 5000	228,855	209,000	209,530		(35)			5.875	5.832	JD	1,023	8,254	05/22/2019	06/01/2029
02005N-AE-0 /	ALLY FINANCIAL INC	 		2FE	1,081,520	100.8750	1,109,625	1,100,000	1,099,457		2,546			8.000	8.250		25,911	88,000	03/10/2010	03/15/2020
	ALLY FINANCIAL INCALLY FINANCIAL INC	t	1	2FE	7,640,000 143,307	103.5000	7,245,000	7,000,000 134,000	7,061,182 142,280		(82,535) (1,027)			7.500 5.750	6.211 4.542		154,583	525,000 7,389	03/10/2011	09/15/2020
	ALLY FINANCIAL INC	1		2FE	2,983,260	102 . 2500	3,067,500	3,000,000	2,995,346					4.250	4.375		26,917	127,500	04/06/2016	04/15/2021
02005N-BH-2 A	ALLY FINANCIAL INC	ļ] !	2FE	8, 150, 958	104. 7500	8,406,188	8,025,000			(12,888)			3.875	3.525	MN	34,552	155,484	06/12/2019	05/21/2024
02079K-AB-3 A 02079K-AC-1 A	ALPHABET INC		[]	1FE	9,613,752 8,507,898		9,839,679 8,585,126	9,250,000 8,628,000	9,450,555 8,544,731		(45,700) 11,579			3.375	2.812		109,266	312, 188	04/28/2016	02/25/2024
	ALTICE FRANCE SA (FRANCE)	n	-		1,400,000	99.5030				ļ	11,5/9		·	5.500	5.500		65, 124	172,387	09/23/2016	08/15/2026
02156L-AC-5 A	ALTICE FRANCE SA (FRANCE)	LS D	1	4FE	650,000	102.7550	667,908	650,000	650,000					5.500	5.500	A0	9,335		09/13/2019	01/15/2028
02209S-AR-4	ALTRIA GROUP INC			2FE	1,908,997	112.9920	2,266,616	2,006,000	1,910,608		1,610			5.375	5.742		45,226	53,911	02/07/2019	01/31/2044
02209S-AM-5 A 023135-BC-9 A	ALTRIA GROUP INC ABS	·····		2FE		100.0490	280,138 5,298,911	280,000 5,000,000		}	939 (10,541)		·	4.250	5.735		4,694 56,438	5,950 78,750	02/26/2019	08/09/2042
02315Q-AA-6 A	AMBAC LSNI LLC		1	6*		101. 2500		62,006			(10,341)			6.961			1, 113	3,516	02/12/2018	02/12/2023
00164V-AC-7 A	AMC NETWORKS INC		1	3FE	3,378,393	100.8750	3,386,374	3,357,000	3,361,650		(4,658)			4.750	4.600	JD	7,087	159,458	04/13/2016	12/15/2022
	AMC NETWORKS INC	 	[]	3FE	10,058,750	102.0000	10,200,000	10,000,000	10,025,237		(10,403)			5.000	4.880		125,000	500,000	08/08/2016	04/01/2024
	AMC NETWORKS INCAMCOR FINANCE (USA) INC		[]	3FE 2FE		100.3750	200,750	200,000	200,000		(17,819)			4.750	4.750		3,958	9,500 490,530	07/19/2017	08/01/2025 04/28/2026
023551-AM-6 A	AMERADA HESS CORP	0	1	3FE		126 . 4840	632,418	500,000	543,091		(2,066)			7. 125	6.162	MS	10,490	35,625	01/25/2005	03/15/2033
02361D-AS-9 A	AMEREN ILLINOIS COMPANY	ļ	1	1FE	9,991,000	109 . 0390	10,903,940	10,000,000	9,992,232		774			3.800	3.811	MN	48,556	380,000	05/14/2018	05/15/2028
02364W-AV-7 A	AMERICA MOVIL SAB DE CV	D	1	1FE	965,968	100.6140	905,526	900,000	905,084		(20,297)			5.000	2.684	MS	11,375	45,000	12/01/2016	03/30/2020

								Showing All Lon	•	S Owned Dece											
1	2		Code		6	7		Fair Value	10	11			usted Carryin	J				erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description		n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
02364W-AV-7	AMERICA MOVIL SAB DE CV	LS D.	1	1	1FE	2,086,476	100.6140	2,112,894	2,100,000	2,099,580		1,657			5.000	5.083	MS	26,542	105,000	03/23/2010	03/30/2020
02376R-AC-6	AMERICAN AIRLINES GROUP INC				3FE	3,127,205	. 104.6250	3,271,624	3,127,000	3, 127, 166		(39)			5.000	4.998	JD	13,029	82,952	05/22/2019	06/01/2022
02406P-AL-4 02406P-AL-4	AMERICAN AXLE & MFG INC	LS		1 1	4FE 4FE	2,620,830 964,155	101. 3750	2,670,218 982,324	2,634,000 969,000	2,627,794 966,717		1,963			6.625	6.719 6.719	AO	36,839	174,503 64,196	02/04/2016	10/15/2022
02406P-AR-1	AMERICAN AXLE & WFG INC	LS		1 1	4FE		101.3730		279,000	271,988		312			6.250	6.828	AO	4.359	8,719	02/04/2010	04/01/2025
02406P-AU-4	AMERICAN AXLE AND MANUFACTURING IN	LS	1	1	4FE	3,000,000	103.7500	3,112,500	3,000,000	3,000,000					6.500	6.500	A0	48,750	194,910	02/06/2018	04/01/2027
02406P-AY-6	AMERICAN AXLE AND MANUFACTURING IN]1	1	4FE	1,000,000	102. 3750	1,023,750	1,000,000	1,000,000					6.250	6.250	MS	18,403	62,500	03/12/2018	03/15/2026
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU	ļ	1	1	4FE	11,420,000	106.2500	12,218,750	11,500,000	11,432,969		8,383			5.875	5.986	MN	86,330	675,625	06/05/2018	05/15/2026
025537-AH-4	AMERICAN ELECTRIC POWER COMPANY IN				2FE	2,097,207	100.1960	2,104,110	2,100,000	2,099,175		934			2. 150	2.196	MN	6,020	45, 150	11/08/2017	11/13/2020
025537-AJ-0 025816-BD-0	AMERICAN ELECTRIC POWER COMPANY IN		1	I	2FE 2FE	978,334 5,052,600	103. 1950 101. 9270	1,011,313 5.096,351	980,000 5,000,000	978,646 5,045,811		149			3.200	3.220	MN	4, 181 10, 674	31,360	11/08/2017	11/13/2027
025816-CF-4	AMERICAN EXPRESS COMPANY	†		1	2FE	8,975,880	101.9270		9,000,000			1,912		·····	3. 125	3. 168		32,031	140,625	05/15/2019	05/20/2026
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORPORATIO	[]		1	1FE		101.6790	2,287,772	2,250,000	2,247,737		998			2.700	2.748		19,913	60,750	02/28/2017	03/03/2022
02665W-CQ-2	AMERICAN HONDA FINANCE CORPORATION	C.			1FE	19,983,600		21,120,758	20,000,000	19,987,352		3,073			3.625	3.643		163, 125	725,000	10/03/2018	10/10/2023
02665W-CT-6	AMERICAN HONDA FINANCE CORPORATION	C.			1FE	9,997,300	105.4990	10,549,913	10,000,000	9,997,784		484			3.550	3.556		166,653	174,542	01/10/2019	01/12/2024
026874-DN-4	AMERICAN INTERNATIONAL GROUP INC		[]	1	2FE	4,985,900	111.3230	5,566,140	5,000,000	4,986,816		916			4.250	4.285		62,569	106,250	03/12/2019	03/15/2029
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP			 1	5FE 2FE	320,972 9,981,000	94.0000	330,880 10,537,945	352,000 10,000,000	325,839		9,221			8.500 4.700	12.411		1,330	31,680 470,000	05/22/2019	12/15/2021 03/15/2022
03027X-AA-6	AMERICAN TOWER CORP		····· ¦	1 1	2FE	4,959,250	103.6330	5,181,651	5,000,000	4,985,940		4,243			3.500	3.597	.i.i	73,403	175,000	01/03/2013	01/31/2023
03027X-AG-5	AMERICAN TOWER CORP			1	2FE	5,047,795	107.0200	5,351,011	5,000,000	5,032,222		(5,252)			4.000	3.867	JD	16,667	200,000	12/01/2016	06/01/2025
03027X-AH-3	AMERICAN TOWER CORP		1	1	2FE	1,497,795	101.3600	1,520,397	1,500,000	1,499,482		446			3.300	3.332	FA	18,700	49,500	01/08/2016	02/15/2021
03027X-AU-4	AMERICAN TOWER CORPORATION		1	1	2FE	3,914,146	107.5600	4,256,165	3,957,000	3,916,958		2,812			3.950	4.083	MS	46,022	78, 151	03/12/2019	03/15/2029
03027X-AU-4	AMERICAN TOWER CORPORATION	LS	1	1	2FE	1,031,704		1,121,855	1,043,000	1,032,445		741			3.950	4.083		12, 131	20,599	03/12/2019	03/15/2029
03028P-C*-5 030288-AA-2	AMERICAN TRANSMISSION (2010 TRANSACTION)			1	1 2FE	5,000,000 7,993,120	108 . 2400	5,412,006 8,467,623	5,000,000 8,000,000	5,000,000 7,998,517		672			4.170 5.250	4.170 5.260		61,392	208,500 420,000	12/15/2010	03/14/2026
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				1	6,000,000	103.8430	6,173,471	6,000,000	6,000,171		(385)			9.710	9.703		48,550		12/31/1998	06/01/2020
13006*-AH-0	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				1	10,000,000		10,920,976	10,000,000	10,000,000					9.220	9.220		76,833	922,000	12/31/1998	06/01/2021
45458*-AW-2	AMERICAN WATER / INDIANA-AMERICAN WATER				1		118.1020	12,400,742	10,500,000	10,430,651		13, 179			7 . 110	7.291		124,425	746,550	12/31/1998	05/01/2024
	AMERICAN WATER / INDIANA-AMERICAN WATER				1	7,000,000	120.0000	8,400,000	7,000,000			(8,802)			7.800	7.568		273,000	546,000	12/31/1998	07/01/2027
708653-B#-6	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				11	12,000,000	. 107 . 3270	12,879,286	12,000,000	11,931,178		59,838 9,188			9.690	10.201		536, 180	1,162,800	12/31/1998	01/15/2021
708653-D#-4	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				11		120.0000	12,000,000	10,000,000 7,000,000	9,798,648 6,983,546		9, 188			8 . 820 8 . 150	9.101		237,708		12/31/1998	11/01/2031
95648*-AC-2	AMERICAN WATER / WEST VIRGINIA-AMERICAN				2	13,000,000	115.0000	14,950,000	13,000,000	12,667,992		14,808			9.060	9.423	MN	196,300	1,177,800	12/31/1998	11/01/2031
030981-AJ-3	AMERIGAS PARTNERS L.P.		1	1	3FE	11,005,000	.110.2500	12, 127,500	11,000,000	11,003,588		(432)			5.875	5.869	FA	235, 163	646,250	06/21/2016	08/20/2026
030981-AL-8	AMERIGAS PARTNERS LP		1	1	3FE	2,532,500	109.7500	2,798,625	2,550,000	2,534,618		1,620			5.750	5.852	MN	16,699	146,625	09/04/2018	05/20/2027
03076C-AF-3	AMERIPRISE FINANCIAL INC	 	[1	1	1FE	5,254,535	107.1900	5,359,498	5,000,000	5,147,085		(35,994)		ļ	4.000	3.170	AO	42,222	200,000	12/01/2016	10/15/2023
031162-BG-4 031162-BV-1	AMGEN INC		[]	I 1	2FE 2FE	2, 108, 334 10, 375, 788	102. 7390		2,000,000 10,305,000	2,036,871 10,344,477		(24,486)		·	4.100	2.798	JD		82,000 373,556	01/01/2017	06/15/2021
031162-BV-1	AMGEN INC		·····[¦	1	2FE 2FE	14,962,350	100. 9400	10,889,193	15,000,000	10,344,477				····	2.250	2.289	FA			08/10/2017	08/19/2023
031162-CP-3	AMGEN INC			1	2FE		101.4980	1,420,972	1,400,000	1,398,536		593			2.650	2.696	MN	5, 153	37,100	05/08/2017	05/11/2022
00175P-AA-1	AMN HEALTHCARE INC	ļ	[1	1	3FE	2,794,063	103.5000	2,846,250	2,750,000	2,772,429		(7,463)			5. 125	4.805		35,234	140,938	02/24/2017	10/01/2024
	AMPHENOL CORPORATION		[1	1	2FE	9,992,000	99.0670	9,906,700	10,000,000	9,992,205		205			2.800	2.809		86,333		09/04/2019	02/15/2030
032177-AH-0	AMSTED INDUSTRIES INCORPORATED		1	1	3FE	915, 138		968,840	914,000	915,024		(113)			5.625	5.596		29,419		05/21/2019	07/01/2027
032177-AJ-6 032654-AH-8	AMSTED INDUSTRIES INCORPORATED	t	[]	1 1	3FE 2FE	8,233,969 16,174,635	. 100 . 7230	8,240,149 17.578,412	8,181,000 17,250,000	8,233,780 16,832,740		(189) 112,744		l	4.625	4.531		15,765	495,938	12/18/2019	05/15/2030
03523T-BU-1	ANHEUSER BUSCH COS LLC / ANHEUSER	c	[1	2FE	1, 179, 711	125.8430	1, 376, 412	1, 183, 000	1,179,799		88			5.450	5.473		28,297		01/10/2019	01/23/2039
03523T-BV-9	ANHEUSER BUSCH COS LLC / ANHEUSER	c	1	1	2FE	1,225,904	129.9320	1,598,159	1,230,000	1,225,956		52			5.550	5.523	JJ	29,961	34, 133	01/10/2019	01/23/2049
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC	C	1	1	2FE	13,230,122	106.6560	14,255,674	13,366,000	13,241,366		11,244			3.650	3.823	FA	203,275	243,930	05/16/2019	02/01/2026
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	1	1	2FE	8,549,376	108.9870	9,044,822				(33,204)		ļ	4. 150	3.579	JJ	151, 157	172,204	02/20/2019	01/23/2025
035240-AQ-3 035287-AE-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	[1	2FE 3FE	14, 176, 776 2,060,000	115. 9170		13,600,000 2,000,000	14,136,318		(40,458)			4.750 5.125	4.222	JJ	283,522	323,000	02/25/2019	01/23/2029
035287-AE-1	ANTERO MIDSTREAM LLC			' 1	3FE	1,549,159	92.7500	1,399,598	1,509,000	2,017,916		(7,296)			5.375	4.783	MS	23,882	81.109	03/2//2015	09/15/2024
03690A-AC-0	ANTERO MIDSTREAM LLC	LS		·	3FE	504,067	92.7500	455,403	491,000	497,897		(2,374)			5.375	4.783		7,771	26,391	07/31/2017	09/15/2024
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT]1	1	3FE	1,750,000	87.9380	1,538,906	1,750,000	1,750,000					5.750	5.750	MS	33,542	51,990	02/20/2019	03/01/2027
03674X-AC-0	ANTERO RESOURCES CORP		1	1	3FE	1,635,435		1,486,905	1,666,000	1,632,646		1,076			5. 125	5.782	JD	7, 115	79,027	10/08/2019	12/01/2022
03674X-AC-0	ANTERO RESOURCES CORP	LS	1	1	3FE	2,270,224		2,021,513	2,265,000	2,265,466		(1,082)		ļ	5. 125	5.074		9,673	116,081	03/03/2015	12/01/2022
03674X-AF-3	ANTERO RESOURCES CORP	LS	1	1	3FE	3,033,965	80.2500	2,471,700	3,080,000	3,033,720		296			5.625	6.074	JD	14,438	159, 188	12/16/2019	06/01/2023

								Showing All Lon	_												
1	2		Code		6	7	7 Fa		10	11	Change in Book/Adjusted Carrying Value				Interest						ates
		3	4	5			8	9			12	13	14	_15	16	17	18	19	20	21	22
														Total							
			_		,,,,,									Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate			5		Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		_ee		Admitted	A 4		Stated
CUSIP		0	1	D = = = 1	Admini-	A =4=1	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I= = =	Amount	Amount		Contractual
	Description		g	Bond Char	strative Symbol	Actual Cost	Fair	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	Acquired	Maturity
Identification 03674X-AJ-5	ANTERO RESOURCES CORP	е	n	Char	3FE		Value 75.0000	value 23,250	value 31,000		(Decrease)	Accretion 263	Recognized	Value	5.000	of 8.371	Pald	Accrued 517	During Year	Acquired08/06/2019	Date 03/01/2025
03674P-AL-7	ANTERO RESOURCES FINANCE CORP			' 1	3FE	1,323,750	95.2190	1,237,844	1,300,000	1,300,000		(4,061)			5.375	4.989	MN	11,646	69,875	06/18/2014	11/01/2021
00185A-AJ-3	AON PLC			1	2FE		.101.0700	1,010,704	1,000,000			365			2.800	3.489	MS		28,000	11/09/2015	03/15/2021
037411-AX-3	APACHE CORP		1	1	2FE	2, 166, 453	.101.0260	2,211,465	2,189,000	2, 186, 173		2,512			3.625	3.824	FA	33,063	79,351	11/30/2010	02/01/2021
037411-BE-4	APACHE CORPORATION	LS	1	!	2FE	4,857,459	104.5990	5,088,734	4,865,000	4,858,285		614			4.375	4.394	A0	44,934	243,588	08/14/2018	10/15/2028
037411-BE-4	APACHE CORPORATION	LS	[]	1	2FE		.104.5990	141,208	135,000	134,814		17			4.375	4.394 3.360	A0	1,247	6,759	08/14/2018	10/15/2028
037735-CW-5 037833-AS-9	APPLE INC		[]	I 1	1FE	4,974,500 21,125,400	. 103 . 8470	5, 192, 372	5,000,000 21,000,000	4,980,389 21,109,473		2,293			3.300	3.360	MN	13,750	165,000 724,500	05/08/2017	06/01/2027
037833-BG-4	APPLE INC				1FE		.105.6690		10,000,000	9,889,829					3.430	3.319	MN	42,667	320,000	07/16/2018	05/13/2025
037833-BS-8	APPLE INC		1	1	1FE	2,997,870	.100.5950	3,017,855	3,000,000	2,999,491		434			2.250	2.265	FA	24,000	67,500	02/16/2016	02/23/2021
037833-DN-7	APPLE INC	ļ	1	1	1FE	24,957,750	99.2920	24,822,963	25,000,000	24,959,473		1,723			2.050	2.076	MS	156,597		09/04/2019	09/11/2026
	APTIV PLC	·	1	1	2FE	1,572,095 .		1,708,042	1,574,000	1,572,219		124			4.350	4.365		20 , 160	34,425	02/28/2019	03/15/2029
	AQUA AMERICA / AQUA ILLINOIS	·····			11	4,500,000 5,000,000		4,866,161 6,000,000	4,500,000 5,000,000	4,486,059 4,933,616		10,778 8.975			9.690 7.630	9.978 7.925		145,350	436,050 381,500	12/31/1998	03/01/2021
	AQUA AMERICA / AQUA OHIO				1		.120.0000	6,000,000	5,000,000	5,003,333		(414)			6.950	6.937		86,875		11/15/2012	04/01/2026
	AQUA AMERICA / AQUA OHIO	†·····			1		.120.0000	5,400,000	4,500,000	4,439,437		6,300			7 . 180	7.428		134,625	323,100	11/15/2012	02/01/2027
	AQUA AMERICA / AQUA OHIO	I	1	1	1	2,000,000	.103.8470	2,076,937	2,000,000	1,999,626		561			9.800	9.837		90,378	196,000	12/31/1998	07/15/2020
	AQUA AMERICA / AQUA PENNSYLVANIA		1	1	1	35,000,000	.120.0000	42,000,000	35,000,000	35,000,000					5.950	5.950		526,410	2,082,500	03/31/2006	03/31/2034
20754*-AJ-5	AQUARION WATER COMPANY OF CONNECTICUT				1	14,000,000	.120.0000	16,800,000	14,000,000	14, 150, 445		(13,722)			7.330	7.150		85,517	1,026,200	12/31/1998	12/01/2027
038522-AQ-1 038522-AQ-1	ARAMARK SERVICES INC	LS	[]	1	3FE 3FE		. 105.3750 . 105.3750	9,348,870 904.118				3,433			5.000	4.999		184,833	246,800	09/19/2019	02/01/2028
03938L-AP-9	ARCELORMITTAL	Lo		1 2 3	2FE	848,348 14,786,688	. 105. 3750		14,650,000			(3,043)			7.000	6.920			1,025,500	01/21/2015	10/15/2039
03938L-AS-3	ARCELORMITTAL	D.	3	3	2FE	2,925,000		2,977,881	2,500,000	2,907,908		(10.079)			6.750	5.442			168,750	04/03/2018	03/01/2041
03938L-AX-2	ARCELORMITTAL	D.	3	3	2FE	3,836,625		3,826,533	3,550,000			(37,203)			6.250	5.040	FA	77,656	221,875	11/05/2013	02/25/2022
03938L-BB-9	ARCELORMITTAL	D.			2FE	4,992,950		5, 127, 274	5,000,000	4,993,545		595			3.600	3.631		82,500		07/11/2019	07/16/2024
03937L-AA-3	ARCH CAPITAL GROUP LTD		1	1	2FE	8,963,600	.141.9660	11,357,309	8,000,000			(28,966)			7.350	6.412		98,000	588,000	11/02/2006	05/01/2034
039483-BB-7 03959K-AA-8	ARCHER-DANIELS-MIDLAND C			3	1FE4FE	5,036,450 1,806,444		5,146,979 1,907,730	5,000,000 1,804,000	5,005,145 1,806,190		(4,212)			4.479	4.387	MS	74,650	223,950 65,458	03/30/2011	03/01/2021
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PAARCHROCK PARTNERS LP / ARCHROCK PA			l 1	4FE		.103.7500	1,907,730	1,804,000	174.000		(254)			6.250	6.250	AO	31,006	00,408	12/16/2019	04/01/2027
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D		1	3FE		.102.5000	410.000	400,000	400,467		(33)			4. 125	4.098		2,108	4,263	08/12/2019	08/15/2026
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC	D.	1	1	4FE		105.2520	1,499,841	1,425,000	1,425,000					5.250	5.250	MN	9,559	19,327	07/30/2019	08/15/2027
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC	LS D.	1	1	4FE	575,000	.105.2520	605, 199	575,000	575,000					5.250	5.250	MN	3,857	7,798	07/30/2019	08/15/2027
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D.]1	1	4FE	1,217,250	.104.8750	1,248,013	1,190,000	1,208,354		(5,258)			6.000	5.456	FA	26,973	71,400	04/19/2018	02/15/2025
03969A-AM-2 040555-CF-9	ARDAGH PACKAGING FINANCE PLC/ARDAGARIZONA PUB SERVICE CO	D.	[]	! !	3FE 1FE	1,703,250 3,248,374	.101.2100	1,720,570 6,185,082	1,700,000 5.030.000			(941) 51.576			4.250 5.625	4.206 9.350	MS	21,274	72,250	12/12/2018 04/20/2009	09/15/2022 05/15/2033
040555-CH-5	ARIZONA PUB SERVICE CO		·····	' 1	1FE	4,488,450	1229640	6, 185, 082	5,030,000	4,599,048	·	14.665			5.500	6.314	MS	91.667	282,938	03/29/2010	09/01/2035
040555-CK-8	ARIZONA PUBLIC SERVICE		[1	1FE	4,992,450	.138.2630	6,913,161	5,000,000	4,994,137		185			6.875	6.887	FA	143,229	343,750	07/31/2006	08/01/2036
040555-CN-2	ARIZONA PUBLIC SERVICE]1	1	1FE	6, 108,825	.114.8270	6,746,068	5,875,000	6,072,924		(5,442)			4.500	4.263	A0	66,094	264,375	05/15/2012	04/01/2042
040555-CW-2	ARIZONA PUBLIC SERVICE CO		1	1	1FE		102.7110	5,649,090	5,500,000	5,496,983		344			2.950	2.958	MS	47,774	162,250	09/06/2017	09/15/2027
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011		[1	1	1	21,937,500 .		24,408,476	21,937,500	21,937,500		40 400			4.710	4.710	JD	2,870	1,033,256	02/22/2011	12/30/2030
042735-BE-9 04273W-AB-7	ARROW ELECTRONICS INC	 	[]	l 1	2FE 2FE	4,852,460 9,967,400		5,271,644 5,271,644	5,000,000 10,000,000	4,900,901 9,995,406		16,432			4.000 5.125	4.427	AU	50,000	200,000 512,500	12/01/2016	04/01/2025
	ARTHUR J. GALLAGHER SR NT SER FF	† <u> </u>		٠	2FE	9,967,400			17,000,000	9,995,406					4.590	4.590	JD	39,015		06/13/2018	06/13/2033
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL	[]		1	4FE	3,782,225		3,226,685	4,046,000	3,793,834		10,296			7.000	8.161		47,203	240,777	12/23/2019	11/01/2026
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR	ļ	[1	1	4FE	4,203,627	99.4630	4,097,876	4,120,000	4, 176, 589		(23,462)			10.000	9.094	AO	103,000	92,450	10/07/2019	04/01/2022
04363U-AB-2	ASCIANO FINANCE	D.	1	!	2FE		.101.5020	5,075,108	5,000,000	4,998,975		1,356			4.625	4.654		62,951	231,250	09/16/2010	09/23/2020
00191U-AA-0	ASGN INC	 	[]	1	3FE	757,000	102.7880		757,000			4F 004			4.625	4.625		3,793		11/14/2019	05/15/2028
044209-AF-1 044209-AM-6	ASHLAND INCASHLAND INC	t	[]	1,3	3FE	10,890,000 7,098,625	.104.5000	11,495,000	11,000,000	10,955,954		15,381			4.750	4.915		197,389	522,500 474,375	06/28/2016	08/15/2022
045054-AD-5	ASHTEAD CAPITAL INC	r	····· ¦	'1	2FE				516,000			(3,486)			4. 125	4.478		8,041	21,285	01/29/2019	08/15/2025
045054-AF-0	ASHTEAD CAPITAL INC]	1	2FE	3,800,000	. 103 . 6250	4,145,000	4,000,000	3,830,732		17,808			4.375	5.051			175,000	03/26/2018	08/15/2027
045054-AJ-2	ASHTEAD CAPITAL INC	C.]1	1	2FE	2,804,000	.101.0000	2,828,000	2,800,000	2,803,913		(87)			4.000	3.975	MN	17,733		10/31/2019	05/01/2028
046353-AN-8	ASTRAZENECA PLC	D.	1	1	2FE	9,949,000		10,430,918	10,000,000	9,960,531		4,627			3. 125	3. 185		16,493	312,500	06/05/2017	06/12/2027
00206R-AX-0	AT&T INC	 	[!	2FE	39,970,000 .		41,296,668	40,000,000	39,995,081		3,405			4.450	4.459		227,444	1,780,000	04/26/2011	05/15/2021
	AT&T INCAT&T INC	 		! 1	2FE 2FE	40,195 L	.107.1310	68,564	64,000 1,154,000	42, 104		355 71			4.300 5.150	7.427 5.180		122	2,752 59,431	06/27/2013	12/15/2042 02/15/2050
	AT&T INC	†	[٠	2FE							/1			3.067	5. 180		1.344		08/16/2018	06/12/2024
UU2UUN-UU-0	ATOLI TINO	+			∠FE		. 101.7000	002,090							3.007	0.000	MOOD		28,313	00/ 10/ 20 10	00/ 12/2024

,	,					<u>.</u>		Showing All Lon	•												
1 1	2		Code		6	7		Fair Value	10	11			usted Carryin					erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
1			_		NAIO								0	Foreign							
1			F		NAIC								Current	Exchange							
1			0		Desig-		D.1.					0	Year's	Change							
1			r		nation		Rate			Da als/	I I a a a a li a a al	Current	Other-	in Daala				A -1:441			04-4-4
1		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		⊏ffo.otivo		Admitted	Amount		Stated
CUSIP		0	-	Dond	Admini-	Astual	Obtain Fair	Fair	Dor	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Doto	Effective	When	Amount	Amount Received		Contractual
Identification	Description		g n	Bond Char	strative Symbol	Actual Cost	Value	Value	Par Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	Paid	Due and Accrued	During Year	Acquired	Maturity Date
	AT&T INC	е	11	Ullai	2FE		.111,1190	Value 486,702	438,000	439,694	(Decrease)	(132)	Recognized	value	4.300	4.253	raiu Ei	7,115	18,834	11/27/2018	02/15/2030
00206R-HJ-4	AT&T INC		1	1	2FE	4,975,400	.111.2510	5,562,564	5,000,000	4,977,128		1,728			4.350	4.411	MS	72,500	116,000	02/13/2019	03/01/2029
00206R-HK-1	AT&T INC	I	1	1	2FE	2,248,868	115.3420	2,722,071	2,360,000	2,251,675		2,808			4.850	5.232	MS	38, 153	61,045	02/13/2019	03/01/2039
00206R-HM-7	AT&T INC				2FE	4,003,637	. 103 . 1280	4, 125, 107	4,000,000	3,999,636		(1)			3.400	3.368	JD	6,044	68,000	06/05/2019	06/15/2022
00206R-HT-2 00206R-HV-7	AT&T INCAT&T INC		1	1	2FE 2FE	1,576,918 3,453,096	.107.1700 .101.9480	1,636,4883,611,016	1,527,000 3,542,000	1,573,102 3,459,352		(3,815)			3.875	3.319	JJ	27,285	29,586 52,245	06/06/2019	01/15/2026 07/15/2026
00206R-HW-5	AT&T INC	·		' 1	2FE	9,969,644	.106.6030		10,000,000	9,962,171		2,527			3.800	3.846	50 FΔ	48, 181	190,000	06/06/2019	02/15/2027
00206R-JH-6	AT&T INC	1			2FE	4,952,976	.114.1710	5,708,575	5,000,000	4,948,675		699			4.900	4.969	JD	10,889	122,500	06/05/2019	06/15/2042
04650N-AB-0	AT&T INC	ļ	1	1	2FE	4,608,500	.120.6970	6,034,836	5,000,000	4,666,473		8,088			5.350	5.913	MS	89, 167	267,500	01/21/2011	09/01/2040
	ATLANTA GAS LT CO MTN	·}			1FE		.111.2730	7,789,135		7,006,625		(2,566)			8.700	8.653	AO	152,250	609,000	03/26/1992	04/01/2022
048303-CE-9 049560-AG-0	ATLANTIC CITY ELECTRIC		1	1	1FE	9,984,800 5,963,520	.102.3530	10,235,347	10,000,000	9,997,722 5,974,394		1,737			4.350 5.950	4.369	AO	108,750	435,000 357,000	03/29/2011	04/01/2021
05329W-AK-8	ATMOS ENERGY CORP	· · · · · · · · ·	¦	! 1	1FE 2FE		. 127. 1870			5,974,394		1,053 (5,425)			5.950	5.994	FA	75,367 79,177		10/18/2004	10/15/2034 02/01/2020
05329W-AP-7	AUTONATION INC		1	1	2FE	5,995,500		6,098,383	6,000,000	5,996,325		393			3.800	3.809		29, 133		11/07/2017	11/15/2027
053332-AM-4	AUTOZONE INC		1	1	2FE	4,999,200	. 103. 1910	5, 159, 546	5,000,000	4,999,790		86			3.700	3.702		39,056	185,000	04/17/2012	04/15/2022
05369A-AE-1	AVIATION CAPITAL GROUP LLC				2FE	1,600,000	99.9980	1,599,968	1,600,000	1,600,000					2.606	0.000	JAJ0	7,295	51,889	07/25/2018	07/30/2021
05379B-AP-2 05401A-AE-1	AVISTA CORP AVOLON HOLDINGS FUNDING LTD			1	1FE 2FE	14,965,500 3,005,804	.106.3290		15,000,000			3,239			5. 125	5.150 3.651	AO	192, 188		09/15/2009	04/01/2022
05401A-AE-1	AVOLON HOLDINGS FUNDING LTD	LS D		' 1	2FE	176,871	.102.4600		177,000			491			3.625	3.651		1,069	59,063 3,475	04/11/2019	05/01/2022
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	ID.	1	1	2FE	3,165,513	.104.2100	3,322,215	3, 188, 000	3, 168, 168		2,655			3.950	4.102	JJ	89, 198		05/15/2019	07/01/2024
05401A-AG-6	AVOLON HOLDINGS LTD	D.	1	1	2FE	388, 148		411,957	390,000	388,309		162			4.375	4.454	MN	2,844	9,242	04/11/2019	05/01/2026
054561-AC-9	AXA EQUITABLE HOLDINGS INC		1	!	2FE	798,982	.104.7990	838,389	800,000			211			3.900	3.933	AO	6, 153	31,200	01/24/2019	04/20/2023
054561-AJ-4 05508W-AB-1	AXA EQUITABLE HOLDINGS INC	+		l	2FE 4FE	14,973,969 531,495	.108.6050		15,000,000 531,000	14,976,159 531,474		2, 190 (21)			4.350 5.250	4.373	AU		652,500	01/24/2019	04/20/2028
	B&G FOODS INC	LS		l 1	4FE	1,812,855		1,828,100	1,810,000	1,812,734		(21)			5.250	5.230				09/13/2019	09/15/2027
067316-AD-1	BACARDI LTD	D.	1	1	2FE	4,812,550		4,922,007	5,000,000	4,854,845		19,627			2.750	3.246	JJ	63,403	137,500	10/18/2017	07/15/2026
	BAE SYSTEMS (HOLDINGS) LTD	C.	1	1	2FE	31,496,123		31,977,816	30,241,000	31,101,312		(164,867)			3.800	3. 152		268 , 137	1, 149, 158	10/25/2017	10/07/2024
	BAE SYSTEMS HOLDINGS INC	C.	1	!	2FE	1,494,720		1,510,117	1,500,000	1,498,934		1,085			2.850	2.926		1,900	42,750	12/03/2015	12/15/2020
05523U-AP-5 05723K-AE-0	BAE SYSTEMS HOLDINGS INC	C.		1	2FE 1FE	7,690,050 5,000,000	.106.1530		7,500,000 5,000,000			(22,006)			3.850	3.480		12,833		01/18/2018	12/15/2025 12/15/2027
	BALL CORP			' 1	3FE	19,056,250	.105.0000	21,262,500	20,250,000	19,703,423		125,413			4.000	4.771		103,500	810,000	06/27/2016	11/15/2023
058498-AT-3	BALL CORP		1	1	3FE	4,231,888	.111.3750	4,605,356	4,135,000	4,201,667		(10,375)			5.250	4.911	JJ	108,544	217,088	11/16/2016	07/01/2025
	BALL CORP	LS	1	1	3FE	1,239,000	.111.3750	1,336,500	1,200,000	1,226,704		(4, 152)			5.250	4.785	JJ	31,500	63,000	11/16/2016	07/01/2025
	BALTIMORE GAS & ELECTRIC		1	1	1FE	4,972,450	.102.7160	5,135,810	5,000,000	4,994,076		3,008			3.500	3.566	MN	22,361	175,000	11/10/2011	11/15/2021
05964H-AG-0 05971K-AC-3	BANCO SANTANDER SA BANCO SANTANDER SA				1FE	1,600,000 1,200,000	.104.3220	1,669,160 1,236,766	1,600,000 1,200,000	1,600,000					3.848	3.848	N	13,511	61,568 19,836	04/09/2018	04/12/2023
060077-H*-8	BANGOR HYDRO-ELECTRIC COMPANY	J			2	13,238,551	. 103. 0640	1,230,766	13,000,000	13,012,722		(20,242)			10.250	10.073	FA	555,208	1,332,500	12/31/1998	06/2//2029
060077-H@-6	BANGOR HYDRO-ELECTRIC COMPANY	I			2	5,964,693	.114.0880	6,845,257	6,000,000	5,991,261		3,323			8.980	9.052	A0	121,230	538,800	12/31/1998	04/10/2022
	BANK OF AMERICA CORP				1FE	9,992,700	. 107 . 4940	10,749,369	10,000,000	9,996,675		738			4. 125	4.134	JJ	182, 188	412,500	01/15/2014	01/22/2024
	BANK OF AMERICA CORP	·}	1	1	1FE	1,500,000	.101.9540	1,529,309	1,500,000	1,500,000					3. 124	3.124		20,957	46,860	01/17/2017	01/20/2023
	BANK OF AMERICA CORPBANK OF AMERICA CORP.	· 		I 1	1FE	1,500,000 2,500,000	.101.4490	1,521,7392,673,138	1,500,000 2,500,000	1,500,000 2,500,000					3.126	2.190	JAJ0		55,874 92,625	01/17/2017	01/20/2023 04/24/2028
	BANK OF AMERICA CORP	1	¦	' 1	1FE	6,253,350	.104.6000	6,734,140	6,438,000	6,284,580		22,007			3.705	3.703	JJ	95, 109		07/24/2018	04/24/2028
06051G-HL-6	BANK OF AMERICA CORP	[1	1,3	1FE	2,400,000	. 105. 2380	2,525,718	2,400,000	2,400,000					3.864	3.864	JJ	40,701	92,736	07/18/2018	07/23/2024
06051G-HM-4	BANK OF AMERICA CORP		1	1,3	1FE	5,000,000	.111.1510	5,557,575	5,000,000	5,000,000					4.271	4.271		93,725	213,550	07/18/2018	07/23/2029
	BANK OF AMERICA CORP	·	1	1	1FE	1,591,000	.104.4290	1,661,459	1,591,000	1,591,000					3.458	3.458		16,199	27,508	03/12/2019	03/15/2025
	BANK OF AMERICA CORP BANK OF AMERICA CORP	·		1 1.3	1FE	5,797,000 2,500,000	.105.7050	6,127,739 2,586,460	5,797,000 2,500,000	5,797,000 2,500,000					3.559	3.559 3.194	.I.I	38,971	103, 158	04/17/2019	04/23/2027 07/23/2030
	BANK OF AMERICA CORP	1		,,,, 1	1FE	2,000,000	.100.6690	2,013,380	2,000,000	2,000,000					2.456	2.456		9,415		10/17/2019	10/22/2025
06051G-HX-0	BANK OF AMERICA CORP		1	1,3	1FE	1,000,000	.100.8790	1,008,785	1,000,000	1,000,000					2.884	2.884	AO	5,528		10/17/2019	10/22/2030
06367W-MQ-3	BANK OF MONTREAL	A.			1FE	1,999,720	.101.2400	2,024,798	2,000,000	1,999,747		27			2.500	2.503		417	25,000	06/25/2019	06/28/2024
	BANK OF NEW YORK MELLON				1FE	4,974,500	. 102 . 4300	5, 121, 490	5,000,000	4,996,698		2,920			4.150	4.213		86,458	207,500	01/28/2011	02/01/2021
	BANK OF NEW YORK MELLON CORP	·}	1	1 1	1FE	4,997,650 1,497,390	.100.4040	5,020,207 1,515,349	5,000,000 1,500,000	4,999,688 1,498,598		487 367			2.600	2.610	FA	48,389		08/10/2015	08/17/2020
	BANK OF NEW YORK MELLON CORP/THE	t	¦	1 3	1FE	700,000		710,784		700,000					2.200	2.227			18,627	05/09/2016	05/16/2023
	BANK OF NEW YORK MELLON CORP/THE	1		.,	1FE	7,092,680		7,830,068	7,000,000	7,081,394		(8,216)			3.850	3.687	AO	47,163		08/06/2018	04/28/2028
	BANK OF NEW YORK MELLON CORP/THE	1			1FE	3.998.720		4,008,838	4,000,000	3.998.868		148			1.950	1.961	l	27.733		08/20/2019	08/23/2022

								Showing All Lon	_												
1	2		odes	6	6	7		Fair Value	10	11			usted Carryin	J	<u> </u>	1	Inter		_	Da	
		3 4	5				8	9			12	13	14	_15	16	17	18	19	20	21	22
														Total							1
		ΙΙ.	_										0	Foreign							1
				NA	-								Current	Exchange							1
)	Des	_		D.11					0	Year's	Change							1
				nati	-		Rate			Deel./	I I a a a a lim a al	Current	Other-	in Daala/				A -l:44l			04-4-4
		C	?	an Adm			Used to Obtain			Book/ Adiusted	Unrealized	Year's	Than-	Book/		Effective		Admitted Amount	Amount		Stated Contractual
CUSIP		"	. Do.			Actual	Fair	Fair	Par		Valuation	(Amor-	Temporary	Adjusted	Data		When		Amount Received		
Identification	Description	d (Actual Cost	Value	Value	Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	Paid	Due and Accrued	During Year	Acquired	Maturity Date
06406R-AL-1	BANK OF NEW YORK MELLON CORP/THE	е	ı Cii	1F		12,727,688	.100.1310	12,766,645	12,750,000	12,728,479	(Decrease)	791	Recognized	value	2.100	2.137	Faiu An	49,831	During real	10/17/2019	10/24/2024
064159-QE-9	BANK OF NOVA SCOTIA	Α			Ē	9,974,000	101.7830	10,178,292	10,000,000	9,975,431		1,431			2.700	2.741	FA	114,000		07/24/2019	08/03/2026
06738E-BB-0	BARCLAYS BANK PLC	D	1	2F	E	1,600,000	. 105 . 4400	1,687,040	1,600,000	1,600,000					4.338	4.338	MN	8,676	69,408	05/09/2018	05/16/2024
06738E-BD-6	BARCLAYS BANK PLC	D	1	2F		800,000	.112.7610	902,089	800,000	800,000					4.972	4.972		4,972	39,776	05/09/2018	05/16/2029
06849R-AK-8 06849U-AD-7	BARRICK NA FINANCE LLC		1	2F		1,620,291 . 5,245,800 .	. 127 . 3310	2,546,610 6,343,136	2,000,000 5,000,000			5,581			5.750 5.950	7.329 5.604	MN	19, 167	115,000 .297,500	09/30/2013	05/01/2043
070101-F0-4	BASIN ELECTRIC POWER COOPERATIVE			1F		18,000,000	. 126 . 8630			18,000,000		(5,566)			3.740	3.740	NO	62,806		07/07/2015	10/15/2039
05526D-AZ-8	BAT CAPITAL CORP ABS	c	1	2F		10,000,000	.104.3030	10,228,780	10,000,000	10,000,000					3.740	3.222		121,720	322,200	11/27/2018	08/15/2024
05526D-BB-0	BAT CAPITAL CORP ABS		1	2F	E	5,000,000	. 102 . 1030	5, 105, 131	5,000,000	5,000,000					3.557	3.557	FA	67, 188	177,850	11/27/2018	08/15/2027
05526D-BH-7	BAT CAPITAL CORP ABS	C	1	2F			.101.1660	10,116,595	10,000,000	10,000,000				ļ	3.462	3.462		110,592		09/03/2019	09/06/2029
05526D-BK-0 05526D-BK-0	BAT CAPITAL CORP ABS		1		E E		.103.3950	271,930	263,000	263,000					4.758	4.758		3,997		09/03/2019	09/06/2049
05526D-BK-0 071734-AC-1	BAT CAPITAL CORP ABS	LS U			E		.103.3950	270,896 271,250							4.758	4.758		3,982 5,431	6,269	09/03/2019	09/06/2049
071734-AD-9	BAUSCH HEALTH COMPANIES INC		1		E	430,000		441,520	400,000	429,059		(941)			7.000	5.337		12,911		10/21/2019	01/15/2028
071734-AH-0	BAUSCH HEALTH COMPANIES INC	ļ	1		E	470,000	. 102 . 6390	482,403	470,000	470,000					5.000	5.000		65		12/17/2019	01/30/2028
071734-AJ-6	BAUSCH HEALTH COMPANIES INC	····	1	4F		650,000	.103.7000	674,050	650,000	650,000					5.250	5.250		95		12/17/2019	01/30/2030
071813-BQ-1 07274N-AE-3	BAXTER INTERNATIONAL INC BAYER US FINANCE II LLC		1	1F		4,995,200 . 1,395,436 .	.100.9120	5,045,620 1,469,692	5,000,000 1,400,000	4,996,684		453 779			2.600	2.611		49,111 2,411	130,000	08/10/2016 06/18/2018	08/15/2026 12/15/2023
07274N-AE-3 07274N-AL-7	BAYER US FINANCE II LLC	C.		2F		7,061,250	. 104. 9780	7,641,113	7,000,000	7,054,313		(4,886)			4.375	4.270			54,250 306,250	07/18/2018	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC	C	1	2F		1,181,232	.108.6950	1,304,341	1,200,000	1, 182, 122		594			4.625	4.747		925	55,500	06/18/2018	06/25/2038
07274N-AU-7	BAYER US FINANCE II LLC	C		2F		559,409	.100.6080	565,417	562,000	560,330		1,046			2.750	2.913	JJ	7,126	15,455	07/27/2018	07/15/2021
07274N-AY-9	BAYER US FINANCE II LLC	C		2F			.110.9300	2,495,936	2,250,000	2,515,568		(42,488)			5.500	3. 175		46,750	123,750	07/27/2018	08/15/2025
07274E-AG-8	BAYER US FINANCE LLC	C	1	2F			.103.0830	9,680,529	9,391,000	9,609,489		(42, 197)			3.375	2.850		73,074	316,946	03/16/2016	10/08/2024
05531F-BE-2 05531G-AA-9	BB&T CORPBB&T CORPORATION	· · · · · · · · · · · · · · · · · · ·	1	1F		4,989,900 . 4,965,300 .		5,367,059 5,188,342	5,000,000 5,000,000	4,991,947 4,991,044		1,315 3,775			3.700	3.733		13,361	185,000	05/31/2018	06/05/2025
	BBA US HOLDINGS INC		1	3F		8,250,000	98.6300	8, 136, 975	8,250,000						4.000	4.000		55,000		10/29/2019	03/22/2022
	BEACON ROOFING SUPPLY INC		1	4F	Έ	2,349,538		2,408,140	2,338,000	2,349,074		(463)			4.500	4.391		23,965		10/07/2019	11/15/2026
073685-AD-1	BEACON ROOFING SUPPLY INC.		1		E	987,500		1,005,000	1,000,000	987,566		66			4.875	5. 124		8, 125		12/16/2019	11/01/2025
075887-BR-9	BECTON DICKINSON AND COMPANY			2F		2,100,000		2,102,233	2,100,000	2,100,000					2.404	2.404		3,506	50,484	05/22/2017	06/05/2020
075887-BT-5 075887-BU-2	BECTON DICKINSON AND COMPANY BECTON DICKINSON AND COMPANY		1	2F		840,000 . 2,800,000 .	.101.6650		840,000 2,800,000	840,000 2,800,000					2.894	2.894		1,688 5,899	24,310 99,728	05/22/2017 05/22/2017	06/06/2022
075887-BV-0	BECTON DICKINSON AND COMPANY		1	2F		10,700,000	. 104 . 1540	11,144,494	10,700,000	10,700,000					3.363	3.363		24,989	359,841	05/22/2017	06/06/2024
075887-BW-8	BECTON DICKINSON AND COMPANY		1	2F	E	6,520,000	. 106 . 4200	6,938,584	6,520,000	6,520,000					3.700	3.700	JD	16,753	241,240	05/22/2017	06/06/2027
081437-AM-7	BEMIS COMPANY INC		1	2F		9,982,438	.103.0510	10,305,069	10,000,000	9,978,547		6, 109			4.500	4.580		95,000	152,500	06/13/2019	10/15/2021
081437-AP-0	BEMIS COMPANY INC		1	2F		5,019,211	97.9570	4,897,827	5,000,000	5,013,217		(994)			3.100	3.056		45,639	39,611	06/13/2019	09/15/2026
084664-BQ-3 084664-CQ-2	BERKSHIRE HATHAWAY FIN BERKSHIRE HATHAWAY FINANCE CORP	·		1F	E	15,847,200746,198	.102.5240	15,378,576	15,000,000 750,000	15, 107, 622		(99,983)		ļ	4.250	3.540		293,958	637,500	08/05/2011	01/15/2021
08576P-AA-9	BERRY GLOBAL INC			4F		2,912,109	.102.7200	3,114,470	3,032,000	2,934,600		12,970			4.200	5.115		51,544	120, 195	09/04/2019	02/15/2026
08576P-AA-9	BERRY GLOBAL INC	LS	1	4F	E	2,883,750	102.7200	3,081,600	3,000,000	2,894,364		9,081			4.500	5. 172	FA	51,000	90,000	06/04/2019	02/15/2026
085790-AX-1	BERRY PLASTICS CORP		1	4F			. 101 . 1250	248,768	246,000	246,582		(1,517)		ļ	5.500	4.849		1,729	13,530	12/14/2018	05/15/2022
085770-AA-3	BERRY PLASTICS ESCROW CORP	·	1	3F			.105.4700	6,347,185	6,018,000	6,018,000		4.377			4.875	4.875		167,877	000 000	05/17/2019	07/15/2026
	BG ENERGY CAPITAL PLC BGC PARTNERS INC	t U			E	4,960,500 . 1,892,015		5,165,331 1,896,523	5,000,000 1,900,000	4,991,720 1,892,061		4,3//			4.000	4.097		42,222	200,000	10/06/2011	10/15/2021
	BGC PARTNERS INC	LS		2F			99.8170	99,817	100,000	99,582		47			3.750	3.847		979		12/20/2019	10/01/2024
09062X-AC-7	BIOGEN INC	1	1	1F	Έ	19,958,400	.100.7350	20,147,004	20,000,000	19,993,763		8,634			2.900	2.945	MS	170,778	580,000	09/10/2015	09/15/2020
09062X-AE-3	BIOGEN INC	ļ	1	1F	E	2,012,680	.104.0840	2,081,671	2,000,000	2,005,393		(1,873)			3.625	3.519	MS	21,347	72,500	11/18/2015	09/15/2022
092114-AA-5	BLACK HILLS POWER BLACK HILLS POWER INC		1	1F		27,000,000	.137.1480	37,029,933	27,000,000	27,000,000		70			7.230	7.230		737,460	1,952,100	08/08/2002	08/15/2032
092114-AB-3 09247X-AH-4	BLACK HILLS POWER INC	t		1F		4,996,550 9,942,800	. 132 . 1040 . 103 . 2780	6,605,177 10,327,803	5,000,000 10,000,000	4, 997, 122 9, 990, 472		73			6. 125	6.130		51,042 43,681	306,250 425,000	05/19/2011	11/01/2039
09247X-AJ-0	BLACKROCK INC	1		1F		4,973,450	.103.2780	5, 182, 407	5,000,000	4,992,743		2,833			3.375	3.438		14,063	168,750	05/22/2012	06/01/2022
09247X-AP-6	BLACKROCK INC	I	1	1F	Έ	5,951,400	. 107 . 3650	6,441,905	6,000,000	5, 954, 189		2,789			3.250	3.346	A0	33,042	98,042	04/17/2019	04/30/2029
093662-AF-1	BLOCK FINANCIAL LLC		1	2F			.101.2730	5,063,656	5,000,000	4,997,340		3,426			4. 125	4.198		51,563	206,250	09/25/2015	10/01/2020
095370-AB-8	BLUE CUBE SPINCO INC]	3F			. 107 . 5320	2,103,326	1,956,000	2,042,506		(49,490)		ļ	9.750	6.718		40,261	187,493	05/22/2019	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC	·	1	3F			.110.5770	2,211,540	2,000,000	2,000,000		0 500			10.000	10.000		42,222	200,000	10/05/2016	10/15/2025
05565E-AM-7 05565E-BC-8	BMW US CAPITAL LLCBMW US CAPITAL LLC	t	-	1F	E	14,953,650 . 749,235			15,000,000 750,000	14,974,547 749,578		6,509 250			2.250	2.298		99,375 9,775		09/08/2016	09/15/2023
	BMW US CAPITAL LLC	r	1		E	9,984,400			10,000,000		·	1.318		ļ	3.400	3.436		150.319		08/07/2018	08/13/2021
00000L_DF_4	DIIII OO ONI ITAL LEO	4 V		Г		400 , 504,400 .	. 103.4/00			, 200, 200		۱,۵۱0 با		<u> </u>		906. د	I A		,000,000	00/01/2010	00/ 14/ 2020

SCHEDULE D - PART 1

						S	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2	Cod		6	7		air Value	10	11			justed Carryin	J				terest		Da	
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total		1					
		_											Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-		- .						Year's	Change							
		r		nation		Rate			D 1.7	11	Current	Other-	in				A 1 - 20 - 1			01.1.1
		C e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted	A 4		Stated
CLICID		0 i	Danel	Admini-	A =4=1	Obtain	F-:-	Des	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	1	Amount	Amount		Contractual
CUSIP	Description	d g	Bond Char	strative	Actual Cost	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	Acquired	Maturity
Identification 05565E-BJ-3	BMW US CAPITAL LLC	e n	Char	Symbol1FE	5,990,040	Value 107.4490	Value 6,446,951	Value 6,000,000	Value 5,990,630	(Decrease)	Accretion 590	Recognized	Value	3.625	OT3.645	Paid	Accrued44,104	During Year 108,750	Acquired04/15/2019	Date 04/18/2029
09659W-2J-2	BNP	n c	1	1FE	3,000,000	107 . 4490	3,035,631	3,000,000	3,000,000					2.819	2.819	MN	9,867	100,730	11/12/2019	11/19/2025
097023-AZ-8	BOEING CO		1	1FE	9,895,800	.100.3010	10,030,100	10,000,000	9,998,470		12,295			4.875	5.003		184,167	487,500	07/23/2009	02/15/2020
097023-BL-8	BOEING CO		1	1FE	1,925,720	99 . 1900	1,983,807	2,000,000	1,932,939		1,591			3.500	3.706		23,333	70,000	02/18/2015	03/01/2045
097023-BR-5	BOEING CO		1	1FE	19,771,600	98.7870	19,757,424	20,000,000	19,847,468		21,615			2.250	2.378		20,000	450,000	05/16/2016	06/15/2026
097023-BX-2	BOEING CO		1	1FE	9,781,800	104. 1530	10,415,333	10,000,000	9,816,693		19,076			3.250	3.510 3.745		108,333	325,000	02/21/2018	03/01/2028
097023-CA-1 097023-CB-9	BOEING CO	·	¦	1FE	4,877,730 432,882	105.9550	5,297,768 	5,000,000 450,000	4,889,781 433,124		10,352		ļ	3.450	4.072		28,750 2,888	172,979	10/30/2018	11/01/2028
097023-CD-5	BOEING CO		1	1FE	8,473,550	104.2920	8,969,120	8,600,000	8,482,639		9,089			3.200	3.292		91,733	149,831	04/30/2019	03/01/2029
097023-CH-6	BOEING CO		1	1FE	1,595,504	. 103.2120	1,651,399	1,600,000	1,595,890		386			3.100	3.145	MN	8,267	24,662	04/30/2019	05/01/2026
097023-CM-5	BOEING CO	·	1	1FE	6,981,100	101.3910	7,097,360	7,000,000	6,982,053		953		ļ	2.700	2.740		79,275		07/29/2019	02/01/2027
097023-CN-3	BOEING CO		1	1FE	1,348,421	102.3640	1,381,907	1,350,000	1,348,474		54			2.950	2.963		16,704		07/29/2019	02/01/2030
097023-CQ-6 097023-AU-9	BOEING CO	· · · · · · · · · · · · · · · · · · ·	l¦	1FE	1,983,100 6,417,720	106 . 3520 130 . 4870	2,127,035 6.524.362	2,000,000 5.000,000	1,983,224 6,209,686		(70, 119)			3.750	3.797		31,458		07/29/2019	02/01/2050
09739D-AC-4	BOISE CASCADE CO		1	3FE	1,368,881	104.0000	1.398.800	1,345,000	1,357,150		(4, 144)			5.625	5.257		25,219	75,656	01/31/2017	09/01/2024
097751-AY-7	BOMBARDIER INC	A	1	4FE	3,384,375	103.2810	3,873,047	3,750,000	3,581,885		67,220			5.750	8.010		63,490	215,625	10/18/2016	03/15/2022
097751-BF-7	BOMBARDIER INC	A	1	4FE	663,750	102.5500		750,000	704,219		12,721			6. 125	8.445		21, 182	45,938	06/21/2016	01/15/2023
097751-BJ-9	BOMBARDIER INC	A	1	4FE	903,750	99.9700	999,700	1,000,000	949,528		15,570			6.000	8.058		12,667	60,000	10/17/2016	10/15/2022
097751-BM-2 097751-BR-1	BOMBARDIER INC	A	1	4FE	4,021,750	103 . 1240	4,478,675	4,343,000	4, 120, 123		31,555			7.500	8.728		95,908	325,725	07/06/2016	03/15/2025
097751-BH-1	BOMBARDIER INC	A	1	4FE 2FE	200,000 4,770,001	124.5500	210,126 6.227.522	200,000 5.000,000	200,000 4.849.305		8.602			7.500	7.500		1,250	15,000	11/20/2017	12/01/2024 02/15/2029
100743-AL-7	BOSTON GAS COMPANY		1	1FE	674,000	102.3890	690.099	674.000	674.000					3.001	3.001		8,540		07/24/2019	08/01/2029
101137-AN-7	BOSTON SCIENTIFIC CORP		1	2FE	22,235,760	105.9690	23,578,074	22,250,000	22,244,034		1,443			4. 125	4.133		229,453	917,813	08/08/2013	10/01/2023
101137-AQ-0	BOSTON SCIENTIFIC CORP		1	2FE		103. 2760	1,962,245	1,900,000	1,895,519		1,782			3.375	3.479		8, 194	64, 125	11/19/2015	05/15/2022
101137-AQ-0	BOSTON SCIENTIFIC CORP	LS	1	2FE	99,390	103.2760	103,276	100,000	99,761		95			3.375	3.481		431	3,375	11/19/2015	05/15/2022
101137-AS-6 101137-AV-9	BOSTON SCIENTIFIC CORPORATION	·····	1	2FE 2FE	9,982,800 1,573,056	109 . 6480 104 . 6350	10,964,801	10,000,000 1,574,000	9,985,481 1,573,205		1,475 149			4.000	4.021		133,333		02/22/2018	03/01/2028
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		1	2FE	783,831	104. 6330	842.539	786,000	784.064		234			3.750	3.795		9.825	15,229	02/21/2019	03/01/2024
103304-BM-2	BOYD GAMING CORPORATION		1	4FE	4,611,686	107 . 5940	4,814,820	4,475,000	4,563,100		(17,821)			6.375	5.844		71,320		02/17/2017	04/01/2026
103304-BM-2	BOYD GAMING CORPORATION	LS	1	4FE	4,840,948	107.5940	5,056,906	4,700,000	4,790,868		(18,372)			6.375	5.854		74,906	299,625	02/17/2017	04/01/2026
103304-BQ-3	BOYD GAMING CORPORATION		1	4FE	997,515	. 107 . 2500	1,072,500	1,000,000	997,863		256			6.000	6.040		22,667	60,000	08/17/2018	08/15/2026
103304-BR-1	BOYD GAMING CORPORATION	LS	1	4FE	2,671,000	103.8750	2,774,501	2,671,000	2,671,000					4.750	4.750		9,868		11/18/2019	12/01/2027
103304-BR-1 10373Q-AB-6	BOYD GAMING CORPORATION	Lo	l¦	4FE	100,000 5,000,000	103 . 8750 108 . 2280			5,000,000					4.750	4.750			189,800	11/18/2019	12/01/2027 09/21/2025
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.] c	1	1FE	8,000,000	110.5320	8,842,560	8,000,000	8,000,000					3.730	3.730		87,489	314,960	09/18/2018	09/21/2023
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.	C	1	1FE	1,500,000	. 106 . 4290	1,596,431	1,500,000	1,500,000					3.790	3.790	FA	22,898	42,638	11/01/2018	02/06/2024
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC.	C	1	1FE	8,397,200	113.1050	9,048,422	8,000,000	8,366,421		(30,779)			4.234	3.624		51,749	338,720	02/06/2019	11/06/2028
10373Q-AW-0	BP CAPITAL MARKETS AMERICA INC.	† Ç	[1	1FE	2,100,000	104 . 1950	2, 188, 101	2,100,000	2,098,304		401			3.216	3.216		6, 191	67,536	12/26/2018	11/28/2023
10373Q-AY-6 10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC	t	[¦	1FE	1,199,945 9,990,684	104 . 4090 107 . 0700	1,252,908 10,706,957	1,200,000	1,198,968 9,982,743		221		····	3.224	3.225		8,275 76,743	38,688	12/26/2018	04/14/2024
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC.	C	l¦	1FE	9,990,684	107 . 0700	10,706,957	11,000,000	9,982,743		2,036		ļ	3.588	3.601		145,872		02/06/2019	02/11/2026
Q1629#-AA-5	BRISBANE AIRPORT 10 YR	D		2	17,000,000	104.4540	17,757,143	17,000,000	17,000,000					5.240	5.240		413,232	890,800	04/20/2011	07/14/2021
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024	D	1	2FE	10,000,000	. 106. 1380	10,613,848	10,000,000	10,000,000					4.130	4.130	FA	147,992	413,000	08/22/2012	08/22/2024
110122-BG-2	BRISTOL-MYERS SQUIBB CO			1FE	4,999,231	103.3330	5, 166, 647	5,000,000	4,994,384		153		ļ	3.250	3.256		61,389	ļ	12/04/2019	08/15/2022
110122-BL-1 110122-BZ-0	BRISTOL-MYERS SQUIBB CO	·	ļ	1FE	3,990,874	106 . 5580	4,262,302	4,000,000	3,987,120		246 697		····	4.000	4.067		60,444		12/04/2019	08/15/2023
110122-BZ-0 110122-CA-4	BRISTOL-MYERS SQUIBB CO	·	l¦	1FE	1,593,792 11,859,579	103 . 2600	1,652,157 12,078,967	1,600,000 11,497,000	1,594,489 11,838,480		(21,099)			2.900	2.981		29,000	213,589	05/07/2019	07/26/2024
N1614R-AP-6	BRITISH GAS INTL FINANCE	D		1FE	13,705,600	96.0960	38,438,312	40,000,000	35,405,593		2,271,480			0.000	6.742			210,309	09/20/2006	11/04/2021
11134L-AF-6	BROADCOM CORPORATION		1	2FE	12,089,184	103 . 6420	12,540,739	12,100,000	12,092,344		1,730			3.625	3.642	JJ	202,255	438,625	02/23/2018	01/15/2024
11134L-AH-2	BROADCOM CORPORATION		1	2FE	4,979,925	103.8760	5, 193, 790	5,000,000	4,983,560		1,992			3.875	3.929		89,340	193,750	02/23/2018	01/15/2027
11134L-AP-4	BROADCOM CORPORATION	· · · · · · · · · · · · · · · · · · ·	[]	2FE	2,099,437	101.2190	2, 125, 593	2,100,000	2,099,577		76			3. 125	3. 129		30,260	65,625	02/23/2018	01/15/2025
11135F-AD-3 11135F-AE-1	BROADCOM INC	·	[¦	2FE	3,968,720	103.9890 106.2170	4, 159, 556 10, 981, 791	4,000,000 10,339,000	3,972,541 10,259,412		3,821 7,707		·	3.625	3.783			76,528	03/29/2019	10/15/2024
11133F-AE-1 11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC	·	l¦	2FE	10,251,705 4,979,450	104 5450					1,707		ļ	3.400	4.391			231,910 170,000	05/21/2019	04/15/2026
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC	1	1	2FE	5,983,020	99.9080	5,994,508	6,000,000	5,983,110		90			2.900	2.933		10,633		12/04/2019	12/01/2029
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE SER 2	[]		2PL	25,000,000	. 109.3790	27,344,663	25,000,000	25,000,000					5.910	5.910	JD	61,563	1,477,500	12/16/2005	12/16/2025
115637-AT-7	BROWN-FORMAN CORPORATION		1	1FE	4,942,750		5,643,598	5,000,000	4,946,138		1,950			4.000	4.084	AO	42,222	200,000	03/22/2018	04/15/2038

,					,	<u>.</u>		Showing All Lon	_												
1	2		odes		6	7		Fair Value	10	11			usted Carryin		L			erest			ates
		3	4	5			8	9			12	13	14	_15	16	17	18	19	20	21	22
														_Total							
			_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate			5		Current	Other-	in							G
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted	A		Stated
011015		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	B d. C			Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description BUCKEYE PARTNERS LP	е	n C	Char	Symbol	Cost	Value 96.6610	Value 483,307	Value	Value	(Decrease)		Recognized	Value	of 4 105	of	Paid	Accrued	During Year	Acquired 10/11/2019	Date
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		-		3FE	441,250 4,287,198	90.0010	4,396,673	500,000 4,279,000	442,430 4,279,853		1, 180 (2, 419)			4. 125 5. 375	5.972 5.287	JU	1,719	10,313	07/12/2019	12/01/2027 11/15/2024
	BUILDING MATERIALS CORP OF AMERICA		1		3FE	2,034,750	. 105 . 1250	2,049,938	1,950,000	1,998,348		(11,256)			6.000	5.269	AO.	24,700	117,000	03/28/2017	10/15/2025
	BUNGE LIMITED FINANCE CORPORATION		1		2FE	3,191,552	.102.2300	3,271,348	3,200,000	3, 193, 200		744			3.750	3.782	MS	32,000	120,000	09/18/2017	09/25/2027
	BUNZL PLC	D			2	20,000,000	. 107 . 1710	21,434,246	20,000,000	20,000,000					3.930	3.930	MN	91,700	786,000	11/19/2015	11/19/2027
	BURLINGTN NORTH SANTA FE		1		1FE	4,983,150	135.0230	6,751,142	5,000,000	4,985,880		358			5.750	5.774	MN	47,917	287,500	05/12/2010	05/01/2040
12189L-AF-8 12201P-AN-6	BURLINGTN NORTH SANTA FE	+	1		1FE	11,970,360 1,893,984	102.2800	12,273,540	12,000,000	11,994,229	·	3,231			3.450	3.479	MS		414,000	08/17/2011	09/15/2021
	BURLINGTON/SANTA				IFE	8,385,200	143.9620		10,000,000	9,049,738					6.700	8.268	FA	9,867		10/18/2000	08/01/2028
	BWAY HOLDING CO	I	1		4FE	9,410,000	103.0100	9,785,950	9,500,000	9,414,561		8,071			5.500	5.698	AO	110,306	426,250	06/03/2019	04/15/2024
12429T-AE-4	BWAY HOLDING CO	ļ	1		5FE	171, 106	98.7500	167,875	170,000	170,442		(275)			7.250	7.074	A0	2,602	11,528	05/22/2019	04/15/2025
	CA INC		1		2FE	2,517,732		2,578,266	2,520,000	2,518,846		412			3.600	3.618		34,272	90,720	03/15/2017	08/15/2022
129268-AA-6 130572-AA-8	CALEDONIA GENERATING LLC		1		1FE	6,015,751	99.8180	6,004,785	6,015,751	6,015,751		5.942			1.950	1.950 6.250		326 5.208	115,948	06/29/2012	02/28/2022
	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y		2		2PL	30,000,000		33,985,680	30,000,000	29,933,916 8,000,000		5,942			6.250	7.110			1,875,000 568,800	04/06/2012	06/30/2032
	CALPINE CORP	-†	1		4FE	3,926,000		3,974,914	3,921,000	3,921,821		(995)			5.375	5.347			210,754	05/19/2015	01/15/2023
131347-CE-4	CALPINE CORP	LS	1		4FE		101.3750	80,086	79,000	79,000		(000)			5.375	5.375			4,246	07/08/2014	01/15/2023
131347-CJ-3	CALPINE CORP	LS	1		4FE	3,337,250	.101.5000	3,391,115	3,341,000	3,339,061		412			5.500	5.516		76,565	183,755	02/11/2015	02/01/2024
131347-CK-0	CALPINE CORP		1		3FE	3,600,000	. 104 . 1250	3,748,500	3,600,000	3,600,000					5.250	5.250		15,750	189,000	05/24/2016	06/01/2026
131347-CM-6	CALPINE CORP]		3FE	1,719,625	.100.8870	1,729,203	1,714,000	1,719,601		(24)			4.500	4.438		2,357		12/11/2019	02/15/2028
131347-CN-4 134429-AW-9	CALPINE CORP		-		4FE 2FE	5,250,000 9,949,000	. 102.0700	5,358,675 5,358,675	5,250,000	5,250,000 .9,992,168		5.793			5. 125 4. 250	5. 125 4.313		2,990 89,722		12/19/2019 03/31/2011	03/15/2028 04/15/2021
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	Α	1		1FE	6,894,910		7,069,200	6,900,000	6,896,733		473			2.750	2.758		63,250	189,750	03/31/2011	03/01/2026
136375-BL-5	CANADIAN NAT'L RAILWAYS	A.	1		1FE	17,795,290		23,743,888	17,000,000	17,551,979		(23,344)			6.250	5.915		442,708	1,062,500	09/15/2004	08/01/2034
136385-AE-1	CANADIAN NATL RESOURCES	A	1		2FE	13,027,800	. 127 . 8980	15,347,803	12,000,000	12,686,602		(32,713)			6.450	5.832	JD	2, 150	774,000	10/13/2004	06/30/2033
	CANADIAN PACIFIC RAILWAY CO	A	1		2FE	10,052,175		10,271,327	10,000,000	10,028,928		(5,220)			2.900	2.838		120,833	290,000	04/21/2015	02/01/2025
	CANADIAN PACIFIC RAILWAY COMPANY	A	1		2FE 2FE	8,991,720		9,901,146	9,000,000 3.500.000	8,992,847 3,454,138		702 1.458			4.000	4.011		30,000	360,000 208,250	05/14/2018	06/01/2028
	CANADIAN PACIFIC RR CO	A			2FE2FE	3,440,815 3,831,817		4,711,611 4,002,463		3,454,138		1,458			3.300	6.073		26,610	208,250	10/26/2017	05/15/2037
	CAPITAL ONE FINANCIAL CORPORATION	LS	1		2FE		104. 1490	163,515	157,000			61			3.300	3.347	AO		5, 181	10/26/2017	10/30/2024
14042R-NW-7	CAPITAL ONE NA		1		2FE	3,998,160	100.1700	4,006,791	4,000,000	3,998,351		191			2. 150	2.166	MS	27,472		09/03/2019	09/06/2022
14149Y-AV-0	CARDINAL HEALTH INC		1		2FE	9,987,900	. 102 . 4630	10,246,323	10,000,000	9,996,681		1,279			3.200	3.227	JD	14,222	320,000	05/16/2012	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC	LS	1		2FE	9,871,524	.102.6880	10 , 157 , 908	9,892,000	9,884,752		2, 114			3.200	3.224	MS	93,205	316,544	02/19/2013	03/15/2023
14149Y-AY-4 141781-AY-0	CARDINAL HEALTH INC	LS			2FE1FE	107,776	.102.6880	110,903 25,275,643	108,000 24,485,000	107,921 24,432,888		23			3.200	3.224 4.465	MS	1,018	3,456	02/19/2013	03/15/2023 05/14/2021
141781-BJ-2	CARGILL INC		1		1FE	4,926,650	112.0230	5,601,173	5,000,000	4.927.437		787			3.875	3.959	MN	20.451	96.875	05/20/2019	05/23/2049
141781-BK-9	CARGILL INC		1		1FE	4,975,050	. 105.3890	5,269,429	5,000,000	4,976,341		1,291			3.250	3.309	MN	17, 153	81,250	05/20/2019	05/23/2029
142339-AG-5	CARLISLE COMPANIES INCORPORATED		1		2FE	1,897,967	.103.8800	1,973,711	1,900,000	1,898,529		270			3.500	3.517	JD	5,542	66,500	11/13/2017	12/01/2024
	CARLISLE COMPANIES INCORPORATED		1		2FE	10,985,047	. 104. 7370	11,922,160	11,383,000	11,038,000		35,727			3.750	4.202	JD	35,572	426,863	06/27/2018	12/01/2027
	CAROLINA PWR & LT CO 1ST MTG	- 			1FE		.111.0850	11,108,528	10,000,000	9,981,375	·	9,721			8.625	8.745	MS	253,958		11/22/1991	09/15/2021
	CARRIX INC SR SEC 4.96 SERIES A				2PL 2	13,000,000	108.6510	14,124,631	13,000,000			158			4.960 5.720	4.960 5.720	JJ	270,458	644,800 38,610	07/19/2017	07/31/2027
	CATALENT PHARMA SOLUTIONS INC	1	1		4FE	510,000	. 100. 5030	517,500	500,000	508,971		(1,029)			4.875	4.239		11,240		08/14/2019	03/30/2020
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		[1		4FE	3,061,058	. 104. 7500	3,142,500	3,000,000	3,056,190		(4,867)			5.000	4.538	JJ	76,667		07/31/2019	07/15/2027
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR				1FE	15,350,000	.105.6880	15,853,205	15,000,000	15, 177, 723		(33,422)			3.250	2.987		40,625	487,500	03/12/2018	12/01/2024
	CATERPILLAR INC		[]		1FE	5,279,200	. 102.7350	5,136,752	5,000,000	5,090,865		(62,709)			3.900	2.575		18,417	195,000	12/01/2016	05/27/2021
149123-CC-3 149123-CC-3	CATERPILLAR INC	LS	1		1FE	3,476,669 2,127,238	105.9150 105.9150	3,611,713 2,213,631	3,410,000 2,090,000	3,451,287 2,113,065		(8,725) (4,874)			3.400	3.101 3.127		14,815 9,080	115,940 71,060	01/01/2017 01/01/2017	05/15/2024 05/15/2024
	CBOE HOLDINGS INC	LU	[1FE		105. 9150	5,371,025	5,000,000	4,991,082		(4,874)			3.400	3.127			182,500	01/01/2017	01/12/2027
	CBS CORP		1		2FE	9,909,500	. 107 . 4200	10,230,993	10,000,000	9,977,662		9,764			3.375	3.483		112,500	337,500	02/24/2012	03/01/2022
124857-AS-2	CBS CORP		1		2FE	1,391,964	. 100 . 6340	1,408,883	1,400,000	1,395,389		1,400			2.500	2.611	FA	13,222	35,000	06/26/2017	02/15/2023
	CBS CORP		1		2FE	5,991,134		6,200,961	6,050,000	6,003,091		4,918			3.375	3.485		77, 138	204, 188	06/26/2017	02/15/2028
	CBS CORP		1		2FE	5,906,743		6,292,126	6,000,000	5,915,366		8,349			3.700	3.898		18,500	222,000	12/19/2018	06/01/2028
	CBS CORP	·+	[]		2FE 2FE	407,673 5,000,000						2,605			2.900	3.620		1,015	12, 180	12/19/2018 06/27/2013	06/01/2023
	CCL INDUSTRIES INC	Δ	····[] ···		2FE2FE	5,000,000						11,659			3.849	3.849				10/31/2016	04/15/2023
	CCO HOLDINGS LLC	I ^-			3FE	2,000,000		2,041,260	2.000.000	2,000,000					5. 125	5. 125		17.083	102,500	04/13/2015	05/01/2023
12-TOLI DI 7	VOU TOLUTINUU LLU	+	1		L		. 102.0000		∠,000,000	∠,000,000	·		h	<u> </u>	J. 120	لاعا .لا	mr		102,300	UI U2 /UI /TU	

								Showing All Lon	g-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Codes		6	7		air Value	10	11		e in Book/Adj		9				erest			ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		C	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description			Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
1248EP-BK-8	CCO HOLDINGS LLC	-	11	Cilai	3FE	1,595,000	. 105.7500	1,686,713	1,595,000	1,595,000	(Decrease)	Accietion	Recognized	value	5.875	5.875	MN	15,618	93,706	04/15/2015	05/01/2027
1248EP-BK-8	CCO HOLDINGS LLC	LS			3FE	405,000	105.7500	428,288	405,000	405,000					5.875	5.875	MN	3,966	23,794	04/15/2015	05/01/2027
1248EP-BM-4	CCO HOLDINGS LLC		1		3FE	3,502,973	. 105. 5020	3,692,570	3,500,000	3,501,745		(366)			5.750	5.736	FA	76,028	201,250	05/24/2016	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC	1	1		3FE	2,000,000	. 105.3750	2,107,500	2,000,000	2,000,000					5.500	5.500	MN	18.333	110,000	04/07/2016	05/01/2026
1248EP-CB-7	CCO HOLDINGS LLC	I	1		3FE	4,010,000	.107.0000	4,280,000	4,000,000	4,009,311		(689)			5.375	5.332	JD	17,917	112,278	06/03/2019	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC		1		3FE	5,614,313	.101.8030	5,692,824	5,592,000	5,613,565		(748)			4.750	4.657	MS	66,405		12/02/2019	03/01/2030
1248EP-BP-7	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	ļ	1		3FE	3, 112, 500	. 103. 3750	3, 101, 250	3,000,000	3,045,791		(18,744)		ļ	5.875	5.147	A0	44,063	176,250	03/02/2016	04/01/2024
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		1		3FE	102, 169	. 105 . 5000	108,665	103,000	102,367		70			5. 125	5.223	MN	880	4,997	05/22/2019	05/01/2027
1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	·	1		3FE	146,028	. 101. 3750	148,008	146,000	146,021		(7)			4.000	3.991	MS	1,947	5,620	05/22/2019	03/01/2023
	CDK GLOBAL INC	·	[1		3FE	5,348,671	. 105.6250	5,554,819	5,259,000	5,335,564		(8,423)			4.875	4.567	JD	21,365	232,001	09/17/2019	06/01/2027
	CDK GLOBAL INC	·····			3FE	1,503,750	. 107 . 2500	1,608,750	1,500,000	1,503,520		(230)			5.250	5.211	MS	23, 188	26,250	05/30/2019	05/15/2029
	CDP FINANCIAL	A	[]		1FE 3FE	7,979,200 3,012,500	. 137 . 3730		8,000,000	7,982,853		459			5.600	5.618		44,800		11/20/2009	12/01/2039
	CDW LLC	LS	[¦		3FE	716,262		3,274,500	2,950,000 700,000	2,984,112		(6,747)			5.500	5.203 5.173		13,521		12/03/2015	12/01/2024
	CDW LLC / CDW FINANCE CORP	Lo	····· ¦		3FE	1,000,000	104.8750	1,048,750	1,000,000	1,000,000		(1,701)			4.250	4.250		11,215		09/12/2019	04/01/2028
	CDW LLC / CDW FINANCE CORP	LS	1		3FE	2,000,000	. 104. 8750	2,097,500	2,000,000	2,000,000					4.250	4.250		22,431		09/12/2019	04/01/2028
15089Q-AC-8	CELANESE US HOLDINGS LLC		1		2FE	4, 137, 500	. 104. 9840	4, 199, 351	4,000,000	4,030,040		(19,355)			5.875	5.332		10,444	235,000	08/21/2013	06/15/2021
15089Q-AD-6	CELANESE US HOLDINGS LLC	I	1		2FE	14, 132, 500	.105.9320	14,830,432	14,000,000	14,053,387		(18, 183)			4.625	4.474		190,653	647,500	04/06/2016	11/15/2022
15089Q-AJ-3	CELANESE US HOLDINGS LLC		1		2FE	1,598,320	. 103.4130	1,654,609	1,600,000	1,598,522		202			3.500	3.523	MN	8,244	28,000	04/29/2019	05/08/2024
15135U-AM-1	CENOVUS ENERGY INC	LS A.	1		2FE	438,287	. 105. 9470	444,977	420,000			(729)			4.250	3.593	A0	3,768		08/22/2019	04/15/2027
15135B-AD-3	CENTENE CORP		1		3FE	203,500	.102.0000	204,000	200,000	201,051		(729)			4.750	4.351	MN	1,214	9,500	06/09/2016	05/15/2022
15135B-AH-4	CENTENE CORPORATION		1		3FE	1,082,500	. 103.7500	1,037,500	1,000,000	1,032,517		(15,425)			6. 125	4.255	FA	23, 139	61,250	10/18/2016	02/15/2024
15135B-AJ-0	CENTENE CORPORATION	ļ	1		3FE	4,203,299		4,257,754	4,099,000	4, 198, 796		(4,348)			4.750	3.977	JJ	89,779	42,608	12/03/2019	01/15/2025
15135B-AN-1	CENTENE CORPORATION				3FE	354,919		358,362	345,000	354,711		(208)			4.750	4. 120		7,556		11/21/2019	01/15/2025
15135B-AQ-4 15137T-AA-8	CENTENE CORPORATION	+]		3FE	509,682	.102.8750	528,778	514,000	509,714					4.250	4.375		1,517	134,375	11/21/2019	12/15/2027
15135#-BX-9	CENTENE ESCROW I CORP	······· ···			3FE	5,399,960 7,000,000	. 106 . 1250	5,518,500 7,461,234	5,200,000 7,000,000	5,394,483		(0,044)			4.530	4.264	JD	23,292	158,550	12/19/2019 04/04/2019	06/01/2026
15135#-BY-7	CENTENNIAL ENERGY HOLDING 101 SR A	 			2	6,000,000		6.387.592	6.000,000	6,000,000					4.630	4.630		67.135	138,900	04/04/2019	04/04/2029
15189X-AP-3	CENTERPOINT ENERGY HOUSTON ELECTRI	····	1		1FE	9,987,500	99.9780	9,997,840	10,000,000	9,996,365		2.509			1.850	1.876		15,417	185,000	05/13/2016	06/01/2021
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI		1		1FE.	9,988,400	99.5980	9,959,836	10,000,000	9,992,002		1,093			2.400	2.413		80,000	240,000	08/08/2016	09/01/2026
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRI	[1		1FE	9,934,600	103.0980	10,309,755	10,000,000	9,951,878		5,994			3.000	3.076		125,000	300,000	01/09/2017	02/01/2027
15189T-AR-8	CENTERPOINT ENERGY INC	L	1		2FE	1,399,594	.100.8320	1,411,642	1,400,000	1,399,780		79			2.500	2.506	MS	11,667	35,000	08/07/2017	09/01/2022
15189T-AW-7	CENTERPOINT ENERGY INC		1		2FE	854,959	. 100 . 1440		854,000			(7)			2.500	2.475	MS			12/13/2019	09/01/2024
15189W-AG-5	CENTERPOINT ENERGY RESOU	ļ	1		2FE	5,388,050	. 101.9350	5,096,733	5,000,000	5,049,279		(45,788)			4.500	3.525	JJ	103,750	225,000	08/08/2011	01/15/2021
153527-AL-0	CENTRAL GARDEN & PET COMPANY		1		4FE	2, 160, 000	. 103.2500	2,065,000	2,000,000	2,057,388		(30,622)			6. 125	4. 194	MN	15,653	122,500	10/18/2016	11/15/2023
153527-AM-8	CENTRAL GARDEN & PET COMPANY	·	1		4FE	4,413,125	. 103.5000	4,864,500	4,700,000	4,447,540		23,646			5. 125	5.972	FA	100,365	240,875	07/12/2018	02/01/2028
15405E-AE-8	CENTRAL MAINE POWER 5.875% DUE 2035	····]-		1FE	14,970,000	.117.6180	17,642,724	15,000,000	14,978,235		828			5.875	5.889	MS	293,750		10/20/2005	10/25/2035
156504-AH-5 156504-AJ-1	CENTURY COMMUNITIES INC CENTURY COMMUNITIES INC	····	[]		4FE	6,081,824 1,018,750	. 104.2500	6,249,788 . 1,072,200	5,995,000 1,000,000	6,078,151 1,017,372		(3,721)			5.875	5.434	JJ		196,695	11/14/2019 06/20/2019	07/15/2025 06/01/2027
156700-AR-7	CENTURY COMMONTHES INC	·	¦		4FE	4,994,415		5,245,264	5,011,000			1,905			6.450	6.492			35,438	05/20/2019	06/01/2027
156700-AH-7	CENTURYLINK INC	†	[4FE		100 6250					(2,334)			5.625	4.833	AO	4,345	17,381	12/04/2018	04/01/2020
156700-BB-1	CENTURYLINK INC	[]	[¦		4FE		101.7630	498,639		490,000		(2,004)			5. 125	5. 125	FA	1,046		12/09/2019	12/15/2026
12527G-AC-7	CF INDUSTRIES INC		i		3FE	445,325	. 102.9080	480,580	467,000	449,717		4,392			3.450	4.634		1,343	16, 112	05/22/2019	06/01/2023
12527G-AD-5	CF INDUSTRIES INC	<u> </u>	[i		3FE	4,549,688	. 104. 2500	5,457,488	5,235,000	4,575,064		12, 161			4.950	5.954		21,594	259, 133	02/22/2019	06/01/2043
12527G-AD-5	CF INDUSTRIES INC	LS	1		3FE	494, 125	. 104. 2500	615,075	590,000	495,608		1,483			4.950	6.261	JD	2,434	29,205	02/22/2019	06/01/2043
12527G-AH-6	CF INDUSTRIES INC	ļ	1		2FE	820,920	. 108 . 8350		826,000			451			4.500	4.577		3,098	37, 170	11/10/2016	12/01/2026
15723R-AA-2	CFX ESCROW CORP		1		3FE	893,633	. 106 . 2500	937 , 125	882,000	891,880		(1,753)			6.000	5.600		19,992	27,930	05/21/2019	02/15/2024
15723R-AC-8	CFX ESCROW CORP	·	1		3FE	2,347,138	. 109.0000	2,441,600	2,240,000	2,334,932		(12,205)			6.375	5.336		53,947	75,367	06/12/2019	02/15/2026
12541W-AA-8	CH ROBINSON WORLDWIDE INC		1		2FE	1,590,432	. 109 . 2050	1,747,277	1,600,000	1,591,804		808			4.200	4.274	AO	14, 187	67,200	04/09/2018	04/15/2028
159864-AC-1	CHARLES RIVER LABORATORIES INC		[1		3FE	1,522,500	.107.5000	1,612,500	1,500,000	1,516,645		(3,417)			5.500	5.205	A0	20,625	82,500	03/28/2018	04/01/2026
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA	····	[1		3FE	1,013,750	.101.8750	1,018,750	1,000,000	1,013,403		(347)			4.250	4.008 4.153	MN	8,028	400 000	10/22/2019	05/01/2028
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L	· · · · · · · · ·	[]		2FE	10,539,300		11,011,774	10,000,000	10,371,476		(58,256)			4.908		JJ	215,407	490,800	01/01/2017	07/23/2025
161175-BQ-6 161175-BR-4	CHARTER COMMUNICATIONS OPERATING L	· 	[1		2FE 2FE	766 , 179 4 , 996 , 750				766,380		135			5.050	4.522	гя ме	14,381	37,200	06/28/2018	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L	LS	[¦		2FE	4,996,750			2,000,000	4,996,989		96			5.050	5.058			70,981	01/14/2019	03/30/2029
161175-BT-0	CHARTER COMMUNICATIONS OPERATING L	LO	····· ¦		2FE	4,028,000		4,218,018	4,000,000	4,028,005		90 5			4.800	4.755	MS	35,733		12/02/2019	03/01/2050
161175-BS-2	CHARTER COMMUNICATIONS OPT LLC	·	····· ¦		2FE	499,400		544, 175	500,000	4,028,003		1			5. 125			12.172		06/25/2019	07/01/2049
101110 00 2	OFFICE COMMUNICATION OF FEED	+			41 L	, 400	. 100.0000	, וואָדדע, וואָדדע.	,000,000	,404		F	h	<u> </u>						00/ 20/ 20 10	6701/61/6073

							S	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7	Fa	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
16412X-AC-9 16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2FE 2FE	2,262,957 200,000	112.4460 115.2390	2,413,091 230,478	2,146,000 200,000	2,234,651 200,000		(14,751)			5.875 7.000	4.931 7.000	JD	350 39	126,078 14,000	02/06/2019	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L			1	2FE	7,061,594	110.5180	7,673,265	6,943,000	7,040,932		(11,147)			5. 125		JD	988	355,829	06/03/2019	06/30/2027
16412X-AH-8	CHENIERE CORPUS CHRISTI HOLDINGS L	LS		1	2FE	1,848,613	. 102 . 1220	1,889,251	1,850,000	1,848,628		15			3.700	3.709	MN	9, 127		11/06/2019	11/15/2029
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP	ļ		1	3FE	200,000	. 104. 2090	208,418	200,000	200,000					5.250		AO	2,625	10,500	07/31/2018	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP	ł		1	3FE	1,159,000	. 105.7500	1,225,643	1,159,000	1,159,000		····			5.625	5.625		16,298	32,597	07/31/2019	10/01/2026
16411Q-AE-1 16411Q-AE-1	CHENIERE ENERGY PARTNERS LP	LS		1	3FE	1,517,000 1,448,000	.102.7600	1,558,869 1,487,965	1,517,000 1,448,000	1,517,000 1,448,000					4.500	4.500 4.500		20,669 19,729		09/09/2019	10/01/2029
	CHOICE HOTELS INTERNATIONAL INC	LLO		1	2FE	1,491,060	. 102. 7000	1,510,935	1,448,000	1,446,000		70			3.700	3.772		5,242		11/13/2019	12/01/2029
171232-AS-0	CHUBB CORP	[1	1FE	741, 105	.146.4870	1,098,649	750,000	742,777		198			6.500	6.591	MN	6,229	48,750	05/01/2008	05/15/2038
	CHURCH & DWIGHT CO INC	ļ		1	2FE	978,804	.100.8540	988,365	980,000	979,366		235			2.450	2.476		10,004	24,010	07/20/2017	08/01/2022
171484-AE-8 171484-AG-3	CHURCHILL DOWNS INCORPORATED	·····		1	4FE 4FE	1,562,250	103.2500	1,610,700	1,560,000	1,561,763 672,231		(248)			4.750	4.728 5.459		34, 168	74,100	12/12/2017 05/22/2019	01/15/2028
17 1484-AG-3 125523-AF-7	CHURCHILL DOWNS INCORPORATED	+		1	4FE 2FE	672,353 .4,997,836	.106.0000	711,260 5,243,979	671,000 5,000,000			(122)			3.750	3.459		9,226	19,068	08/30/2019	04/01/2027 07/15/2023
125523-AG-5	CIGNA CORP			1	2FE	5,995,602	. 108.5240	6,511,461	6,000,000	5,995,812		210			4. 125	4. 139		31,625	123,750	08/30/2019	11/15/2025
125523-AH-3	CIGNA CORP			1	2FE	9,987,724	.110.7890	11,078,880	10,000,000	9,988,095		372			4.375	4.391	AO	92,361	218,750	08/30/2019	10/15/2028
125523-AL-4	CIGNA CORP			1	2FE	9,991,508	. 102.2160	10,221,592	10,000,000	9,983,997		2,489			4.500	4.563		132,500		10/21/2019	03/15/2021
125523-BN-9 125523-BN-9	CIGNA CORP	LS			2FE 2FE	2,067,991 1,033,995	. 104.8380	2,096,755 1,048,378	2,000,000 1,000,000	2,059,946 1,029,973		(6,045)			4.750 4.750	3.089		12, 139 6,069	47,500 23,750	10/21/2019	11/15/2021
125523-BW-9	CIGNA CORP	Lo		1	2FE	3,028,118	104 . 6560	3, 133, 541	3,000,000	3,024,143		(3,022)			3.500	3.281		4,667	52,500	10/21/2019	06/15/2024
125523-CA-6	CIGNA CORP	1		1	2FE	14,995,518		15,590,955	15,000,000	14,980,968		450			3.400	3.405		170,000	02,000	10/21/2019	03/01/2027
171798-AD-3	CIMAREX ENERGY CO.			1	2FE	285,279	. 103.7430	296,705	286,000	285,447		64			3.900	3.930		1,425	11, 154	04/03/2017	05/15/2027
171798-AE-1	CIMAREX ENERGY CO.	ļ		1	2FE		.106.0790	784,985	740,000	739,046		67			4.375	4.392		9,533	16,817	03/06/2019	03/15/2029
171798-AE-1 17252M-AM-2	CIMAREX ENERGY CO	LS		1	2FE		106.0790		790,000 1,400,000	788,982 1,399,143		72			4.375	4.392	MS	10,177	17,953	03/06/2019	03/15/2029
17252M-AN-0	CINTAS CORPORATION			1	1FE	14,942,400		16,273,502	1,400,000	1, 399, 143		5, 152			3.700	3.746		138,750	555,000	03/09/2017	04/01/2022
17275R-AH-5	CISCO SYSTEMS INC			1	1FE	15,677,760		15,012,897	15,000,000	15,003,504		(89,373)			4.450	3.840	JJ	307,792	667,500	08/09/2011	01/15/2020
17275R-BH-4	CISCO SYSTEMS INC			1	1FE	19,958,800		20,252,860	20,000,000	19,977,317		5,787			2.200	2.232		123,444	440,000	09/13/2016	09/20/2023
12556L-BJ-4	CIT BANK NA			1	2FE	2,475,000		2,468,813	2,475,000	2,475,000		(11,859)			2.969	2.969		19, 187	400 400	09/24/2019	09/27/2025
125581-GQ-5 125581-GQ-5	CIT GROUP INC	м		1	3FE	2,597,461 2,198,108		2,673,320	2,522,000 2,133,000	2,555,637 2,160,839		(11,859)			5.000	4.455 4.467		47,638 40,290	126, 100 106, 650	06/16/2016	08/15/2022
125581-GR-3	CIT GROUP INC			1	3FE	22,704,688	107.7500	23,974,375	22,250,000	22,449,107		(49,928)			5.000	4.725		463,542	1, 112, 500	01/05/2015	08/01/2023
125581-GV-4	CIT GROUP INC			1	3FE	459,732	.101.8860	463,581	455,000	457 , 132		(1,615)			4. 125	3.718	MS	5,839	18,088	05/22/2019	03/09/2021
125581-GZ-5	CIT GROUP INC			2	3FE	1,958,000	.100.7500	1,972,685	1,958,000	1,958,000		(77.500)			4. 125	4.125		10,769		11/07/2019	11/13/2029
172967-FT-3 172967-GL-9	CITIGROUP INC				1FE	20,677,350 4,988,150	. 104.8490	20,969,760	20,000,000	20,167,701 4,995,819		(77,529) 1,231			4.500	4.067	JJ	417,500 56,250	900,000 168,750	07/31/2012	01/14/2022
172967-GL-9	CITIGROUP INC	İ		1	1FE	1,500,000	. 103. 6860		1,500,000	1,500,000		1,231			3.3/5	3.403			47,130	01/17/2018	03/01/2023
174610-AR-6	CITIZENS FINANCIAL GROUP INC			1	2FE	4,989,900	.101.9090	5,095,474	5,000,000	4,990,468		568			2.850	2.882	JJ	61,750		07/22/2019	07/26/2026
184496-AN-7	CLEAN HARBORS INC	ļ		1	3FE	2,024,355	. 105 . 2500	2,046,060	1,944,000	2,019,566		(4,789)			4.875	3.926		47, 122		09/10/2019	07/15/2027
	CLEAN HARBORS INC	ļ		1	3FE 4FE	1,862,626	.107.2600	1,878,123	1,751,000	1,858,668		(3,958)			5. 125	4.046 5.125		44,620	<u> </u>	09/17/2019	07/15/2029
	CLEAR CHANNEL WORLDWIDE HOLDINGS I	†		1	4FE	226,000 .2,564,489	104 . 1300	235,334	226,000	226,000		1,430			5. 125 5. 750	6.079		4,118 31.658	74,980	08/09/2019	08/15/2027
	CLECO POWER LLC	1		1	2FE	18,636,840	. 126 . 2740	23,991,978	19,000,000	18,715,167		9,776			6.500	6.654	JD	102,917	1,235,000	11/09/2009	12/01/2035
186108-CE-4	CLEVELAND ELECTRIC ILLUM	ļ		1	2FE	6,602,972	.126.0870	8, 157, 845	6,470,000	6,582,602		(3,871)			5.950	5.787	JD	17,110	384,965	08/01/2013	12/15/2036
	CLOROX CO	ļ		1	2FE	5, 110,835		5,292,581	5,000,000	5,072,270		(13,263)			3.500	3. 182		7,778	175,000	01/01/2017	12/15/2024
	CLOROX COMPANY CLOROX COMPANY	·····		1	2FE 2FE	4,498,470 4,990,950	103.1080	4,639,875 5,496,262	4,500,000 5,000,000	4,498,775 4,992,206		138			3.100	3.104		34,875 24,917	139,500 195,000	09/26/2017	10/01/2027 05/15/2028
	CME GROUP INC	İ		1	2FE	5,999,040	110.4900	6,629,390	6,000,000	5,999,165		83			3.900	3.752		10,000	225,000	06/14/2018	06/15/2028
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC	I		1	2FE	1,491,690	.101.6250	1,524,375	1,500,000	1,498,461		1,746			4.375	4.500	MN	10,026	65,625	11/03/2015	11/06/2020
	CNH INDUSTRIAL CAPITAL LLC	LS		1	2FE	3,480,610	. 101 . 6250	3,556,875	3,500,000	3,496,409		4,074			4.375	4.500		23,394	153, 125	11/03/2015	11/06/2020
	CNH INDUSTRIAL CAPITAL LLC	·		1	2FE	4,972,350	. 103 . 2500	5,162,500	5,000,000	4,992,495		5,687 5.044			4.875 3.875	5.001 3.999		60,938	243,750	03/14/2016	04/01/2021
	CNH INDUSTRIAL CAPITAL LLC	†		1	2FE 2FE	4,574,645 3,002,227	102.6140	4,717,168 3,115,117	4,597,000 2,984,000	4,587,253 2,994,045					4.375	3.999		37,606	178, 134 130, 550	01/28/2019	10/15/2021
	CNH INDUSTRIAL NV	1	D	1	2FE	6,031,250	104.3940	6,424,680	6,000,000	6,017,340		(4,203)			4.500	4.210		102,000	270,000	08/10/2016	08/15/2023
12594K-AB-8	CNH INDUSTRIAL NV		D	1	2FE	8,463,321	. 104 . 4090	9,435,412	9,037,000	8,538,629		51,246			3.850	4.696	MN	44,457	347,925	07/18/2018	11/15/2027
	CNO FINANCIAL GROUP INC	ļ		1	2FE	6,476,928		7, 188,650	6,440,000	6,475,329		(1,599)			5.250	5. 176		29, 114	157,780	05/30/2019	05/30/2029
191098-AK-8	COCA COLA BOTTLING CO CONSOLIDATED			1	2FE	5,028,195	. 104 . 7520	5,237,603	5,000,000	5,019,549		(2,912)			3.800	3.726	MN	19,000	190,000	12/01/2016	11/25/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Decer	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	ng Value			ıl	nterest		Da	tes
		3		5			8	9			12	13	14	15	16	17	18	19	20	21	22
		ľ	1 '				·							Total							
														Foreign							
			F		NAIC								Current								
					NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
191216-BS-8	COCA-COLA CO	Ŭ	Ť	0	1FE	12,370,746			12,829,000	12,450,010	(200:0000)	57,851	. tooogzou		2.875	3.439		65,570	368,834	08/27/2018	10/27/2025
191216-BZ-2	COCA-COLA CO			1	1FE.	14,982,600		15,100,991	15,000,000	14,987,972		1,654			2.250	2.263		112,500		08/29/2016	09/01/2026
191216-CE-8	COCA-COLA CO		1	1	1FE	9,959,500		10 . 456 . 188	10.000.000	9.968.921		3.708			2.900	2.947		29.000	290,000	05/22/2017	05/25/2027
191216-CM-0	COCA-COLA CO				1FE	6,797,552		6,629,076	6,800,000	6,797,623		71			2. 125	2.129		46,160	, , , , , , , , , , , , , , , , , , , ,	09/04/2019	09/06/2029
191216-AV-2	COCA-COLA CO/THE			1	1FE	3,920,258		4,099,136	4,000,000	4,003,258		(3, 133)			3.300	3.235	MS	44,000	132,000	12/01/2016	09/01/2021
19123M-AB-9	COCA-COLA EUROPEAN PARTNERS US LLC		. D	1	2FE	14, 107, 498		14,378,645	14,200,000	14, 142, 817		33 , 459			3.250	3.457		169,217	461,500	04/12/2018	08/19/2021
19123M-AB-9	COCA-COLA EUROPEAN PARTNERS US LLC	LS	D	1	2FE			810,064	800,000	796,778		1,885			3.250	3.457	FA	9,533	26,000	04/12/2018	08/19/2021
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC	LS		[]	4FE		104 . 5000	2,413,950	2,310,000	2,310,000					5.375	5.375	MS	41,388	124, 163	02/10/2015	03/01/2022
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC	LS		[]	4FE		104.5000		690,000	690,000					5.375	5.375	MS	12,363	37,088	02/10/2015	03/01/2022
19416Q-EC-0	COLGATE-PALMOLIVE CO			[]	1FE	9,673,790		10,098,232	10,000,000	9,821,530		50,555			2.100	2.663		35,000	210,000	01/01/2017	05/01/2023
19416Q-EL-0	COLGATE-PALMOLIVE CO			[]	1FE	3,987,320		4,055,644	4,000,000	3,992,590	· }	2,468			2.250	2.317		11,500	90,000	10/30/2017	11/15/2022
198280-AD-1 199575-AV-3	COLUMBIA PIPELINE GROUP INC	+		[1FE	1,007,549 12,112,065		1,003,404	1,000,000	1,000,821		(1,931) 3,774			3.300	3.100 5.931		2,750	33,000	05/16/2016	06/01/2020
20030N-BH-3	COMCAST CORP				1FE	19,832,200		23, 181, 642		19,875,278		7,000			4.250	4.313		391,944		01/08/2013	01/15/2033
20030N-BR-1	COMCAST CORP				1FE	4,649,020		4.675.167	4,576,000	4.610.817		(10,441)			2.750	2.499		41.947	125,840	03/15/2016	03/01/2023
20030N-BS-9	COMCAST CORP		1	1	1FE	5,094,050			5,000,000	5,086,903		(7, 147)			3.150	2.841		52,500	78,750	06/06/2019	03/01/2026
20030N-BX-8	COMCAST CORPORATION			1	1FE	5,739,018		5,959,943	5,750,000	5,743,365		1,505			3.000	3.030		71,875	172,500	01/05/2017	02/01/2024
20030N-BY-6	COMCAST CORPORATION	I			1FE	4,990,150			5,000,000	4,992,732					3.300	3.323		68,750	165,000	01/05/2017	02/01/2027
20030N-CR-0	COMCAST CORPORATION	I]	1	1FE	4,999,700		5,332,970	5,000,000	4,999,762		50			3.700	3.701		39,056	190, 139	10/02/2018	04/15/2024
20030N-CS-8	COMCAST CORPORATION			1	1FE	998,770	109. 1410	1,091,413	1,000,000			156			3.950	3.970	A0	8,339	40,597	10/02/2018	10/15/2025
20030N-CT-6	COMCAST CORPORATION			1	1FE	4,997,500		5,631,720	5,000,000	4,997,756		208			4.150	4. 156		43,806	213,264	10/02/2018	10/15/2028
20030N-CU-3	COMCAST CORPORATION			1	1FE	1,998,860		2,287,723	2,000,000	1,998,953		75			4.250	4.256		17,944	87,361	10/02/2018	10/15/2030
20030N-CY-5	COMCAST CORPORATION			1	1FE	4,990,500		5,079,346	5,000,000	4,990,553		53			3.250	3.263		25,278		10/29/2019	11/01/2039
200339-DW-6	COMERICA BANK				1FE	9,993,500		10,025,180	10,000,000	9,999,424		1,352			2.500	2.514		20, 139	250,000	05/28/2015	06/02/2020
20034D-JA-8	COMERICA BANK				1FE	1,998,140		2,024,276	2,000,000	1,998,294		154			2.500	2.520		21,944		07/18/2019	07/23/2024
200340-AT-4 201723-AK-9	COMERICA INCORPORATED COMMERCIAL METALS CO				1FE	3,985,000		4,370,254	4,000,000	3,986,140		1, 140 10, 972			4.000 4.875	4.046 5.233		66,667 23,671	80,000	01/28/2019	02/01/2029
201723-AL-7	COMMERCIAL METALS COMPANY				3FE	3,708,000 5,102,948	104.0000		3,800,000 5,527,000	3,758,273 5,145,958					5.375	6.548		136,985	185,250 297,076	01/26/2015	05/15/2023 07/15/2027
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA		n		2FE		100 . 3150		2,250,000	2,250,000					3.743	3.743		25,499	231,010	09/05/2019	09/12/2039
202795-HK-9	COMMONWEALTH EDISON			1	1FE			3,318,736	2,500,000	2,676,869		(6,791)			5.900	5.246		43,431	147,500	10/26/2010	03/15/2036
20338Q-AA-1	COMMSCOPE FINANCE LLC			1	4FE			423, 105	402,000	402.841		(497)			8.250	8.025		11.055	17,688	06/19/2019	03/01/2027
20338Q-AD-5	COMMSCOPE FINANCE LLC]	1	4FE	8,606,624		9, 152, 505	8,604,000			(541)			6.000	5.988	MS	172,080	275,328	05/22/2019	03/01/2026
203372-AM-9	COMMSCOPE INC			1	4FE	2,015,000		2,025,040	2,000,000	2,005,831		(2, 166)			5.500	5.372		4,889	110,000	05/01/2015	06/15/2024
20337Y-AA-5	COMMSCOPE INC			1	4FE	4,495,884			4,300,000	4,410,047		(29, 122)			6.000	5. 165		11,467	258,000	12/08/2016	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC			1	4FE	3,531,111		3,290,000	3,500,000	3,521,555		(3,560)			5.000	4.865		51,528	175,000	03/02/2017	03/15/2027
20557#-AF-8	COMPUTERSHARE LIMITED SER A SR NT				2	10,000,000		10,718,538	10,000,000	10,000,000	ļ ļ.				4.220	4.220		48,061	422,000	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LIMITED SER B SR NT				2	10,000,000		10,735,162	10,000,000	10,000,000					4.360	4.360		49,656	436,000	11/20/2018	11/20/2028
205887-BZ-4	CONAGRA BRANDS INC			[2FE	998,850	103 . 1960	1,031,963	1,000,000	999,292		372			3.800	3.841		7,283	38,000	10/15/2018	10/22/2021
205887-CA-8 205887-CB-6	CONAGRA BRANDS INC			[2FE 2FE	4,997,500 4,985,700		5,385,028	5,000,000 5,000,000	4,997,991		413			4.300	4.310 4.648		35,833	220,375	10/15/2018	05/01/2024
205887-CD-2	CONAGRA BRANDS INC		-	·- [¦	2FE	4,985,700		5,524,111		4,987,815 1,493,962	·	183			4.600	5.334		38,333	235,750	10/15/2018	11/01/2025
205887-CD-2 205887-AR-3	CONAGRA FOODS INC		1	·- [¦	2FE 2FE	11,902,840		13,495,468	1,500,000	1, 493, 962		(52,641)			7.000	6.127		187,250		12/10/2002	10/01/2038
205887-AX-0	CONAGRA INC			1	2FE	11,368,350		12,632,902	9,000,000	10,394,971		(89.343)			8.250	6.243		218.625	742,500	12/05/2002	09/15/2030
20605P-AK-7	CONCHO RESOURCES INC			1	2FE	4,973,300			5,000,000	4,976,554		2, 197			4.300	4.366		81,222	240,681	06/25/2018	08/15/2028
20752T-AA-2	CONNECT FINCO SARL		. D.		4FE		106.5000	468,600	440,000	440.000					6.750	6.750		6.930	2.0,001	09/23/2019	10/01/2026
207597-EF-8	CONNECTICUT LIGHT & PWR]	1	1FE	9,935,100		10,146,214	10,000,000	9,978,496		6,719			2.500	2.574		115,278	250,000	01/08/2013	01/15/2023
20825V-AB-8	CONOCOPHILLIPS CANADA			1	1FE	3,523,940		4,747,381	3,500,000	3,518,441		(630)			5.950	5.900		43,964	208,250	04/18/2008	10/15/2036
209111-EZ-2	CONS EDISON CO OF NY		.[1	1FE	3,217,953		3,034,398	3,000,000	3,029,043	l [(62,733)		ļ	4.450	2.300		5,933	133,500	12/01/2016	06/15/2020
209111-FA-6	CONS EDISON CO OF NY			1	1FE	4,975,700	131.7000	6,584,992	5,000,000	4,979,610		514			5.700	5.734		12,667	285,000	06/02/2010	06/15/2040
209111-FB-4	CONS EDISON CO OF NY			1	1FE		111.5980	13,391,784	12,000,000	11,963,857		968			4.200	4.221		148,400	504,000	03/08/2012	03/15/2042
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE			2	<u>1.</u>		114. 2820	6,011,193	5,259,980	5,259,980					8.710	8.710		1,273	457 , 188	06/20/2008	06/30/2022
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW			[!	1FE		103.3380	299,680	290,000	287,426	-	4			3.700	3.743		1,580		11/05/2019	11/15/2059
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW	LS		[]	1FE		103 . 3380	113,672	110,000	109,024		2			3.700	3.743		599		11/05/2019	11/15/2059
21036P-AL-2	CONSTELLATION BRANDS INC			[]	2FE	1,307,167		1,333,738	1,254,750	1,283,870		(8, 101)			4.250 4.750	3.506		8,888	53,327	01/05/2017	05/01/2023
21036P-AN-8 21036P-AP-3	CONSTELLATION BRANDS INC			·- [¦	2FE 2FE	6,511,750		6,762,434 4,526,100	6,100,000	6,369,814		(49,603)				3.748		37,024 16.075	289,750	01/10/2017	11/15/2024
21036P-AR-9	CONSTELLATION BRANDS INC	-+		[2FE	4,492,156 1.396.948			4,061,000 1,400,000	4,385,918 1.398.511		(49,051) 604			4.750	3.252		5.460	192,898	05/02/2017	12/01/2025
21000F-AK-9	CONSTRUCT DUNI DUNINOS TINO	-4	-1		∠ГЕ	, 390, 948	101.2010	1,417,049	, 400,000	,398,311			ļ	ļ	∠./UU		mıv	ມວ,46U	37,800	11 U2 / 20 / CU	03/ 03/ 2022

								Showing All Lon	•						,						
1	2		Code		6	7		Fair Value	10	11			usted Carryin					erest		Da	
		3	4	5			8	9			12	13	14	_15	16	17	18	19	20	21	22
1														Total							
1			_		NAIG								0	Foreign							
1			F		NAIC								Current	Exchange							
			0		Desig-		D.1.					0	Year's	Change							
1			r		nation		Rate			De els/	I I a a a a li a a al	Current	Other-	in Daala				A -l:44l			04-4-4
		C	e		and Admini-		Used to Obtain			Book/ Adjusted	Unrealized	Year's	Than-	Book/		Cffo otivo		Admitted Amount	Amount		Stated Contractual
CUSIP			١ ~	Dond	1	A atual	Fair	Fair	Dor	.,	Valuation	(Amor-	Temporary	Adjusted	Doto	Effective	When		Amount Received		
Identification	Description		g n	Bond Char	strative Svmbol	Actual Cost	Value	Value	Par Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate	Paid	Due and Accrued	During Year	Acquired	Maturity Date
21036P-AS-7 (CONSTELLATION BRANDS INC	е		Oliai 1	2FE	4,988,300	.104.4810	5,224,072	5,000,000	4,991,009	(Decrease)	1,054	Recognized	value	3.500	3.528	MI	25,278	175,000	05/02/2017	05/09/2027
21036P-AW-8	CONSTELLATION BRANDS INC	İ		1	2FE	6,771,576	.101.4080	6,895,710	6,800,000	6,783,330		5,551			2.650	2.740	MN	27,030	180,200	10/31/2017	11/07/2022
21036P-AY-4	CONSTELLATION BRANDS INC	I		1	2FE	11,457,844	.105.8270	12,148,919	11,480,000	11,461,457		1,932			3.600	3.623	FA	156 , 128	413,280	01/29/2018	02/15/2028
210371-AF-7 (CONSTELLATION ENERGY GRP	LS		1	2FE	6,833,641	. 138 . 0990	9,287,189	6,725,000	6,796,930		(3,542)			7.600	7.465	AO	127,775	511, 100	05/30/2002	04/01/2032
210371-AF-7 (210518-CP-9 (CONSTELLATION ENERGY GRP	LS		1	2FE	244,092	. 138 . 0990	324,534	235,000	241,019		(296)			7.600	7.280	AO	4,465	17,860	05/30/2002	04/01/2032
210518-CP-9 (CONSUMERS ENERGY CO	+		1	1FE	9,980,700 4,999,550	.128.9800 .102.2240	12,898,043 . 5.111.186	10,000,000	9,986,063 4,999,882		532 48			5.800 2.850	5.814 2.851	MS	170,778	580,000 142,500	08/08/2005	09/15/2035
219350-AV-7	CORNING INC	I		1	2FE	3,972,800	124.5970	4,983,882	4,000,000	3,977,039		567			5.750	5.798	FA	86,889	230,000	08/03/2010	08/15/2040
220517-AA-4 (CORTES NP ACQUISITION CORP	I		1	5FE	4,739,375	.107.5000	4,971,875	4,625,000	4,436,964					9.250	8.700	A0	90,316	427,813	12/14/2016	10/15/2024
22303Q-AN-0 (COVIDIEN INTL FINANCE SA	ļ].		1	1FE	4,984,600	.102.7420	5, 137, 100	5,000,000	4,995,764		1,632			3.200	3.253	JD	7,111	160,000	05/22/2012	06/15/2022
	COX COMMUNICATIONS INC	}]-		1	2FE	4,976,100		5,217,101	5,000,000	4,981,081		2, 126			3.500	3.557	FA	66,111	175,000	07/24/2017	08/15/2027
	COX ENTERPRISES INC	 -		1	2FE 2FE	1,140,000 3,521,630	.127.1500	1,271,499	1,000,000	1,079,206		(8,079)			7.375	6.051	JJ	34,007	73,750 155,750	05/25/2010	07/15/2027
	CRANE CO CRC ESCROW ISSUER LLC	† -		1	4FE	3,521,630	.106.9860	3,744,512 460.575	3,500,000 445.000	3,509,682		(2, 197)			4.450 5.250	4.373 5.271		6,922 4,932		12/10/2013 05/22/2019	12/15/2023 10/15/2025
	CREDIT ACCEPTANCE CORP	1		1	3FE		.102.6250	550.070	536,000	536,010		(435)			7.375	7.265		11,639	39, 124	05/22/2019	03/15/2023
225310-AL-5 (CREDIT ACCEPTANCE CORPORATION			1	3FE	3,785,144	. 108 . 1250	4,075,231	3,769,000	3,782,888		(2,255)			6.625	6.523	MS	73,522	130,397	05/22/2019	03/15/2026
	CREDIT ACCEPTANCE CORPORATION			1	3FE	258,000	. 103 . 8460	267,923	258,000	258,000					5. 125	5.125		477		12/09/2019	12/31/2024
	CREDIT SUISSE AG (NEW YORK BRANCH)		0		1FE	1,999,760	.100.4730	2,009,465	2,000,000	1,999,776		16			2.100	2.106		5,717		11/04/2019	11/12/2021
	CREDIT SUISSE GROUP AG	اا	J	1	2FE2FE	1,500,000 2,250,000	.102.7550	1,541,326 2,380,167	1,500,000 2,250,000	1,500,000 2,250,000					3.574	3.574	JJ	25,614 4,996	53,610 94,658	01/04/2017	01/09/2023
	CRESTWOOD MIDSTREAM PARTNERS LP	t	J	1	4FE	2,250,000	.103.7630			2,250,000		5.222			6.250	8.735	AO	4,688	18.750	07/20/2016	04/01/2023
	CRESTWOOD MIDSTREAM PARTNERS LP			1	4FE	1,793,750	.102.2500	1.789.375	1,750,000	1,790,073		(3,677)			5.750	4.978	A0	25.156	50,313	08/30/2019	04/01/2025
	CRESTWOOD MIDSTREAM PARTNERS LP			1	3FE	2,077,616		2,100,490	2,072,000	2,077,043		(573)			5.625	5.571	MN	19,425	63,455	05/22/2019	05/01/2027
	CRH AMERICA FINANCE INC		0	1	2FE	7,941,680		8,318,878	8,000,000	7,955,275		5,250			3.400	3.487		39,289	272,000	05/02/2017	05/09/2027
	CRH AMERICA FINANCE INC			1	2FE	7,242,404		7,989,867	7,400,000	7,263,631		13,507			3.950	4.216		70,639	292,300	05/31/2018	04/04/2028
	CROWN AMERICAS LLC CROWN AMERICAS LLC	LS			3FE	2,041,623 516,250		2,112,500 528,125	2,000,000 500,000	2,036,074 514,504		(5,549)			4.750 4.750	4.263			77, 188	06/13/2019	02/01/2026
	CROWN AMERICAS LLC			1	3FE	9,269,009		9,992,131	9.505.000	9,412,163		27.385			4.500	4.847		197.229	427.725	12/03/2015	01/15/2023
	CROWN AMERICAS LLC	LS		1	3FE	627,320	. 105 . 1250	698,030	664,000	649,746		4, 197			4.500	5.272		13,778	29,880	11/19/2013	01/15/2023
	CROWN CASTLE INTERNATIONAL CORP			1	2FE	3,997,500		4,237,290	4,000,000	3,999,174		331			4.875	4.885		41, 167	195,000	04/02/2014	04/15/2022
	CROWN CASTLE INTERNATIONAL CORP	. -		1	2FE	1,077,689	.101.3610	1,064,288	1,050,000	1,056,840		(5,921)			3.400	2.806	FA	13,487	35,700	04/26/2016	02/15/2021
	CROWN CASTLE INTERNATIONAL CORP			1	2FE 2FE	1,499,580 698,047	.100.2910	1,504,360	1,500,000 700,000	1,499,855		85 261			2.250	2.256	MS	11,250	33,750	08/22/2016	09/01/2021
	CROWN CASTLE INTERNATIONAL CORP			1	2FE	3,997,200	. 105. 4460	4,233,265	4,000,000	3,997,781		247			3.650	3.244	MS	48,667	146,000	07/25/2017	09/01/2027
	CROWN CASTLE INTERNATIONAL CORP			1	2FE	2,241,675	.103.1890	2,321,762	2,250,000	2,244,475		1,451			3. 150	3.224	JJ	32,681	70,875	01/09/2018	07/15/2023
228255-AH-8 (CROWN CORK & SEAL CO INC			1	3FE	3,840,770	.118.7500	4, 133, 688	3,481,000	3,717,682		(26,543)			7.375	6.158	JD	11,410	256,724	11/05/2015	12/15/2026
	CSC HOLDINGS LLC			1	4FE	3,375,359	. 107 . 6250	3,390,188	3, 150,000	3,212,927		(31, 114)			6.750	5.609	MN	27, 169	212,625	12/08/2015	11/15/2021
	CSC HOLDINGS LLC			1	3FE	382,196	.102.5000	386,425		380,097		(1,933)			5.375	4.795	JJ	9,344	19,968	05/22/2019	07/15/2023
	CSC HOLDINGS LLC	† -		1	3FE 4FE	3,341,668 402,855	.105.8740	3,546,779 . 452,000 .	3,350,000	3,342,686		934			5.500 7.500	5.541 7.345	MIN		184,250	11/28/2018	05/15/2026
	CSC HOLDINGS LLC	1		1	3FE		.111.5000	3,231,270	2,898,000	3,027,360		(10,984)			6.500	5.720	FA	78,488	94,708	05/22/2019	02/01/2029
126307-BA-4 (CSC HOLDINGS LLC	Į		1	4FE	640,000	.106.7500	683,200	640,000	640,000					5.750	5.750		17,480		07/01/2019	01/15/2030
22959#-AA-9 (CSOLAR IMPERIAL VALLEY SOUTH LLC].		2	2FE	9,321,707	.104.7350	9,763,051	9,321,707	9,321,707					5.371	5.371	MJSD	126,558	372,762	11/21/2013	09/30/2038
	CSX CORP	 -			2FE		.132.2570	6,612,830	5,000,000	4,722,428		25,798			7.950	9.001	MN	66,250	397,500	05/11/2000	05/01/2027
	CSX CORP	 		1	2FE	2,473,775 2,178,200	.126.6290	3,165,729	2,500,000 2,000,000	2,477,749 2,041,893		536			5.500	5.572		29,028	137,500	10/18/2010	04/15/2041
	CSX CORP	† -		1	2FE2FE	4,981,750	. 102. 6 150	5,457,232	5,000,000	4,984,144		(28,626)			4.250	4. 121		60,361		10/17/2012	03/15/2044
	CSX CORP	I		1	2FE	19,636,281	.105.6150	20,478,836	19,390,000	19,549,278		(31,905)			3.400	3.205		274,692	659,260	04/25/2017	08/01/2024
126408-HB-2 (CSX CORP	LS		1	2FE	553,900	.105.6150	570,323	540,000			(1,831)			3.400	3.003	FA	7,650	18,360	04/25/2017	08/01/2024
	CSX CORP	ļ .		1	2FE	9,959,600	.101.7220	10 , 172 , 233 .	10,000,000	9,971,357		3,777			2.600	2.646		43,333	260,000	10/13/2016	11/01/2026
	CSX CORP	 - -		1	2FE	733, 105						81			3.250	3.264	JD	1,988	23,855	04/26/2017	06/01/2027
	CSX CORP	 -		1	2FE 2FE	3,087,120 198,136	112.6500	3,379,512	3,000,000 200,000	3,081,042		(6,078)			4.250	3.898	MN	37,542		02/21/2019	03/15/2029
	CSX CORP	† -		1	2FE2	996,440	97.8460		1,000,000	996,531		91			2.400	2.439		7,267		09/03/2019	02/15/2030
	CTR PARTNERSHIP LP / CARETRUST CAP	1		1	3FE	7,306,350		7,514,000	7,225,000	7,272,259		(15, 179)			5.250	5.000		31,609	379,313	10/30/2018	06/01/2025
126650-BJ-8 (CVS CAREMARK CORP			1	2FE	3,468,010	.120.2760	4,209,647	3,500,000	3,483,390		1,708			6.250	6.331	JD	18,229	218,750	05/22/2007	06/01/2027
126650-CK-4 (CVS HEALTH CORP	1 1		1	2FE	10,135,320	103.2430	10,324,317	10,000,000	10,065,139		(24,221)		.	3.500	3.231	JJ	156.528	350,000	01/01/2017	07/20/2022

						_		Showing All Lon	•												
1	2		Code		6	7		Fair Value	10	11			usted Carryin	J				erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
		_	r		nation		Rate					Current	Other-	_ in							<u> </u>
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIOID.		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	D d. C		g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
126650-CQ-1 126650-CS-7	CVS HEALTH CORP			! 1	2FE2FE	750,000 2,572,786	106.7360			750,000 2,543,011		(8,860)			4.750 5.000	4.750	JD	2,969	35,625	06/13/2016	12/01/2022 12/01/2024
126650-CT-5	CVS HEALTH CORP			' 1	2FE	4,986,050	100.1730	5,008,642	5,000,000	4,995,906		2,815			2. 125	2.184	.ID	8,854	106,250	05/16/2016	06/01/2021
126650-DE-7	CVS HEALTH CORP			1	2FE	4,775,280	. 100 . 8530	4,840,945	4,800,000	4,777,036		1,756			2.625	2.736	FA	47,600		08/08/2019	08/15/2024
L2287*-AA-5	CYGNUS ISSUANCE ONE	D.		1	2PL	3,119,202	. 102.6790	3,202,763	3,119,202	3,119,202					4.110	4.000	MON	356	144,200	06/26/2015	03/31/2023
L2287*-AB-3	CYGNUS ISSUANCE S.A	D.		1	2PL	2,552,276	102.6050	2,618,760	2,552,276	2,552,276					3.790	3.790	MON	269	96,684	03/21/2016	03/31/2023
L2287*-AC-1	CYGNUS ISSUANCE S.A	+ D.	[1	2PL	6,285,958	.102.7690	6,460,008	6,285,958	6,285,958		 		<u> </u>	3.760	3.760	MON	657	235,730	05/19/2016	03/31/2023
L2287*-AD-9 23331A-BM-0	CYGNUS ISSUANCE S.A. D.R. HORTON INC		[1 1	2PL 2FE	8,335,416 999,390	. 103 . 1650					26			3.870	3.870	MON		323,046	10/31/2016	03/31/2023 10/15/2024
23331A-BE-8	D.R. HORTON INC	t	······].	· 1	2FE	11,592,500	. 104.8400	12,580,838	12,000,000	11,852,014		49,963			4.375	4.867	MS			05/06/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC	[]	·	1	2FE	1,980,000	.106.7050	2,134,109	2,000,000	1,992,505		2, 172			4.750	4.881	FA	35,889	95,000	06/06/2013	02/15/2023
23331A-BH-1	D.R. HORTON INC			1	2FE	3,907,313	.110.5500	4,294,871	3,885,000	3,894,509		(2,308)			5.750	5.674		84,391	223,388	07/31/2013	08/15/2023
	D.R. HORTON INC	LS		1	2FE	116,438		127,133	115,000	115,612		(149)			5.750	5.586		2,498	6,613	07/31/2013	08/15/2023
	D.R. HORTON INC			1	2FE	1,500,000	. 100 . 2220	1,503,334	1,500,000	1,500,000		0.000			4.000	4.000		22,667	60,000	02/04/2015	02/15/2020
	DAIMLER FINANCE NORTH AMERICA LLC	C.		1	1FE 3FE	7,592,932	. 102. 7940		7,600,000 3,000,000	7,595,563		2,282			3.750	3.783			285,000	10/31/2018 05/24/2016	11/05/2021
	DANA FINANCING LOXEMBOURG SARL			1 1	3FE	1,836,000	104. 5000	1,918,620	1,836,000	1,836,000					5.750	5.750		22,287	105,570	03/24/2010	04/15/2025
	DANA HOLDING CORP			1	3FE	2,531,813	102.7920	2,852,478	2,775,000	2,618,808		24,954			5.500	6.833		6,783	152,625	02/09/2016	12/15/2024
	DANA HOLDING CORP	LS		1	3FE	269,625	. 102.7920	308,376	300,000	280,736		3, 147			5.500	7.058		733	16,500	02/09/2016	12/15/2024
235825-AF-3	DANA INC			1	3FE	484,000	.103.0000	498,520	484,000	484,000					5.375	5.375		2,963		11/05/2019	11/15/2027
23636T-AD-2	DANONE SA	D.		!	2FE	10,000,000	.101.5860	10,158,567	10,000,000	10,000,000					2.589 2.947	2.589	MN	42,431	258,900	10/26/2016	11/02/2023
23636T-AE-0 237266-AH-4	DANONE SA DARLING INGREDIENTS INC			! 1	2FE 3FE	6,000,000 9,077,590	. 102 . 1590	6,129,560 9,469,503	8,902,000	6,000,000 9,059,223		(18,367)			5.250	2.947	MN	28,979 98,664	176,820 249,256	10/26/2016 07/17/2019	11/02/2026
	DAVITA HEALTHCARE PARTNERS INC			1	3FE	1,730,750	102.5000	1,768,125	1,725,000	1,727,056		(742)			5. 125	5.074		40,765		06/10/2014	07/15/2024
	DAVITA HEALTHCARE PARTNERS INC			1	3FE	5,697,402	.102.8750	5,856,674	5,693,000	5,664,718		(2,610)			5.000	4.985		47,442	280,925	05/17/2019	05/01/2025
	DAVITA HEALTHCARE PARTNERS INC	LS		1	3FE	5,008,698		5,243,539	5,097,000	5,006,485		9,831			5.000	5.298		42,475	254,850	06/05/2018	05/01/2025
	DAYTON POWER AND LIGHT CO			1	2FE	1, 192, 260		1,229,923	1,200,000	1, 192,338		78			3.950	3.987		2, 107	24,885	06/03/2019	06/15/2049
	DBS GROUP HOLDINGS LTD	D.		1	1FE	600,000	. 106 . 3490	638,093	600,000	600,000		10.050			4.520	4.520		1,507	27, 120	06/04/2018	12/11/2028
	DCP MIDSTREAM OPERATING DCP MIDSTREAM OPERATING LP			! 1	3FE	19,907,000	103.7500	20,750,000				10,253			4.950	5.009		247,500 4,152		05/08/2012	04/01/2022 05/15/2029
	DEERE & COMPANY	1		'	1FE	9,971,060	124.3230	12,432,343	10,000,000	9,982,052		1,360			5.375	5.399		111,979	537,500	10/15/2009	10/16/2029
	DELL INTERNATIONAL LLC/EMC CORP	I		1	2FE	787,512	.104.7720	828,750	791,000	787,977		466			4.000	4.093	JJ	14,590	10,107	03/06/2019	07/15/2024
	DELL INTERNATIONAL LLC/EMC CORP			1	2FE	1,578,932	.110.1200	1,743,199	1,583,000	1,579,288		356			4.900	4.941	AO	19,392	41, 154	03/06/2019	10/01/2026
	DELPHI CORP (NEW)	·		!	2FE	10,463,145	. 105.9720	11,127,074	10,500,000	10,482,674		3,695			4.150	4. 193	MS	128,304	435,750	02/24/2014	03/15/2024
247131-AF-2 24718P-AA-5	DELPHI FINANCIAL GROUP	· [[1	2FE 3FE	3,999,800 2,154,123	92.5000	4,016,415 1.952.675	4,000,000 2,111,000	3,999,998		27			7.875 5.000	7.893	JJ	132, 125	315,000	01/14/2010	01/31/2020
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC	LS	····· .	1 1	3FE		92.5000	3,269,875				(4,957)		····	5.000	4.683	AO	26,388	176,750	01/08/2018	10/01/2025
	DELTA AIR LINES INC		·····	1	2FE	699,902	. 102.4130	716,892	700,000			19			3.625	3.628	MS	7,472	25,375	03/09/2017	03/15/2022
247361-ZK-7	DELTA AIR LINES INC			1	2FE	2,704,596	.100.0160	2,712,421	2,712,000	2,711,488		2,528			2.875	2.971	MS	23,391	77,970	03/09/2017	03/13/2020
	DELTA AIR LINES INC	·		!	2FE	796,760	99.8410	798,728	800,000	796,807		47		ļ	3.750	3.799	AO	5,250		10/21/2019	10/28/2029
	DELTA AIR LINES INC	·	[1	2FE	2,390,472		2,401,032	2,400,000	2,390,784		312			2.900	2.986	A0	12, 180	005 000	10/21/2019	10/28/2024
	DENTSPLY INTERNATIONAL DETROIT EDISON COMPANY	· · · · · · · · · · · · · · · · · · ·	[I 1	2FE1FE	20,004,750 24,716,500	.102.8360	20,567,260 28,222,165	20,000,000 25,000,000	20,000,836 24,761,335		(503)			4. 125	4.122				08/17/2011 09/06/2011	08/15/2021
	DEUTSCHE TELEKOM INT FIN	n	······ .	' 1	2FE	9,860,400		11,805,829	10,000,000	9,879,853		2,923			4.875	4.965		155,729		02/28/2012	03/06/2042
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN	DD.	·	1	2FE	39,497,630			39,500,000	39,498,691		332			2.485	2.486		278, 113	981,575	09/13/2016	09/19/2023
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN	LS D.		1	2FE	499,970	.100.7180	503,588	500,000	499,983		4			2.485	2.486	MS	3,520	12,425	09/13/2016	09/19/2023
	DEVON ENERGY CORP	·		1	2FE		.116.0670	719,618	620,000	651,060		(425)			5.000	4.658		1,378	31,000	05/03/2019	06/15/2045
	DH EUROPE FINANCE II SARL	· 			2FE2FE	3,999,760	. 100 . 1090	4,004,379	4,000,000	3,999,772		12			2.050	2.052		12,300		10/29/2019	11/15/2022
23291K-AG-0 23291K-AH-8	DH EUROPE FINANCE II SARL	·	[I 1	2FE	1,999,040 6,993,210	99.6370	2,002,694 6,974,610	2,000,000 7,000,000	1,999,067		27			2.200	2.210	MN	6,600		10/29/2019	11/15/2024
23291K-AJ-4	DH EUROPE FINANCE II SARL	· · · · · · · · · · · · · · · · · · ·	····· .	 1	2FE	12,975,170	99.0370		13,000,000			133			3.250	3.263	MN	63,375		10/30/2019	11/15/2039
23291K-AK-1	DH EUROPE FINANCE II SARL	[]		1	2FE	4,987,800		5,094,453	5,000,000	4,987,835		35			3.400	3.413		25,500		10/30/2019	11/15/2049
25243Y-AY-5	DIAGEO CAPITAL PLC	D.	·	1	1FE	1,596,432	. 105. 3510	1,685,618	1,600,000	1,597,446		633			3.500	3.546	MS	16,022	56,000	05/15/2018	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC	D.		1	1FE	12,453,875	. 109 . 6720	13,708,955	12,500,000	12,460,188		3,943			3.875	3.920		57,856	484,375	05/15/2018	05/18/2028
25243Y-BA-6	DIAGEO CAPITAL PLC	1D	[1	1FE	6,997,970		7,001,637		6,998,063		93			2. 125	2. 131	AO	36,361		09/30/2019	10/24/2024
25243Y-BB-4 25272K-AU-7	DIAGEO CAPITAL PLC	ا	[! 1	1FE 3FE	5,945,760 600,721		5,920,041	6,000,000 602.000	5,946,927		1, 167			2.375	2.477	NU	34,833	35.367	09/30/2019	10/24/2029
ZUZ1ZN-HU-1	DIAMOND I FIN/DIAMOND Z			I	ນr⊏	000,/21	101.3030	,409 ما ا ق	,200,200	001,022		301			3.8/5	5.836	JD	,5/2	35,36/	61 02 /22 /60	202/61 /00

								Showing All Lon	•						,						
1	2		odes		6	7		Fair Value	10	11			usted Carryin			1		erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_		NAIC								Current	Foreign							
					Desig-								Current Year's	Exchange Change							
			r		nation		Rate					Current	Other-	in							
		С	<u>.</u>		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i	1	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	Bo		strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e			Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		1		3FE	2,953,124	.105.5000	3,066,885	2,907,000	2,927,579		(9,024)			7. 125	6.672	JD	9,206	207, 124	05/22/2019	06/15/2024
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		1		3FE	1,908,000	101.1550	1,884,521	1,863,000	1,906,427		(1,573)			5.375	4.802	FA	41,445		10/22/2019	08/15/2026
25466A-AB-7 I 25466A-AG-6	DISCOVER BANK DISCOVER BANK	 			2FE 2FE	574, 130	. 101.3420	506,709	500,000	505,226		(17,774)			7.000	3.322	AO	7,389	35,000	12/01/2015	04/15/2020
25466A-AK-7	DISCOVER BANK	+	1		2FE2FE	1,005,530 999,910	. 100 . 3720	1,003,722	1,000,000			(1,270)			3.100	3.352	JD	2,325	31,000	01/31/2018	06/04/2020
25470D-AF-6	DISCOVERY COMMUNICATIONS	1	1		2FE	1,983,340	102.5870	2,051,742	2,000,000	1,995,525		1,782			3.300	3.397	MN	8,433	66,000	05/10/2012	05/15/2022
25470D-AM-1	DISCOVERY COMMUNICATIONS INC		1		2FE	9,981,100	. 105 . 5640	10,556,403	10,000,000	9,988,067		2,573			3.800	3.831	MS	114,000	380,000	02/28/2017	03/13/2024
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		1		2FE	598,980	.108.0850	648,512	600,000			51			4. 125	4. 146	MN	3, 163	11,963	05/16/2019	05/15/2029
	DISH DBS CORP	 	1		4FE 4FE	11,393	.105.2450	11,577 1,192,500	11,000 1,125,000	11,279		(113)			6.750 5.875	4.873	JD	62	743 66,094	05/22/2019	06/01/2021 07/15/2022
	DISH DBS CORP	····			4FE4FE		. 100. 0000	1, 192,500	1, 125,000	1, 132,381		118			5.875	7.324		162		05/22/2019	03/15/2023
	DISH DBS CORP	I	1		4FE	616,500		603,750	600,000	601,581		(4,626)			5. 125	4.318		5, 125	30,750	08/05/2016	05/01/2020
25470X-AW-5	DISH DBS CORP	ļ	1		4FE	9,713	.102.1880	11,241	11,000	9,828		115			5.875	8.600	MN	83	323	05/22/2019	11/15/2024
	DISH DBS CORP	LS	[]		4FE	3,140,000		3,208,688	3,140,000	3,140,000					5.875	5.875		23,572	184,475	02/05/2015	11/15/2024
25470X-AY-1 I 25470X-AY-1	DISH DBS CORP	LS	1		4FE 4FE	146,931	.105.9390	140,899	133,000	143,011		(1,278)			7.750 7.750	6.304	JJ	5, 154 7, 750	9,881 15,500	05/22/2019	07/01/2026
	DOLLAR TREE INC	Lo	1		2FE	1,598,384	.105.9390	1,711,817	1,600,000	1,598,732		208			4.000	4.017		8, 178	64,000	04/05/2018	05/15/2025
	DOMINION ENERGY GAS HOLDINGS LLC		1		2FE	1,991,960	99.6630	1,993,266	2,000,000	1,992,037		77			3.000	3.047		6,667		11/18/2019	11/15/2029
	DOMINION ENERGY GAS HOLDINGS LLC	ļ	1		2FE	1,799,064	99.8790	1,797,824	1,800,000	1,799,066		2			3.900	3.903		7,800		11/18/2019	11/15/2049
	DOMINION ENERGY INC	·	5		2FE	3,600,864	.100.7660	3,627,593	3,600,000	3,605,946		5,082			2.715	2.617		36,924	21,432	06/24/2019	08/15/2021
25746U-DB-2 I 25746U-BT-5	DOMINION ENERGY INC	+	5		2FE 2FE	3,000,750 900,630	.103.0170	3,090,501 922,425	3,000,000	3,000,680		(70)			3.071	3.066		34,805 9.234	19,284 36,936	06/24/2019	08/15/2024 04/01/2021
25746U-CJ-6	DOMINION RESOURCES INC./VA	*	1		2FE	748,928		749,767	750,000	749,641		215			2.000	2.030		5.667	15,000	08/04/2016	08/15/2021
260003-AP-3	DOVER CORP		1		2FE	497,895		503,935	500,000			29			2.950	2.999		2,335		10/28/2019	11/04/2029
26054E-AT-6	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT				2FE	20,000,000		20,588,988	20,000,000	20,030,156		(45,790)			7.750	7.497		585,556	1,550,000	09/08/1993	09/15/2020
	DOW CHEMICAL COMPANY (THE)		1		2FE	1,883,330 .		2,082,960	1,885,000	1,883,354		24			4.550	4.550		7,386	42,884	11/26/2019	11/30/2025
	DOW CHEMICAL COMPANY (THE)	 			2FE 2FE	930,456 6,401,667		1,082,789 6.524,778	936,000 6,200,000	930,464		(2.772)			4.800	2.430		5,741 28,718		11/26/2019	05/15/2049
	DOWDUPONT INC	†			2FE		.103.2360	2,027,718	2,000,000	2,000,000		(2,112)			3.766	3.766		9,624	72,600	11/14/2018	11/15/2020
26078J-AB-6	DOWDUPONT INC		1		2FE		.106.9950	8,559,586	8,000,000	8,000,000					4.205	4.205		42,984	324,252	11/14/2018	11/15/2023
26078J-AD-2	DOWDUPONT INC	ļ	1		2FE	10,000,000	.113.5440	11,354,393	10,000,000	10,000,000					4.725	4.725		60,375	455,438	11/14/2018	11/15/2028
	DPL INC		1		3FE	1,078,358 .	96.4970	1,042,166	1,080,000	1,078,453		94			4.350	4.369	AO	9,918	23,229	04/08/2019	04/15/2029
26138E-AJ-8 I 23334B-AA-2 I	DR PEPPER SNAPPLE GROUP				2FE 3FE	1,749,580 11,006,077	. 141.5570 . 109.0210	2,477,247 11,624,793	1,750,000	1,749,651					7.450 7.458	7.452	MN	21,729	130,375 759,856	04/25/2008	05/01/2038 04/30/2024
233331-AW-7	DTE ENERGY COMPANY		5		2FE	3,598,812	100.4880	3,617,563	3,600,000	3,598,896		(20,042)			2.529	2.536	A0	22,761	18,439	08/08/2019	10/01/2024
233331-AY-3	DTE ENERGY COMPANY	ļ	1		2FE	749,228	. 100 . 9030	756,774	750,000	749,454		72			2.850	2.862	A0	5,344	21,375	09/29/2016	10/01/2026
233331-BA-4	DTE ENERGY COMPANY		1		2FE	7,958,573	. 104 . 3980	7,967,677	7,632,000	7,956,893		(1,681)			3.700	2.452	FA	117,660		12/20/2019	08/01/2023
250847-EF-3	DTE ENERGY COMPANY	 	[1		1FE	3,128,031	.100.7260	3,021,783	3,000,000	3,026,455		(34,621)			3.450	2.256	AO	25,875	103,500	01/01/2017	10/01/2020
	DUKE ENERGY CAROLINAS	t	····· [1FE	3,220,221 4,991,550	.101.0270	3,030,804	3,000,000 5,000,000	3,029,273		(63,304)			4.300	2.135	.ID	5,733 9,444	129,000	12/01/2016	06/15/2020 12/15/2041
	DUKE ENERGY CAROLINAS LLC	<u> </u>	1		1FE	14,663,915		14,965,522	14,739,000	14,702,909		10,668			2.500	2.580	MS	108,495		03/15/2016	03/15/2023
26442C-AY-0	DUKE ENERGY CAROLINAS LLC		1		1FE	1,398,278	99.3280	1,390,596	1,400,000	1,398,336		58			2.450	2.464		13,053		08/12/2019	08/15/2029
26441C-AF-2	DUKE ENERGY CORP	ļ	1		2FE	4,999,050		5,108,456	5,000,000	4,999,814		104			3.550	3.552		52,264	177,500	08/22/2011	09/15/2021
	DUKE ENERGY CORP	 	[1		2FE	3,727,885 2,149,785	. 105.9910	3,709,702 2,148,259	3,500,000	3,614,522 2,149,927		(24,714)			3.750	2.932		27,708	131,250	02/23/2015	04/15/2024
	DUKE ENERGY CORP	t			2FE 2FE	2,149,785			2,150,000 700,000			43			1.800	1.802		12,900	38,700	08/09/2016	09/01/2021
	DUKE ENERGY CORP	I	1		2FE	1,994,380	.101.0180	2,061,175	2,000,000	1,995,566		507			3.150	3. 183		23,800	63,000	08/07/2017	08/15/2027
26441C-BE-4	DUKE ENERGY CORP	1	1		2FE	798,784	.104.5310		800,000	798,842		58			3.400	3.418	JD	1,209	14,204	06/04/2019	06/15/2029
	DUKE ENERGY OHIO INC		1		1FE	7,862,610	.105.7300	7,929,749	7,500,000	7,705,973		(52,388)			3.800	3.003	MS	95,000	285,000	12/01/2016	09/01/2023
266233-AD-7 I 26817R-AB-4 I	DUQUESNE LIGHT HOLDINGS	·	[1		2FE 3FE	6,985,370 6,985,370 425,072	. 106 . 2920	7,440,447				1,619			5.900 5.875	5.927	JD	34,417	413,000 24,616	05/25/2011 05/22/2019	12/01/2021
26817R-AB-4	DYNEGY INC	†			3FE 3FE	1,086,229		1.150.920	1, 104, 000	422,586		(6,637)			8.000	7.405		2,051 40,725		05/22/2019	06/01/2023
26817R-BA-5	DYNEGY INC	<u> </u>	1		3FE	203,884			189,000	200,311		(3,573)			8. 125	4.545		6,441	7,678	05/28/2019	01/30/2026
26817R-BA-5	DYNEGY INC	LS	1		3FE	107,875	.107.0000	107,000	100,000	105,984		(1,891)			8. 125	4.545	JJ	3,408	4,063	05/28/2019	01/30/2026
277432-AD-2	EASTMAN CHEMICAL	ļ			2FE	8,283,415	. 127 . 6290	10,488,554	8,218,000	8,249,772		(3,291)			7.600	7.529			624,568	05/09/2002	02/01/2027
	EASTMAN CHEMICAL CO	·	[]		2FE	9,922,400		10,351,293	10,000,000	9,977,203		8, 137			3.600	3.692		136,000	360,000	05/29/2012	08/15/2022
277432-AW-0 I	EASTMAN CHEMICAL COMPANY	4	[1		2FE	2,973,780	.110.7580	3,322,736	3,000,000	2,976,209		2, 114			4.500	4.609	JD	11,250	144,375	10/30/2018	12/01/2028

								Showing All Lon	_						,						
1	2		odes		6	7		Fair Value	10	11			usted Carryin	J		1		erest	_		ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
		1 1 .	_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate			5		Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted	A		Stated
CLICID		0	<u> </u>		Admini-	A -41	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective		Amount	Amount		Contractual
CUSIP Identification	Description			Bond Char	strative Svmbol	Actual Cost	Fair	Fair Value	Par	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	A aguira d	Maturity
	EATON CORP	е	n C	Jilai	2FE	3,142,984	Value .137.1040	3,564,696	Value 2,600,000	2,902,282	(Decrease)	Accretion (21,815)	Recognized	Value	7,650	of 6.067	Palu	Accrued25,415	During Year	Acquired 11/20/2002	Date 11/15/2029
	EATON CORP				2FE	4,038,000	.119.8010	5,990,037	5,000,000	4,252,091					5.450	7.100	AO	57,528	272,500	07/22/2009	10/15/2034
	EATON CORP		1		2FE	9,969,842	. 113 . 4560	11,345,598	10,000,000	9,977,223		1,333			4.000	4.023		65,556	400,000	11/19/2013	11/02/2032
278062-AG-9	EATON CORPORATION		1		2FE	4,000,000	103.9290	4, 157, 162	4,000,000	4,000,000					3.103	3.103	MS	36,546	124, 120	09/06/2017	09/15/2027
	EBAY INC		1		2FE	17,160,012	.100.6430	17,518,948	17,407,000	17,382,209		30,382			3.250	3.435		119,431	565,728	08/09/2011	10/15/2020
	EBAY INC.		1		2FE	993,640	.101.2010	1,012,013	1,000,000	998,120		1, 143			2.875	2.998		11,979	28,750	11/19/2015	08/01/2021
	EBAY INC. E-CO ENERGI AS (2011 TRANSACTION) 2023	n			2FE	4,897,800	. 104 . 6340	5,231,701	5,000,000 10,000,000	4,945,806		10,661			3.450	3.709		71,875 67.575	172,500 477,000	02/27/2015	08/01/2024
	ECOLAB INC	[1		1FE	4,076,389	.100.9740	4,271,483	4,079,000	4,078,403		289			4.770	4.770		11,336	177,437	12/05/2011	12/08/2021
278865-AV-2	ECOLAB INC	I	i		1FE	6,977,950	.102.7480	7, 192, 340	7,000,000	6,984,346		2,057			2.700	2.736		31,500	189,000	10/13/2016	11/01/2026
281020-AL-1	EDISON INTERNATIONAL		1		2FE	1,146,228	99.7600	1,147,241	1, 150, 000	1, 147, 927		732			2.400	2.469	MS	8, 127	27,600	08/17/2017	09/15/2022
	EDISON INTERNATIONAL	LS	[]		2FE	249, 180	99.7600	249,400	250,000	249,549		159			2.400	2.469		1,767	6,000	08/17/2017	09/15/2022
	EDISON INTERNATIONAL EDISON INTERNATIONAL	·····	[]		2FE 2FE	999,410 1,847,484		1,015,712 1,895,047	1,000,000 1,850,000	999,432 1.847.538		22 54			3. 125 3. 550	3.146		3,646 7.662		11/14/2019	11/15/2022
	EDISON INTERNATIONAL	LS			2FE		102.4350	1,693,047	1,850,000	149.800					3.550	3.580		621		11/14/2019	11/15/2024
	EDP FINANCE BV	D	1		2FE		. 103. 9050	727,335	700,000	698,021		394			3.625	3.693		11,701	25,382	06/21/2017	07/15/2024
28176E-AD-0	EDWARDS LIFESCIENCES CORP		1		2FE	9,976,700	. 111. 1990	11,119,928	10,000,000	9,979,681		1,952			4.300	4.329	JD	19,111	430,000	06/06/2018	06/15/2028
	EG GLOBAL FINANCE PLC	D	1		4FE	1,068,750	. 106 . 1250	1,061,250	1,000,000	1,068,266		(484)			8.500	6.459		16,528		12/18/2019	10/30/2025
28370T-AE-9	EL PASO PIPELINE PART OP		1		2FE	8,817,822	. 104 . 2400	9,111,589	8,741,000	8,846,844		2,202			5.000	4.266		109,263	300,000	12/16/2019	10/01/2021
28414H-AE-3 28414H-AF-0	ELANCO ANIMAL HEALTH INCELANCO ANIMAL HEALTH INC	····	1		3FE	3,160,000 8,797,613	. 105 . 6390 . 102 . 5940	3,338,200 9.016.946	3,160,000 8,789,000	3,160,000		(1.878)			4.272	4.272		46, 123	67,498 171,913	07/08/2019	08/28/2023
28414H-AG-8	ELANCO ANIMAL HEALTH INC	·····	1		3FE	214,551	.102.3940	9,010,940	213,000	214, 485		(1,676)			4.900	4.801		3,566	5,219	07/08/2019	08/28/2028
268317-AN-4	ELECTRICITE DE FRANCE SA	D	1		1FE	19,558,324		19,763,456	19,725,000	19,697,510		34,350			2.350	2.531		100,433	463,538	10/07/2015	10/13/2020
	ELECTRICITE DE FRANCE SA	LS D	1		1FE	272,676	. 100 . 1950	275,536	275,000	274,617		479			2.350	2.531	A0	1,400	6,463	10/07/2015	10/13/2020
	ELECTRICITE DE FRANCE SA	D	1		1FE	2,506,340	. 106 . 1530	2,653,834	2,500,000	2,504,358		(667)			3.625	3.591		19,635	90,625	12/01/2016	10/13/2025
	ELECTRICITE DE FRANCE SA	D	[]		1FE		.111.2350	11,123,524	10,000,000	9,891,377		9,895			4.500	4.653 7.696		125,000	450,000	09/18/2018	09/21/2028
	ELEKTRA NORESTE, SA PANAMA 144AELI LILLY AND COMPANY				2FE	19,331,520 15,176,592		20,886,606 16,372,191	19,500,000 15,200,000	19,472,879 15,178,295		16,105			7.600	3.393		695,717	1,482,000 289,275	06/30/2006	07/12/2021
	ELM RD GENERATING STAT	†	1		1FE		.123.8770	4,955,081	4,000,000	4,000,000		1,700			6.090	6.090		94,733	243,600	02/20/2019	03/13/2029
	ELM RD GENERATING STAT		2		1FE		.121.2370	14,548,498	12,000,000	12,000,000					5.848	5.848		315,792		01/12/2011	01/19/2041
	EMC CORP	ļ	1		3FE	1,842,124	.100.0180	1,956,352	1,956,000	1,943,608		28,769			2.650	4.203		4, 176	51,834	05/22/2019	06/01/2020
	EMD FINANCE LLC	C	1		2FE	8,615,314	.100.0310	8,652,651	8,650,000	8,648,292		7,795			2.400	2.492		58,820	207,600	07/29/2015	03/19/2020
	EMERA US FINANCE LP	C	1		2FE	1,498,707 9,886,800	.100.9310	1,513,960	1,500,000	1,499,556 9,907,522		295			2.700	2.721				01/18/2017	06/15/2021
	ENA SUR TRUST CLASS A DUE 2025	D			1FE 2FE	9,868,518	.124.4350	12,443,451	9,868,518	9,868,518		2,5/1			5.250 5.750	5.750		56,744		11/10/2009	11/15/2039 05/25/2025
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		1		2FE	729,825	99.8780	743.090	744.000	733.162		1,241			4.400	4.640	MS	9.639	32,736	03/08/2017	03/25/2027
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP		1		2FE	998,210	94.9800	949,796	1,000,000			44			4.150	4.172	MS	12,450		09/04/2019	09/15/2029
29250R-AP-1	ENBRIDGE ENERGY PARTNERS	ļ	1		2FE	2,742,053	143 . 4960	3,946,133	2,750,000	2,740,705		227			7.500	7.524		43,542	206,250	03/31/2008	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS	ļ	[]		2FE	19,959,600	. 103 . 0580	20,611,660	20,000,000	19,978,705		11,345			4.200	4.225		247,333	840,000	09/06/2011	09/15/2021
	ENBRIDGE INC	A	[]		2FE 2FE	1,043,238	.110 . 1720	1, 156, 807 713, 136	1,050,000 700,000	1,045,026		605			4.250	4.330		3,719	44,625	11/21/2016	12/01/2026
	ENBRIDGE INC	ΑΑ	¦		2FE		.101.8770		640,000	640.000		110		····	6.250	6.250			40,000	06/2//2017	03/01/2078
29250N-AZ-8	ENBRIDGE INC	Α	i		2FE	4,996,150	.101.2430	5,062,161	5,000,000	4,996,192		42			3. 125	3.134		19,965		11/13/2019	11/15/2029
29250N-BA-2	ENBRIDGE INC	A.	1		2FE	741,338	105.0670	788,004	750,000	741,357		19			4.000	4.067	MN	3,833		11/13/2019	11/15/2049
29250N-BA-2	ENBRIDGE INC	LS A	1		2FE		.105.0670	788,004	750,000	741,357		19			4.000	4.067		3,833		11/13/2019	11/15/2049
	ENCANA CORP	A	[]		2FE		.117.5910	5,879,535	5,000,000	4,968,702		1,246			6.500	6.567		122,778	325,000	07/28/2004	08/15/2034
29261A-AA-8 29261A-AB-6	ENCOMPASS HEALTH CORP	·····	¦		4FE	27,000 7,551,188	. 103 . 6250 . 103 . 7500	27,979 7,811,338	27,000 7,529,000	27,000 7,550,544		(643)			4.500 4.750	4.500		348		09/09/2019	02/01/2028
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD	[2		3PL	14,250,000	.105.7300	14.972.988	14,250,000	14,250,000					5.625	5.625		111,328		08/11/2017	08/11/2024
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		1		3FE	1,353,763	. 105 . 1250	1,357,164	1,291,000	1,349,245		(4,518)			5.750	4.880	JJ	31, 136	24,783	11/12/2019	01/30/2028
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV	D	1		2FE	4,949,500	.103.6150	5, 180, 754	5,000,000	4,960,887		4,509			3.625	3.747		18, 125	181,250	05/22/2017	05/25/2027
	ENEL FINANCE INTERNATIONAL NV	D	1		2FE	2,989,680	.100.7220	3,021,661	3,000,000	2,993,687		1,822		ļ	2.750	2.818		19,479	82,500	10/03/2017	04/06/2023
	ENEL FINANCE INTERNATIONAL NV	↓ D	1		2FE 4FE	5,925,720 .	. 102 . 3730	6,142,369	6,000,000	5,939,276	·	6, 195			3.500	3.643		49,583	210,000	10/03/2017	04/06/2028
	ENERGIZER HOLDINGS INC		[]		4FE	14,998,800			15,000,000	14,999,799		137			4.700 5.250	4.701			705,000 15,514	05/16/2011 01/08/2019	05/19/2021 04/15/2029
	ENERGY TRANSFER OPERATING LP		¦		2FE	438,953		444,963	426,000	436,598		(2,355)			4.250	3.424		5,331	9,053	03/27/2019	04/ 15/2029
	ENERGY TRANSFER OPERATING LP		i		2FE	1,095,113		1, 107, 140	1,000,000	1,081,134		(13,979)			5.875	3.694		27,090	29,375	03/27/2019	01/15/2024
						,,,		,,,,	,,,	,,,								, , , , , , , , , , , , , , , , ,		,,,	

								Showing All Lon	•	S Owned Dece											
1	2		Code		6	7		Fair Value	10	11			usted Carryin					terest			ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		- .						Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
011015		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ENERGY TRANSFER OPERATING LP ENERGY TRANSFER PARTNERS	LS] 1	2FE2FE	3,916,747 5,985,480	.112.4260	4,075,425 6,292,375	3,625,000 6,000,000	3,893,702 5,996,340		(23,045)			5.500 5.200	4.321	JD	16,615	199,375 312,000	03/27/2019	06/01/2027
	ENERGY TRANSFER PARTNERS	LO		1	2FE	9,989,900	.104.6730		10,000,000	9,996,500		1,055			3.600	3.612		150,000		01/14/2013	02/01/2023
	ENERGY TRANSFER PARTNERS LP	1		1	2FE		.101.0660	960, 128	950,000	951,473		(1,918)			4. 150	3.938		9.856	39,425	11/19/2015	10/01/2020
29275Y-AC-6	ENERSYS			1	3FE	258,000	98.7600	254,801	258,000	258,000					4.375	4.375	JD	627		12/09/2019	12/15/2027
	ENLINK MIDSTREAM LLC			1	3FE	146,630	94.0000	161,680	172,000	146,770		140			5.375	7.583	JD	770		12/02/2019	06/01/2029
	ENLINK MIDSTREAM PARTNERS LP			1	3FE	9,706,640 .	94.0000	9,400,000	10,000,000	9,798,675		32,076			4.150	4.574	JD	34,583	415,000	01/01/2017	06/01/2025
	ENOVA INTERNATIONAL INC	······		1	4FE 1FE	350,087	94.5000		352,000 5,000,000	350,224		137			8.500	8.612			28,216	05/22/2019	09/15/2025
	ENTERGY GULF STATES LA	†·····		1	1FE1	4,970,350 6,994,400				4,970,743		393			5.590	5.598		97,825		03/13/2019	04/01/2049
	ENTERGY LOUISIANA LLC	· [1	1FE	14,936,550	98.7100	14,806,466	15,000,000	14,955,475		5.997			2.400	2.448		90.000		09/28/2016	10/01/2024
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1FE	14,992,650	. 103 . 7850	15,567,711	15,000,000	14,994,299		649			3.120	3.126		156,000	468,000	05/17/2017	09/01/2027
29364W-BB-3	ENTERGY LOUISIANA LLC	ļ		1	1FE	4,990,550	.115.7540	5,787,690	5,000,000	4,990,774		164			4.200	4.211	MS	70,000	219,917	08/08/2018	09/01/2048
	ENTERGY TEXAS INC			1	2FE	9,980,800		10,006,339	10,000,000	9,994,535		3,741			2.550	2.590		21,250	255,000	03/08/2016	06/01/2021
	ENTERPRISE DEVELOPMENT AUTHORITY	+		1	4FE		.114.5000	336,630	294,000	290,052		649			12.000	12.339		16,268	31,723	05/22/2019	07/15/2024
	ENTERPRISE PRODUCTS OPER			1	2FE 2FE	2,990,220 4,653,046	.135.9670 .102.0780	4,079,014 4,763,986	3,000,000 4,667,000	2,992,941 4,665,855		273			6.650	6.675		42,117	199,500	09/23/2004	10/15/2034
	ENTERPRISE PRODUCTS OPER			1	2FE	9,979,000	. 104. 1590	10,415,864	10,000,000	9,995,002		2,212			4.050	4.075		153,000		08/10/2011	02/15/2022
	ENTERPRISE PRODUCTS OPER			1	2FE		.115.7080	5,785,416	5,000,000	4,983,086		360			4.850	4.874		71,403	242,500	03/11/2013	03/15/2044
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC	I		1	2FE	1,498,470	.101.0330	1,515,488	1,500,000	1,499,585		312			2.850	2.872	AO	9,025	42,750	04/04/2016	04/15/2021
	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	1,200,000 3,963,400	99.3790	1,192,551	1,200,000	1,200,000					5.375	5.375		24,367	64,500	02/01/2018	02/15/2078
	EQT_CORP			1	2FE			4,129,790	4,000,000	3,991,728		4, 118			4.875	4.992		24,917	195,000	11/02/2011	11/15/2021
	EQT_CORP	+		1	2FE2FE	699,944 80,788	99.9820	699,871 79,608	700,000 81,000	699,986		19			2.500	2.503		4,375	17,500 2,430	09/27/2017	10/01/2020
	EQT CORP	LS		1	2FE2FE		98.2810	608.359	619,000	618,077		317			3.000	3.057		4.643	2,430	09/27/2017	10/01/2022
	EQT MIDSTREAM PARTNERS LP			1	2FE	6,967,660		6,880,533	7,000,000	6,971,472		2.549			5.500	5.561		177,528		06/20/2018	07/15/2028
	EQT MIDSTREAM PARTNERS LP			1	2FE	2,793,308	.100.3190	2,808,936	2,800,000	2,795,150		1,229			4.750	4.804		61,328	140,389	06/20/2018	07/15/2023
	EQT MIDSTREAM PARTNERS LP			1	2FE	421,908		376,098	401,000	421,568		(272)			6.500	6.115		12,019	27,513	09/25/2018	07/15/2048
	EQUIFAX INC			1	2FE	2,248,920 .		2,256,836	2,250,000	2,249,685		217			2.300	2.310		4,313	51,750	05/05/2016	06/01/2021
	EQUIFAX INC				2FE 2FE	747,300 1,484,520	.102.3150		750,000	748,601 1,489,074		822			3.600	3.720		10,200	33,000	05/23/2018	08/15/2021
	EQUIFAX INC			1	2FE2FE		.105.0350	1,575,526 3,018,857	1,500,000 3,000,000	2,993,514		2,882 144			3.950	2.647		2,633 9,100	59,250	05/23/2018	06/15/2023
	EQUINIX INC			1	3FE	2,187,890	.108.6030	2,374,062	2,186,000	2,187,520		(509)			5.375	5.334		15,014	117,498	02/21/2019	05/15/2027
29444U-AR-7	EQUINIX INC	0		1	3FE	805,860	.108.6030		814,000			779			5.375	5.524		5,591	43,753	11/14/2018	05/15/2027
	EQUINIX INC			1	2FE	2,750,000	.100.1860	2,755,115	2,750,000	2,750,000					2.625	2.625		8,622		11/06/2019	11/18/2024
29444U-BD-7	EQUINIX INC			1	2FE		.100.1750	4,598,033	4,590,000	4,583,448		103			2.900	2.923		15,899		11/06/2019	11/18/2026
29444U-BE-5 29446M-AB-8	EQUINIX INC	· ;		1	2FE 1FE	1,833,128	.100.3720	1,841,826	1,835,000 10,000,000	1,833,147		19			3.200	3.212		7,014	000 500	11/06/2019	11/18/2029
	ERAC USA FINANCE LLC	+	D	1	2FE	9,983,400 5,037,560	.109.8070		5,000,000	9,985,248 5,025,932		1,419			3.823	3.700		111,771		09/05/2018	09/10/2028 11/01/2025
	ERAC USA FINANCE LLC	1		1	2FE	9,981,500			10,000,000	9,989,487		2,568			2.700	2.729		45,000	270,000	10/11/2016	11/01/2023
294829-AA-4	ERICSSON LM	ļi	D	1	3FE	9,958,500	. 103 . 9380	10,393,800	10,000,000	9,988,571		4,494			4. 125	4. 176		52,708	412,500	05/02/2012	05/15/2022
26907Y-AA-2	ESH HOSPITALITY INC	ļ].		1	3FE	11,507,715	. 103 . 3750	12,036,985	11,644,000	11,555,503		13,408			5.250	5.411	MN	101,885	611,310	02/14/2017	05/01/2025
	ESH HOSPITALITY INC	LS		1	3FE	305,910		316,328	306,000	305,942		9			5.250	5.254		2,678	16,065	04/18/2016	05/01/2025
	ESTEE LAUDER COMPANIES INC	 -		1	1FE	4,998,800		4,993,854	5,000,000	4,999,664		243			1.700	1.705		12,042	85,000	05/05/2016	05/10/2021
	ESTEE LAUDER COMPANIES INC. (THE)	·		1	1FE		.100.0720	3,002,168	3,000,000 4,000,000	2,963,152		82 487			3. 125	3. 189	JD	10,417		11/19/2019	12/01/2049
	ESTEE LAUDER COMPANIES INC. (THE)	1		1	1FE	5,970,640	99.9720	5,998,336	6,000,000	5,943,321		561			2.375	2.122		15,833		11/19/2019	12/01/2029
	EVERGY INC]		1	2FE	2,495,675	99.5300	2,488,255	2,500,000	2,495,792		117			2.900	2.920	MS	22,556		09/05/2019	09/15/2029
30040W-AC-2	EVERSOURCE ENERGY	. .		1	2FE	6,549,050	.101.4960	6,597,216	6,500,000	6,525,124		(10,950)			2.750	2.568	MS	52,632	178,750	10/02/2017	03/15/2022
30040W-AD-0	EVERSOURCE ENERGY			1	2FE	7,981,920	. 102 . 2270		8,000,000	7,987,318		2,454			2.900	2.936		58,000	232,000	10/02/2017	10/01/2024
30161N-AU-5	EXELON CORP	LS		1	2FE		. 104 . 4850	1,567,273	1,500,000	1,479,874		2,801			3.400	3.641		10,767	51,000	01/01/2017	04/15/2026
30161N-AU-5 30161N-AW-1	EXELON CORP EXELON CORPORATION	L.LS		1	2FE 2FE	981, 178 2,808,484		1,044,849 2,875,728	1,000,000 2,800,000	986,583 2,808,338		1,867			3.400	3.641		7,178 8,160	34,000	01/01/2017	04/15/2026
	EXELON COMPONATION CO LLC	†·····		1	2FE2		100.9770	1,009,768	1,000,000			(3,259)			4.000	4.048		10,000	40,000	08/24/2011	10/01/2020
	EXPEDIA INC	1		1	2FE	1,984,500		1,924,923	2,000,000	1,984,855		355			3.250	3.339		18,417		09/11/2019	02/15/2030
30217A-AB-9	EXPERIAN FINANCE PLC	ļļi	D	1	2FE	2,997,570	.110.0430	3,301,303	3,000,000	2,997,753		183			4.250	4.260	FA	53, 125	64, 104	01/24/2019	02/01/2029
30217A-AC-7	EXPERIAN FINANCE PLC	.Lli	D	1	2FE	16,824,900	98.5230	16,748,873	17,000,000	16,825,759		859			2.750	2.867	MS	27.271		12/03/2019	03/08/2030

								Showing All Lon	_						,						
1	2		odes		6	7		air Value	10	11			usted Carryin			1 .		terest	_	Da	
		3 4	4	5			8	9			12	13	14	_15	16	17	18	19	20	21	22
														_Total							
			_											Foreign							
					NAIC								Current	Exchange							
		(0		Desig-		- .						Year's	Change							
			r		nation		Rate			5		Current	Other-	in							
		C	9		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIOID.		0	· _	!'	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	Bernsteller	d (strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification 30231G-AT-9	Description EXXON MOBIL CORP	e ı	n C	har	Symbol	Cost	Value 104.9150	Value	Value	Value	(Decrease)		Recognized	Value	of 3.043	of	Paid	Accrued	During Year	Acquired04/30/2019	Date
	EXXON MOBIL CORP				1FE 1FE	9,541,705 10,000,000	104.9150	9,966,970 10,067,481	9,500,000 10,000,000	9,538,010 10,000,000		(3,695)			2.275	2.972	M3	96,362 85,313	144, 543	08/13/2019	03/01/2026
	EXXON MOBIL CORP		1		1FE	7,500,000	100.9740	7,573,031		7,500,000					2.440	2.440	FA	68,625		08/13/2019	08/16/2029
31428X-AT-3	FEDEX CORP		1		2FE	4,924,000	96.4720	4,823,588	5,000,000	4,935,449		1,742			3.875	3.963	FA	80,729	193,750	07/24/2012	08/01/2042
	FEDEX CORP		1		2FE	10,138,200	103.7450	10,374,478	10,000,000	10,076,038		(13,636)			3.200	3.037	FA	133,333	320,000	02/27/2015	02/01/2025
31428X-BV-7	FEDEX CORP		1		2FE	1,793,988	99.9290	1,798,724	1,800,000	1,794,212		224			3.100	3.139	FA	24,335		07/22/2019	08/05/2029
314890-AA-2 31620M-AY-2	FERGUSON FINANCE PLCFIDELITY NATIONAL INFORMATION SERV	·····	[1		2FE	2,989,500	109.4450	3,283,362	3,000,000	2,990,514	}	858			4.500	4.544	AO	25,125	135,000	10/17/2018	10/24/2028
31620M-AY-2 31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV				2FE 2FE	3,487,890 1,297,738	112.0930	3,923,255 1,425,128	3,500,000	3,489,527 1,297,853		1,020			3.750	4.293	MN	19,007	148,750	05/14/2018 05/14/2019	05/15/2028
	FIDELITY NATIONAL INFORMATION SERV	LS	1		2FE				300,000			27			3.750	3.771	MN	1,250	5,625	05/14/2019	05/21/2029
	FIFTH THIRD BANCORP	[1		2FE	9,930,600		10,314,022	10,000,000	9,982,549		7,477			3.500	3.583	MS	103,056	350,000	03/02/2012	03/15/2022
316773-CT-5	FIFTH THIRD BANCORP	ļ	1		2FE	24,967,750	100.4160	25, 103, 983	25,000,000	24,996,072		6,715			2.875	2.903		307,465	718,750	07/22/2015	07/27/2020
	FIFTH THIRD BANCORP	l	1		2FE	1,478,245		1,563,223	1,481,000	1,478,722		477			3.650	3.691		23,424	27,028	01/23/2019	01/25/2024
	FIFTH THIRD BANCORP	LS	1		2FE	118,779		125,607	119,000	118,817		38			3.650	3.691	JJ	1,882	2, 172	01/23/2019	01/25/2024
	FIFTH THIRD BANK (OHIO)	·····]		2FE 1FE	1,999,440	100.1/50	2,003,509 16,304,436	2,000,000 15,000,000	1,999,458		18			2.375	2.381	JJ	8,313 251,813	595,792	10/23/2019	01/28/2025
	FIRST QUALITY FINANCE CO INC		1		4FE	347,200	104 . 0420	357,904	344,000	345,975		(509)			5.000	4.819		8,600	17,200	06/29/2017	07/01/2025
335934-AP-0	FIRST QUANTUM MINERALS LTD	Α	1		4FE	1,548,625	104.0420	1,654,125	1,650,000	1,567,063		14,437			6.500	7.941		35,750	94,250	07/29/2019	03/01/2024
337932-AC-1	FIRSTENERGY CORP		1		2FE	28,481,487	141.2100	37,234,356	26,368,000	28,046,771		(95,992)			7.375	6.576		248,482	1,944,640	04/15/2016	11/15/2031
337932-AF-4	FIRSTENERGY CORP	ļ	1		2FE	9,992,600	105. 4310	10,543,136	10,000,000	9,997,288		774			4.250	4.259		125, 139	425,000	02/28/2013	03/15/2023
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		1		2FE	7,080,850	107 . 4640	7,522,513	7,000,000	7,066,299		(11,607)			4.350	4.140	JJ	140,408	304,500	09/25/2018	01/15/2025
33767B-AC-3	FIRSTENERGY TRANSMISSION LLC		1		2FE	838,496		963,000	840,000	838,515		18			4.550	4.561	AO	9,555	19,429	03/25/2019	04/01/2049
337738-AM-0 337738-AN-8	FISERV INC				2FE 2FE	4,976,950 1,854,049		5, 182, 825 1, 854, 584	5,000,000 1,850,000	4,992,844 1,850,368		2,436			3.500	3.555		43,750	175,000 49,950	09/18/2012	10/01/2022
337738-AP-3	FISERV INC		1		2FE	10,219,300		1,634,364	10,000,000	1, 650, 306		(24,242)			3.850	3.549		32,083		12/01/2016	06/01/2025
337738-AS-7	FISERV INC		1		2FE	4,991,600		5,088,325	5,000,000	4,992,416		816			2.750	2.786		71,424		06/10/2019	07/01/2024
337738-AT-5	FISERV INC		1		2FE	8, 199, 426	. 103.5650	8,492,294	8,200,000			38			3.200	3.201	JJ	136,302		06/10/2019	07/01/2026
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		1		5FE		100.7500	12,090	12,000	11,035		63			7.875	9.558		436	473	05/22/2019	07/15/2026
	FLEX ACQUISITION COMPANY INC	LS	1		5FE		100.7500	229,710	228,000	225,426		167			7.875	8.095		8,279	17,381	05/22/2019	07/15/2026
33938X-AA-3 338906-AE-0	FLEX LTD		1		2FE 5FE	1,869,746 364,182	94.7500	1,955,512 354,365	1,800,000 374,000	1,868,949		(797) 1,549			4.875	4.369		3,900	46,069 35,200	10/31/2019	06/15/2029
	FLEXTRONICS INTERNATIONAL LTD		1		2FE	12,274,413		13,281,102	12,425,000	12,367,780		16,320			5.000	5. 161		234,694		06/10/2015	02/15/2023
	FLIR SYSTEMS INC	İ	1		2FE	1,123,224	100.8120	1,133,132	1, 124,000	1, 123, 762		157			3. 125	3.140	JD	1,561	35, 125	06/01/2016	06/15/2021
340711-AV-2	FLORIDA GAS TRANSMISSION		1		2FE	9,987,300	. 102 . 8440	10,284,444	10,000,000	9,996,321		1,353			3.875	3.890	JJ	178,681	387,500	06/12/2012	07/15/2022
341081-FB-8	FLORIDA POWER & LIGHT	 	1		1FE	6,093,977	. 141 . 1190	8,488,283	6,015,000	6,079,388		(1,770)			5.960	5.866	AO	89,624	358,494	03/27/2009	04/01/2039
341081-FF-9	FLORIDA POWER & LIGHT	 	[]	-	1FE	4,987,650	114.6160	5,730,795	5,000,000	4,989,630		283			4. 125	4.172	FA	85,938	206,250	12/08/2011	02/01/2042
341099-CL-1 34407D-AC-3	FLORIDA POWER CORP	n	[]		1FE 3FE	9,030,720 4,230,000	144. 3010	11,544,076				(25,391)			6.400	5.500 4.986	JD	22,756	512,000	11/20/2009	06/15/2038
	FMC CORP	J	1		2FE		104. 2500	9,273,898	9,000,000	8,990,880		(10,275)			3.250	4.986	FA	46,550		11/29/2017	02/01/2022
	FMG RESOURCES (AUGUST 2006) PTY LT	D	1		3FE	4,677,500	103. 0430	4,852,750	4,700,000	4,686,661		5, 179			4.750	4.878	MN	28,526	223,250	02/14/2018	05/15/2022
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	1		3FE	3,854,511	106.2500	3,947,188	3,715,000	3,845,085		(9,426)			5. 125	4.238		24,328	82,282	11/19/2019	05/15/2024
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	1		3FE	1,984,918	. 105 . 6250	2,099,825	1,988,000	1,987,013		1,519			5. 125	5.140	MS	29,999	90,610	09/13/2019	03/15/2023
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	1		3FE	4,300,000	102.5000	4,407,500	4,300,000	4,300,000					4.500	4.500		56,438		09/05/2019	09/15/2027
	FORD MOTOR CREDIT CO LLC	LS		-	2FE	7,377,445	103. 9890	7,744,031 575.057	7,447,000	7,418,368 550.874	}	7, 182			4.375	4.492		131,228	325,806	08/01/2013	08/06/2023
	FORD MOTOR CREDIT CO LLC	LS	1		2FE 2FE	547,835	103. 9890	5/5,05/				533			4.375	4.492		9,745	24, 194	08/01/2013	08/06/2023 08/01/2026
	FORD MOTOR CREDIT COMPANY LLC				2FE	815,000	102.3310	858,915	815,000	815,000					5.596	5.596		22,044	22,804	01/03/2019	01/07/2022
	FOREST LABORATORIES INC		1		2FE	3,589,830	102.9170	3,589,741	3,488,000	3,510,622		(19,484)			4.875	4.275		64,237	170,040	11/18/2015	02/15/2021
346232-AD-3	FORESTAR GROUP INC		1		4FE	541,931	108.7500		541,000	541,647		(285)			8.000	7.900	A0	9, 137	22,001	05/22/2019	04/15/2024
	FORTIS INC	A	1		2FE	6, 192, 000	102. 1430	6,324,665	6, 192,000	6, 192,000					3.055	3.055	A0	45,715	189, 166	07/14/2017	10/04/2026
	FORTIVE CORP		[]		2FE	1,799,665	. 100 . 4260	1,807,659	1,800,000	1,799,874		84			2.350	2.355		1,880	42,300	06/21/2017	06/15/2021
	FORTIVE CORP	····	1		2FE 2FE	20,787,873 2,400,000	. 102.3380	20,467,644 2,557,578	20,000,000 2,400,000	20,584,686		<u>(</u> 81,999)			3.150	2.654		28,000	630,000	06/21/2017	06/15/2026
35137L-AB-1 35671D-AU-9	FREEPORT-MCMORAN C & G	·····			2FE3FE	127 010	106 . 5660	2,557,578	2,400,000	2,400,000	·	1, 113			4.030	4.030		1,562	48,360 4,491	05/22/2019	01/25/2024
	FREEPORT-MCMORAN COPPER & GOLD INC	·····			3FE	1,419,151		1,497,816	1,471,000	1,432,212		10,309			3.330	4.769		16,784	55,916	05/22/2019	03/17/2023
	FREEPORT-MCMORAN COPPER & GOLD INC	[]	i		3FE	3,116,653		3,668,040	3,544,000	3,122,691		5,067			5.450	6.444		56,871	102,024	05/22/2019	03/15/2043
	FREEPORT-MCMORAN INC	<u> </u> -	1	<u></u> .::]:	3FE	310,749		358,245	342,000	312,581		903			5.400	6.297		2,411	11,934	05/22/2019	11/14/2034
			_			, .															

								Showing All Lon													
1	2		Code		6	7		Fair Value	10	11			usted Carryin			1 .		erest	_	Da	
,		3	4	5			8	9			12	13	14	_15	16	17	18	19	20	21	22
i														Total							
i			_											Foreign							
i			F		NAIC								Current	Exchange							
i			0		Desig-		. .						Year's	Change							
i			r		nation		Rate			5		Current	Other-	in							64.4.1
i			e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted	A 4		Stated
CLICID		0	1	Dand	Admini-	A =4 . =1	Obtain	F-:-	Den	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	10/15	Amount	Amount		Contractual
CUSIP Identification	Description		g	Bond Char	strative Symbol	Actual Cost	Fair	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	Agguired	Maturity
	FREEPORT-MCMORAN INC	е	n	Char	3FE	1,507,500	Value 105.7080	1,585,620	1,500,000	1,505,422	(Decrease)	Accretion (976)	Recognized	Value	4.550	of 4.467	Palu	Accrued	During Year 68,250	Acquired 10/23/2017	Date 11/14/2024
35671D-CC-7	FREEPORT-MCMORAN INC			1	3FE		105. 7000		285,000			(976)			5.000	5.000	MS	5,383	00,230	08/01/2019	09/01/2027
35671D-CD-5	FREEPORT-MCMORAN INC			1	3FE	1,924,000	107.1300	2,061,181	1,924,000	1,924,000					5.250	5.250	MS	38,159		08/01/2019	09/01/2029
35671D-CD-5	FREEPORT-MCMORAN INC	LS		1	3FE	2,861,000	107.1300	3,064,989	2,861,000	2,861,000					5.250	5.250	MS	56,743		08/01/2019	09/01/2029
35803Q-AA-5	FRENSENIUS MED CARE US			1	2FE	11,879,844	103.7330	12,577,597	12,125,000	12,089,324		29,886			5.750	6.025	FA	263,382	697 , 188	11/23/2011	02/15/2021
35802X-AF-0	FRESENTUS MED CARE II	+		1	2FE	5,860,000	107.0100	6,153,080 324,382	5,750,000	5,781,501		(13,917)			5.875	5.592 3.641	JJ	141,694	337,813	08/26/2013	01/31/2022
35802X-AJ-2 I 165123-AM-2	FRESENIUS MEDICAL CARE US FINANCE	·		1	2FE 5FE	323,250 5,691,150	92.5000	4,625,000	300,000			(2,725)			4.750	7.240	AO	3,008	14,250	08/23/2016	10/15/2024 10/15/2029
364725-BA-8	GANNETT CO INC			1	3FE	3,374,712		3,264,140	3,256,000	3,256,079		(14,067)			5. 125	4.300	JJ	76,946	166,870	07/31/2014	07/15/2020
364725-BC-4	GANNETT CO INC			1	3FE	243,225	103.5000	243,225	235,000	238,916		(1,242)			5.500	4.871	MN	1,652	12,925	04/15/2016	09/15/2024
	GANNETT CO INC	LS		1	3FE	3,377,205	103 . 5000	3,377,205	3,263,000	3,317,379		(17,244)			5.500	4.871	MN	22,932	179,465	04/15/2016	09/15/2024
	GATX CORPORATION			1	2FE		101.8080	5,090,413	5,000,000	4,975,824		3, 169			3.250	3.331	MS	47,847	162,500	09/08/2016	09/15/2026
	GATX CORPORATION	+		1	2FE 2FE	3,997,440 2,995,080	106.9410	4,277,632 3,344,810	4,000,000 3,000,000	3,997,952		444			4.350	4.364		65,733	135,333	11/01/2018 01/29/2019	02/15/2024 04/01/2029
	GE CAPITAL INTERNATIONAL FUNDING C	1		'	2FE	642,807	106 . 9730	845,090	790,000	648,228		5, 129			4.418	6.212		4.460	34,902	12/06/2018	11/15/2035
	GENERAL DYNAMICS CORPORATION			1	1FE	6,967,118	101.0730	6,935,648	6,862,000	6,909,610		(15,950)			2.250	2.000		19,728	154,395	04/13/2016	11/15/2022
369550-AW-8	GENERAL DYNAMICS CORPORATION			1	1FE	9,905,300	100.0460	10,004,632	10,000,000	9,948,713		13,511			1.875	2.023		70,833	187,500	10/04/2016	08/15/2023
369550-AX-6	GENERAL DYNAMICS CORPORATION			1	1FE	10,675,491	99.1880	10,869,996	10,959,000	10,760,202		27,361			2. 125	2.423		87,976	232,879	10/24/2016	08/15/2026
369550-BC-1 369550-BG-2	GENERAL DYNAMICS CORPORATION			1	1FE	9,943,800 9,877,400	110.1100 107.1670	11,011,004 10,716,749	10,000,000	9,951,612 9,903,316		4,822			3.750	3.818		47,917 44,722	375,000 350,000	05/08/2018	05/15/2028
369604-BF-9	GENERAL DYNAMICS COMPONATION			1	1FE 2FE	9,877,400	107 . 1670		560.000	9,903,316					4. 125	5.745		44,722	23, 100	11/29/2018	10/09/2042
370334-BJ-2	GENERAL MILLS INC			1	2FE	2,730,625	123. 7690	3,094,237	2,500,000	2,692,223		(5,431)			5.400	4.805		6.000	135,000	08/15/2011	06/15/2040
370334-BT-0	GENERAL MILLS INC			1	2FE	26,956,800		28,386,936	27,000,000	26,980,354		4,339			3.650	3.669		372,300	985,500	01/21/2014	02/15/2024
	GENERAL MILLS INC			1	2FE	4,779,840		5,058,237	4,800,000	4,785,099		1,836			3.200	3.249		60 , 160	153,600	01/09/2017	02/10/2027
	GENERAL MILLS INC	LS		1	2FE		105.3800	210,760	200,000	199,379		76			3.200	3.249		2,507	6,400	01/09/2017	02/10/2027
	GENERAL MILLS INC			1	2FE 2FE	1,599,776	101.8050	1,628,886 843,036	1,600,000 800,000	1,599,901 798,765		74			3.200	3.205	AO		51,200 29,600	04/03/2018	04/16/2021 10/17/2023
	GENERAL MOTORS CO			1	2FE	11,632,500			11.250.000			(7.122)			6.250	5.998		173.828	703, 125	08/06/2014	10/02/2043
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC			1	2FE	3,233,035		3,416,485	3,250,000	3,240,609		1,648			4.000	4.064		59,944	130,000	01/07/2015	01/15/2025
	GENERAL MOTORS FINANCIAL CO INC			1	2FE	749,468	102. 1620		750,000	749,866		110			4.200	4.216		10,500	31,500	02/25/2016	03/01/2021
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC				2FE	17,993	101.8950	18,341	18,000	17,997		2			3.550	3.564	A0	146	639	04/05/2018	04/09/2021
37045X-CJ-3	GENERAL MOTORS FINANCIAL CO INC	LS			2FE	99,961	101.8950	101,895	100,000	99,983		13			3.550	3.564	AO	809	3,550	04/05/2018	04/09/2021
37045X-CK-0 37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC	†l		1	2FE 2FE		106.7020 105.0490	1,707,235 1,680,782	1,600,000 1,600,000	1,599,326 1,598,307		112			4.350	4.359	.ID	15,853	69,600 66,400	04/05/2018 06/14/2018	04/09/2025 06/19/2023
37185L-AF-9	GENESIS ENERGY LP			1	4FE	977,250	96.5000	965,000	1,000,000	984,604		2,927			5.625	6.024	JD	2,500	56,250	07/12/2017	06/15/2024
37185L-AK-8	GENESIS ENERGY LP			1	4FE	1,349,850	95.5000	1,356,100	1,420,000	1,359,313		7,269			6.250	7.093	MN	11,340	88,750	09/05/2018	05/15/2026
37185L-AG-7	GENESIS ENERGY LP/ GENESIS ENERGY	.		1	4FE	3,300,625	99.0000	3,217,500	3,250,000	3,267,738		(12, 146)			6.000	5.581	MN	24,917	195,000	04/21/2017	05/15/2023
	GENESIS ENERGY LP/ GENESIS ENERGY	· -	·	1	4FE	2,757,673	96.7500	2,786,400	2,880,000	2,773,355		12,900			6.500	7.298	AO	46,800	164,938	09/03/2019	10/01/2025
	GENZYME CORP-GENL DIVISN	† C	<i>.</i>	1	1FE	1,120,530 8,046,500	93.7500	1,014,034	1,000,000 8,025,000	1,012,708		(27,472)			5.000 5.125	2.180	JU	2,222	50,000 411,281	12/08/2015	06/15/2020
	GEO GROUP INC	†····· ·		1	4FE		93.7500					(3,300)			5. 125	5.079	J.J	2,709	5,875	06/23/2014	04/01/2023
36159R-AK-9	GEO GROUP INC	LS		1	4FE	457,813	99.2500	446,625	450,000	450,060		(1,512)			5.875	5.525		12,191	26,438	03/18/2014	01/15/2022
373334-KF-7	GEORGIA POWER CO	ļ		1	1FE	2,993,850	100 . 4520	3,013,560	3,000,000	2,998,412		1,237			2.400	2.443		18,000	72,000	03/02/2016	04/01/2021
	GEORGIA POWER COMPANY	4		1	2FE	6,959,620		7,940,263	7,000,000	6,966,496	ļ	933		ļ	4.750	4.787	MS	110,833	332,500	08/25/2011	09/01/2040
	GEORGIA POWER COMPANY	+		1	2FE	2,980,470	109. 3040	3,279,114	3,000,000	2,982,990		419			4.300	4.339		37,983	129,000	03/12/2013	03/15/2043
	GEORGIA-PACIFIC CORP	·		1	1FE	2,921,000 3,553,972	141. 5680	3,595,823 5,263,321	2,540,000 4,000,000	2,792,352		(17,889)			7.750	8.370		25, 153	196,850	10/27/2010 07/13/2005	11/15/2029
	GEORGIA-PACIFIC LLC			1	1FE	3,976,520	102.7760	4, 111,034	4,000,000	3,733,238		2,829			5.400	5.477		36,000	216,000	10/27/2010	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1FE	8,999,730	104. 6980	9,422,833	9,000,000	8,999,893		28			3.734	3.734	JJ	154,961		06/18/2013	07/15/2023
36168Q-AF-1	GFL ENVIRONMENTAL INC	A	١	1	4FE	500,000	105. 1380	525,690	500,000	500,000					5. 125	5. 125	JD	1,068		12/09/2019	12/15/2026
375558-AU-7	GILEAD SCIENCES INC	·		1	1FE	19,954,000	104.3540	20,870,800	20,000,000	19,989,532		5, 125			4 . 400	4.429	JD	73,333		12/06/2011	12/01/2021
375558-BB-8 375558-BF-9	GILEAD SCIENCES INC	+		1	1FE	1,090,034 3,131,880	100.4260	1,096,653	1,092,000 3,000,000	1,091,721	·	(9.630)		····	2.550	2.589	MS	9,282	27,846 54,750	09/09/2015	09/01/2020
375558-BF-9 377373-AD-7	GLAXOSMITHKLINE CAPITAL	In)	1				3,230,984		3, 122, 250		(9,630)			2.850	2.923		36,500	54,750	06/14/2019	03/01/2026
377372-AN-7	GLAXOSMITHKLINE CAPITAL GLAXOSMITHKLINE CAPITAL INC	1	, }		1FE		1102. 2040	1, 461, 531	1,000,000			(120,092)			3.875	3.876		4,951	38,750	05/10/2018	05/15/2028
	GLAXOSMITHKLINE CAPITAL PLC	c	2		1FE	1,489,920	107 . 3690	1,610,531	1,500,000	1,492,038		1,315			3.625	3.735	MN	6,948	54,375	05/10/2018	05/15/2025
	GLAXOSMITHKLINE CAPITAL PLC	1 1			1FE	7,915,760		8,586,794	8,000,000	7,921,117	1	5.357	1		3.375			22,500	184,500	03/18/2019	06/01/2029

								Showing All Lon	•						,						
1	2		Code		6	7		Fair Value	10	11			usted Carryin	J				erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							1
			_		NIAIO								0	Foreign							1
			F		NAIC								Current	Exchange							1
			0		Desig-		D . (.					0	Year's	Change							1
			r		nation		Rate			De els/	I I a a a a lim a al	Current	Other-	in Daalat				A -l:44l			04-4-4
			e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		Cffo otivo		Admitted	Amount		Stated
CUSIP		0	_	Dond	Admini-	Actual	Obtain Fair	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Doto	Effective	\A/bon	Amount	Amount Received		Contractual
Identification	Description		g n	Bond Char	strative Symbol	Actual Cost	Value	Value	Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate	When Paid	Due and Accrued	During Year	Acquired	Maturity Date
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD	е	11	Oliai 1	3FE	16,437,750	104.3450		16,354,000	16,438,149	(Decrease)	399	Recognized	value	6.500	6.324	raiu IIs	445,874	During real	Acquired12/10/2019	09/15/2024
37954F-AF-1	GLOBAL PARTNERS LP			1	4FE	767,000	1040430	814,938		767,000					7.000	7.000	FA	22,520		07/24/2019	08/01/2027
37940X-AA-0	GLOBAL PAYMENTS INC			1	2FE	2,999,250	100 . 4550	3,013,655	3,000,000	2,999,299		49			2.650	2.655	FA	30,254		08/07/2019	02/15/2025
37940X-AB-8	GLOBAL PAYMENTS INC			1	2FE	3,987,440	101.9210	4,076,838	4,000,000	3,987,848		408			3.200	3.237	FA	48,711		08/07/2019	08/15/2029
361841-AF-6	GLP CAPITAL LP			1	2FE	5,870,336	108.8080	6,474,076	5,950,000	5,912,972		8,401			5.375	5.557	MN	53,302	319,813	02/21/2017	11/01/2023
361841-AL-3 361841-AN-9	GLP CAPITAL LPGLP CAPITAL LP	· 	······ [1 1	2FE 2FE	1,285,203	111.0700	1,423,917	1,282,000 1,100,000	1,285,049 1,098,959		(157) 70			5.300	5.266	MS	31,331	53,647	05/22/2019	01/15/2029
361841-AP-4	GLP CAPITAL LP	1		1	2FE	2, 194, 522	102.0710	2,245,540	2,200,000	2,194,667		145			4.000	4.030	JJ	29,822		08/15/2019	01/15/2030
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II	1		1	2FE	276,640	109.7600	298,547	272,000	276,053		(588)			5.250	4.933	JD	1, 190	14,280	01/28/2019	06/01/2025
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II]		1	2FE		. 113.5400	657,397	579,000	582,393		(197)			5.750	5.659	JD	2,774	33,293	05/22/2019	06/01/2028
	GLP CAPITAL LP FIN II	·	[1	2FE		101.9420	101,942	100,000	101,863		(1,399)			4.375	2.891	A0	924	4,375	10/19/2017	04/15/2021
361841-AH-2 38119#-AA-2	GLP CAPITAL LP FIN II	t		1 1	2FE	3,864,477 1,854,554	110.5400	4,149,672 2,155,768	3,754,000 1,974,873	3,831,240		(10,252) 7,414			5.375 5.750	4.988	MN	42,597	201,778	01/29/2019	04/15/2026
38141G-VU-5	GOLDMAN SACHS & CO	1		i 1	1FE	1,499,025		1.513.092	1,500,000	1,499,731		198			2.625	2.639	AO		39.375	04/20/2016	04/25/2021
38141G-RD-8	GOLDMAN SACHS GROUP INC	I			1FE	9,792,956		10,231,979	9,824,000	9,813,286		3,254			3.625	3.663	JJ	157,286	356, 120	01/16/2013	01/22/2023
38141G-RD-8	GOLDMAN SACHS GROUP INC	LS			1FE		. 104 . 1530	183,309	176,000	175,808		58			3.625	3.663		2,818	6,380	01/16/2013	01/22/2023
38141G-VP-6	GOLDMAN SACHS GROUP INC			1	1FE	906,242	100.4710	906,250	902,000	902,653		(906)			2.750	2.646		7,304	24,805	11/19/2015	09/15/2020
38141G-WJ-9 38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE			1	1FE	395,448 1,400,000	101. 6490	412,694 1,449,426	406,000 1,400,000	398,962		1,903			2.908	3.449		853	11,806 45,808	02/14/2018	06/05/2023
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE	†		1 1	1FE	342,832	103. 3300	352,644	343,000	342,893		32			3.200	3.211		3,903	10,976	01/18/2018	02/23/2023
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE	LS		1	1FE	156,923	102.8120	161,414		156,951		15			3.200	3.211	FA	1,786	5,024	01/18/2018	02/23/2023
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE	ļl		1,3	1FE	1,000,000	113.9540	1,139,542	1,000,000	1,000,000					4.411	4.411	A0	8,332	44,110	04/18/2018	04/23/2039
382550-BF-7	GOODYEAR TIRE & RUBBER CO	·		1	3FE	1,703,625		1,820,000	1,750,000	1,711,970		4,843			5.000	5.406		7,535	87,500	03/26/2018	05/31/2026
382550-BF-7 382550-BE-0	GOODYEAR TIRE & RUBBER CO	LS	[1	3FE	1,947,000 1,225,198		2,080,000 1,241,891	2,000,000 1,221,000	1,956,537		5,535 (974)			5.000 5.125	5.406		8,611 7,996	100,000 62,576	03/26/2018	05/31/2026
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH	LS		1 1	3FE	3,648,228		3,645,322	3,584,000	3,597,529		(974)			5. 125	4.678				05/24/2016	11/15/2023
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH	LS		1	3FE	1,115,535		1, 121, 940	1,084,000	1, 108, 980		(2,901)			4.875	4.495		15,560	52,845	04/04/2018	03/15/2027
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH	0	·	1	3FE	2,354,465	103.5000	2,500,560	2,416,000	2,363,441		5,743			4.875	5.237	MS	34,680	117,780	04/04/2018	03/15/2027
G2765*-AE-4	GOSHAWK AVIATION (DIONYSUS) SER E				2PL	30,000,000		32,315,283	30,000,000	30,000,000					4.750	4.750		269, 167	1,425,000	10/23/2018	10/23/2025
38748Y-AA-0 38869P-AM-6	GRANITE HOLDINGS US ACQUISITION CO			1	5FE		. 101.2500	289,575	286,000	275,270		207			11.000	11.741	JD	7,952	040 500	09/25/2019	10/01/2027
38869A-AA-5	GRAPHIC PACKAGING HOLDING CO			1 1	3FE	5,265,625 3,648,625	103.7500	5,446,875	5,250,000 3,608,000	5, 259, 620 3, 646, 439		(1,858)			4. 125 4. 750	4.081	FA	81,813	216,563	08/09/2016	08/15/2024
38869P-AK-0	GRAPHIC PACKAGING INTL			1	3FE	8,581,875	102.3750	8,957,813	8,750,000	8,716,864		24,208			4.750	5.057	AO	87,743	415,625	03/13/2014	04/15/2021
389284-AA-8	GRAY ESCROW INC			1	4FE	145,901	111.1250	152,241	137,000	145, 123		(778)			7.000	5.703	MN	1,225	4,795	05/22/2019	05/15/2027
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S	·			2IF	1,750,000	. 103.7340	1,815,345	1,750,000	1,744,308		4,554			9.440	10.042	FA	68,833	123,900	12/31/1998	02/01/2021
391164-AE-0	GREAT PLAINS ENERGY INC	 		1	2FE	9,990,400	103. 1510	10,315,107	10,000,000	9,998,349		1,100			4.850	4.862	JD	40,417	485,000	05/16/2011	06/01/2021
391164-AF-7 39121J-AH-3	GREAT PLAINS ENERGY INC	······		1 2	2FE	10,229,100	106.2860		10,000,000	10,081,732		(30,587)			5.292 4.478	4.934 4.478	JU	23,520	529,200 510,671	03/19/2012	06/15/2022 07/01/2030
391220-AA-7	GREAT RIVER HYDRO LLC SR SEC NTS	1			2PL	25,000,000	101.0980		25,000,000	25,000,000					4.476	4.476	FA	415,097	1,235,000	04/19/2017	04/19/2032
39278*-AA-1	GREEN COUNTRY ENERGY LLC	ļ		1	4FE	11,250,000	106 . 9230	12,028,859	11,250,000	11,250,000					7.210	7.210	FMAN	114,909	780,612	06/10/2003	02/10/2024
393154-G@-2	GREEN MOUNTAIN POWER CORP	·			1FE	7,000,000	104 . 5980	7,321,882	7,000,000	7,003,282		(4,574)			9.640	9.565	MS	224,933	674,800	12/31/1998	09/01/2020
393154-J*-1	GREEN MOUNTAIN POWER CORP	·			1 3FE	8,000,000	120.0000	9,600,000	8,000,000			(0.700)			6.170	6.170		41, 133	493,600	12/13/2007	12/01/2037
398905-AK-5 398905-AL-3	GROUP 1 AUTOMOTIVE INC.	·		' 1	3FE	5,881,644 1,061,340	101.3750	5,954,768 1,087,095	5,874,000 1,058,000			(2,786)			5.000 5.250	4.954 5.179		24,475 2,469	293,700 55,545	07/08/2016	06/01/2022
40010P-AA-6	GRUBHUB HOLDINGS INC	[]··		·	3FE	4,846,179	93.6300	4,462,406	4,766,000	4,839,932		(6,247)			5.500	5. 173		146,356		07/11/2019	07/01/2027
40052V-AA-2	GRUPO BIMBO SAB DE CV	D.		1	2FE	1,816,584	. 101 . 1220	1,820,196	1,800,000	1,802,155		(4,238)			4.875	4.629	JD	244	197,438	12/08/2015	06/30/2020
40052V-AB-0	GRUPO BIMBO SAB DE CV	D.			2FE	8,561,786	103.9560	8,376,792	8,058,000	8,209,848		(69,626)			4.500	3.546		157 , 131	362,610	07/11/2014	01/25/2022
40052V-AC-8	GRUPO BIMBO SAB DE CV	+ D		1	2FE2FE	974,560		1,043,345	1,000,000	985,494	}	2,877		····	3.875	4.233		431	38,750	12/09/2015	06/27/2024
40052V-AG-9 40139L-AA-1	GRUPO BIMBO SAB DE CV	† D.			2FE	2,655,018 1,498,020	93.6100	2,527,470 1,502,065	2,700,000 1,500,000			248		l	2.000	4.097	MO	34,500	30,000	09/03/2019	09/06/2049
402635-AL-0	GULFPORT ENERGY CORPORATION	1		1	4FE	118,482	63.5000	85,090	134,000	119,788		1,307			6.375	8.902	MN	1,092	8, 192	05/22/2019	05/15/2025
402740-AB-0	GULFSTREAM NATURAL GAS			1	2FE	7,995,360	. 115.7430	9,259,403	8,000,000	7,998,030		273			6.190	6.195	MN	82,533	495,200	10/19/2005	11/01/2025
404030-AH-1	H&E EQUIPMENT SERVICES INC			1	4FE	2,787,695	104.7500	2,867,008	2,737,000	2,774,838		(8, 130)		ļ	5.625	5.206		51,319	136,041	08/06/2019	09/01/2025
404030-AH-1	H&E EQUIPMENT SERVICES INC	LS		1	4FE	753,375		785,625	750,000			(301)			5.625	5.499		14,063	37,969	08/06/2019	09/01/2025
423074-AS-2 406216-AZ-4	H.J. HEINZ CO	 		I	2FE 2FE	2,726,000 4,983,500		2,800,891 5,102,304	2,726,000 5,000,000	2,726,000 4,996,490		1.789			4.875	4.875		50,204	163,703 162,500	01/27/2015	02/15/2025
406216-BD-2	HALLIBURTON COMPANY	t		' 1	2FE2FE	4,983,500				4,996,490				l	3.250	3.291		20,764		07/29/2013	08/01/2023
TUUZ 10-DU-Z	TINEET DOTT ON COMPANY	+			4I L		104.0220					,010		h	0.000	ט.ט20	I A			01/43/4010	00/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ites
		3		5	1	ľ	8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	l e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		_	'	Dond		Actual		Fair	Dor	,				,	Doto						
	Description	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A!I	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
406240-AC-4 41163G-AF-8	HALLMARK CARDS INC SERIES C SR NTS			4	2FE			11,500,000 2,941,748	10,000,000 2,500,000			(19,276)			9.160 7.200	8.903 7.604		402,022 75,000	916,000 180,000	12/31/1998	07/23/2022 08/01/2027
41242*-BE-1	HARDWOOD FDG LLC NOTE 3.18%		· · · · · · · · · · · · · · · · · · ·	'	1FE	2,000,000		2,072,232	2,000,000	2.000.000		4,042		·····	3. 180	3. 180		4.240	63.953	06/07/2017	06/07/2024
41242*-BF-8	HARDWOOD FDG LLC NOTES 3.43%	1			1FE	2,000,000		2,079,503	2,000,000	2,000,000					3.430	3.430		4,573	68,981	06/07/2017	06/07/2027
41242*-BG-6	HARDWOOD FDG LLC NOTES 3.53%				1FE.			1,037,190	1,000,000	1,000,000				[3.530	3.530		2,353	35,496	06/07/2017	06/07/2029
41242*-BK-7	HARDWOOD FDG LLC SER HH SR NT				1FE	7,000,000	.106.8060	7,476,407	7,000,000	7,000,000					3.860	3.860	JD	18,013	318,986	10/04/2018	06/07/2028
41242*-AW-2	HARDWOOD FUNDING LLC SERIES U			1	1FE	3,000,000	101.8300	3,054,896	3,000,000	3,000,000				ļ ļ	2.880	2.880		5,760	86,880	04/02/2015	06/07/2022
41242*-AX-0	HARDWOOD FUNDING LLC SERIES V			1	1FE	7,000,000	. 103 . 2690	7,228,858	7,000,000	7,000,000				ļ ļ	3.130	3.130		14,607		04/02/2015	06/07/2025
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES			1	2FE	4,994,400		5,022,562	5,000,000	4,998,774		1,146		·····	2.850	2.874		65,708	142,500	01/05/2016	01/15/2021
413875-AR-6 413875-AW-5	HARRIS CORP HARRIS CORPORATION	-+		1	2FE 2FE	5,062,500 3,999,600		5,336,248	5,000,000 4,000,000	5,036,074		(6,033)		·····	3.832	3.681		34,062	191,600	04/22/2015	04/27/2025
418056-AS-6	HASBRO INC		1	1	2FE			4,459,633	4,000,000			(473)		<u> </u>	6.350	6.312			293,688	10/27/2010	03/15/2028
418056-AT-4	HASBRO INC	1		1	2FE	1,515,362		1,518,810	1,500,000	1,505,029		(3,544)		[3.150	2.899		6.038		01/01/2017	05/15/2021
418056-AW-7	HASBRO INC			1	2FE	1,999,780		2,012,254	2,000,000	1,999,788		8			2.600	2.604		6,067	,	11/13/2019	11/19/2022
418056-AX-5	HASBRO INC			1	2FE	2,994,330		3,015,437	3,000,000	2,994,454		124		ļ ļ	3.000	3.041	MN	10,500		11/13/2019	11/19/2024
418056-AY-3	HASBRO INC			1	2FE		100.7030	1,007,026	1,000,000	997,094		44			3.550	3.598		4, 142		11/13/2019	11/19/2026
418056-AZ-0	HASBRO INC			1	2FE		. 100 . 7250	1,007,253	1,000,000	996,831		31			3.900	3.939		4,550		11/13/2019	11/19/2029
197677-AG-2	HCA INC				3FE	2,060,000		2,410,000	2,000,000	2,034,074		(4,925)			7.690	7.306		6,836	153,800	09/03/2013	06/15/2025
404119-AJ-8	HCA INC			1	3FE 2FE	2,372,475		2,898,000	2,300,000	2,355,838		(2,314)		·····	7.500	7.219		26,354	172,500	07/08/2016	11/06/2033
404119-BN-8 404119-BQ-1	HCA INC			1	2FE	7,489,375 4,500,000		8,198,752 5.035.094	7,500,000 4.500,000	7,494,247		1, 193			5.000	5.020		49.875	375,000	12/11/2014	03/15/2024
404119-BR-9	HCA INC			1	3FE	7, 126, 688		7,641,285	6,910,000	7,034,458		(21, 157)			5.375	4.968		154,755	371,413	05/06/2015	02/01/2025
404119-BS-7	HCA INC			1	3FE		113.7130	123,947	109,000	111,910		(434)			5.875	5.319		2,419	6,404	06/28/2016	02/15/2026
404119-BT-5	HCA INC			1	2FE	4,807,000		5,385,437	4,807,000	4,807,000					5.250	5.250		11,216	252,368	03/01/2016	06/15/2026
404119-BT-5	HCA INC	LS		1	2FE		112.0330	608,340	543,000	543,000					5.250	5.250		1,267	28,508	03/01/2016	06/15/2026
404119-BU-2	HCA INC			1	2FE	1,000,000		1,078,491	1,000,000	1,000,000					4.500	4.500		17,000	45,000	08/08/2016	02/15/2027
404119-BV-0	HCA INC			1	2FE	200,000		229,900	200,000	200,000					5.500	5.500		489	11,000	06/08/2017	06/15/2047
404119-BY-4 404121-AF-2	HCA INC			1	2FE 2FE	529, 119 3,033,714		588,577	534,000 2,960,000	529, 198		79 (10, 104)			5. 125	5. 199		1,216	13,912	06/05/2019	06/15/2039
421924-BK-6	HEALTHSOUTH CORP			1	4FE	4,267,611		4,235,115	2,960,000	4,201,745		(15,741)			5.750	5.341		23,433	240,609	05/17/2019	11/01/2024
421924-BN-0	HEALTHSOUTH CORP			1	4FE	2,715,000		2,747,250	2,700,000	2,703,753		(2,960)			5. 125	5.005		40.744	138,375	11/17/2017	03/15/2023
421924-BT-7	HEALTHSOUTH CORP			1	4FE	4,648,766		4,801,740	4,584,000	4,620,882		(8,769)			5.750	5.507		77,610		07/28/2017	09/15/2025
42241@-AK-5	HEARST COMM GTD SR NT SER D				1	15,000,000	109.8110	16,471,665	15,000,000	15,000,000					4 . 120	4.120	JD	49,783	618,000	05/31/2018	06/01/2030
423012-AF-0	HEINEKEN NV		D	1	2FE	24,838,000		26,497,608	25,000,000	24,873,509		13,291			3.500	3.573		369,444		03/20/2017	01/29/2028
423074-AF-0	HEINZ (H.J.) CO				2FE	8,098,240		9,550,788	8,000,000	8,058,357		(5,036)		ļ ļ	6.375	6.263		235, 167	510,000	07/30/2009	07/15/2028
42704L-AA-2	HERC HOLDINGS INC	LS		1	4FE	4,241,188		4,315,250	4, 100, 000	4,236,298		(4,890)		}	5.500	4.809		107,739		10/15/2019	07/15/2027
42704L-AA-2 427866-BC-1	HERC HOLDINGS INC HERSHEY COMPANY THE	. LLS		1	4FE		105 . 2500	157,875	150,000 4,500,000	154,905 4,496,252		(158)		·	5.500	4.820		3,942		10/15/2019	07/15/2027
427866-BD-9	HERSHEY COMPANY THE	1		1	1FE	2,998,920		3,017,519	3,000,000	2,998,936		16		·····	2.450	2.454		12,454		10/28/2019	11/15/2024
428104-AA-1	HESS MIDSTREAM PARTNERS LP	1		1	3FE			6,928,538	6,843,000	6,891,376		(374)		[5. 125	5. 125		20,458		11/26/2019	06/15/2028
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1	2FE	6,324,267	111.1580	7,047,414	6,340,000	6,328,909		1,619		ļ [4.900	4.935	A0	65,584	310,660	12/28/2016	10/15/2025
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	LS		1	2FE	3,650,918	111.1580	4,068,381	3,660,000	3,653,597		935		ļ	4.900	4.935		37,861	179,340	12/28/2016	10/15/2025
428291-AN-8	HEXCEL CORPORATION			1	2FE		. 104 . 3400		750,000	747,514		296		ļ ļ	3.950	4.004		11, 192	29,625	02/13/2017	02/15/2027
42829L-AF-1	HEXION INC		[1	4FE		103.9950	103,995	100,000	100,000				}	7.875	7.875		3,938		06/25/2019	07/15/2027
431116-AB-8	HIGHMARK INC			1	1FE	11,951,520		12,345,872	12,000,000	11,991,933		5,561		}	4.750	4.801		72,833	570,000	05/03/2011	05/15/2021
431318-AS-3 431475-AB-8	HILCORP ENERGY I LP/HILCORP FINANC			1	3FE 3FE	327,818 327,818 1,440,579		310,650 1,495,520	327,000	327,719		(82)		·····	6.250	6.210		3,406	21,289	10/01/2018 02/09/2017	11/01/2028
431475-AB-8	HILL-ROM HOLDINGS INC	LS		1	3FE	1,567,858		1,624,480	1,562,000	1,565,256		(944)		}	5.000	4.942		27 , 162		02/09/2017	02/15/2025
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		1	1	3FE	5,000,000	105. 2500	5,262,500	5,000,000	5,000,000				[5. 125	5. 125		42,708	128, 125	06/04/2019	05/01/2026
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY			1	3FE	3,028,298	105.9410	3, 178, 215	3,000,000	3,027,928		(370)		[4.875	4.734		77,594		11/14/2019	01/15/2030
42307T-AG-3	HJ HEINZ FINANCE CO			1	2FE	540,735	125.9490	629,747	500,000	528,511		(1,539)			6.750	6.081	MS	9,938	33,750	08/24/2009	03/15/2032
436440-AM-3	HOLOGIC INC	4		1	3FE	225,582	106.0000	239,560	226,000	225,606		24		ļ ļ	4.625	4.651		4,355	9,944	05/22/2019	02/01/2028
437076-BC-5	HOME DEPOT INC			1	1FE	3,790,465		3,737,288	3,500,000	3,642,138		(32, 180)		ļ ļ	3.750	2.702		49,583	131,250	02/20/2015	02/15/2024
437076-BS-0	HOME DEPOT INC			1	1FE	1,230,504		1,358,073	1,200,000	1,230,157		(347)		}	3.900	3.751		2,080	23,400	06/03/2019	06/15/2047
437076-BY-7 438516-BA-3	HOME DEPOT INC HONEYWELL INTERNATIONAL			1	1FE	9,415,266 10,836,480		9,468,584	9,100,000 10,000,000	9,404,625 10,237,259		(10,641)		·	2.950	2.548		11,931	132,734	08/13/2019 12/01/2016	06/15/2029
438516-BL-9	HONEYWELL INTERNATIONAL INC			1	1FE			24.325.089		22.871.185					2.500			99.596		10/11/2018	11/01/2026
.000.0 DL 0	The state of the s										r										

	-				1 -			Showing All Lo												T .	
1	2	<u> </u>	Cod		6	7		Fair Value	10	11			usted Carryin	~				nterest			ites
		3	4 F	5	NAIC		8	9			12	13	14 Current Year's	Total Foreign Exchange	16	17	18	19	20	21	22
			o r		Desig- nation		Rate					Current	Other-	Change in							
		C	e		and Admini-		Used to Obtain			Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
438516-BT-2	HONEYWELL INTERNATIONAL INC			1	1FE		100.9210	9,385,628	9,300,000	9,291,817		1,210			2. 150	2. 185		79,425		07/30/2019	08/08/2022
440452-AE-0 442164-BL-2	HORMEL FOODS CORP HOUSTON LTG & PR			1	1FE	14,964,958 11,741,900	102.2870	15,343,106	15,000,000 10,000,000	14,993,465		4,841			4. 125 9. 150	4.160		130,625 269,417	618,750 915,000	12/11/2014	04/15/2021
44267D-AB-3	HOWARD HUGHES CORP			1	3FE	9,265,625		9,538,875	9, 150,000	9,215,837		(20,825)			5.375	5. 103		209,417	491,813	02/20/2018	03/15/2021
404280-CC-1	HSBC		D	1.3	1FE	1,250,000		1,347,956	1,250,000	1,250,000		(20,020)			3.973	3.973		5,380	24,831	05/15/2019	05/22/2030
404280-BX-6	HSBC HOLDINGS PLC		D	1	1FE	800,000			800,000	800,000					4.292	4.292		10,396	34,336	09/05/2018	09/12/2026
404280-BZ-1	. HSBC HOLDINGS PLC		. D	1	1FE	1,582,000		1,660,793	1,582,000	1,582,000					3.803	3.803		18,383	30,082	03/04/2019	03/11/2025
404280-CE-7	HSBC HOLDINGS PLC		. D	[]	1FE	3,000,000		3,011,966	3,000,000	3,000,000		44 000			2.633	2.633		11,849	F40 750	10/31/2019	11/07/2025
443510-AF-9 443510-AH-5	HUBBELL INC HUBBELL INCORPORATED		-	I	2FE 2FE	14,876,100 3,472,000			15,000,000 3,500,000	14,965,190		11,286			3.625	3.711		69,479 41,650	543,750	11/08/2010 07/31/2017	11/15/2022 08/15/2027
443510-AH-5	HUBBELL INCORPORATED			l'	2FE			5, 138, 784				2,452		·	3. 150	3.244		41,650	110,250	01/31/2017	08/15/2027
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		1	2	2PL	21,447,304	102.7700	22,002,886	21,532,578	21,377,857		11.097			4.420		FMAN	81.955	748,765	04/09/2014	05/31/2033
444859-BA-9	HUMANA INC			1	2FE		102.6300	718,410	700,000	694,700		1,700			3.150			1,838	22,050	11/30/2015	12/01/2022
444859-BF-8	HUMANA INC		.	1	2FE	5,367,390		5,783,931	5,374,000	5,368,984		591			3.950			62,503	212,273	03/13/2017	03/15/2027
444859-BJ-0	HUMANA INC			1	2FE	7,487,250		7,642,356	7,500,000	7,492,216		2,486			2.900	2.937		9,667	217,500	12/14/2017	12/15/2022
444859-BK-7	. HUMANA INC			1	2FE	4,994,900		5, 100, 543	5,000,000	4,995,066		166			3. 125			59,028		08/08/2019	08/15/2029
446150-AJ-3	HUNTINGTON BANCSHARES INC			1	2FE	1,497,045		1,518,614	1,500,000	1,499,246		606			3.150			14,044	47,250	03/09/2016	03/14/2021
446150-AK-0 446413-AH-9	. HUNTINGTON BANCSHARES INC			1	2FE 2FE	748,868		754, 155 1,045,000	750,000 1,000,000	749,559 1,000,000		209			2.300 5.000	2.330		8,002 6,389	17,250	08/04/2016 11/02/2015	01/14/2022
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			1	2FE		. 104 . 5000	740,053	712,000	712,000					3.483	3.483		2,067	24,799	06/18/2018	12/01/2027
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC			1	2FE		106.8160	722,079	676,000	691,479		(4.541)			5. 125	4.269		4,427	34,645	02/06/2019	11/15/2022
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC			1	2FE	3,757,060		4,038,380	3,800,000	3,759,773		2,713			4.500	4.641		28,500	108,300	02/27/2019	05/01/2029
448055-AD-5	HUSKY ENERGY INC		. A	1	2FE	4,081,120		5,210,536	4,000,000	4,066,135		(1,920)			6.800	6.640		80,089	272,000	07/28/2009	09/15/2037
44891A-BC-0	. HYUNDAI CAPITAL AMERICA		. C		2FE	3,499,615		3,539,007	3,500,000	3,499,636		21			2.850	2.854		16,902		10/28/2019	11/01/2022
44891A-BC-0	. HYUNDAI CAPITAL AMERICA	LS	C		2FE	499,945		505,572	500,000	499,948		3			2.850	2.854		2,415		10/28/2019	11/01/2022
44891A-BD-8	HYUNDAI CAPITAL AMERICA		. C	1	2FE	4,998,750		5,070,480	5,000,000	4,998,776		26			3.500	3.504		29,653		10/28/2019	11/02/2026
459200-GS-4 451102-BF-3	IBM CORP ICAHN ENTERPRISES LP			1	1FE	12,041,321 13,283,563		13,674,311	10,347,000	11,740,337 13,518,502		(42,222)			5.600 5.875	4.563		49,896	579,432 804.875	08/15/2011	11/30/2039
451102-BJ-5	I I CAHN ENTERPRISES LP			1	3FE	1, 103, 556		1, 104, 596	1,084,000	1,091,014		(5,823)			6.250	5.625		28,229	66,000	05/23/2016	02/01/2022
451102-BN-6	I CAHN ENTERPRISES LP			1	3FE		104.8750		485	485		(3,020)			6.375	6.375		1	31	12/01/2017	12/15/2025
451102-BT-3	ICAHN ENTERPRISES LP			1	3FE			532,500	500,000	506,680		(235)			6.250	5.899		3,993	16,059	10/28/2019	05/15/2026
451102-BU-0	ICAHN ENTERPRISES LP / ICAHN ENTER			1	3FE	4,250,000		4,366,875	4,250,000	4,250,000					4.750	4.750		64,488		09/03/2019	09/15/2024
45167R-AE-4	. IDEX CORP			1	2FE	9,947,300		10, 172, 818	10,000,000	9,993,890		6, 121			4.500	4.573		20,000	450,000	12/01/2010	12/15/2020
449505-AA-4	. IFM US COLONIAL PIPELINE			1	3FE	9,994,500		10,455,707	10,000,000	9,999,053		660			6.450	6.458		107,500	645,000	04/14/2011	05/01/2021
44962L-AG-2	. IHS MARKIT LTD		-	[]	2FE	1,595,312		1,700,112	1,600,000	1,596,557		873			4. 125	4.190		27,500	67,467	07/19/2018	08/01/2023
44962L-AH-0 44962L-AJ-6	. IHS MARKIT LTDIHS MARKIT LTD			[2FE 2FE	1,111,499	103.9050	1, 158, 541 857, 786	1,115,000 796,000	1,111,965 791,671		466		<u> </u>	3.625	3.694		6,736 5,638	22,792	04/03/2019	05/01/2024
452308-AT-6	ILLINOIS TOOL WORKS INC		1	1	2FE			6,363,818		6,065,207		(14,540)			4.250					04/03/2019	03/01/2029
452308-AX-7	ILLINOIS TOOL WORKS INC		1	1	1FE			21,823,238	21,250,000	21,170,188					2.650	2.710		71,955		01/23/2017	11/15/2026
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC ABS		D	1	2FE	5,721,538		5,807,529	5,750,000	5,723,815		2,278			3. 125			77,365		07/23/2019	07/26/2024
45262B-AB-9	. IMPERIAL BRANDS FINANCE PLC ABS		. D	1	2FE	7,431,975	100.5850	7,543,839	7,500,000	7,435,685		3,710			3.500	3.648	JJ	113,021		07/23/2019	07/26/2026
45262B-AC-7	. IMPERIAL BRANDS FINANCE PLC ABS		. D	1	2FE	1,982,660		2,017,561	2,000,000	1,983,275		615			3.875	3.981		33,368		07/23/2019	07/26/2029
453258-AP-0	. INCO LTD		. D	[]	2FE	2,986,560		3,667,500	3,000,000	2,990,931		424			7.200	7.237		63,600	216,000	09/18/2002	09/15/2032
455434-BQ-2 455665-AK-5	INDIANAPOLIS PWR & LIGHT			l'	1FE 2FE	3,494,400		4,026,752	3,500,000	3,495,064		115		}	4.650	4.660		13,563	162,750 54,688	06/03/2013	06/01/2043
455665-AK-5 45672N-AG-6	. INDIANTOWN COGENERATION FUNDING CORP		-	1	5FE	849, 175 1,500,000			849,175 1,500,000	849,883 1,500,000		(394)			9.770 6.500	9.644		3,687	54,688	11/09/1994	12/15/2020 05/15/2022
45672B-B#-3	INFORMA PLC SER A SR NT		D	'				21,217,902		20.000.000					3.930	3.930		12,438	786.000	03/1//2018	01/14/2025
456866-AM-4	INGERSOLL-RAND CO			1	2FE	11,877,219		13,309,928	11,105,000	11,538,367		(42,339)			6.443	5.818		91,424	715,495	09/10/2009	11/15/2027
45686X-CF-8	INGERSOLL-RAND CO]		2FE	13,093,644		14,485,860	12,485,000	12,829,295		(32,704)			6.015	5.588		283,701	750,973	09/04/2009	02/15/2028
45687A-AJ-1	. INGERSOLL-RAND GLOBAL HOLDING COMP			1	2FE	9,983,008	107.1280	10,712,842	10,000,000	9,992,699		1,922			4.250	4.273	JD	18,889	425,000	06/17/2014	06/15/2023
45687A-AP-7	. INGERSOLL-RAND GLOBAL HOLDING COMP		.	1	2FE	10,972,610		11,708,656	11,000,000	10,976,717		2,241			3.750	3.779		148,958	412,500	02/13/2018	08/21/2028
456873-AA-6	. INGERSOLL-RAND LUXEMBOURG FINANCE		-	[]	2FE	839,503		851,113	850,000	849, 164		2,466			2.625			3,719	22,313	11/23/2015	05/01/2020
456873-AD-0 456873-AE-8	. INGERSOLL-RAND LUXEMBOURG FINANCE		-	[]	2FE 2FE	2,497,525	107.3960	2,684,896	2,500,000 5,000,000	2,497,686		161		ļ	3.800	3.812		26,389	47,500	03/19/2019	03/21/2029
456873-AE-8 45763P-AE-6	INMARSAT FINANCE PLC		l	l¦	2FE 3FE			5,231,174 9,051,750		4,995,273 8,915,552		9,478			4.875	3.51/		48,611 55,689	87,500 435,825	03/19/2019 01/06/2015	03/21/2026
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			l'i	4FE	5,653,125		5,856,750	5,480,000			(6,650)			5.750				4ათ, 020	10/11/2019	02/01/2028
458140-AQ-3	INTEL CORP		1	1	1FE	22,009,840		22,084,020	22,000,000	22,001,196		(2,036)			2.450			227.578	539,000	07/28/2015	07/29/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

							;	Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	F	air Value	10	11	Change	e in Book/Adj	usted Carryir	g Value			lı	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
													Year's								
			0		Desig-		D					0		Change							
			r		nation		Rate			5		Current	Other-	in							
		С	е		and		Jsed to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-	(Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	9	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
458140-AR-1	INTEL CORP			1	1FE	9,995,6001	103.1970	10,319,726	10,000,000	9,998,269		636			3.100	3.107	JJ	130,889	310,000	07/22/2015	07/29/2022
458140-AU-4	INTEL CORPORATION			1	1FE	2,819,040		3,076,136	3,000,000	2,846,658		21,094			2.600	3.501	MN	9, 100	78,000	09/05/2018	05/19/2026
458140-BD-1	INTEL CORPORATION			1	1FE	9,997,5001		10,387,395	10,000,000	9,998,384		343			2.875	2.879		39,931	287,500	05/08/2017	05/11/2024
458140-BH-2	INTEL CORPORATION			1	1FE	9,986,800		9,972,743	10,000,000	9,986,930		130			2.450	2.465		27,222		11/18/2019	11/15/2029
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO			1	1FE		106.0250	10,602,464	10,000,000	9,990,527		2,098			3.625	3.650		139,965	362,500	02/06/2014	02/12/2024
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO]	1FE		102.5940	15,389,117	15,000,000	15,011,105		(3,705)			2.875	2.848		62,292	431,250	01/01/2017	11/09/2022
459200-JG-7 459200-JQ-5	INTERNATIONAL BUSINESS MACHINES CO			l	1FE		106.6750 101.1730	3,200,240 9,105,530	3,000,000	3,011,837 9,066,028		(1,731)		·	3.450	3.378		37,950	103,500	01/01/2017	02/19/2026
459200-JQ-5 459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO				1FE	9,077,760		9, 105,530	9,000,000 5.000.000	4,983,143		(11,732)			3.000	2.136		96,250	75.000	08/13/2019	01/27/2022
459200-JT-6	INTERNATIONAL BUSINESS MACHINES CO				1FE	1,924,064		2,026,865	1,920,000	1,923,738		(326)			3.300	3.266		8.096	31,680	05/06/2019	05/15/2026
459200-62-3 459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO				1FE	2,992,470		3,227,723	3,000,000	2,992,870		400			3.500	3.530		13.417	52,500	05/08/2019	05/15/2029
459506-AJ-0	INTERNATIONAL FLAVORS & FRAGRANCES		1		2FE	1,098,6481		1, 108, 409	1,099,000	1,098,868		175			3.400			9,964	37,262	09/24/2018	09/25/2020
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES			1	2FE	1,567,619		1,715,996	1,569,000	1,567,762		114			4.450			18,425	69,821	09/24/2018	09/26/2028
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY			1	3FE	3,763,800		3,892,950	3,690,000	3,714,896		(14,246)			6.250	5.808	FA	87,125	230,625	04/13/2016	02/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY			1	3FE	3,901,250	112.2500	4,209,375	3,750,000	3,848,110		(18,215)			6.500	5.842	FA	92,083	243,750	12/07/2016	02/15/2025
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP				2FE	2,676,250		2,723,802	2,500,000	2,570,505		(24,733)			5.875	4.718		55,486	146,875	04/01/2016	08/15/2022
460690-BM-1	INTERPUBLIC GROUP OF COMPANIES INC				2FE	1,883,2721		1,906,203	1,886,000	1,884,969		1,334			3.500	3.575		16,503	67,844	09/18/2018	10/01/2020
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES INC				2FE	2,357,7971		2,424,702	2,359,000	2,358,288		386			3.750	3.768		22, 116	90,920	09/18/2018	10/01/2021
461070-AG-9	INTERSTATE POWER & LIGHT			1	2FE	4,968,400		6,654,274	5,000,000	4,973,723		670			6.250	6.297		144,097	312,500	07/07/2009	07/15/2039
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2FE	4,038,2801	104.14/0	4, 165, 863	4,000,000	4,027,576		(5, 117)			3.250	3.098		10,833	130,000	11/09/2017	12/01/2024
459745-GK-5 460146-CH-4	INTL LEASE FINANCE CORP			4	2FE 2FE	1,700,000		1,912,873	1,700,000	1,700,000					8.625	8.625		67,610	146,625	12/19/2011	01/15/2022
46131N-AD-6	INTL PAPER CO INVERSIONES CMPC SA		n		∠FE 2FE	2,999,580 4,945,300		3,744,875 5,163,378	3,000,000 5,000,000	2,999,633 4,985,020		5,994			6.000	6.001		23,000 41,250	180,000 225,000	11/08/2011 04/18/2012	11/15/2041 04/25/2022
462613-AK-6	IPALCO ENTERPRISES INC			1	2FE	6,483,876			6,500,000			3,660			3.450			103,404		12/08/2015	07/15/2020
46266T-AA-6	IQVIA INC			1	3FE	6,825,9151		7,007,232	6,624,000	6,805,790		(20, 124)			5.000	4.304		42,320	170,200	06/17/2019	05/15/2027
45031U-CF-6	ISTAR INC			1	3FE				85,000	86,672		(28)			4.750	4.750		1,178		11/26/2019	10/01/2024
465685-AP-0	ITC HOLDINGS CORP			1	2FE	16,989,039		17,742,467	17,000,000	16,990,586		1,029			3.350	3.358		72,769	.569,500	06/25/2018	11/15/2027
465740-AA-6	ITRON INC			1	4FE		103.6250	7, 171, 886	6,921,000	6,780,370		18,576			5.000	5.396		159,568	318,575	05/22/2019	01/15/2026
445658-CE-5	J B HUNT TRANSPORT SERVICES INC			1	2FE		103.0130	15,451,997	15,000,000	14,985,037		5,374			3.300	3.340		187,000	495,000	08/03/2015	08/15/2022
466313-AF-0	JABIL CIRCUIT INC			1	2FE	3,820,600		3,959,298	3,835,000	3,833,121		1,854			5.625	5.678		9,588	215,719	03/10/2011	12/15/2020
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC		D	1	4FE	5,797,448		5,968,160	6,782,000	5,908,530					4.500	6.650		76,298	305, 190	09/12/2018	10/01/2027
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE		D	1	3FE	2,047,5001		2,075,000	2,000,000	2,042,112		(5,388)			4.750	4.007		43,806		07/30/2019	01/15/2025
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE		D	1	3FE	200,0001		210,000	200,000	200,000					5.000	5.000		4,611	10,000	11/29/2017	01/15/2028
445658-CF-2	JB HUNT TRANSPORT SERVICES INC			1	2FE	11,957,5281		12,036,162	11,200,000	11,946,378		(11, 150)			3.875	2.691		144,667	23,250	11/21/2019	03/01/2026
466112-AR-0 46590X-AA-4	JBS USA LLC			1	3FE	253,3581		257,715	249,000	252,713		(645)		·····	5.750	5.272		636	14,318	04/23/2019	06/15/2025
46590X-AB-2	JBS USA LUX SA JBS USA LUX SA			1	3FE 3FE	1,092,1601 466,0001		1,199,071	1,079,000 466,000	1,091,269		(891)			6.500	6.301		14,806	35,068	04/23/2019	04/15/2029
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC			1	3FE	466,000			420,000			(512)			6.750	4.192		10,323		12/06/2019	02/15/2028
476556-DB-8	JERSEY CENTRAL PWR & LT			1	2FE	13,927,340	109.0530	15,267,399	14,000,000	13,966,499		6,958			4.700	4.763		164,500	658,000	08/14/2013	04/01/2024
832696-AR-9	JM SMUCKER CO/THE		1	1	2FE	9,996,600		10,429,558	10,000,000	9,997,211		301			3.375	3.379		15,000	337,500	12/04/2017	12/15/2027
24422E-RT-8	JOHN DEERE CAPITAL CORP	[1FE	4,998,125		5, 122, 666	5,000,000	4,999,012		304		[2.800	2.807		59,889	140,000	01/01/2017	01/27/2023
24422E-UE-7	JOHN DEERE CAPITAL CORP				1FE	14,961,9001	106.4670	15,970,023	15,000,000	14,968,891		5,368			3.450	3.494	MS	155,250	517,500	09/05/2018	03/13/2025
24422E-UU-1	JOHN DEERE CAPITAL CORP				1FE	8,960,1371	108.7580	9,775,138	8,988,000	8,962,072		1,934			3.450			98, 194	155,043	03/04/2019	03/07/2029
24422E-UU-1	JOHN DEERE CAPITAL CORP	LS.			1FE	2,005,7631		2, 188, 204	2,012,000	2,006,196		433		ļ ļ	3.450			21,981	34,707	03/04/2019	03/07/2029
24422E-UX-5	JOHN DEERE CAPITAL CORP				1FE	1,996,580		2,045,937	2,000,000	1,996,966		386		ļ	2.600	2.639		16,467	13,000	06/04/2019	03/07/2024
24422E-UY-3	JOHN DEERE CAPITAL CORP				1FE	3,996,8801		4, 106, 461	4,000,000	3,997,003		123			2.800	2.809		50,711		07/15/2019	07/18/2029
24422E-VB-2	JOHN DEERE CAPITAL CORP				1FE	9,975,5001		10,005,839	10,000,000	9,976,482		982			2.250	2.288		68, 125	040 075	09/09/2019	09/14/2026
478045-AA-5 478160-AL-8	JOHN SEVIER COMB CYCLE			l	1FE	13,552,6871 4,443,640		15,677,121	13,335,457	13,531,052 4,317,580		(7, 104)		·····	4.626	4.476		284,459		12/01/2016	01/15/2042
478160-AL-8 478160-AZ-7	JUHNSON & JUHNSON JUHNSON & JUHNSON		1	1			.124 . 8290 102 . 3510	4,993,173	4,000,000	4,317,580		(17,436)		·	4.950	4.169		25,300		08/10/2011	05/15/2033
478160-BH-6	JOHNSON & JOHNSON			1	1FE			20,470,110	20,000,000			(15,841)			3.375	2.619		5,770	710,000	05/1//2011	12/05/2023
478160-BH-6	JOHNSON & JOHNSON	LS		1	1FE	5,377,336		5.454.505	5, 133, 000	5.276.904		(34,352)			3.375	2.619		12.512	173,239	01/01/2017	12/05/2023
478160-BI-0	JOHNSON & JOHNSON			1	1FE		99.9610	9.996.121	10.000.000	10,000,000		(07,002)		·····	1.650	1.650		55.000	165,000	02/25/2016	03/01/2021
478160-B3-2	JOHNSON & JOHNSON	t	1	1	1FE	5,047,2501		5,030,568	5,000,000	5,022,578		(6,854)			2.050	1.902		34,167	102,500	04/19/2016	03/01/2023
478160-BY-9	JOHNSON & JOHNSON	1		1	1FE	3,994,360		4,062,307	4,000,000	3,996,361		540			2.450			32,667	98,000	02/25/2016	03/01/2026
478160-CE-2	JOHNSON & JOHNSON			1	1FE	14,984,5501		15,733,628	15,000,000	14,988,470		1,423			2.950			145,042	442,500	02/28/2017	03/03/2027
478160-CK-8	JOHNSON & JOHNSON			1	1FE	6,991,670		7,307,908	7,000,000	6,993,224		738		[2.900			93,606	203,000	11/08/2017	01/15/2028

						S	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod		6	7		air Value	10	11		e in Book/Adj	usted Carryin	g Value			In	iterest		Da	
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-								Year's	Change							
		r		nation		Rate					Current	Other-	in							
		Ce		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OLIOID.		0 i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	D	d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
478375-AD-0 478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC JOHNSON CONTROLS INTERNATIONAL PLC		1	2FE 2FE	7,095,012 2,551,097	100.6410 . 105.8580 .	7,145,538 2,498,249		7,099,017 2,491,914		3,878			5.000	5.024 2.897	MS	89,736	355,000 92,040	12/28/2016	03/30/2020
46625H-HZ-6	JPMORGAN CHASE & CO		'	1FE	3,995,560	103.4950	4, 139, 813	4,000,000	3,999,272		508			4.625	4.639		26,208	185,000	05/05/2011	05/10/2021
46625H-JD-3	JPMORGAN CHASE & CO	I		1FE	9,946,700	. 105.0020 .	10,500,228	10,000,000	9,987,911		5,573			4.500	4.564		196,250	450,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO			1FE	3,977,680	. 106.7380	4,269,534	4,000,000	3,989,832		2,253			3.875	3.943		64,583	155,000	01/21/2014	02/01/2024
46625H-RL-6 46625H-RY-8	JPMORGAN CHASE & CO	-+	1	1FE	748,005	101.8200 .		750,000	748,989		282			2.700	2.742 3.677		2,419	20,250	05/11/2016	05/18/2023
46625H-RY-8	JPMORGAN CHASE & CO	+		1FE	10,086,200 4,000,000	107 . 8380 . 109 . 8430 .	10,783,849	10,000,000	10,064,750 4,000,000		(7,869)		ļ	3.782	4.005		157,583		03/02/2017	02/01/2028
46647P-AV-8	JPMORGAN CHASE & CO	I	1	1FE	10,025,100	111.6290 .	11,162,901	10,000,000	10,022,093		(2, 108)			4.203	4. 172	JJ	184,465	420,300	07/17/2018	07/23/2029
46647P-BA-3	JPMORGAN CHASE & CO		1	1FE	6,500,000	. 108 . 5330	7,054,645	6,500,000	6,500,000					3.960	3.960		108,680	128,700	01/22/2019	01/29/2027
46647P-BD-7	JPMORGAN CHASE & CO		1,3	1FE	800,000	107.7380 .	861,905	800,000	800,000				ļ	3.702	3.702		4,525	14,808	04/29/2019	05/06/2030
46647P-BE-5 483007-AJ-9	JPMORGAN CHASE & CO			1FE 3FE		100.0150 .	4, 166, 609 436, 050	4, 166, 000 425, 000	4, 142, 052 425, 000		247			2.739	2.801		34,549		11/08/2019	10/15/2030
485134-BH-2	KANSAS CITY POWER & LT	1	li	1FE	2,981,940	130.1110	3.903.325	3,000,000	2,986,710		486			6.050	6.094		23, 192	181,500	11/14/2005	11/15/2035
487836-BD-9	KELLOGG CO		1	2FE	2,095,431	.101.8360	2,083,562	2,046,000	2,051,795		(5,884)			4.000	3.697		3,637	81,840	08/05/2011	12/15/2020
487836-BL-1	KELLOGG CO		1	2FE	13,303,935	101.5590 .	13,710,514	13,500,000	13,416,859		24,695			2.750	2.955		123,750	371,250	02/27/2015	03/01/2023
491674-BG-1	KENTUCKY UTILITIES		1	1FE	1,860,797	124 . 1820 .	2,383,043	1,919,000	1,870,008		1,261			5. 125			16,391	98,349	01/26/2011	11/01/2040
49326E-EH-2 C4931*-AJ-2	KEYCORP KEYERA 2010 TRANSACTION 2020 US\$	Δ		2FE	9,993,400 8,000,000	109.6710 . 101.7780 .		10,000,000	9,994,378 7,999,058		836			4.150 5.140	4.161 5.140		71,472	415,000 411,200	10/22/2018 09/08/2010	10/29/2025
49337W-AC-4	KEYSPAN CORP	· · · · · · · · · · · · · · · · · · ·	1	2FE	3,792,610	137.6610	4,677,719	3,398,000			(14,446)			8.000	7.049		34,735	271,840	05/17/2002	11/15/2030
49337W-AC-4	KEYSPAN CORP	LS	1	2FE	3,808,236	137.6610	4,696,992	3,412,000	3,655,499		(14,506)			8.000	7.049		34,878	272,960	05/17/2002	11/15/2030
493738-AE-8	KIA MOTORS CORPORATION	D		2FE	2,082,843	. 101. 1220	2, 123, 561	2,100,000	2,089,304		3,013			3.000	3. 163		11,550	63,000	10/19/2017	04/25/2023
493738-AF-5	KIA MOTORS CORPORATION	D		2FE	1,044,656	. 100.9190	1,059,649	1,050,000	1,045,668		473			3.500	3.561		6,738	36,750	10/19/2017	10/25/2027
494368-BQ-5 494368-BR-3	KIMBERLY-CLARK CORP		1	1FE	10,002,600 2,490,775	102.5120 .	10,251,238	10,000,000 2,500,000	10,001,429		(255)			2.650	2.647			265,000 76,250	02/27/2015 08/03/2015	03/01/2025
494368-BS-1	KIMBERLY-CLARK CORP		1	1FE	14,993,550		15,021,401	15,000,000	14,999,164		1,322			2.150	2. 159		121,833	322,500	08/03/2015	08/15/2020
494368-BY-8	KIMBERLY-CLARK CORPORATION		1	1FE		.111.1330	2,667,183	2,400,000	2,396,623		314			3.950	3.969		15,800	95,327	10/24/2018	11/01/2028
494368-BZ-5	KIMBERLY-CLARK CORPORATION		1	1FE	9,983,000	106.4000 .	10,639,959	10,000,000	9,983,998		998			3.200	3.220		58,667	160,000	04/23/2019	04/25/2029
494386-AB-1	KIMBERLY-CLARK DE MEXICO SA DE CV	D	1	1FE		102.0000 .	10,200,000	10,000,000	9,975,813		5, 118			3.800	3.862		87,611	380,000	12/01/2016	04/08/2024
494550-BJ-4 494550-BK-1	KINDER MORGAN ENER PART KINDER MORGAN ENER PART		1	2FE 2FE	9,991,400 4,975,400	103.7250 . 116.3570 .		10,000,000 5,000,000	9,997,916 4,978,772		901			4.150	4.160		138,333	415,000 281,250	08/03/2011	03/01/2022
494550-BL-9	KINDER MORGAN ENER PART		1	2FE	5,988,840	104.2280	6,253,709	6,000,000	5,996,708		1,149			3.950	3.972		79,000	237,000	03/07/2012	09/01/2022
494550-BP-0	KINDER MORGAN ENER PART		1	2FE	2,371,375	109.6790 .	2,741,968	2,500,000	2,385,128		2,465			5.000	5.348	MS	41,667	125,000	07/29/2013	03/01/2043
494550-BS-4	KINDER MORGAN ENER PART		1	2FE	4,985,300	106.0560 .	5,302,790	5,000,000	4,993,510		1,429			4 . 150	4. 185		86,458	207,500	07/29/2013	02/01/2024
49456B-AN-1	KINDER MORGAN INC		·	2FE	1,540,000	101.4040 .	1,561,624	1,540,000	1,540,000		(40,004)			3.281	0.000		10,947	59,479	08/03/2017	01/15/2023
496902-AJ-6 496902-AK-3	KINROSS GOLD CORP	Δ	1	2FE 2FE	1,698,320 4,959,050	104.0000 . 116.1250 .	1,698,320 5,806,250	1,633,000 5,000,000	1,666,117 4,963,711		(18,894)		ļ	5. 125	3.856		27,897	83,691 343,750	04/05/2018 08/15/2011	09/01/2021
496902-AN-7	KINROSS GOLD CORP		1	2FE	432,500	111.0000	555,000	500,000	4,903,711		7,848			5.950	8.297		8,760	29,750	03/18/2016	03/15/2024
496902-AQ-0	KINROSS GOLD CORP	A	1	2FE	1,790,274	. 104.7500	1,885,500	1,800,000	1,791,589		915			4.500	4.574	JJ	37,350	81,000	07/18/2018	07/15/2027
482480-AE-0	KLA-TENCOR CORPORATION		1	2FE	7,666,600	109.7650	7,683,573	7,000,000	7,649,389		(17,211)		ļ	4.650	2.595		54,250		11/07/2019	11/01/2024
718337-AE-8 50077L-AQ-9	KONINKLIJKE PHILIPS ELEC	D		2FE 2FE	12,435,610 2,590,000	125.8620 100.3150	13,844,822	11,000,000 2,590,000	11,663,016		(82,355)			7.200	6.052		66,000		11/08/2006	06/01/2026
50077L-AQ-9 50077L-AS-5	KRAFT HEINZ FOODS CO		1	2FE	2,590,000	100.3150			6,609,060		(2,404)			4.000	3.957		9,787		08/07/2017	08/10/2022
50077L-AT-3	KRAFT HEINZ FOODS CO		1	2FE	7,964,080	110.0200	8,801,581	8,000,000	7,968,007		2,771			4.625	4.680		155, 194	416,250	07/24/2018	01/30/2029
50077L-AW-6	KRAFT HEINZ FOODS CO		1	2FE	1,037,568	104. 2600	1,094,732	1,050,000	1,037,669		101			4.625	4.717	AO	12,950		09/11/2019	10/01/2039
50077L-AY-2	KRAFT HEINZ FOODS CO		1	2FE	1,478,565	105.5500 .	1,583,244	1,500,000	1,478,649		84			4.875	5.060		19,500		09/11/2019	10/01/2049
501044-CX-7 501044-DL-2	KROGER CO KROGER CO		[]	2FE 2FE	10, 155, 100 4,098,669	101.2950 . 112.5140 .	10 , 129 , 534 4 , 241 , 795	10,000,000 3,770,000	10,028,465 4,083,953		(26,582)			3.300	3.020		152, 167		12/05/2014 06/27/2019	01/15/2021
501044-DL-2	KROGER CO.			2FE2	12,046,180	100.1360	4,241,795	12,000,000			(14,716)		ļ	6.150	6.100		340,300		04/14/2009	01/15/2029
501044-CQ-2	KROGER CO/THE		1	2FE	3,583,125	. 102.8410 .	3,599,427	3,500,000	3,569,849		(13,276)			3.400	2.497		25, 122	59,500	07/17/2019	04/15/2022
501797-AQ-7	L BRANDS INC			3FE	689,053	100.0000	747,000	747,000	695,292		5,294			6.694	7.999	JJ	23,057	53,754	10/23/2018	01/15/2027
502431-AB-5	L3HARRIS TECHNOLOGIES INC		1	2FE	1,597,496	. 105.2840	1,684,551	1,600,000	1,596,358		461		ļ	3.850	3.893		2,738	30,800	07/10/2019	06/15/2023
502431-AE-9 50540R-AJ-1	L3HARRIS TECHNOLOGIES INC]	2FE 2FE	4,995,537 5,165,550	111.4910 . 101.5530 .	5,574,541	5,000,000 5,000,000	4,990,950 5,018,383		413		·	4.400	4.412		9,778	110,000	07/10/2019	06/15/2028 11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS		l¦	2FE		101.5530 .		1,000,000			(20,297)			3.750	3.764		29,549	37,500	08/20/2012	08/23/2022
50540R-AW-2	LABORATORY CORP OF AMERICA		1	2FE	1,994,820		2,005,734	2,000,000	1,994,865		45			2.950	2.980		5,900		11/18/2019	12/01/2029
50540R-AP-7	LABORATORY CORPORATION OF AMERICA	.	1	2FE		.102.2840	1,022,836	1,000,000			1,778			3.200			13,333	32,000	11/30/2015	02/01/2022

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	les	6	7	Fa	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			In	terest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
		_											Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-		- .						Year's	Change							
		r		nation		Rate			D I.		Current	Other-	in David				A .1 2111			01.11.1
		C e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		_ee		Admitted	A 4		Stated
CLICID		0 i	Daniel	Admini-	A =4=1	Obtain	F-:-	Des	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective		Amount	Amount		Contractual
CUSIP	Description	d g	Bond Char	strative	Actual Cost	Fair	Fair Value	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	Agguired	Maturity
Identification 50540R-AT-9	Description LABORATORY CORPORATION OF AMERICA	e n	Char	Symbol 2FE	1,396,850	Value 104.0390		Value 1,400,000	Value 1,397,828	(Decrease)	Accretion 424	Recognized	Value	3.250	of 3.286	Pald	Accrued15, 167	During Year 45,500	Acquired08/15/2017	Date 09/01/2024
512807-AS-7	LAM RESEARCH CORPORATION		1	2FE	7,491,675	104.0390	8,041,090		7,492,544		869			3.250	3.768	MS	82,813	45,300	08/15/2017	03/15/2026
513075-BE-0	LAMAR MEDIA CORP		1	4FE	12,653,438	101.7500	12,973,125	12,750,000	12,702,255		8,385			5.000	5.088	MN	106,250	637,500	04/14/2015	05/01/2023
513075-BH-3	LAMAR MEDIA CORP.		1	3FE	1,037,500	102.0000	1,020,000	1,000,000	1,007,276		(6,685)			5.375	4.649		24,785	53,750	01/20/2015	01/15/2024
513075-BL-4	LAMAR MEDIA CORP.		1	3FE	3,447,259	105.9900	3,441,495	3,247,000	3,363,310		(27,846)			5.750	4.662		77,793	167,325	05/22/2019	02/01/2026
513075-BL-4	LAMAR MEDIA CORP.	LS	1	3FE 2FE	987, 105	105.9900	982,527	927,000	962,327		(7,846) 616			5.750	4.695 3.562		22,209	53,303	09/02/2016	02/01/2026
517834-AE-7 517834-AF-4	LAS VEGAS SANDS CORP		1	2FE	3,237,488	102.8790 104.4150	3,343,575	3,250,000	3,238,104		99			3.500	3.562		47,712		07/29/2019	08/18/2026
517834-AG-2	LAS VEGAS SANDS CORP		1	2FE	4,246,643	102.9610	4,375,823	4,250,000	4,246,902		259			3.200	3.217		57,044		07/29/2019	08/08/2024
521615-AA-2	LEA POWER PARTNERS 2033		2	3FE	2,967,017	99.5800	3,371,937	3,386,163	3,094,976		12, 103			6.595	8.148	MJSD	9,925	221,021	09/10/2008	06/15/2033
521865-AZ-8	LEAR CORPORATION	-‡	1	2FE	983,200	103.8190	1,038,185	1,000,000	983,355		155		ļ	5.250	5.363		6,708	28,292	04/29/2019	05/15/2049
521865-BA-2 524660-AW-7	LEAR CORPORATION		1	2FE 2FE	6,978,370 9,970,600	103 . 3700	7,235,914	7,000,000 10,000,000	6,979,540 9,991,300		1,170			4.250	4.288		38,014	160,319	04/29/2019	05/15/2029
524660-AW-7 524660-AY-3	LEGGETT & PLATT INC			2FE	9,970,600		10, 193, 762	3,500,000	9,991,300		3,119 2.036			3.400	3.435		128,444	340,000	08/08/2012	08/15/2022 11/15/2027
524660-AZ-0	LEGGETT & PLATT INC		1	2FE	3,975,640	109. 3630	4.374.537	4,000,000			1,608			4.400	4.476		51.822	91,911	03/04/2019	03/15/2029
526057-BV-5	LENNAR CORP	I	1	3FE	3,498,250	107.5000	3,773,250	3,510,000	3,503,105		1,257			4.750	4.791	MN	14,357	166,725	05/14/2019	05/30/2025
526057-BW-3	LENNAR CORP		1	3FE	991,690	107.0000	1,070,000	1,000,000	995,532		998			4.875	5.001		2, 167	48,750	10/29/2015	12/15/2023
526057-BX-1	LENNAR CORP		1	3FE	250,000	102. 2500	255,625	250,000	250,000		45.004			4.750	4.750		2,969	11,875	02/26/2016	04/01/2021
526057-BN-3 526057-BY-9	LENNAR CORPORATION		1,3	3FE	2,370,706 3,000,000	105.0000	2,625,000 3,067,500	2,500,000 3,000,000	2,451,743 3,000,000		15,061			4.750 4.125	5.537 4.125			118,750 123,750	11/20/2013	11/15/2022
526057-BZ-6	LENNAR CORPORATION		1	3FE	2,609,811	102.2500	2,779,110	2,628,000	2.613.157		3.016			4. 123	4.644		20.039	117,270	05/22/2019	04/30/2024
526057-CD-4	LENNAR CORPORATION		1	3FE	200,000	107.7500	215,500	200,000	200,000					4.750	4.750		844	9,500	06/14/2018	11/29/2027
526057-CM-4	LENNAR CORPORATION		1	3FE	12,514,987	105.0000	13, 125,000	12,500,000	12,507,235		(5,089)			6.250	6.204	JD	34,722	781,250	06/14/2018	12/15/2021
526057-CP-7	LENNAR CORPORATION			3FE	3,052,866	106.7500	3, 175, 813	2,975,000	3,026,578		(17,203)			5.375	4.695		39,977	159,906	06/14/2018	10/01/2022
526057-CR-3	LENNAR CORPORATION	·········	1	3FE	805,350	111.5000		780,000	801,447		(3,903)			5.875	5. 164		5,855	45,825	02/06/2019	11/15/2024
526057-CT-9 526057-CV-4	LENNAR CORPORATION LENNAR CORPORATION		1	3FE	8,435,197 83,081	109.5000	9,307,500 90,055	8,500,000 83,000	8,445,643 83,080		6,850			5.250 5.000	5.368		37, 188	446,250 4,150	06/14/2018	06/01/2026 06/15/2027
526107-AD-9	LENNOX INTERNATIONAL INC.		1	2FE	14,313,221	101.7750	14.584.425	14.330.000	14,320,325		2.322			3.000	3.019		54.932	429,900	11/01/2016	11/15/2023
527298-BH-5	LEVEL 3 FINANCING INC		1	3FE	3,747,761	103.5000	3,787,065	3,659,000	3,703,309		(12,768)			5.375	4.952		65,557	196,080	05/22/2019	05/01/2025
527298-BM-4	LEVEL 3 FINANCING INC		1	3FE	14,581,298	104.0000	15,080,000	14,500,000	14,547,142		(12,852)			5.250	5. 142		160,708	761,250	03/28/2017	03/15/2026
527298-BN-2	LEVEL 3 FINANCING INC		1	3FE	5, 138, 000	102.3800	5,260,284	5, 138,000	5, 138, 000					4.625	4.625		63,369		09/11/2019	09/15/2027
527298-BP-7 527298-BQ-5	LEVEL 3 FINANCING INC		1	3FE 3FE	3,991,200	100.7030	4,028,120 1,007,500	4,000,000 1,000,000	3,991,295 999,851		95			3.400	3.435	MS	12,089		11/14/2019	03/01/2027
53079E-AV-6	LIBERTY MUTUAL GROUP		1	2FE	11,745,480	103.3290	12,399,426	12,000,000	11,955,512		29,505			5.000	5.281	JD	50,000	600,000	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC		1	2FE	3,987,560	106.0780	4,243,135	4,000,000	3,996,527		1,371			4.950	4.990	MN	33,000	198,000	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC		1	2FE	2,865,108	106.2700	3,046,756	2,867,000	2,866,230		203			4.250	4.258	JD	5,415	121,848	10/31/2013	06/15/2023
53079E-BG-8	LIBERTY MUTUAL GROUP INC	+		2FE	10, 129, 621	111.7550	11,324,174	10,133,000	9,897,849		18,513			4.569	4.816	FA	192,907	235,347	01/28/2019	02/01/2029
534187-AW-9 536797-AC-7	LINCOLN NATIONAL CORPLITHIA MOTORS INC		1	2FE 3FE	2,233,150 4,205,000	129.4490	2,912,613 4,185,000	2,250,000 4,000,000	2,236,646 4,195,239					6.300	6.356 5.250	.I.I	32,288	141,750	10/11/2007	10/09/2037 07/24/2025
536797-AC-7	LITHIA MOTORS INC		1	3FE	680,000		698,945	680,000	680,000					4.625	4.625		1,922		12/02/2019	12/15/2027
538034-AR-0	LIVE NATION ENTERTAINMENT INC		1	4FE	2,820,063	103 . 5000	2,904,210	2,806,000	2,819,638		(425)			4.750	4.653	A0	27,397		10/02/2019	10/15/2027
53944V-AS-8	LLOYDS BANK PLC	D.		1FE	4,983,850	100.4960	5,024,802	5,000,000	4,985,839		1,989			2.250	2.362		42,813		08/07/2019	08/14/2022
539439-AS-8 539439-AT-6	LLOYDS BANKING GROUP PLC	.+ D		1FE	9,997,300	106.0370	10,603,718	10,000,000	9,997,990 4,986,594		505			4.050 4.550	4.056		151,875	405,000	08/09/2018	08/16/2023
539439-A1-6 53944Y-AC-7	LLOYDS BANKING GROUP PLC LLOYDS BANKING GROUP PLC	.† n		1FE	4,984,900 747,443	112.0360	5,601,822 	5,000,000 750,000	4,986,594		1,242			3.000	4.588		85,313	227,500 22,500	08/09/2018	08/16/2028
53944Y-AF-0	LLOYDS BANKING GROUP PLC	.I		1FE	2,998,200	101.6120	3,277,554	3,000,000	2,998,575		231			4.450	4.460		19,654	133,500	05/01/2018	05/08/2025
539830-AY-5	LOCKHEED MARTIN CORP		1	1FE	7,413,039	102.5050	7,277,883	7,100,000	7,201,668		(57,673)			3.350	2.487	MS	70,034	237,850	03/11/2016	09/15/2021
539830-AZ-2	LOCKHEED MARTIN CORP		1	1FE	19,855,800	. 120 . 2820	24,056,498	20,000,000	19,877,616		3, 112			4.850	4.896		285,611	970,000	09/06/2011	09/15/2041
539830-BF-5	LOCKHEED MARTIN CORP		1	1FE	4,982,050	100.5270	5,026,325	5,000,000	4,996,620		3,691			2.500	2.577		13, 194	125,000	11/16/2015	11/23/2020
Q5664#-AA-2 Q5664#-AB-0	LONSDALE FINANCE PTY LIMITED SER A	.† u		2FE 2FE	11,000,000	105. 4840	11,603,277	11,000,000	11,000,000					4.190 4.270	4.190		115,225	459,620 .340,639	10/02/2018	10/01/2028
546268-AG-8	LOUISIANA LAND & EXPLOR			1FE	116,615		145.996				424			7.650	8, 151			9,410	07/24/2000	12/01/2023
546268-AG-8	LOUISIANA LAND & EXPLOR	LS		1FE	143, 162	118.6960	179,231	151,000	148,509		521			7.650	8. 151		963	11,552	07/24/2000	12/01/2023
548661-DM-6	LOWE S COMPANIES INC		1	2FE	14,858,702	100.6750	15,087,170	14,986,000	14,877,158		9,493			2.500	2.626		79,093	287,325	07/02/2019	04/15/2026
548661-DR-5	LOWES COMPANIES INC	+	1	2FE	7,988,720	106.9520	8,556,169	8,000,000	7,989,422		702			3.650	3.667		69,756	146,000	04/03/2019	04/05/2029
548661-AK-3 548661-CT-2	LOWE'S COMPANIES INC			2FE 2FE	10,465,300		12,748,179	10,000,000	10,255,985		(20, 180)			6.500	6.132		191,389	650,000	06/25/2004	03/15/2029
048661-U1-2	LOWE'S COMPANIES INC	<u></u>	μ	2FE	34,622,510	101.8520	33,611,134	33,000,000	33,270,809		(203,2/3)			3.750	ა.095	AU	261,250	1,237,500	03/11/2016	04/15/2021

						5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	les	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	iterest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
		_		NAIG								0	Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-		Rate					Current	Year's Other-	Change in							
		Ce		nation and		Used to			Book/	Unrealized	Current Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
548661-CV-7	LOWE'S COMPANIES INC		1	2FE	3,997,080	103.0060	4,120,260	4,000,000	3,999,365		321			3.800	3.799	MN	19,422	152,000	11/16/2011	11/15/2021
50212Y-AB-0	LPL HOLDINGS INC		1	4FE	4,590,000	. 104.6250	4,708,125	4,500,000	4,554,933		(15,378)			5.750	5.330	MS	76, 188	258,750	09/07/2017	09/15/2025
50249A-AA-1 50247V-AA-7	LYB INTERNATIONAL FINANCE III LLC		1	2FE 2FE	984,880 5,920,680	104. 3740 . 105. 7810 .	1,043,740	1,000,000			57 8.197			4.200	4.290	AO	9,450	240,000	09/26/2019	10/15/2049
55261F-AJ-3	M&T BANK CORPORATION		1	1FE	749,423	105.7010	787,513	750,000	749,578		109			3.550	3.567	JJ	11,464	26,625	07/19/2018	07/26/2023
55305B-AQ-4	M/I HOMES INC		1	3FE	200,000	104.7500	209,500	200,000	200,000					5.625	5.625	FA	4,688	11,250	10/18/2017	08/01/2025
56081#-BA-7	MAJOR LEAGUE BASEBALL TRUST			1FE	15,000,000	103 . 0550	15,458,222	15,000,000	15,000,000					3. 130	3. 130	JD	27,388	469,500	12/10/2015	12/10/2022
56081#-BC-3 56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST			1FE	2,738,836	105.6060 103.4270	2,892,363	2,738,836 3,528,364	2,738,836 3,528,364					3.550	3.550	JD	5,672 7,076	97,229 134,078	12/10/2015 09/12/2011	12/10/2027
564759-PS-1	MANUF & TRADERS TRUST CO		1	1FE		103.4270 .	12,424,336	12,417,000	12,417,000					3.000	5.585	MON	2,083	440,695	12/28/2005	12/10/2021
56540#-AA-3	MAPLELEAF MIDSTREAM SR NT SER A			2PL			8,915,134							4.560	4.560	JJ	189,866	295,536	09/28/2018	09/30/2025
56585A-BA-9	MARATHON PETROLEUM CORP		1	2FE	784,959		815,095	750,000	780,744		(4,215)			4.750	3.628	JD	1,583	35,625	05/29/2019	12/15/2023
56585A-BB-7 56585A-BB-7	MARATHON PETROLEUM CORP	LS	1	2FE 2FE	22,445,168		23,116,005	22,500,000 3.000,000	22,448,047 2,982,271		2,879 2.048			5. 125 5. 125	5.160 5.276	AO	288,281	576,563	05/29/2019 05/29/2019	04/01/2024
570535-AK-0	MARATHON PETROLEUM CORP	LS	1	2FE	2,980,223	102.7380 . 106.3970 .	7,979,804							5. 125	4.919	.LI	183,750	76,875 367,500	06/27/2019	04/01/2024
570535-AU-8	MARKEL CORPORATION		1	2FE	748,673	102.4490		750,000	748,705		33			3.350	3.371	MS	7,258		09/12/2019	09/17/2029
571903-AN-3	MARRIOTT INTERNATIONAL INC		1	2FE	498,775	100.9190	504,593	500,000	499,722		231			2.875	2.924		4,792	14,375	09/09/2015	03/01/2021
571903-AV-5	MARRIOTT INTERNATIONAL INC		1	2FE	29,922,396	102.3150	30,694,644	30,000,000	29,942,623		17,214			3. 125	3. 172	FA	354, 167	937,500	12/27/2016	02/15/2023
57 1903-BC-6 57 169*-BD-8	MARRIOTT INTERNATIONAL INC			2FE	997,920 18,000,000	100 . 1920 104 . 4820	1,001,923 18,806,737	1,000,000	998,085 18,000,000		165			2. 125	2.197	AU	5, 194	594,000	10/01/2019	10/03/2022
57169*-BH-9	MARS INC SER V-1 SR NTS			11	3.000.000	104. 4020	3, 165, 189	3,000,000	3,000,000					3.630	3.630	MS	27.830		03/29/2017	03/29/2024
57169*-AV-9	MARS INC SR UNSEC NTS SER L		1	1	18,000,000	101.3660	18,245,804	18,000,000	18,000,000					2.510	2.510	MS	117,970	451,800	09/27/2016	09/27/2023
571676-AB-1	MARS INCORPORATED		1	1FE	4,985,250	105.9230	5,296,127	5,000,000	4,986,106		856			3.200	3.232		40,000	80,889	03/26/2019	04/01/2030
571676-AC-9 571676-AF-2	MARS INCORPORATED		1	1FE1FE	6,476,080 497,040	109.7360 .	7, 132,823	6,500,000 500,000			922			3.600	3.632		58,500	118,300	03/26/2019	04/01/2034
571748-BB-7	MARSH & MCLENNAN COMPANIES INC		1	1FE				1,500,000	1,499,119		40			2.750	2.779		4,938	9,985	01/09/2017	04/01/2049
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		1	1FE	10,496,325		11,971,477	10,500,000	10,496,607		282			4.375	4.379		135,260	306,250	01/08/2019	03/15/2029
573284-AQ-9	MARTIN MARIETTA MATERIALS INC		1	2FE	11,975,760		12,283,817	12,000,000	11,981,286		2, 177			3.450	3.474		34,500	414,000	05/17/2017	06/01/2027
573284-AT-3 573284-AT-3	MARTIN MARIETTA MATERIALS INC	LS	1	2FE			4,356,013	4, 195, 000	4, 186, 359		926 178			3.500	3.530		6,526	146,825	12/06/2017	12/15/2027
57385L-AB-4	MARTIN MARIETTA MATERIALS INC	LS	1	2FE 2FE		103.8380 110.5030	835,898 6,630,163	805,000 6,000,000			118			3.500 4.875	3.530			28, 175 292,500	12/06/2017 06/20/2018	12/15/202706/22/2028
574599-BH-8	MASCO CORP		1	2FE	7,719,910	107 . 4240	8,254,472				(4,465)			5.950	5.881	MS	134,619	457 , 198	07/09/2013	03/15/2022
574599-BL-9	MASCO CORP		1	2FE	1,990,480	108.0700	2, 161, 409	2,000,000	1,993,592		872			4.375	4.434	A0	21,875	87,500	03/10/2016	04/01/2026
574754-AL-1 575385-AB-5	MASHANTUCKET (WESTERN) PEQUOT TRCOIDE		1	6YE	137,002	0.0000 .	7 407 500	9,225,070	7 004 504					0.000	14.534	MS		050 075	07/01/2013	07/01/2026
575385-AB-5 575385-AD-1	MASONITE INTERNATIONAL CORPORATION		1	3FE	7,073,750 7,092,183	106 . 2500 . 105 . 6250 .	7,437,500	7,000,000 6,879,000	7,064,531 7,081,860		(8,846)			5.750 5.375	5.470	MS	118,514	359,375	06/18/2019	09/15/2026
575634-AS-9	MASSACHUSETTS ELECTRIC		1	1FE	4,983,300	133.4210	6,671,030	5,000,000	4,986,126		359			5.900	5.924	MN	37,694	295,000	11/10/2009	11/15/2039
575718-AG-6	MASSACHUSETTS INSTITUTE OF TECHNOL		1	1FE	2,500,000	99.3350	2,483,374	2,500,000	2,500,000					2.989	2.989	JJ	2,283		12/17/2019	07/01/2050
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II			1FE	5, 100, 420		5,276,204	5,000,000	5,061,230		(13,144)			3.600	3.290	AO	41,000	180,000	12/01/2016	04/09/2024
57629W-CH-1 57629W-CK-4	MASSMUTUAL GLOBAL FUNDING II	· ·····		1FE	6,817,305 1,999,480	105.4100 100.7700	6,856,932 2,015,409	6,505,000 2,000,000	6,795,887 1,999,564		(21,418)			3.400	2.612	MS	69,423	110,585	06/28/2019	03/08/2026
57636Q-AB-0	MASTERCARD INC		1	1FE	2, 134, 333		2,013,409	2,075,000	2,111,287		(7,907)			3.375	2.934	AO	17,508	70,031	01/01/2017	04/01/2024
57636Q-AB-0	MASTERCARD INC	LS	1	1FE	3,008,637	106.1210	3, 104, 030	2,925,000	2,976,152		(11,146)			3.375	2.934	A0	24,680	98,719	01/01/2017	04/01/2024
57636Q-AJ-3	MASTERCARD INC		1	1FE	3,492,808	107.8730	3,776,635	3,501,000	3,494,114		717		ļ	3.500	3.528		42,547	122,535	02/21/2018	02/26/2028
57636Q-AL-8 577128-AA-9	MASTERCARD INC		1	1FE 4FE	2,995,650	111.0880 .	3,332,640	3,000,000	2,995,697 200,000		47		····	3.650	3.658		9, 125 875	55,054	05/28/2019	06/01/2049
57772K-AB-7	MAXIM INTEGRATED PRODUCT		I'	4FE 2FE	9,887,900	100.0000 .		10,000,000	9,959,725		11,677			5.250	3.509		99,375		03/11/2017	03/15/2023
579780-AN-7	MCCORMICK & COMPANY INCORPORATED		1	2FE	7,972,400	104. 2980	8,343,850	8,000,000	7 ,978 , 158		2,467			3.400	3.441	FA	102,756	272,000	08/09/2017	08/15/2027
58013M-EX-8	MCDONALDS CORPORATION		1	2FE	7,811,985	100.6840	7,601,654	7,550,000			(56,959)			2.750	1.970	JD	12,688	207,625	03/30/2016	12/09/2020
58013M-FF-6 581557-AM-7	MCDONALDS CORPORATION		1	2FE 2FE	25,411,755	109.3650 127.4670	27,888,106	25,500,000 3,000,000	25,422,814		7,810 (9,860)			3.800 7.650	3.843	AO	242,250		08/14/2018 08/26/2002	04/01/2028
581557-AM-7 581557-AZ-8	MCKESSON CORP		1	2FE	3, 197, 610	127. 4670	4,052,099	4,000,000	3,094,806		(9,860) 4.340			7.650	2.820	мо JD	4.800		08/26/2002	12/15/2022
581557-BE-4	MCKESSON CORP		1	2FE	4,223,840	105.2600	4,210,402	4,000,000	4, 111, 691		(24,515)			3.796	3.083	MS	44,708	151,840	02/23/2015	03/15/2024
581557-BE-4	MCKESSON CORP	LS	1	2FE	312,301	105 . 2600	312,622	297,000	304,715		(1,691)			3.796	3. 132		3,320	11,274	03/26/2015	03/15/2024
61201#-AA-3	MDU RESOURCES GROUP INC			1	19,500,000	115.0000 .	22,425,000	19,500,000	19,500,000					6.330	6.330		435,451	1,234,350	01/17/2019	08/24/2026
582839-AF-3 583491-AB-1	MEAD JOHNSON NUTRITION C MECCANICA HOLDINGS USA		······	1FE 3FE	1,999,460 5,923,680		2,668,550 7,454,400	2,000,000 6.000,000	1,999,552 5.934.633		12		····	5.900 7.375	5.897 7.482		19,667	118,000 442,500	10/29/2009	11/01/2039
30349 I-AB- I	ווובטטחויוטא חטבטווינס טטא	.4	J1	DTE	ე, ყ∠ა, ი80	124.2400 .		, 000, 000			1,44/	·	<u> </u>	/ .3/5	/.462	JJ	204,042	442,000	01/00/2009	

								Showing All Lon	_	S Owned Dece											
1	2		Codes		6	7		air Value	10	11			usted Carryin	J				erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_		NIAIO								0	Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		Doto					Current	Year's	Change							
		С	r		nation and		Rate Used to			Book/	Unrealized	Current Year's	Other- Than-	in Pook/				Admitted			Stated
			e		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Book/ Adjusted		Effective		Amount	Amount		Contractual
CUSIP		9	<u>'</u>	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description			Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
585055-AZ-9	MEDTRONIC INC	-	1	Cilai	1FE	3,990,600	102.3400	4,093,590	4,000,000	3,996,661	(Decrease)	969	Recognized	value	2.750	2.777	An	27,500	110,000	03/19/2013	04/01/2023
585055-BR-6	MEDTRONIC INC		1		1FE	3,956,291	102.8520	4,040,019	3,928,000	3,938,174		(4,397)			3. 150	3.028	MS	36,432	123,732	09/03/2015	03/15/2022
G5963#-AG-8	MEGGITT PLC SERIES A SENIOR NOTE	D.	1		2	17,000,000	102.7560	17,468,547	17,000,000	17,000,000					3.310	3.310	JJ	273,535	562,700	07/06/2016	07/06/2023
589331-AQ-0	MERCK & CO INC		1		1FE	5,936,850	139.3920	6,969,623	5,000,000	5,767,688		(23,795)			5.850	4.644	JD	813	292,500	08/15/2011	06/30/2039
58933Y-AR-6 58933Y-AU-9	MERCK & CO INC				1FE	13,940,220 8,548,486	103.7600	14,526,463 8,916,433	14,000,000 8,571,000	13,967,105 8,551,944		5,910 3,458			2.750 2.900	2.800	FA			03/26/2015	02/10/2025
58933Y-AX-3	MERCK & CO INC				1FE	7,955,040	104. 0300	8,667,084	8,000,000	7,958,164		3, 124			3.400	3.467	MS	86,133	136,000	03/05/2019	03/07/2029
58940*-AA-9	MERCURY LAND PARTNERS LLC				5G1	760,055	100.0000	760,055	760,055	760,055					8.000	8.000	MON	5, 164	56,043	12/14/2015	09/04/2030
59001A-AQ-5	MERITAGE HOMES CORP	ļ	1		3FE	2,351,125	109.0000	2,436,150	2,235,000	2,271,030		(14,510)			7.000	6.220	AO	39, 113	156,450	10/22/2013	04/01/2022
59001A-AY-8	MERITAGE HOMES CORP MERITAGE HOMES CORP	· 	[1		3FE	728,000	111.7500		700,000		}	(3, 135)			6.000	5.380	JD	3,500	42,000	11/17/2017	06/01/2025
59001A-BA-9 59001K-AD-2	MERITAGE HOMES CORP	†			3FE	2,500,000 3,176,589	106.7500		2,500,000 3,067,000	2,500,000 3,125,495		(21,406)		l	5. 125 6. 250	5. 125	50	8,898 72,415	128 , 125	09/25/2017	06/06/2027
59151K-AG-3	METHANEX CORP	A.			2FE	7,969,200	. 105. 1240	8,409,914	8,000,000	7,991,908		3,439			5.250	5.300	MS	140,000	420,000	02/21/2012	03/01/2022
59151K-AJ-7	METHANEX CORP	A.	1		2FE	4,967,650	95.9230	4,796,166	5,000,000	4,970,098		535			5.650	5.695		23,542	282,500	11/13/2014	12/01/2044
59151K-AK-4	METHANEX CORP	A.	1		2FE	447, 400		515,643	500,000	468,011		5,484			4.250	5.763		1,771	21,250	11/23/2015	12/01/2024
59151K-AL-2 591894-BY-5	METHANEX CORPORATION	A.			2FE 2FE	749,768 3,495,030	103.3370			749,773		5 517			5.250	5.254		1,750	10,172	09/09/2019	12/15/2029
591894-CC-2	METROPOLITAN EDISON COMPANY	*	····· ¦		2FE		103.3430	2,019,266	1,811,000	1,808,967		176			4.300	4.315		35,009	40,018	03/12/2013	01/15/2029
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I	I			1FE	525,830	. 107 . 3510	536,755	500,000	524,272		(1,558)			3.450	2.681	JD	623	8,625	07/01/2019	12/18/2026
59217G-CL-1	METROPOLITAN LIFE GLOBAL FUNDING I	·			1FE	9,989,100	. 100 . 4950	10,049,462	10,000,000	9,996,203		3,635			2.400	2.438	JJ	115,333	240,000	01/03/2018	01/08/2021
59217G-DC-0 55303X-AB-1	METROPOLITAN LIFE GLOBAL FUNDING I				1FE 3FE	6,494,410	104.3520	6,782,862 4,736,250	6,500,000 4,500,000	6,494,670 .4,518,704		260			3.050	3.060	JD	7,710 67.500	99, 125 202,500	06/11/2019	06/17/2029 09/01/2026
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA				3FE	4,525,105 11,235,286	105. 2500	4,736,230		11, 135, 742		(2,365)			5.625	5. 187	WN		616,050	03/08/2017	05/01/2024
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA	1	1		3FE	1,606,250	104. 2500	1,772,250	1,700,000	1,612,922		6,672			4.500	5.288	JJ	35,275	42,750	03/14/2019	01/15/2028
552953-CC-3	MGM RESORTS INTERNATIONAL		1		3FE	638,590	109.7500	654, 110	596,000	618,033		(6,232)			6.000	4.742	MS	10,529	35,760	07/06/2016	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL		1		3FE	6,000,000		6,360,000	6,000,000	6,000,000					4.625	4.625	MS	92,500	277,500	08/16/2016	09/01/2026
552953-CF-6 594087-AU-2	MGM RESORTS INTERNATIONAL MICHAELS STORES INC				3FE 4FE	1,611,500 13.900	95.5000	1,626,150	1,465,000 14.000	1,608,192		(3,308)			5.500	3.944		17,010		10/17/2019	04/15/2027
594087-AU-2	MICHAELS STORES INC	LS			4FE	214,350	95.5000	209.145	219.000	214,409		59			8.000	8.380		8.419		11/07/2019	07/15/2027
595017-AN-4	MICROCHIP TECHNOLOGY INCORPORATED				2FE	3,408,528		3,477,114	3,400,000	3,408,319		(209)			3.922	3.742		11,112	58,830	12/16/2019	06/01/2021
595017-AP-9	MICROCHIP TECHNOLOGY INCORPORATED		1		2FE	750,000	. 105 . 6450	792,337	750,000	750,000					4.333	4.333		2,708	16,249	06/07/2019	06/01/2023
594918-AH-7 594918-AJ-3	MICROSOFT CORP	·			1FE	32,646,640	. 100 . 9580	34,325,774	34,000,000	33,876,196		160,089			3.000	3.498		255,000	1,020,000	03/11/2011	10/01/2020
594918-AL-8	MICROSOFT CORP MICROSOFT CORP	+			1FE	11,387,790 9,974,700	124.0030	10,273,547	10,701,000	11,265,841		(16,964)			4.500	4.119	ΑU	120,386	481,545 400,000	09/07/2011	10/01/2040
594918-AM-6	MICROSOFT CORP	1			1FE	22,761,400	. 136.7350	27,347,012	20,000,000	22,299,056		(64,612)			5.300	4.454	FA	421,056	1,060,000	08/15/2011	02/08/2041
594918-BX-1	MICROSOFT CORPORATION	4	1		1FE	9,927,200	103.7660	10,376,599	10,000,000	9,955,571		10,049			2.875	2.991	FA	115,799	287,500	01/30/2017	02/06/2024
594918-CA-0	MICROSOFT CORPORATION	·	1		1FE	19,946,200	122.7060	24,541,194	20,000,000	19,948,953		987			4.250	4.266	FA	342,361		01/30/2017	02/06/2047
59524Q-AA-3 59565X-AC-4	MID-ATLANTIC INTERSTATE TRANSMISSI	t	2		1FE 4FE	9,997,500 373,000	109 . 4480	10,944,788394,448	10,000,000	9,997,844		212			4.100 5.375	4.103	MN	52,389 8,020	410,000	05/07/2018	05/15/2028 08/15/2027
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.	t	1		3FE	28,297,800	100.7300		28,297,800	28,297,800					6.000	6.000	MS	499,928	1,642,407	08/17/2011	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP	[]	2		3FE	2,940,110	100.1060	2,943,221	2,940,110	2,940,110					5.250	5.250	MS	45,449	149,686	10/01/2013	03/15/2025
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY		1		2FE	1,579,802	104 . 9840	1,661,894	1,583,000	1,580,271		469			3.900	3.944	AO	15,434	34,298	03/07/2019	04/01/2024
59833C-AB-8 603051-AA-1	MIDWEST CONNECTOR CAPITAL COMPANY		[1		2FE 3FE	1,581,971	. 102.3900	1,620,839	1,583,000	1,582,232		261			3.625	3.648	AO	14,346	31,880	03/07/2019	04/01/2022
603051-AA-1 605417-BZ-6	MINERAL RESOURCES LTD	† U			3FE 2FE	826,646 9,944,500	109. 7500	891,170 10,752,453	812,000 10,000,000			(768) 1,249			8 . 125 4 . 250	7.727 4.283	MS	10,996	34,454 425,000	08/22/2019	05/01/2027
605417-CB-8	MISSISSIPPI POWER COMPANY	[]	¦		2FE	1,595,536	107 . 3230	1,743,389	1,600,000	1,596,200		382			3.950	3.984		15,976	63,200	03/03/2012	03/30/2028
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D.			1FE	450,000	101.0950	454,926	450,000	450,000					2.527	2.527	MS	3,411	11,372	09/06/2016	09/13/2023
606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D.			1FE	1,600,000	. 103.4970	1,655,957	1,600,000	1,600,000					3.455	3.455		18,273	55,280	02/26/2018	03/02/2023
606822-AU-8 606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC MITSUBISHI UFJ FINANCIAL GROUP INC	D.			1FE	1,600,000 9,924,800	106 . 8380	1,709,414	1,600,000	1,600,000		6.666		·	3.777	3.777	MS	19,976	60,432 396,100	02/26/2018	03/02/2025
606822-BJ-2	MITSUBISHI UFJ FINANCIAL GROUP INC				1FE	5,000,000	109.0790	5, 101,527		9,934,257					2.801	2.801	ოა .JJ	63,412	390, 100	07/11/2018	03/02/2028
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D.			1FE	800,000	. 109.6320	877,058	800,000	800,000					3.751	3.751	JJ	13,587		07/11/2019	07/18/2039
606822-BL-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D.			1FE	5,000,000	101.3670	5,068,364	5,000,000	5,000,000					2.623	2.623	JJ	59,382		07/11/2019	07/18/2022
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D.	<u> </u> -		1FE	7,500,000	103 . 6550	7,774,127	7,500,000	7,500,000					3. 195	3.195		108,497		07/11/2019	07/18/2029
60687Y-AV-1 60687Y-AX-7	MIZUHO FINANCIAL GROUP INC	D.		, პ	1FE	2,000,000 7,000,000		2,024,027 7,156,063	2,000,000 7,000,000	2,000,000 7,000,000					2.721 3.153	2.721		24,943 101,159		07/09/2019	07/16/2023
60856B-AA-2	MOLEX INC	1			2FE	4,956,220		5.006.687	5,000,000	4.997.052		10.031			2.878			30.379	143.900	11/23/2015	04/15/2020
יייייי הערעטט הא־ב	IIIVEEN THU	· • · · · · · · · · · · · · · ·			4 L		100. 1040		000,000, د		·		·	h			nv			1/ 40/ 40 IJ	02/ 13/ 2020

								Showing All Lon	•	S Owned Dece											
1	2		Codes		6	7		Fair Value	10	11			usted Carryin					erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	İ		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP				Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	MOLINA HEALTHCARE INC				4FE	175,340	.106.2980	186,022 855,908	175,000	175, 172		(54)			5.375	5.338	MN	1,202	9,406 .40,609	09/19/2016 04/11/2019	11/15/2022
	MOLSON COORS BREWING CO	·····			4FE 2FE		.102.7500	1,801,578	833,000 1,800,000	830,008		283			4.875 2.100	4.917		1,805 17,430	37,800	06/28/2016	06/15/2025
	MOLSON COORS BREWING CO		·····		2FE	14,674,250	.101.2450	15, 186, 741	15,000,000	14,699,348		23.389			3.000	3.342				06/04/2019	07/15/2026
60871R-AG-5	MOLSON COORS BREWING CO	LS	1		2FE	4,992,250	. 101.2450	5,062,247	5,000,000	4,994,684		725			3.000	3.018	JJ	69, 167	150,000	06/28/2016	07/15/2026
609207-AB-1	MONDELEZ INTERNATIONAL INC		1		2FE	4,994,600	. 106 . 4930	5,324,672	5,000,000	4,997,542		544			4.000	4.013		83,333	200,000	01/09/2014	02/01/2024
609207-AR-6	MONDELEZ INTERNATIONAL INC		1		2FE	3,481,170	.106.4790	3,726,762	3,500,000	3,483,290		2, 120			3.625	3.713		48,635	63,438	02/11/2019	02/13/2026
	MONONGAHELA POWER COMPANY	· · · · · · · · · · · · · · · · · · ·	[1		1FE 2FE		.104.1680		700,000			26			3.550	3.555		3, 175	24,850 195,000	05/09/2017	05/15/2027
	MOODYS CORPORATION	·····	····· ¦		2FE	11,304,138				5,948,691		5,471			4.250	3.3/2			149,808	04/20/2018	01/15/2028
	MOOG INC	I			3FE	343,000		349.037	343,000	343.000		(20,533)			4.250	4.250		1,012	173,000	12/06/2019	12/15/2027
617446-8J-1	MORGAN STANLEY		1	,3	1FE	2,400,000	.101.2640	2,430,342	2,400,000	2,400,000					2.720	2.720		28,651		07/18/2019	07/22/2025
	MORGAN STANLEY				1FE	1,496,625		1,542,129	1,500,000	1,497,871		652			3. 125	3. 174		20,573	46,875	01/18/2018	01/23/2023
	MORGAN STANLEY	·	1		1FE	1,500,000		1,567,346	1,500,000	1,500,000					3.737	3.737		10,432	56,055	04/19/2018	04/24/2024
	MORGAN STANLEY	·			1FE		.117.8740	1,178,738	1,000,000	1,000,000		0.000			4.457	4.457		8,543	44,570	04/19/2018	04/22/2039
	MORGAN STANLEY	LS			1FE	7,869,330 101,630	.104.7210 .104.7210			7,887,786 101,868		2,999			3.750	3.794		103,661		02/20/2013	02/25/2023
	MORGAN STANLEY		1		1FE	6,938,680	.106.3080	7,441,546	7,000,000	6,970,491		6, 133			3.875	3.982		46,715	271,250	04/23/2014	04/29/2024
	MOSAIC CO		1		2FE	2,994,120	.103.8490	3,115,469	3,000,000	2,995,183		510			4.050	4.074		15,525	121,500	11/08/2017	11/15/2027
	MOSAIC CO	LS	1		2FE	7,984,320	. 103 . 8490		8,000,000	7 , 987 , 155		1,359			4.050	4.074		41,400	324,000	11/08/2017	11/15/2027
	MOSS CREEK RESOURCES HOLDINGS INC		1		4FE	3,512,839	76.0000	2,684,320	3,532,000	3,509,531		249			7.500	7.560		122, 148	258,488	01/14/2019	01/15/2026
	MOTIVA ENTERPRISES LLC				2FE 2FE	2,952,202 497,160	.100.1010	2,960,998 548,801	2,958,000 500,000	2,957,971		737 221			5.750 4.800	5.776 4.871			170,085 18,000	01/06/2010	01/15/2020
	MPLX LP	LS			2FE	497 , 160		548,801	500,000	497 ,408		221			4.800	4.871		9,067	18,000	11/07/2018	02/15/2029
	MPLX LP		1		2FE		.113.6080	1,360,575	1,197,600	1,265,288		(599)			5.500	5. 122		24,883	32,934	05/30/2019	02/15/2049
	MPLX LP		1		2FE	663,997	. 105. 2910	700, 187	665,000			45			4.250	4.272		2,355	14,131	09/26/2019	12/01/2027
55336V-BH-2	MPLX LP		1		2FE	5,000,000		5,019,979	5,000,000	5,000,000					2.985	0.000		9,535	40,471	09/04/2019	09/09/2022
	MPT OPER PARTNERSP/FINL		1		3FE	7,997,500			7,950,000			(3,066)			5.000	4.816		83,917	372,500	08/30/2019	10/15/2027
	MPT OPERATING PARTNERSHIP LP MPT OPERATING PARTNERSHIP LP				3FE	2,524,375		2,599,925 805,460	2,500,000 782,000	2,509,789 778,224		(4, 112)			6.375 4.625	6.179		53, 125	159,375	02/19/2016 07/17/2019	03/01/2024
	MSCL INC				3FE	778,090 2,264,795	.103.0000	2,246,880	2,187,000	2,218,886		134			5.250	4.701		14,671	114,818	01/27/2015	08/01/2029
	MSCL INC	†	1		3FE	954,815	.104.8750	950, 168	906,000			(9,402)			5.750	3.240		19,680	26,048	07/23/2019	08/15/2025
	MTS SYSTEMS CORPORATION	I	1		4FE	1,472,500	.104.5000	1,494,350	1,430,000	1,469,838		(2,662)			5.750	5.063		37,686		08/22/2019	08/15/2027
	MUFG UNION BANK NA	ļ	1		1FE	5,000,000	.100.2810	5,014,043	5,000,000	5,000,000					2.100	2.100		6,417		12/05/2019	12/09/2022
	MURPHY OIL CORP	·	1		3FE	2,217,034	. 109 . 2500	2,266,938	2,075,000	2,164,813		(6,843)			7.050	6.426		24,381	146,288	01/06/2010	05/01/2029
626717-AA-0 626717-AJ-1	MURPHY OIL CORP	LS	1		3FE	2,136,900 2,000,000	.109.2500	2,185,000 2,091,900	2,000,000 2,000,000	2,086,566		(6,596)			7.050 5.750	6.426		23,500	141,000	01/06/2010 08/04/2017	05/01/2029
626738-AD-0	MURPHY OIL USA INC	†····· ··	[3FE		.104.5950			2,000,000		(7, 156)			5.750	5.750		34.688	165,938	08/04/2017	05/01/2027
626738-AE-8	MURPHY USA INC	1	i		3FE	278,000	.107.2300	293,587	278,000	278,000		(7,130)			4.750	4.750		3,962		09/04/2019	09/15/2029
62854A-AM-6	MYLAN NV	ļ	1		2FE	5,744,154	.101.3140	5,825,573	5,750,000	5,747,955		1,352			3. 150	3. 175	JD	8,050	181, 125	02/08/2017	06/15/2021
	NA DEVELOPMENT BANK	D.			1FE	5,875,680	. 100 . 9490	6,056,921	6,000,000	5,961,104		13, 123			2.400	2.640		26,000	144,000	12/10/2012	10/26/2022
	NABORS INDUSTRIES INC	LS	[1		3FE	8,345,841	99.3750	8,209,369				(10,911)			4.625	4.478		112,499	382,071	01/31/2013	09/15/2021
	NABORS INDUSTRIES INC	LS	1		3FE 3FE	3,759,513 529,467	99.3750	3,715,631513,000	3,739,000 570,000	3,743,888		(2,713)			4.625 5.750	4.544		50,918	172,929 21,448	01/31/2013	09/15/2021
	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	n			1FE	7,386,030	.119.2700	9.009.417	7,553,800	7,453,726		5,611			6.267	6.488		243,262		03/29/2007	12/31/2033
	NAKILAT INC. SR SEC 6.067% 12/31/33	[]D.	2		1FE	25,000,000	.121.5000	30,375,000	25,000,000	25,000,000					6.067	6.067		4,213	1,516,750	12/07/2006	12/31/2033
631005-BB-0	NARRAGANSETT ELECTRIC	ļ	1		1FE	5,000,000	.100.4090	5,020,465	5,000,000	5,000,000					4.534	4.534	MS	66,751	226,700	03/17/2010	03/15/2020
	NARRAGANSETT ELECTRIC COMPANY		1		1FE	1,600,000	. 108 . 4930	1,735,896	1,600,000	1,600,000					3.919	3.919		26, 127	63,401	07/24/2018	08/01/2028
	NATIONAL AUSTRALIA BANK LIMITED	↓ D.	1		2FE	750,000	.103.9390	779,545 .	750,000	750,000					3.933	3.933		12,209	074 474	07/29/2019	08/02/2034
	NATIONAL FOOTBALL LEAGUE	·····	2		1FE	13,820,880 2,577,847	.101.6740	14,052,296	13,820,880	13,820,880					2.830	2.830		82,572	371,171	06/30/2015 02/25/2008	03/31/2024
	NATIONAL FUEL GAS COMPANY	· · · · · · · · · · · · · · · · · · ·	1		IFE 2FE	2,5/7,847	. 108.0500	2,785,369 .		2,577,847		210			3.950	4.034		4.071	137,583	02/25/2008	03/31/2024
	NATIONAL GRID / COLONIAL GAS	[]	[ˈi		1	19,000,000	.114.0010	21,660,207	19,000,000	18,948,407		14,618			8.800	8.833		4,644	1,672,000	12/31/1998	07/01/2022
743753-00-2	NATIONAL GRID / NARRAGANSETT ELEC / PROV	ļ			1	5,000,000	. 103. 0540	5, 152, 706	5,000,000	5,000,000					9.630	9.630	MN	41,463	481,500	12/31/1998	05/30/2020
743753-C#-0	NATIONAL GRID / NARRAGANSETT ELECTRIC /				1FE	7,500,000	.116.7300	8,754,768	7,500,000	7,442,769		17,719			8.460	8.779		160,388	634,500	12/31/1998	09/30/2022
	NATIONAL OILWELL VARCO I	LS	1		2FE	1,394,960		1,413,452	1,400,000	1,398,396		523			2.600	2.641		3,033	36,400	11/15/2012	12/01/2022
637432-MQ-5 I	NATIONAL RURAL UTIL COOP	<u> </u>]1		1FE	4,783,488	. 102 . 0290	4,897,399	4,800,000	4,796,074		1,764			3.050	3.090	FA	55,307	146,400	01/26/2012	02/15/2022

								Showing All Lon	•	S Owned Dece											
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					terest			ates
i		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
i														Total							
i			_											Foreign							
1			F		NAIC								Current	Exchange							
1			0		Desig-								Year's	Change							
1			r		nation		Rate					Current	Other-	in							
1		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
0.1015		0	ı		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	- ·	Effective		Amount	Amount		Contractual
CUSIP	D	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	NATIONAL RURAL UTIL COOP NATIONAL RURAL UTILITIES COOPERATI	LS			1FE	199,312 4,990,250	. 102.0290	204,058 . 5,155,833 .	200,000 5,000,000	199,836 4,994,047		1,346			3.050	3.090	FA	2,304	6,100 147,500	01/26/2012 01/31/2017	02/15/202202/07/2024
	NATIONAL RURAL UTILITIES COOPERATI				1FE	12,961,780	. 106 . 4050		13,000,000	12,968,079		3,365			3.400	3.435	FA	176,800	442,000	01/31/2018	02/07/2028
	NATL FUEL GAS				2FE	5,111,250	.118.7830	5,939,130	5,000,000	5,031,999		(4,489)			7.375	7.236	FA	153,646	368,750	07/17/1997	06/13/2025
63938C-AA-6	NAVIENT CORP			1	3FE	1,788,570	.101.4700	1,826,460	1,800,000	1,798,223		2,075			5.000	5. 125	AO	16,250	90,000	11/03/2014	10/26/2020
	NAVIENT CORP			1	3FE	5,259,120	.107.0000	5,674,210	5,303,000	5,279,082		4, 178			5.875	5.984	A0	57, 118	311,228	05/22/2019	10/25/2024
63938C-AC-2	NAVIENT CORP			1	3FE	526,875	. 103 . 3000	516,500	500,000	510,232		(7,932)			5.875	4.154 7.437	MS	7,833	29,375	11/06/2017	03/25/2021
	NAVIENT CORP	LS		1	3FE 3FE	258,678 104,201	.109.9100		269,000			955 839			6.750 6.125	7.437	JD		18, 158 6, 799	05/22/2019 10/03/2016	06/15/202603/25/2024
	NEPTUNE FINCO CORP			l'i	3FE	336,705	106 . 3750	342,528		330,834		(2,850)			6.625	5.556	J.J	9,837	21,333	11/16/2017	10/15/2025
	NEPTUNE REGIONAL TRANSMISSION TRANCHE A	.[]		2	1PL	23,378,777	. 109.7230	25,651,823	23,378,777	23,378,777		(2,000)			6.210	6.210		4,033	1,423,470	01/25/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B			1	1PL	10,000,000	.115.0000	11,500,000	10,000,000	10,000,000					6.550	6.550	MJSD	1,819	655,000	01/25/2008	07/15/2027
	NESTLE HOLDINGS INC.			1	1FE	5,998,920		6,276,625	6,000,000	5,999,178		204			3.350	3.354		54, 158	201,000	09/17/2018	09/24/2023
	NESTLE HOLDINGS INC.	0		[]	1FE	29,418,285		31,653,863	29,500,000	29,431,664		10,580			3.500	3.545		278,201	1,032,500	09/17/2018	09/24/2025
	NESTLE HOLDINGS INC. NESTLE HOLDINGS INC.	0		1	1FE	498,615		536,506	500,000	498,842		179			3.500	3.545		4,715	17,500	09/17/2018	09/24/2025
	NETAPP INC			1	1FE 2FE	24,879,500 1,399,650	109. 7490	27,437,300 1,448,312	25,000,000 1,400,000			10,270 47			3.300	3.304		244, 184	906,250	09/17/2018	09/24/202809/29/2024
	NETFLIX INC			1	3FE	114,506	. 110.6250	123,900	112,000	113,311		(274)			5.750	5.432		2,147	6,440	03/03/2015	03/01/2024
	NETFLIX INC	LS.		1	3FE		110.6250	705,788	638,000	645,468		(1,558)			5.750	5.432		12,228	36,685	03/03/2015	03/01/2024
64110L-AJ-5	NETFLIX INC			1	3FE	251,653	. 105 . 8750	264,688	250,000	250,676		(271)			5.500	5.373	AO	2,903	13,750	02/09/2016	02/15/2022
	NETFLIX INC	LS		1	3FE		.111.5000	1,115,000	1,000,000	1,000,000					5.875	5.875	AO	12,403	58,750	02/09/2016	02/15/2025
	NETFLIX INC	LS		[]	3FE	200,000	.102.5000	205,000	200,000	200,000		(200)			4.375	4.375	MN	1,118	8,750	11/07/2017	11/15/2026
	NETFLIX INC	Lo			3FE	384, 183 200, 000	102.5000	386,425 207,740	377,000 200,000			(398)			4.375 4.875	4.071 4.875	MN	2,108 2,058	10,128	07/10/2019 11/16/2018	04/15/2028
	NETFLIX INC				3FE		1108560	207,740	2,000,000	2,000,000					5.875	5.875		15,014		04/29/2019	11/15/2028
	NETFLIX INC				3FE	3,210,625		3,194,940	3,000,000	3,204,476		(6, 149)			5.375	4.515		7,167	101,229	08/30/2019	11/15/2029
64110L-AX-4	NETFLIX INC				3FE	3,498,832	.113.8750	3,985,625	3,500,000	3,498,846		14			6.375	6.380	MN	28,510	111,563	11/04/2019	05/15/2029
	NEVADA POWER COMPANY			1	1FE	6,475,040		7,041,713	6,500,000	6,476,911		1,871			3.700	3.745		40,083	181,043	01/28/2019	05/01/2029
	NEW YORK LIFE GLOBAL FUNDING				1FE	23,018,980	.100.3010	23,069,205	23,000,000	23,005,035		(3,844)			2.000	1.983		99,667	460,000	04/07/2016	04/13/2021
	NEW YORK LIFE GLOBAL FUNDING				1FE	2,615,786 18,487,235		2,659,797 19,087,554	2,655,000 18,500,000	2,618,319 18,488,977		2,533 1,742			2.350 2.875	2.581		28,943	31, 196 265, 938	07/01/2019 04/03/2019	07/14/202604/10/2024
	NEW YORK LIFE GLOBAL FUNDING				1FE	1,997,340	100.9810	2,019,610	2,000,000	1,997,744		404			2.250	2.296		21, 125	200, 500	07/09/2019	04/10/2024
	NEWCREST FINANCE PTY LTD	1	D	1	2FE	10,226,516	.103.6160	10,465,184	10,100,000	10, 150, 752		(25,982)			4.450	4.166	MN	57,430	449,450	10/27/2016	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD	i	D	1	2FE	6,959,330	. 104. 2610	7,298,260	7,000,000	6,987,059		4,347			4.200	4.272	A0	73,500	294,000	09/24/2012	10/01/2022
651229-AM-8	NEWELL RUBBERMAID INC			1	3FE	8,971,380	102.8950	9,260,554	9,000,000	8,991,882		3,085			4.000	4.040	JD	16,000	360,000	06/11/2012	06/15/2022
651229-AM-8	NEWELL RUBBERMAID INC	LS		[]	3FE	996,820	. 102.8950	1,028,950	1,000,000	999,098		343			4.000	4.042	JD	1,778	40,000	06/11/2012	06/15/2022
651229-AV-8 651229-AW-6	NEWELL RUBBERMAID INC NEWELL RUBBERMAID INC	-+		[¦	3FE 3FE	832,742 2,242,125	103.9210					36 (545)			3.850	3.855	AU	8,018 22,575	32,071	03/18/2016 12/18/2019	04/01/202304/01/2026
	NEWELL RUBBERMAID INC	+		l¦	3FE	2,242,125	104. 2750	2,706,702	2,150,000	2,241,380		(281)			5.375	4.611	AO			12/18/2019	04/01/2026
	NEWFIELD EXPLORATION CO	1		li	2FE	107,625		106,307	100,000	102,080		(931)			5.750	4.689	JJ	2,412	5,750	03/14/2013	01/30/2022
651290-AR-9	NEWFIELD EXPLORATION COMPANY	.[]		1	2FE	948,513	.108.4610	986,999	910,000	944,239		(4,273)			5.375	4.649	JJ	24,456	24,456	02/13/2019	01/01/2026
	NEWMARKET CORP			1	2FE	4,991,752	. 105.0940	5,254,688	5,000,000	4,997,115		900			4.100	4.121		9,111	205,000	04/30/2013	12/15/2022
	NEWMONT GOLDCORP CORP				2FE	1,487,640	99.0760	1,486,146	1,500,000	1,487,952		312			2.800	2.895		12,250		09/05/2019	10/01/2029
	NEXSTAR ESCROW INC			[]	4FE	822,888	105.3800	841,986	799,000	822,488	}	(400)			5.625	5.006		22,222	404.050	11/12/2019	07/15/2027
	NEXTERA ENERGY CAPITAL				2FE 2FE	4,999,950 5,982,960	104. 5660	5,228,288	5,000,000	4,999,981 5,986,940		532			3.625	3.625			181,250	06/03/2013 04/25/2017	06/15/202305/01/2027
	NEXTERA ENERGY CAPITAL HOLDINGS IN	1		li	2FE	7,975,680	. 104. 1760	8,334,053	8,000,000	7,978,007		2,327			3.350	3.364		65,000	127,833	03/28/2019	04/01/2026
	NEXTERA ENERGY OPERATING PARTNERS			1	3FE	7,866,875	. 104. 2500	8,287,875	7,950,000	7,871,955		7,806			4.500	4.648		105,338	357,750	11/14/2018	09/15/2027
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS	LS		1	3FE	940,000	. 104. 2500	1,042,500	1,000,000	946, 181		5,511			4.500	5.362	MS	13,250	45,000	11/14/2018	09/15/2027
	NEXTERA ENERGY OPERATING PARTNERS			1	3FE	2,731,000	. 100 . 3750	2,741,241	2,731,000	2,731,000					3.875	3.875	A0	28,808		09/19/2019	10/15/2026
	NFL VENTURES SR GTD NTS TRANCHE C			2	1FE	7,000,000	.107.6410	7,534,859	7,000,000	7,000,000					4.010	4.010	AO	59,259	280,700	10/15/2018	04/15/2035
	NGPL PIPECO LLC	+		[······	2FE 2FE	200,000 1,027,500	. 103.8730	207,746 _ 1,062,938 _		200,000		(2,532)			4.375	4.375 4.515		3,306	8,750 48,750	07/25/2017 08/18/2017	08/15/202208/15/2027
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	·	n	l¦	4FE	1,027,500		1,062,938	1,000,000	1,753,826	·	(2,532)			5.000	4.515		36,438	87,450	02/24/2017	08/ 15/202/
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	M	D	li	4FE	5,779,755		5,923,530	5,751,000	5,766,881		(4,663)			5.000	4.902		119,813		02/24/2017	02/01/2025
	NIELSEN FINANCE LLC	T		I4	4FE	5,235,750	100 2750	5, 161, 283	5,142,000	5,149,055		(23,885)			5.000	4.515					
65409Q-BB-7	NIELSEN FINANCE LLC						100.3/30	J, 101,200 I							5.000	4.010	AU	54,277	247,300	07/11/2019	04/15/2022

							3	snowing All Lor	ng-Term BOND	5 Owned Dece	mber 31 or	Current Ye	ear								
1	2		Cod	es	6	7	F	air Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			l l	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
65473Q-BH-5	NISOURCE FINANCE CORPORATION			1	2FE	3,468,808		3,488,278	3,446,000	3,469,233		48			2.650	2.406	MN	11, 161	37, 100	12/16/2019	11/17/2022
65473Q-B*-3	NISOURCE INC / NISOURCE FINANCE CORP				2	20,000,000	112.0250	22,405,092	20,000,000	20,000,000					5.890	5.890	MN	107,983	1, 178,000	11/28/2005	11/28/2025
66363#-AG-2 655844-AQ-1	NORDIC AVIATION SER G SR NT		D		2PL	8,000,000	107.0660 .	8,565,303	8,000,000	8,000,000		(4.404)			5.580		MS	132,680	223,200	03/14/2019	03/14/2024
	NORFOLK SOUTHERN CORP			1	2FE 2FE	1,378,132	137.0560 . 118.5100 .	1,701,546	1,241,500 282,000	1,315,469		(4,424)			7.250 4.837	6.490 4.587	ΔN	34,003	90,009	02/25/2003	02/15/2031 10/01/2041
555844-BL-1	NORFOLK SOUTHERN CORP			1	2FE	3,463,320	102.5060	3,587,693	3,500,000	3,484,863		4,555			2.903	3.049	FA	38,384	101,605	12/18/2014	02/15/2023
655844-BP-2	NORFOLK SOUTHERN CORP			1	2FE	10,066,528	106.1320	10,005,106	9,427,000	9,831,504		(93,522)			3.850	2.721		167,355	362,940	06/02/2017	01/15/2024
655844-BS-6	NORFOLK SOUTHERN CORP			1	2FE	4,450,680	103. 1270 .	4,640,711	4,500,000	4,461,934		5,261			2.900	3.045	JD	5,800	130,500	10/25/2017	06/15/2026
	NORFOLK SOUTHERN CORPORATION			1	2FE	14,017,251	104.5380 .	14,661,466	14,025,000	14,019,335		664			3.150	3.156		36,816	441,788	11/03/2017	06/01/2027
	NORFOLK SOUTHERN CORPORATION	+		[]	2FE	4,210,935	113.0580 . 113.0580 .	4,850,207	4,290,000	4,212,895 697,239		1,398			4. 150	4.260		60,829 10.067	178,035 29,465	07/30/2018	02/28/2048
	NORFOLK SOUTHERN CORPORATION	LS		l¦	2FE 2FE	696,915	113.0580 .		710,000 6,000,000			1, 135			3.800	4.260			29,465	07/30/2018	02/28/204808/01/2028
	NORFOLK SOUTHERN CORPORATION	1		1	2FE	2,391,384		2,393,865	2,400,000			1, 133			2.550	2.591		9,690		10/24/2019	11/01/2029
	NORTHERN NATURAL GAS COMPANY			1	1FE	6,399,046	. 112.8000	7,202,946	6,385,576	6,398,928		(126)			4.300	4.287		126,612	264,857	06/12/2019	01/15/2049
	NORTHERN TRUST CORP				1FE	4,644,560		4,708,720	4,650,000	4,649,467		614			3.450	3.464		25,401	160,425	11/01/2010	11/04/2020
	NORTHERN TRUST CORP				1FE	5,379,600		5,443,344	5,000,000	5,225,319		(34,752)			3.950	3.099		33,465	197,500	04/16/2015	10/30/2025
	NORTHERN TRUST CORPORATION			1	1FE		109.2460 . 105.0650 .	17,479,378	16,000,000 20,500,000	15,982,403		1,715 1,097			3.650	3.665		240,089 104,038		07/31/2018	08/03/202805/03/2029
	NORTHROP GRUMMAN CORP			1		5, 142, 150	105.0650		5,000,000	5,020,282		(16,266)			3.150	3. 161		51,528		04/30/2019	03/03/2029
	NORTHROP GRUMMAN CORP			1	2FE	21,945,096	104.0770	23,313,230	22,400,000	22,017,115		45,972			3.200	3.471		298,667	716,800	06/25/2018	02/01/2027
	NORTHROP GRUMMAN CORP			1	2FE		103. 1200	12, 168, 156	11,800,000	11,798,732		230			2.930	2.932	JJ	159,425	345,740	10/10/2017	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2FE	14,986,109		16,312,548	15,630,000	15,072,580		57,702			3.250	3.765	JJ	234,233	507,975	06/25/2018	01/15/2028
	NORTHROP GRUMMAN CORP			1	2FE	14,497,970		14,719,823	14,500,000	14,498,838		397			2.550	2.553		78,058	369,750	10/10/2017	10/15/2022
66765R-AA-4	NORTHWEST NATURAL GAS CO FMB MTN NORTHWEST NATURAL GAS COMPANY	-+			1FE	4,963,000		5,469,343	5,000,000	4,989,305		6,777			9.050	9.215 5.709	JD	37,708	452,500	08/09/1991	08/13/2021
	NOVA CHEMICALS CORP		Λ	1	3FE	9,929,800 7,979,075		12,276,547	10,000,000	9,955,376 7,918,894		2,285			5.660	5.709		47, 167	566,000 416,325	02/21/2003	02/25/203308/01/2023
	NOVA CHEMICALS CORP	LS	Α	1	3FE		102. 1290	582, 135	570,000	563,085		1,697			5.250	5.629		12,469	29,925	03/24/2016	08/01/2023
	NOVA CHEMICALS CORP	1	A	1	3FE			12,001,320	11,766,000	11,695,351		11,089			5.000	5. 129		98,050	588,300	11/16/2016	05/01/2025
	NOVA CHEMICALS CORP		A	1	3FE	1,400,000	103. 2500 .	1,445,500	1,400,000	1,400,000					4.875	4.875		5,688	68,250	05/25/2017	06/01/2024
	NOVA CHEMICALS CORP	LS	A	1	3FE	2,000,000		2,065,000	2,000,000	2,000,000					4.875	4.875		8, 125	97,500	05/25/2017	06/01/2024
	NOVA GAS TRANS		A		2FE	9,850,100		12,975,100	10,000,000	9,933,656		7,439			7.500	7.629		272,917	750,000	08/15/1996	08/20/2026
	NOVARTIS CAPITAL CORP		C	1	1FE	10,341,320	100.7680 . 105.9050 .	10,076,793	10,000,000	10,034,668		(109,231)			4.400	3.280		81,889 72,722		12/01/2016 02/18/2014	04/24/202005/06/2024
	NOVELIS CORP		0	1	4FE	4,639,965	105.3030	4,962,986	4,664,000	4,643,914		2,304			5.875	5.952		35,012	274,010	04/06/2018	09/30/2026
	NRG ENERGY INC			1	3FE	6,489,494	. 109.2500	6,666,435	6,102,000	6,371,570		(60,033)			7.250	5.955		56,528	441, 199	05/22/2019	05/15/2026
629377-CC-4	NRG ENERGY INC			1	3FE		108.5000	2,468,375	2,275,000	2,364,659		(19,408))		6.625	5.318		69,498	103,019	05/22/2019	01/15/2027
	NRG ENERGY INC			1	3FE	1,345,335	108.5000 .	1,464,750	1,350,000	1,345,795		400			5.750	5.799		35,794	77,625	11/05/2018	01/15/2028
	NRG ENERGY INC	LS		1	3FE	200,000	108.5000 . .108.1250	217,000	200,000	200,000		(404)			5.750	5.750		5,303	11,500	11/05/2018	01/15/2028
	NRG ENERGY INC				3FE 2FE		108 . 1250 . 103 . 4050 .	1,977,606	1,829,000 3,600,000	1,831,016		(134)			5.250 3.750	5.232 3.756		4,268 6,000	56,280 73,875	05/22/2019	06/15/202906/15/2024
	NRG ENERGY INC	1		l'i	2FE	4,993,450	103.4050 .	5,237,991	5,000,000	4,993,761		311			4.450	4.466		9,889	121,757	05/20/2019	06/15/2024
	NRG YIELD OPERATING LLC			1	3FE	3,522,085		3,680,863	3,565,000	3,531,780		4,027			5.000	5.166		52,485	195,425	06/30/2017	09/15/2026
67021C-AL-1	NSTAR ELECTRIC CO			1	1FE	4,982,600	101.3790 .	5,068,951	5,000,000	4,988,313		1,645			2.700	2.740	JD	11,250	135,000	05/23/2016	06/01/2026
	NSTAR ELECTRIC CO			1	1FE	3,492,300		3,695,972	3,500,000	3,492,710		410			3.250	3.276		14,535	56,243	05/14/2019	05/15/2029
	NSTAR GAS COMPANY				1			26,777,738	25,000,000	25,015,766		(15,677)			9.950	9.877		207,292	2,487,500	12/31/1998	12/01/2020
	NUANCE COMMUNICATIONS INC NUANCE COMMUNICATIONS INC	LS		[······	3FE	3,028,573	106.5740 . 106.5740 .	3,255,820 700,188	3,055,000 657,000	3,033,391		2,464			5.625	5.750 5.750	JD		171,844	12/27/2017	12/15/202612/15/2026
	NUCOR CORP	Lo		1	1FE	5,845,671	105. 7580	6, 186, 850	5,850,000	5,848,249		446			4.000	4.009		97,500	234,000	07/24/2013	08/01/2023
	NUCOR CORP			1	1FE	1,997,880	123.5220	2,470,437	2,000,000	1,998,106		40			5.200	5.207		43,333	104,000	07/24/2013	08/01/2043
670346-AP-0	NUCOR CORPORATION	1		1	1FE	1,070,413	108.5670 .	1, 163, 836	1,072,000	1,070,638		135			3.950	3.968	MN	7,057	42,344	04/23/2018	05/01/2028
	NUCOR CORPORATION	LS		1	1FE	1,925,147		2,093,167	1,928,000	1,925,551		244			3.950	3.968		12,693	76, 156	04/23/2018	05/01/2028
	NUFARM AUSTRALIA LTD		D	[]	4FE	639,690		626,460	636,000	638,564		(682)			5.750	5.616		6, 197	36,570	04/19/2018	04/30/2026
	NUSTAR LOGISTICS LP	-+	······	[]	3FE 2FE	9,976,400 9,943,570			10,000,000	9,994,126		2,622			4.750	4.780 3.732		197,917		01/30/2012	02/01/2022
57077M-AC-2 57073Y-AA-4	NV ENERGY INC	+	м	1	2FE	9,943,570				9,951,285 7,016,124		(17,525)			6.250	5.975				04/16/2018 03/10/2011	03/15/2024 11/15/2020
67078A-AC-7	NVENT FINANCE SARL	.T	D	1	2FE	2,396,043		2,437,745	2,400,000	2,397,027		830			3.950	3.991	AO	20,013	94,800	10/23/2018	04/15/2023
	NVENT FINANCE SARL		I	L	2FE	14, 104, 860		14.840.237	14,296,000	14, 124, 455		16.539			4.550	4.727		137.321	650,468	10/23/2018	04/15/2028

1 2	3	Code 3 4		6	7	Fs	air Value	10	11	01	· · · · D · · · · / / / /		~ \/alua			1.1			_	
	3				•	1 0	all value	10	- 11	Change	in Book/Adj	justed Carryin	g value			int	terest		Da	ites
		9 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
		_											Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-		. .						Year's	Change							
		r		nation		Rate			D l /		Current	Other-	in				A design of			01.1.1
	C			and		Used to			Book/	Unrealized	Year's	Than-	Book/		_ee4:		Admitted	A		Stated
CLICID	0		D =1	Admini-	A =4=1	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I= = :=	Amount	Amount		Contractual
CUSIP	tion d	5	Bond Char	strative	Actual Cost	Fair	Fair Value	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	Agguired	Maturity
Identification Descri	tion e	; n	Chai	Symbol1FE	2,316,596	Value 105.0160	value 2,410,111	Value 2,295,000	Value 2,315,100	(Decrease)	Accretion (1,496)	Recognized	Value	3.200	3.055	Palu	Accrued 21,420	During Year 36,720	Acquired06/06/2019	Date 09/16/2026
674599-CR-4 OCCIDENTAL PETROLEUM CORPOR	TION		1	2FE	4,496,895	.101.2010	4,554,049	4,500,000	4,497,053		(1,490)			3.200	3.033	MO	57,200	30,720	08/06/2019	08/15/2026
674599-CS-2 OCCIDENTAL PETROLEUM CORPOR		S	1	2FE	1,492,590	.102.0870	1,531,307	1,500,000	1,492,837		247			3.500	3.559	FA	20,854		08/06/2019	08/15/2029
674599-CW-3 OCCIDENTAL PETROLEUM CORPOR	ATION		1	2FE	4,993,500	. 101 . 6340	5,081,698	5,000,000	4,993,981		481			2.900	2.928	FA	57,597		08/06/2019	08/15/2024
67091G-AC-7 OCI NV	······	D	1	3FE	440,000	.103.7500	456,500	440,000						5.250	5.250	MN	4,684		10/11/2019	11/01/2024
677050-AG-1 OGLETHORPE POWER CORP 677730-A*-4 OHIO VALLEY ELECTRIC CORP .			2 2	2FE	5,000,000 32,485,725	. 124.9680	6,248,399 35,431,849	5,000,000 32,485,725	3,000,000		(65,275)			5.950 6.400	5.950 5.756	MN	49,583	297,500 2,067,585	10/26/2009	11/01/2039
67777L-AC-7 01 EUROPEAN GROUP BV		D	1	3FE	6,341,713	.100.7500	6,720,025	6,670,000	6,412,560					4.000	5.239	MS	78,558	266,800	09/11/2018	03/15/2023
678858-BL-4 OKLAHOMA G&E CO			1	1FE	6,955,060	. 128 . 1980	8,973,838	7,000,000	6, 962, 153		939			5.850	5.896	JD	34, 125	409,500	06/03/2010	06/01/2040
679574-A*-4 OLD DOMINION ELECTRIC COOPE	RATIVE SERIES		1	1	13,300,000	. 113.8920	15 , 147 , 593	13,300,000	13,300,000					4.830	4.830	JD	53,533	642,390	04/07/2011	12/01/2040
680665-AJ-5 OLIN CORP			1	3FE	7,421,875	. 104 . 2500	7,698,863	7,385,000	7,418,906		(3,897)			5. 125	5.011	MS	111,442		05/30/2019	09/15/2027
680665-AK-2 OLIN CORP 680665-AL-0 OLIN CORP			1	3FE	4,997,495 1,996,671	101.5000	5,073,985 .2,109,231	4,999,000 1,997,000	4,994,064		(971) 11			5.000 5.625	4.986	FA	104, 146	247,475	05/22/2019	02/01/2030
681919-AZ-9 OMNI COM GROUP INC			1	2FE	4,978,350	103.5920	5, 179, 597	5.000.000	4,994,234		2.326			3.625	3.687	MN	30,208	181,250	04/18/2012	05/01/2022
682134-AC-5 OMNICOM GROUP INC			1	2FE	5,979,240	.101.3480	6,080,903	6,000,000	5,998,428		2,441			4.450	4.493	FA	100,867	267,000	08/02/2010	08/15/2020
68233D-AP-2 ONCOR ELECTRIC DELIVERY			1	1FE	5,303,565	. 144 . 4600	6 , 500 , 685	4,500,000	5,033,791		(26,521)			7.250	5.931	JJ	150,438	326,250	03/30/2005	01/15/2033
68233J-AZ-7 ONCOR ELECTRIC DELIVERY CON			1	1FE	5,037,746	.102.2870	5, 114, 346	5,000,000	5,022,266		(3,879)			2.950	2.858		36,875	147,500	10/29/2015	04/01/2025
68233J-BG-8 ONCOR ELECTRIC DELIVERY COM 68233J-BH-6 ONCOR ELECTRIC DELIVERY COM			1	1FE	3,496,598 10,188,775	114.4920 109.4680	4,007,213 10,946,771	3,500,000	3,496,652 10,186,948		55			4.100 3.700	4.106			143,500 185,000	01/31/2019	11/15/2048
68233J-BM-5 ONCOR ELECTRIC DELIVERY COM			1	1FE		.101.2470	5,062,329	5,000,000	4,998,936		25			2.750	2.755	JD	11,458	71,806	11/22/2019	06/01/2024
682680-AQ-6 ONEOK INC			1	2FE	3,793,133	. 103 . 7730	4,059,615	3,912,000	3,878,422		15,008			4.250	4.687	FA	69,275	166,260	07/25/2013	02/01/2022
68268N-AC-7 ONEOK PARTNERS LP			1	2FE	2,380,500	. 127 . 6430	3,829,281	3,000,000	2,479,512		13,535			6.650	8.627	AO	49,875	199,500	05/12/2009	10/01/2036
68268N-AD-5 ONEOK PARTNERS LP			1	2FE	10,140,665		14,016,683	11,000,000	10,266,467		17,110			6.850 3.375	7.517	AO	159,072		05/12/2009	10/15/2037
68268N-AJ-2 ONEOK PARTNERS LP	LS		1	2FE 2FE	9,712,643 244,957	102.9190		9,754,000 246,000	9,741,252 245,678		4,350			3.375	3.448	AO	82,299 2,076	329, 198	09/10/2012	10/01/2022
683715-AA-4 OPEN TEXT CORP		A	1	3FE	6,744,063		6,613,750	6,500,000	6,554,080		(49,648)			5.625	4.794		168,594	365,625	07/07/2016	01/15/2023
683715-AB-2 OPEN TEXT CORP		A	1	3FE	4,889,625	.107.0000	4,975,500	4,650,000	4,837,667		(31,549)			5.875	4.743		22,766	273, 188	05/01/2019	06/01/2026
68389X-BK-0 ORACLE CORPORATION			1	1FE		.100.2100	5,010,476	5,000,000	4,997,045		1,689			1.900	1.935		27,972	95,000	06/29/2016	09/15/2021
68389X-BL-8 ORACLE CORPORATION			1	1FE		101.6/00 102.2990	5,083,500 12,275,820	5,000,000 12,000,000	4,999,544		116			2.400	2.403	MS	35,333	120,000	06/29/2016	09/15/2023
68389X-BN-4 ORACLE CORPORATION			1	1FE		102.2990	14,838,243	12,000,000	13,667,402					3.250	3.597	MN	58, 139	455,000	06/05/2019	11/15/2027
68389X-BR-5 ORACLE CORPORATION			1	1FE	699,538	. 102 . 1250	714,876	700,000			85			2.625	2.639	FA	6,942	18,375	11/07/2017	02/15/2023
67103H-AE-7 OREILLY AUTOMOTIVE INC			1	2FE	2,701,992	. 105 . 8260	2,720,775	2,571,000	2,694,983		(7,010)			3.550	2.701	MS	26,874	45,635	08/09/2019	03/15/2026
67103H-AH-0 OREILLY AUTOMOTIVE INC			1	2FE	1,679,849	. 109 . 2840	1,835,966	1,680,000	1,679,856		8			3.900	4.001	JD	5,460	34,762	05/09/2019	06/01/2029
Q7160#-AL-3 ORICA FINANCE LTD GTD SR NT 688239-AE-2 OSHKOSH CORP	3	D		2FE	6,500,000	103.7180	6,741,690	6,500,000 9,000,000	6,500,000 9,098,654		(20 145)			4.330	4.330	MN		281,450 483,750	05/03/2017	05/03/2027
688239-AE-2 OSHKOSH CORP			1	2FE 2FE	9,215,532 14,331,242	. 103 . 1250	9,281,250 15,299,716		9,098,654		(28, 145) 717	<u> </u>	ļ	4.600	4.996	MN			06/26/2015	03/01/2025
12505F-AD-3 OUTFRONT MEDIA CAP LLC/CORF			1	4FE	14,934,920	. 102.5000	14,868,650	14,506,000	14,668,453		(73,746)			5.625	5.030	MN	104,262		09/22/2016	02/15/2024
69007T-AB-0 OUTFRONT MEDIA CAPITAL LLC			1	4FE	300,000	. 104.7500	314,250	300,000	300,000					5.000	5.000	FA	8,208		06/12/2019	08/15/2027
690742-AF-8 OWENS CORNING			1	2FE		.101.6850	5,084,225	5,000,000	4,985,576		1,908			3.400	3.449	FA	64,222	170,000	08/03/2016	08/15/2026
690742-AJ-0 OWENS CORNING	MER INC		I	2FE 4FE	1,995,740 796,875	104 . 0940	2,081,885 819,375	2,000,000 750,000	1,995,875 785,521		135			3.950	3.976	FA	30,503	47,813	07/29/2019	08/15/2029
69073T-AS-2 OWENS-BROCKWAY GLASS CONTAI		S		4FE	1,140,381	. 109.2500	1,185,363	1,085,000	1,126,771		(6,585)			6.375	5.516	FA	26, 130		05/16/2018	08/15/2025
690872-AA-4 OWENS-BROCKWAY GLASS CONTA			1	4FE	677,981	103.7990	704,795	679,000	676,611		321			5.000	5.048	AO	7,167	33,675	05/22/2019	01/15/2022
690872-AB-2 OWENS-BROCKWAY GLASS CONTAI	NER INC		1	4FE		103.0000	103,000	100,000	98,848		144			5.375	5.575	A0	1, 135	5,375	12/08/2015	01/15/2025
690872-AB-2 OWENS-BROCKWAY GLASS CONTAI	NER INCLS	S	1	4FE	3,067,240	.103.0000	3,122,960	3,032,000	3,046,039		(3,454)			5.375	5.219	AO	34,405	162,970	04/04/2018	01/15/2025
694308-HZ-3 PACIFIC GAS & ELECTRIC UTII 69512E-CA-1 PACIFICORP	11169		·	6FE	979,692 5,341,400	102.5000 111.3020	1,006,550 5,565,086		979,919 5,060,963		58			4.250 8.375	4.303 7.752		139,583	418,750	08/02/2018	08/01/2023
69512E-FR-1 PACIFICORP				1FE	7,797,280	115.0470		8,000,000			(24,949)			7.260	7.745		145,200		08/08/1996	07/21/2023
69512E-BY-0 PACIFICORP 1ST MTG MTN				1FE	10,000,000	.111.3680	11, 136, 808	10,000,000	9,983,202		6,784			8.530	8.617	MS	284,333	853,000	12/09/1991	12/16/2021
695156-AQ-2 PACKAGING CORP OF AMERICA .			1	2FE	9,973,500	. 107 . 4490	10,744,898	10,000,000	9,988,445		2,703			4.500	4.533	MN	75,000	450,000	10/15/2013	11/01/2023
695156-AT-6 PACKAGING CORP OF AMERICA			1	2FE	1,325,638	104.7160	1,392,721	1,330,000	1,326,415		386			3.400	3.439	JD	2,010	45,220	12/11/2017	12/15/2027
69832A-AA-4 PANASONIC CORP	·····	υ n	1	1FE		100.8690 101.6500	5,043,454 9,743,189	5,000,000 9,585,000	5,000,000 9,585,000					2.536	2.536	JJ	57,060		07/10/2019	07/19/2022
69832A-AB-2 PANASONIC CORP	LS	S D	1	1FE		101.6500	9,743,189	9,585,000	9,585,000					2.679	2.679		5,003		07/10/2019	07/19/2024
69832A-AC-0 PANASONIC CORP		D	1	1FE	3,750,000		3,852,354	3,750,000	3,750,000					3.113	3.113		52,532		07/10/2019	07/19/2029
698525-AA-0 PANOCHE ENERGY CENTER SENT	R SECURED		1	5FE	23,411,920		20,825,509	23,411,920	23,411,920					6.885	6.885		541,781	1,584,757	01/24/2008	07/31/2029

								Showing All Lon	_						,						
1	2		Codes		6	7		Fair Value	10	11		in Book/Adju	, , , , , , , , ,	J		1 .		terest	_	Da	
		3	4	5			8	9			12	13	14	_15	16	17	18	19	20	21	22
														Total							
			_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		. .						Year's	Change							
			r		nation		Rate			5		Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OL LOID		0	I		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	5			Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
69867D-AA-6 69867D-AC-2	PANTHER BF AGGREGATOR 2 LP PANTHER BF AGGREGATOR 2 LP	A.	1		3FE 4FE	4,202,344 2,024,063	.107.7500	4,444,688 2,024,063	4, 125, 000 1, 905, 000	4, 192, 386 2, 023, 732		(9,958)			6.250 8.500	5.821 7.261	MN	32,943	160,417	03/20/2019	05/15/2026 05/15/2026
70137T-AP-0	PARKLAND FUEL CORP	Δ			3FE	564,000	.107.5360		564,000	564,000		(330)			5.875	5.875	.I.I	15,739		06/25/2019	07/15/2027
701885-AD-7	PARSLEY ENERGY LLC		1		3FE	333,566	.103.0000	340,930	331,000			(447)			5.375	5.144		8,204	14,271	05/22/2019	01/15/2025
701885-AF-2	PARSLEY ENERGY LLC		1		3FE	200,000	.102.7500	205,500	200,000	200,000					5.250	5.250		3,967	10,500	02/08/2017	08/15/2025
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		1		3FE	133,336	105.7500	138,533	131,000	133, 122		(214)			5.625	5.296		1,556	3,684	05/22/2019	10/15/2027
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC				4	11,798,594 .	.113.5110	13,848,318	12,200,000	11,803,349		4,755			7.250	8.149		73,708		12/01/2019	12/30/2024
703481-AC-5 70450Y-AB-9	PATTERSON-UTI ENERGY INC	·	1		2FE 2FE	686,514 998,730	.102.6770		688,000 1,000,000			15			5.150	5. 178 2.244		4,527 5,806		11/07/2019	11/15/2029 09/26/2022
	PBF HOLDING CO LLC / PBF FINANCE C	1	1		2FE		.100.3690	207,500	200,000	200,872		(424)			7.000	6.748		1,789	14,000	03/01/2017	11/15/2023
69318F-AG-3	PBF HOLDING COMPANY LLC	I			3FE		.106.7500	5,604,375	5,250,000	5,282,877		(6, 186)			7.250	7.041		16,917		04/01/2019	06/15/2025
693304-AT-4	PECO ENERGY CO		1		1FE	4,995,570	. 104 . 5300	5,226,493	5,000,000	4,996,947		474			3. 150	3.162	AO	33,250	157,500	01/01/2017	10/15/2025
708696-BZ-1	PENNSYLVANIA ELECTRIC COMPANY		1		2FE	1, 163, 773	. 105 . 3360	1,228,214	1,166,000	1, 163,881		108			3.600	3.623		3,498	20,755	05/28/2019	06/01/2029
709599-AU-8	PENSKE TRUCK LEASING CO LP		1		2FE	14,939,850		15,064,347	15,000,000	14,993,018		12,643			3.200	3.288		221,333	480,000	07/16/2015	07/15/2020
709599-AZ-7 709599-AZ-7	PENSKE TRUCK LEASING CO LPPENSKE TRUCK LEASING CO LP	LS			2FE 2FE	682,342 313,778	. 106 . 2490	727,804	685,000 315,000	682,962		347			3.950	4.014 4.014			27,058	03/05/2018	03/10/2025
709599-BD-5	PENSKE TRUCK LEASING CO LP	Lo			2FE	2,365,367	. 100. 2490	2,421,649	2,367,000	2,365,952		586			3.650	3.679		36,478	43, 198	01/22/2019	07/29/2021
709599-BE-3	PENSKE TRUCK LEASING CO LP	1	1		2FE	797,856	107.8210		800,000			246			4.450	4.495		15,031	17,800	01/22/2019	01/29/2026
709599-BH-6	PENSKE TRUCK LEASING CO LP		1		2FE	1,991,080	99.9300	1,998,605	2,000,000	1,991,295		215			3.350	3.402		19,356		09/10/2019	11/01/2029
709629-AJ-8	PENTAIR FINANCE SA		1		2FE	19,773,128	.101.8660	20,373,268	20,000,000	19,954,458		31,263			5.000	5. 174		127,778	1,000,000	04/29/2013	05/15/2021
709629-AL-3 712704-AA-3	PENTAIR FINANCE SA		1		2FE	2,991,089	.100.5490	3,016,483	3,000,000	2,997,153		992			3.150	3.187		27,825	94,500	04/29/2013	09/15/2022
712704-AA-3 713448-BR-8	PEOPLE'S UNITED FIN INC				2FE 1FE	2,990,040 17,115,568	103.8770	3,116,315 37,180,062	3,000,000 16,990,000	2,996,696 17,002,809		1,049			3.650	3.690			530,938	12/03/2012	12/06/2022 11/01/2020
	PEPSICO INC	†	1		1FE	23,863,270		24,478,260	24,000,000	23,974,465		14.870			3.000	3.067	FA	252,000	720,000	08/22/2011	08/25/2021
713448-CY-2	PEPSICO INC	I	1		1FE	1,990,640		2,148,139	2,000,000	1,994,407		898			3.500	3.556	JJ	31,889	70,000	07/14/2015	07/17/2025
713448-DT-2	PEPSICO INC		1		1FE	8,981,820		9,096,171	9,000,000	8,991,250		3,606			2.250	2.293		33, 188	202,500	04/27/2017	05/02/2022
	PEPSICO INC	·	1		1FE	20,078,150		20,413,490	20,000,000	20,075,648		(2,502)			2.625	2.580		221,667		08/13/2019	07/29/2029
714295-AB-8 71429M-AA-3	PERRIGO CO PERRIGO FINANCE UNLIMITED CO				2FE	692,008 .			690,000 970.000			(354)			3.500	3.444		1,073	24, 150	03/11/2016	12/15/2021
71429M-AA-3 717081-DH-3	PERRIGO FINANCE UNLIMITED CO				2FE		. 100.9440 . 103.9740		1,500,000	1,514,733		(1,875)			3.500	3.294		9,996 2,000	33,950	03/11/2016	03/15/2021 06/15/2023
717081-DR-1	PFIZER INC		1		1FE		101.9460	19,902,824	19,523,000	19,761,449		(379,928)			5.200	3.167		391,978	1,015,196	10/07/2015	08/12/2020
717081-DS-9	PFIZER INC	I	1		1FE	17,700,328	.113.0220	20,061,426	17,750,000	17,724,334		6,210			5.800	5.845		397,501	1,029,500	10/07/2015	08/12/2023
717081-DT-7	PFIZER INC		1		1FE	3,483,724	. 135 . 1960	4,867,052	3,600,000	3,493,738		2,590			5.600	5.848		59,360	201,600	10/07/2015	09/15/2040
717081-EA-7	PFIZER INC		1		1FE	1,974,402	. 105 . 1090	2, 102, 180	2,000,000	1,981,296		2,370			3.000	3. 151		2,667	60,000	01/01/2017	12/15/2026
717081-EP-4	PFIZER INC				1FE	5,990,460	109.6680	6,580,097	6,000,000	5,991,527		815			3.600	3.619		63,600	220,800	09/04/2018	09/15/2028
717081-ET-6 717081-EU-3	PFIZER INCPFIZER INC	†	[]		1FE	2,992,950 3,947,960	.107.7680	3,233,041	3,000,000 4,000,000	2,993,432		482		l	3.450	3.478		30,475	52,900	03/04/2019	03/15/2029
718172-BQ-1	PHILIP MORRIS INTERNATIONAL INC	1	¦		1FE	12,543,717	. 105. 1920	13,483,530	12,818,000	12,593,423		35,372			3.375	3.333		168,236	432,608	08/09/2018	08/11/2025
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC]		1FE	7,935,600	101.4070	8,112,581	8,000,000	7,958,273		6, 127			2.750	2.843	FA	77,000	220,000	02/18/2016	02/25/2026
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC		1		1FE		.101.4810	4,059,224	4,000,000	3,989,999		3,357			2.500	2.592		16,389	100,000	10/31/2017	11/02/2022
718172-CE-7	PHILIP MORRIS INTERNATIONAL INC	·}	1		1FE		.102.9870	3,089,600	3,000,000	2,982,723		1,823			3. 125	3.206		30,990	93,750	10/31/2017	03/02/2028
718172-CH-0 718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC ABSPHILIP MORRIS INTERNATIONAL INC ABS	t			1FE		.102.9380	3,849,892	3,740,000 3,000,000	3,723,423 2,962,187		2,291 2,177			2.875	2.985			53,763	05/14/2019	05/01/2024 08/15/2029
500472-AC-9	PHILIPS ELECTRONICS NV	n			1FE 2FE	3,031,520		4,248,479	3,000,000			(729)		····	6.875	6.791		63,021	206,250	04/29/2019	03/11/2038
718546-AP-9	PHILLIPS 66	[]			1FE		.100.0410	420, 174	420,000	420,000					2.751	1.906		2,503	13,965	04/11/2017	04/15/2020
718546-AR-5	PHILLIPS 66		1		2FE	3,996,000	. 109. 0950	4,363,806	4,000,000	3,996,620		343			3.900	3.912	MS	45,933	156,000	02/26/2018	03/15/2028
718549-AH-1	PHILLIPS 66 PARTNERS LP	·	1		2FE	3,991,240 .	99.6500	3,986,010	4,000,000	3,991,471		231			3. 150	3. 175		40,250		09/03/2019	12/15/2029
72147K-AC-2	PILGRIMS PRIDE CORP	 	[]		3FE	15,811,310	103.3630	16,217,655	15,690,000	15,742,962		(20,532)			5.750	5.595		265,640	902, 175	02/21/2018	03/15/2025
72147K-AE-8 724479-AK-6	PILGRIMS PRIDE CORP	tl			3FE	7,642,478 923,444	. 108 . 1250		7,764,000 926,000						5.875 3.875	5.984				11/19/2019	09/30/2027
72650R-BD-3	PLAINS ALL AMER PIPELINE	t	¦		2FE	1,995,840	103.5650	2,071,290	2,000,000	1,998,258		419			3.850	3.435			77,000	08/08/2013	10/15/2023
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP	I	i		2FE		.102.9230	2,058,466	2,000,000	2,051,513		(1,927)			3.600	3.023		12,000	36,000	10/17/2019	11/01/2024
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP	ļ]		2FE	675, 158	99.6540	747,408	750,000	677,089		1,298			4.900	5.628	FA	13,883	36,750	06/26/2018	02/15/2045
	PNC BANK NA	ļ	1		1FE	4,817,500		5,096,034	5,000,000	4,881,273					2.700	3.589		22,500	135,000	05/04/2018	11/01/2022
	PNC BANK NA	·	1		1FE	2,493,000 .		2,626,588	2,500,000	2,497,194		721			3.800	3.834		41, 167	95,000	07/22/2013	07/25/2023
69353R-ES-3 69349L-AR-9	PNC BANK NAPNC BANK NATIONAL ASSOCIATION	· · · · · · · · · ·	1		1FE	4,996,500 4,988,460		5,016,518 5,488,320	5,000,000 5,000,000	4,999,589	·	726 979		····	2.600	2.615		57,778	130,000 202,500	07/16/2015	07/21/2020
U3343L-AK-9	FING DAINN NATIONAL ASSOCIATION	4			IFE	4,988,460	. 109./660	5,488,320	5,000,000	4,989,775		9/9			4.050	4.0/9	JJ	87 , 188	202,500	09/11/2018	01/20/2028

								Showing All Lor							1						
1	2		Cod		6	7		Fair Value	10	11			usted Carryin	~				nterest			tes
		3	4 F	5	NAIG		8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		С	o r e		NAIC Desig- nation and		Rate Used to			Book/	Unrealized	Current Year's	Current Year's Other- Than-	Exchange Change in Book/				Admitted			Stated
CLICID		0	i	Dand	Admini-		Obtain		Des	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective		Amount	Amount		Contractual
CUSIP Identification		d e	g n	Bond Char	strative Symbol	Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	When Paid	Due and Accrued	Received During Year	Acquired	Maturity Date
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION			·	1FE		99.8770	998,769	1,000,000	995,900		70			2.700	2.748		5, 175		10/17/2019	10/22/2029
693475-AX-3 737446-AP-9	PNC FINANCIAL SERVICES GROUP INC			1	1FE	7,485,675 3,676,625	101.2760	7,595,671	7,500,000 3,647,000	7,486,499 3,675,384		(1,241)			2.600 5.500	2.630		85,583 8,915	90,263	07/18/2019 08/01/2019	07/23/2026
693506-BD-8	PPG INDUSTRIES INC			1	1FE				15,000,000			(5,089)			3.600	3.565		69.000	540.000	08/11/2011	12/15/2029
693506-BP-1	PPG INDUSTRIES INC			1	1FE	15,977,120		17,410,293	16,000,000	15,980,704		1,973			3.750	3.767		176,667	600,000	02/22/2018	03/15/2028
693506-BR-7	PPG INDUSTRIES INC			1	1FE	4,986,600		5,039,725	5,000,000	4,987,041		441			2.800	2.831		52,889		08/06/2019	08/15/2029
69352P-AD-5	PPL CAPITAL FUNDING INC			1	2FE	3,650,430		3,652,781	3,500,000	3,648,302		(2, 128)			4.200	2.412		6,533		12/16/2019	06/15/2022
69352P-AE-3 69353U-AA-9	PPL CAPITAL FUNDING INC			[]	2FE 2FE	5,466,739 7,368,158		5,474,738	5,290,000 7,370,000	5,464,640 7,369,695		(2,099)			3.500	2.323		15,429		12/16/2019 04/18/2011	12/01/2022
69353U-AA-9	PPL WEM HOLDINGS PLC	LS.	. D	l¦	2FE			7,591,194	7,370,000	7,369,695		215			5.375	5.378		68,352		04/18/2011	05/01/2021
74005P-AY-0	PRAXAIR INC		J	li	1FE	4,977,500		5.134.711	5,000,000	4,996,790		2.549			4.050	4. 120		59.625	202,500	03/01/2011	03/15/2021
74005P-BN-3	PRAXAIR INC			1	1FE	11,433,809	102.4090	12,212,284	11,925,000	11,527,700		70,370			2.650	3.367	FA	128, 161	316,013	08/24/2018	02/05/2025
74005P-BP-8	PRAXAIR INC			1	1FE	19,981,200	100.4200	20,083,998	20,000,000	19,997,120		3,869			2.250	2.270	MS	121,250	450,000	09/21/2015	09/24/2020
740212-AK-1	. PRECISION DRILLING CORPORATION		. A	1	3FE	274,050		269,325	270,000	273,573		(477)			7.750	7.014		930	10,463	09/17/2019	12/15/2023
74166N-AA-2	PRIME SECURITY ONE MS IN	LS.		[]	3FE	10,480,320		10,887,055	11,866,000	10,664,264		56,601			4.875	5.985		266,738	578,467	05/03/2017	07/15/2032
74166N-AA-2 74251V-AM-4	PRIME SECURITY ONE MS IN	LS		1		1,305,711 748,905		1,587,275	1,730,000	1,362,817		17, 154			4.875	7.519 3.117		38,889	84,338	05/02/2016	07/15/2032
742718-EP-0	PROCTER & GAMBLE CO			1	1FE	7,970,800		8,334,190	8.000.000	7,981,294		2.788			2.700	2.742		89.400	216,000	01/28/2016	02/02/2026
742718-EV-7	PROCTER & GAMBLE COMPANY			1	1FE		106.0400	22,413,590	21,137,000	21,099,001		4,407			2.850	2.876		234,268	602,405	09/28/2017	08/11/2027
743263-AR-6	PROGRESS ENERGY INC			1	2FE		101.9550	3,058,654	3,000,000	3,027,833		(26,012)			4 . 400	3.481		60,867	132,000	02/20/2015	01/15/2021
743315-AN-3	. PROGRESSIVE CORP			1	1FE		103.1490	5, 157, 458	5,000,000	4,998,969		597			3.750	3.763		66,667	187,500	08/17/2011	08/23/2021
743315-AR-4	. PROGRESSIVE CORPORATION (THE)			1	1FE		100.4230	6,025,363	6,000,000	5,998,520		190			2.450	2.454		67,783	147,000	08/22/2016	01/15/2027
743315-AV-5	PROGRESSIVE CORPORATION (THE)			1	1FE 2FE		111.8350	4,473,395	4,000,000	4,232,614		(13,666)			4.000	3.261		53,333	80,000	05/09/2019	03/01/2029
743862-AA-2 744320-BA-9	PROVIDENT COMPANIES INC			1	2FE	927,833 3,791,348	123.7060	1,117,063	903,000 3,831,000	916,485 3,792,421		(1, 182)			7.250 3.935	7.008		19,277		03/10/2005	03/15/2028
744320-BZ-7	PRUDENTIAL FINANCIAL INC			1	1FE		106.4220	4,256,898	4,000,000	3,990,520		1,971			3.500	3.559		17,889	140,000	05/12/2014	05/15/2024
69362B-AW-2	PSEG POWER LLC			1	2FE	7,965,760		8,071,234	8,000,000	7,998,755		4, 193			5. 125	5. 187		86,556	410,000	03/29/2010	04/15/2020
69362B-BB-7	PSEG POWER LLC			1	2FE	1,497,285	.101.1500	1,517,245	1,500,000	1,499,170		550			3.000	3.039		2,000	45,000	06/06/2016	06/15/2021
74456Q-AU-0	. PUB SVC ELEC & GAS	R		1	1FE	2,990,370		3,894,791	3,000,000	2,992,119		218			5.375	5.397		26,875	161,250	11/18/2009	11/01/2039
744542-AB-7	PUBLIC SERVICE CO OF NEW			1	2FE	4,992,850		5,221,560	5,000,000	4,998,458		820			5.350	5.369		66,875	267,500	10/06/2011	10/01/2021
744448-CA-7 744448-CG-4	PUBLIC SERVICE COLORADO				1FE	995,980 4,982,700	. 143. 1510	1,431,510 5,286,723	1,000,000 5,000,000	996,720 4,985,380		89 410			6.500 3.600	6.531		27,083	65,000 180,000	08/06/2008	08/01/2038
744448-CH-2	PUBLIC SERVICE COLORADO			1	1FE		105.7340	4,047,882	4,000,000	3,993,529		1,914			2.500	2.553		29,444	100,000	03/19/2013	03/15/2023
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO			1	1FE	5,987,100		6,546,514	6,000,000	5,988,780		1,110			3.700	3.726		9,867		06/14/2018	06/15/2028
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL				1FE	5,240,400	109.6480	5,482,381	5,000,000	5,024,346		(15,486)			9.250	8.876	JD	38,542	462,500	10/24/1991	06/01/2021
74456Q-BP-0	. PUBLIC SERVICE ELECTRIC AND GAS CA			1	1FE	3,993,680		4,014,364	4,000,000	3,998,431		1,275		ļ	1.900	1.933		22,378	76,000	02/29/2016	03/15/2021
74456Q-BR-6	. PUBLIC SERVICE ELECTRIC AND GAS CO			[]	1FE	3,986,840		3,965,533	4,000,000	3,990,855		1,248			2.250	2.287		26,500	90,000	09/07/2016	09/15/2026
74456Q-BS-4 744573-AL-0	PUBLIC SERVICE ELECTRIC AND GAS CO			I	1FE 2FE	12,353,697 5,792,634			12,390,000	12,362,207		3,317			3.000	3.034		47,495 19,639	371,700 153,700	05/02/2017	05/15/2027 11/15/2022
745310-AB-8	PUGET ENERGY INC			l;	2FE 2FE	6, 111, 875		5,887,540	5,800,000	5,795,670		(47.557)		ļ	6.500	5.594		16,639		03/16/2012	12/15/2022
745310-AF-9	PUGET ENERGY INC		1	1	2FE	1,249,916		1,341,040	1,250,000	1,249,973		10			5.625	5.626		32,422	70,313	12/13/2012	07/15/2022
745332-CA-2	PUGET SOUND ENERGY INC			1	1FE	12,000,000	.132.5910	15,910,961	12,000,000	12,000,000					5.757	5.757	AO	172,710	690,840	09/08/2009	10/01/2039
745332-CC-8	PUGET SOUND ENERGY INC			1	1FE		.131.9530	6,597,669	5,000,000	5,000,000					5.764	5.764		132,892	288,200	06/24/2010	07/15/2040
745332-CE-4	PUGET SOUND ENERGY INC			[!	1FE		113.3560	5,667,802	5,000,000	5,000,000				ļ	4.434	4.434		28,328	221,700	11/14/2011	11/15/2041
745867-AX-9 745867-AM-3	PULTE GROUP INC		-	[]	3FE		.108.9000	5,884,956	5,404,000 1,100,000	5,364,380 1,143,936		4,528			5.000 7.875	5.124 7.379		124,592		05/22/2019 08/19/2013	01/15/2027
745867-AM-3	PULTE HOMES INC			l¦	3FE	1,155,000 13,231,250		16,053,125		13, 331, 939		(2,095)				6.717		3,850 112.005	876.563	08/19/2013	06/15/2032
745867-AT-8	PULTE HOMES INC			li	3FE	5,263,973		5,990,895	5,373,000	5,277,411		3,735			6.000	6. 183		121,788	322,380	03/10/2016	02/15/2035
745867-AW-1	PULTEGROUP INC			1	3FE	13,941,780		15,339,923	13,727,000	13,875,353		(19,647)			5.500	5.292		251,662	747,368	05/22/2019	03/01/2026
74733V-AD-2	. QEP RESOURCES INC	LS		1	3FE	596,678	97.5250		668,000			2,898			5.625	7.736	MS	12,525	5,513	10/07/2019	03/01/2026
74736K-AF-8	. QORVO INC		.	1	3FE	4,005,000		4,260,000	4,000,000	4,004,552		(448)			5.500	5.471		101,444	110,000	06/26/2019	07/15/2026
747525-AR-4	. QUALCOMM INCORPORATED		-	[1	1FE	2,795,492		2,850,259	2,800,000	2,797,471					2.600	2.631		30,536	72,800	05/19/2017	01/30/2023
747525-AV-5 74819R-AP-1	. QUALCOMM INCORPORATED			[]	1FE 3FE	699,267				699,086		(181)		}	4.300 5.750	4.181		3,360 8.497	29,498	04/17/2019	05/20/2047
74834L-AP-5	QUEST DIAGNOSTIC INC		. A	l¦	2FE	3,439,553 9,849,100				3,371,962		(14,355)			5.750	5.228			191, 188 475, 000	11/12/2009	01/15/2023
74834L-AQ-3	QUEST DIAGNOSTIC INC		1	1	2FE	2,916,840		3,559,704	3,000,000	2,930,662		1,759			5.750	6.033		72,354	172,500	11/12/2009	01/30/2040
74834L-AX-8	QUEST DIAGNOSTICS INC]	1	2FE	2,523,100		2,634,218	2,500,000	2,513,156		(2,255)			3.500	3.390		22, 118	87,500	04/21/2015	03/30/2025

						<u> </u>		Showing All Lon	•	S Owned Dece											
1	2		Codes		6	7		Fair Value	10	11			usted Carryin	J				erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_		NAIG								0	Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		D.1.					0	Year's	Change							
			r		nation		Rate			Daal./	I I a a a a li a a al	Current	Other-	in Daalat				A -l:44l			04-4-4
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		Cffo otivo		Admitted	A maximt		Stated
CUSIP		0	_	Dond	Admini-	A atual	Obtain Fair	Fair	Dor	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Doto	Effective	When	Amount	Amount Received		Contractual
Identification	Description			Bond Char	strative Svmbol	Actual Cost	Value	Value	Par Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate	Paid	Due and Accrued	During Year	Acquired	Maturity Date
	QUEST DIAGNOSTICS INC	е	11	Cital	2FE	7,479,225	.105.0680	7,880,126	7,500,000	7,485,877	(Decrease)	1,933	Recognized	value	3.450	3.483	n	21,563	258,750	Acquired 05/23/2016	06/01/2026
	QUEST DIAGNOSTICS INCORPORATED		1		2FE	1,496,070	.100.0190	1,500,290	1,500,000	1,496,083		13			2.950	2.979	JD	1,844	200,700	12/09/2019	06/30/2030
747262-AH-6	QVC INC	Ţ	1		2FE	12, 100, 772	105.2220	12,626,608	12,000,000	12,031,449		(11,547)			5. 125	5.012	JJ	305,792	615,000	02/13/2013	07/02/2022
	QVC INC		1		2FE	9,236,150	103.2250	9,536,961	9,239,000	9,237,909		311			4.375	4.379	MS	119,016	404,206	08/29/2013	03/15/2023
	QVC_INC	LS	1		2FE	13,756,756	.103.2250	14,204,796	13,761,000	13,759,376		463			4.375	4.379	MS	177,268	602,044	08/29/2013	03/15/2023
747262-AS-2 747262-AW-3	QVC INC				2FE 2FE	4,996,421 441,255	.104.8000	5,239,994 480.042	5,000,000 500,000	448.834		365 2.040			4.850 5.450	4.859 6.548	AU	60,625 10,294	242,500 27,250	06/17/2014	04/01/2024
912920-AK-1	QWEST CORPORATION	<u> </u>			2FE		.115.0550		500,000			(3,635)			7.250	6.160	MS	10,294	35,960	05/22/2019	09/15/2025
21688A-AJ-1	RABOBANK NEDERLAND NY	D.			1FE	748,538	.101.6890	762,667	750,000	749,383		292			2.750	2.792		9,797	20,625	01/03/2017	01/10/2022
751212-AC-5	RALPH LAUREN CORP		1		1FE	12, 191, 323	.107.6580	13, 188, 073	12,250,000	12,201,640		7,452			3.750	3.828	MS	135,260	505,313	08/07/2018	09/15/2025
	RANGE RESOURCES CORP	LS	1		3FE	225,914	85.5000	212,040	248,000	228,467		2,552		ļ	4.875	6.643		1,545	10,481	05/22/2019	05/15/2025
	RANGE RESOURCES CORPORATION	LS	1		4FE	122,221	91.9820	124, 176		124,912		2,642			5.000	7.673		1,987	6,475 110,000	05/22/2019	03/15/2023
	RANGE RESOURCES CORPORATION	Lö			4FE	2,189,511 15,000,000		2,023,604 17,568,750	2,200,000 15,000,000			1,778			5.000 6.332	5.101 6.332		32,389	949,800	10/09/2017	03/15/2023 09/30/2027
	RASGAS II 2020	D.	1		1FE		.101.1700	1,134,116	1,121,000	1,117,044		3.881			5.298	6.032		15,013	45, 139	06/12/2006	09/30/2020
754907-AA-1	RAYONIER INC		1		2FE	9,978,100	.101.3620	10, 136, 202	10,000,000	9,994,371		2,355			3.750	3.776	A0	93,750	375,000	02/29/2012	04/01/2022
	RAYTHEON CO		1		1FE	2, 123, 000	.105.0200	2, 100, 393	2,000,000	2,073,441		(13,813)			3. 150	2.360		2,800	63,000	04/13/2016	12/15/2024
	RAYTHEON COMPANY		1		1FE	1,622,430	.100.2250	1,503,368	1,500,000	1,502,009		(16,240)			4.400	3.286	FA	24,933	66,000	08/30/2011	02/15/2020
755111-BT-7 I 75606D-AG-6 I	RAYTHEON COMPANY	+			1FE4FE	12,291,180	.100.9620	12,115,390	12,000,000	12,055,068 309,082		(68,880)			3. 125	2.533 9.432	AU	79, 167 7, 266	375,000 14,693	04/14/2016	10/15/2020
	RECKITT BENCKISER TREASURY SERVICE	D	·····		1FE	14.983.800	.104.3460		15.000.000	14.989.263		2.218			2.750	2.767	.ID		412.500	06/21/2017	06/26/2024
	RECKITT BENCKISER TREASURY SERVICE	D	1		1FE	14,955,000	.102.4850	15,372,798	15,000,000	14,965,071		4,098			3.000	3.035	JD	6,250	450,000	06/21/2017	06/26/2027
75886A-AJ-7	REGENCY ENERGY PARTNERS LP		1		2FE		.105.9550	7,416,882	7,000,000	6,780,075		50,357			4.500	5.419		52,500	315,000	04/07/2014	11/01/2023
	REGENCY ENERGY PARTNERS LP		1		2FE	11,848,460		12,206,373	11,500,000	11,609,265		(46,525)			5.875	5.403		225,208	675,625	03/11/2014	03/01/2022
	REGIONS FINANCIAL CORPORATION		1		2FE		.101.8080	1,425,315	1,400,000	1,399,614		140			2.750	2.761		14,651	38,500	08/07/2017	08/14/2022
	REGIONS FINANCIAL CORPORATIONRELX CAPITAL INC	·····························	¦		2FE 2FE	6,574,308 397,316		6,963,877 414,320		6,575,210 397,886		695 322			3.800	3.813		95, 125 4, 073	250,658 13,965	01/23/2019	08/14/2023
	REPUBLIC SERVICES INC	····	·····		2FE	9,998,500		10.044.397	10.000.000	9,999,969		184			5.000	5.002		166.667	500.000	03/01/2010	03/01/2020
	REPUBLIC SERVICES INC		1		2FE	4,986,150	. 103. 3150	5,165,745	5,000,000	4,996,199		1,480			3.550	3.583		14,792	177,500	05/14/2012	06/01/2022
	REPUBLIC SERVICES INC		1		2FE	6,216,334		6,345,080	6, 193,000	6,217,991		(738)			2.900	2.831		89,799	145,000	08/09/2019	07/01/2026
	REPUBLIC SERVICES INC	·	1		2FE	3,893,448	.105.7760	4,125,271	3,900,000	3,894,663		582			3.375	3.395		16,819	131,625	11/13/2017	11/15/2027
	REPUBLIC SERVICES INC		1		2FE 3FE	1,497,600 3,014,250	.101.1450	1,517,178	1,500,000 3,000,000	1,497,780		(4,566)			2.500	2.534	FA	15,000	189,875	07/29/2019	08/15/2024
	RESIDEO FUNDING INC	LS	 -		3FE		.100.7500			1,017,525		(4,566)			6. 125	5.930	MN		63,292	03/07/2019	11/01/2026
	REVLON CONSUMER PRODUCTS CORP	LS	i		5FE	206,025	84.5000		268,000	238,029		22,493			5.750	17.159		5,822	15,410	08/15/2018	02/15/2021
761713-BF-2	REYNOLDS AMERICAN INC	ļ	1		2FE	15,295,509	. 104 . 0930	14,573,027	14,000,000	14,538,126		(211, 129)			4.000	2.374	JD	29,556	560,000	04/13/2016	06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC	ļ	1		2FE	3,944,720	.107.6890	3,820,789	3,548,000	3,797,498		(41,516)			4.450	3.039	JD	8,333	157,886	04/19/2016	06/12/2025
761735-AP-4 I	REYNOLDS GRP ISS/REYNOLD		[1		4FE		.100.1250	5,148,513	5,142,086	5, 137, 912		4,812 4,636			5.750	5.847	AO	62,419	295,029	05/22/2019	10/15/2020
	ROCHE HOLDINGS INC ROCHE HOLDINGS INC	را ا	[1		1FE	4,950,200 12,493,750	.102.3780	5,118,887 13,781,583	5,000,000 12,500,000	4,967,307 12,494,437		4,636			2.625	2.738	MS	16,771	131,250 453,125	02/22/2016	05/15/2026
	ROCHE HOLDINGS INC	O C			1FE	2,498,750		2,756,317	2,500,000	2,498,887		107			3.625	3.631	MS	26,181	90,625	09/10/2018	09/17/2028
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA		1		1FE	12, 188, 710	.103.3170	12,398,098	12,000,000	12, 183, 723		(6,916)			3.100	2.867	JD	31,000	294,500	08/20/2019	06/01/2027
	ROCK-TENN CO		1		2FE		.105.3590	6,321,556	6,000,000	5,997,047		1,262			4.900	4.924		98,000	294,000	03/28/2013	03/01/2022
	ROCKWELL COLLINS INC.	 	[]		2FE	16,600,368		17,069,300	16,400,000	16,526,890	·	(27,929)		····	3.200	3.003		154,524	524,800	04/17/2017	03/15/2024
	ROCKWELL COLLINS INC	Λ	[]		2FE 2FE	2,495,875 1,178,171	.106.2140	2,655,362 1,209,378	2,500,000 1,180,000	2,496,869 1,179,354		376			3.500	3.520		25,764	87,500 35,400	03/28/2017	03/15/2027
	ROGERS COMMUNICATIONS IN	LS A	[¦		2FE	3,814,079	.102.4900	3,915,106	3,820,000	3,817,910		612			3.000	3.018		33,743	114,600	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUNICATIONS IN	ΑΑ.]i		2FE	4,952,750	.111.7000	5,585,006	5,000,000	4,958,674		987			4.500	4.558	MS	66,250	225,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC	A	1		2FE	7,487,971	.107.0180	8,028,522	7,502,000	7,496,060		1,437			4.100	4.123		76,896	307,582	09/25/2013	10/01/2023
775109-AY-7	ROGERS COMMUNICATIONS INC	LS A	1		2FE	4,489,589	.107.0180	4,813,689	4,498,000	4,494,438		862			4.100	4. 123	AO	46, 105	184,418	09/25/2013	10/01/2023
775109-AZ-4 I 77578J-AA-6	ROGERS COMMUNICATIONS INC	+ A	[1		2FE 2FE	3,976,040 2,827,688	.126.3740	5,054,976 2,860,893	4,000,000 2,850,000	3,978,407 2,846,211		435 4.710		····	5.450 2.375	5.491 2.547	AU	54,500 14.478	218,000 .67,688	09/25/2013	10/01/2043
	ROLLS ROYCE CORP	ח	[2FE	5,016,149		5,146,140	4,984,000		·	(3, 181)		····	3.625	3.545	AO	38,643		01/01/2017	10/14/2020
	ROPER TECHNOLOGIES INC]			2FE	748,823	.101.4900		750,000	749,518		237			2.800	2.834	JD	933	21,000	12/08/2016	12/15/2021
776743-AF-3	ROPER TECHNOLOGIES INC		1		2FE	9,989,200	.109.6000	10,960,002	10,000,000	9,990,395					4.200	4.213	MS	123,667	439,833	08/14/2018	09/15/2028
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP PLC	D	1		2FE	560,000	. 102. 4460	573,698	560,000	560,000					3.498	3.498	MN	2,503	19,589	05/10/2017	05/15/2023
780153-AX-0	ROYAL CARIBBEAN CRUISES LTD	<u> </u>	1		2FE	699,839	.100.5120	703,585	700,000			54			2.650	2.658	MN	1,700	18,550	11/20/2017	11/28/2020

							S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7	Fa	air Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			l l	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
749685-AS-2 749685-AX-1	RPM INTERNATIONAL INC RPM INTERNATIONAL INC			1	2FE 2FE		102.5320	15,379,829	15,000,000 3,000,000	14,993,780 2,995,974		2,026			3.450	3.465 4.568	MN	66, 125 45,500	517,500 69,767	10/18/2012	11/15/2022
	RUBY PIPELINE LLC SR UNSEC 2022			2	2FE	7,348,485	103 . 3890	7,597,515	7,348,485	7,348,485		294			6.500	6.000	ΔO	119,413	442,045	02/09/2012	04/01/2022
78355H-JZ-3	RYDER SYSTEM INC			1	2FE		100.000	500,561	500,000			2,021			2.500	2.917		1,736	12,500	12/03/2015	05/11/2020
78355H-KB-4	RYDER SYSTEM INC			1	2FE	1,199,016	102.2440	1,226,929	1,200,000	1, 199,655		175			3.450	3.465	MN	5,290	41,400	02/17/2016	11/15/2021
78355H-KG-3	RYDER SYSTEM INC			1	2FE	1,994,600	103 . 1400	2,062,796	2,000,000	1,996,483		1,034			3.400	3.459	MS	22,667	68,000	02/21/2018	03/01/2023
78355H-KK-4 78355H-KL-2	RYDER SYSTEM INC	LS		1	2FE 2FE	4,996,900 1,998,120	105.5640 104.7790	5,278,181	5,000,000 2,000,000	4,997,553		568		····	3.875	3.889 3.671	JD	16,146	207,205 40,758	10/30/2018	12/01/2023 03/18/2024
78355H-KL-2 78355H-KN-8	RYDER SYSTEM INC	L.		1	2FE	4,296,517	104.7790	2,095,587				291			2.500	2.517	MS	20,886	40,758	02/25/2019	03/ 18/2024
	S&P GLOBAL INC			1	1FE	4,937,550		6,094,864	5,000,000	4,939,199		1,030			4.500	4.577	MN	28,750	225,000	05/03/2018	05/15/2048
78409V-AP-9	S&P GLOBAL INC				1FE	2,994,990	100.0770	3,002,308	3,000,000	2,995,033		43			2.500	2.519	JD	7,292		11/19/2019	12/01/2029
	S&P GLOBAL INC				1FE	3,969,600		4,093,690	4,000,000	3,969,658		58			3.250	3.290		12,639		11/19/2019	12/01/2049
	SABAL TRAIL TRANSMISSION LLC			1	2FE 2FE	133,000	113.6790	151, 194 10, 957, 270	133,000 9.821,000	133,000		(110,617)			4.832 5.750	4.832 4.352		1,071		04/26/2018	05/01/2048 05/15/2024
	SABINE PASS LIQUEFACTION LLC	LS		1	2FE	10,659,708		116,033	9,821,000	112,121		(110,617)			5.750	4.352		72, 157	5,980	05/15/2017	05/15/2024
	SABINE PASS LIQUEFACTION LLC			1	2FE	3,494,035		3,942,080	3,500,000	3,496,249		607			5.625	5.649		65,625	196,875	01/15/2016	03/01/2025
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1	2FE	585,447	106.0050	621, 188	586,000	585,553		45			4.200	4.211	MS	7,247	24,612	07/19/2017	03/15/2028
	SABRA HEALTH CARE LP			1	2FE	1,272,491	100.5700	1,299,364	1,292,000	1,272,863		372			3.900	4.085		11,757		09/26/2019	10/15/2029
	SAIC INC			1	2FE	1,022,720		1,012,940	1,000,000	1,004,524		(4,757)			4.450	3.942		3,708	44,500	12/08/2015	12/01/2020
	SALESFORCE.COM INC.	-+		1	2FE 1FE	4,992,550 1,599,040		5,458,253	5,000,000	4,993,635		150			5.950	5.961		24,792 11.556	297,500 52,000	12/13/2010	12/01/2040 04/11/2023
	SALESFORCE.COM INC.			1	1FE	4,998,750		5,485,406	5,000,000	4.998.934		108			3.700	3.703		41, 111	185,000	04/05/2018	04/11/2028
	SALLY HOLDINGS LLC			1	3FE	1,712,625		1,678,875	1,650,000	1,668,578		(9,488)			5.500	4.850	MN	15, 125	90,750	02/04/2015	11/01/2023
79586K-AC-5	SAMARCO MINERACAO SA		D	1	6FE		67.5000	810,000	1,200,000	414,000					5.750	7.247				11/10/2015	10/24/2023
79586K-AC-5 79586K-AD-3	SAMARCO MINERACAO SA SAMARCO MINERACAO SA	LS	D	1	6FE 6FE	4,830,000 862,500		9,450,000	14,000,000						5.750 5.375	5.900 5.410				10/21/2013	10/24/2023
	SAN DIEGO G & E		υ	1	pre	3,733,238		1,687,500 4,449,641	2,500,000 3,750,000	3,742,351		951			6.000	6.039		18,750	225,000	09/23/2014	09/26/2024
	SAN DIEGO G & E			1	1FE	3,495,100		3.551.129	3,500,000	3.495.920		116			3.950	3.958		17,665	138,250	11/14/2011	11/15/2041
	SAN DIEGO GAS & ELECTRIC CO			1	1FE	7,974,000		7,959,610	8,000,000	7,982,669		2,476			2.500	2.537		25,556	200,000	05/16/2016	05/15/2026
	SAN JOSE WATER COMPANY				1	15,000,000		17, 174, 321	15,000,000	14,952,030		16,498			8.580	8.725		643,500	1,287,000	12/31/1998	07/01/2022
79970Y-AB-1 79970Y-AD-7	SANCHEZ ENERGY CORP	-+		1	6*	12,600	4.5000	12,600	280,000	12,600		10,337	63,537		7.750	0.000			10,850	12/07/2018	06/15/2021
80007R-AB-1	SANCHEZ ENERGY CORP	-+	D	1	6* 2FE		4.5000		4, 155,000 3,200,000			62,721	652,896		6. 125	0.000		58,471	43,641 146,791	02/12/2019	01/15/2023
801060-AD-6	SANOFI SA		D	1	1FE	9,927,000	110.1680	11,016,815	10,000,000	9,936,528		6,274			3.625	3.713		12,083	362,500	06/12/2018	06/19/2028
80105N-AG-0	SANOFI-AVENTIS		D	1	1FE		102.7060	37,462,061	36,475,000	36,816,023		(268, 169))		4.000	3.224		372,856	1,459,000	03/09/2016	03/29/2021
	SBA COMMUNICATIONS CORP			1	4FE	199,546	103.7500	207,500	200,000	199,687		58		ļ	4.875	4.913		3,250	9,750	07/06/2017	09/01/2024
	SBA COMMUNICATIONS CORPORATION SCANA CORP	-+		1	4FE 2FE	7,368,608	101.2500	7,593,750 1,143,616	7,500,000 1,135,000	7,447,167 1,140,231		18,985			4.875 6.250	5.175 4.366		168,594	365,625	06/23/2015	07/15/2022
80589M-AB-8 80589M-AB-8	SCANA CORP	LS			2FE	1, 1/3, 181	100 . 7590	1, 143,616	1, 135,000	1, 140,231		(20,478)			6.250	4.366		2.266	9,063	05/10/2018	04/01/2020
806851-AJ-0	SCHLUMBERGER HOLDINGS CORP			1	2FE	1,884,073		1,989,741	1,888,000	1,884,699		626			3.750	3.794		11,800	52,510	01/28/2019	05/01/2024
81013T-AC-5	SCOTTISH POWER PLC		D	1	2FE		115.0670	8,054,724	7,000,000	6,948,051		8,284			5.810	5.978	MS	119,751	406,700	03/23/2005	03/15/2025
	SCOTTS MIRACLE-GRO CO/THE			1	4FE	2,577,587	106.7500	2,809,660	2,632,000	2,584,127		4,999			5.250	5.550		6,141	138, 180	06/05/2018	12/15/2026
	SCOTTS MIRACLE-GRO CO/THE SCOTTS MIRACLE-GRO CO/THE	LS		1	4FE	542,440		606,340	568,000 10,450,000	546,237 10,483,628		2,463			5.250 4.500	5.930 4.451		1,325 92,744	29,820	06/05/2018	12/15/2026 10/15/2029
	SCOTTS MIRACLE-GRO CO/THE	LS		1	4FE	1,806,168		1,839,960	1,450,000	1, 483, 628		(104)		····	4.500	4.448		92,744		10/09/2019	10/15/2029
81180W-AH-4	SEAGATE HDD CAYMAN			1	2FE	12,711,222		14,088,925	13,250,000	13,010,349		62,242			4.750	5.336		52,448	629,375	08/11/2014	06/01/2023
81180W-AR-2	SEAGATE HDD CAYMAN			1	2FE	1,994,761	106 . 2740	2, 125, 474	2,000,000	1,996,150		421			4.875	4.906	JD	8, 125	97,500	06/30/2016	06/01/2027
	SEALED AIR CORP			1	3FE	8,150,625		8,786,250	8,250,000	8,209,273		11,036		ļ	5.250	5.417		108,281	433, 125	01/15/2014	04/01/2023
	SEALED AIR CORP	LS		1	3FE	1,780,750 1,356,750	110.0000	1,870,000	1,700,000 1,300,000	1,756,352		(8,394)			5.500	4.828		27,531 21,053	93,500 71,500	12/08/2016	09/15/202509/15/2025
	SEALED AIR CORPORATION	Lo		1	3FE			8,350,625	7,750,000			(24,856)			5. 125	4.884				06/15/2016	12/01/2024
	SECURIAN FINANCIAL GROUP INC				1FE	2,005,940		2,349,320	2,000,000	2,005,782		(95)			4.800	4.781		20,267	96,000	04/20/2018	04/15/2048
	SELECT MEDICAL CORPORATION			1	4FE		108 . 2520	279,290	258,000	273,329		(151)			6.250	4.937		6,719		12/05/2019	08/15/2026
	SELECT REHABILITATION INC			1	5G1	7,000,000		7,012,119	7,000,000	7,000,000				ļ	12.000	14.286	JAJ0	177,333	840,000	05/17/2017	07/31/2020
	SEMCO ENERGY INC SEMPRA ENERGY	-+		1	2FE 2FE			10,087,085	10,000,000	9,999,730 1,795,717		858 1.308			5.150 2.900	5.159 2.981	AO	100, 139 21,750	515,000 52,200	04/14/2010	04/21/2020 02/01/2023
	SEMPRA ENERGY	+		1	2FE			1,835,799	1,800,000	9.,795,717		6.137		l	3.400	3.483		21,750		01/09/2018	02/01/2023
0 1000 I DU -0	OLIII IIA LIILIUI	-+		1	. L		100.0000		10,000,000	91,709 ق				h	0.400	٠٠٠٠٠.١٠٠٠. د	I A	141,007	,040,000	01/03/2010	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11		e in Book/Adj		ig Value			lı	nterest		Da	ites
	_	3	4	5	1		8	9		•	12	13	14	15	16	17	18	19	20	21	22
		ľ					•							Total	. •						
														Foreign							
			F		NAIC								Current								
					_								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective)	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
81708#-AA-9	SENECA GENERATION SR SECD NTS	Ť	T	1	2PL	15,000,000		15,148,490	15,000,000	15,000,000	(200.0000)	7100.01.011	. tooogzou	7 4.40	4.330	4.330		1,804		04/27/2016	04/27/2026
81725W-AG-8	SENSATA TECHNOLOGIES BV				3FE	18,793,750		20,235,000	19,000,000	18,885,637		26,408			4.875	5.019		195,542		05/19/2015	10/15/2023
81725W-AH-6	SENSATA TECHNOLOGIES BV			1	3FE	4,287,500		4,450,000	4,000,000	4, 158, 411		(28,577)			5.625	4.674		37.500		06/10/2015	11/01/2024
81725W-AJ-2	SENSATA TECHNOLOGIES BV			1	3FE	3,514,375		3,801,875	3,500,000	3,504,415		(671)			5.000	4.974	AO	43,750		06/10/2015	10/01/2025
81728U-AA-2	SENSATA TECHNOLOGIES INC			1	3FE	5,286,250		5,387,635	5,285,000	5,286,223		(27)			4.375	4.372	FA	64,870		09/18/2019	02/15/2030
81728U-AA-2	SENSATA TECHNOLOGIES INC	LS.		1	3FE	2,001,875		2,038,840	2,000,000	2,001,835		(40)			4.375	4.364		24,549		09/18/2019	02/15/2030
817565-CB-8	SERVICE CORP INTERNATIONAL			1	3FE	6,664,668		6,636,290	6,443,000	6,532,922		(35, 166)			5.375	4.744		44,251		05/23/2016	05/15/2024
817565-BT-0	SERVICE CORP INTL			1	3FE	3,500,000	122.0000	4,270,000	3,500,000	3,500,000					7.500	7.500		65,625		03/28/2007	04/01/2027
817565-BU-7	SERVICE CORP INTL			1	3FE	8,976,906		8,965,000		8,339,722		(92,282)			8.000	6.656		83,311		03/14/2011	11/15/2021
817565-BU-7	SERVICE CORP INTL	LS		1	3FE		110.0000	550,000	500,000	511,752		(5,717)			8.000	6.643		5,111		03/11/2011	11/15/2021
78413H-AA-7	SES SA		D	1	2FE	2,985,540		3,065,108	3,000,000	2,994,704		1,504			3.600	3.658		26,100		03/26/2013	04/04/2023
822582-AX-0	SHELL INTERNATIONAL FIN		D	1	1FE	8,981,100		9,438,435	9,000,000	8,992,421		1,939			3.400	3.425		118,150		08/07/2013	08/12/2023
822582-BZ-4	SHELL INTERNATIONAL FINANCE BY		U	1	1FE	4,979,100		5,269,051	5,000,000	4,983,520		3,906			3.500	3.592		23,333		11/07/2018	11/13/2023
822582-CB-6 824348-AV-8	SHELL INTERNATIONAL FINANCE BY		u		2FE	7,938,400	103. 3820	8,874,586	8,000,000 560,000	7,944,233		5, 156 116			3.875 3.125	3.969		41,333		11/07/2018 05/02/2017	11/13/2028
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)			1	2FE	15,809,100			15,000,000	15,803,081		(6,019)			3. 125	2.650		1,458 43,125		12/05/2019	06/01/2024
824348-BB-1	SHERWIN-WILLIAMS COMPANY (THE)			1	2FE	15,035,904		15,585,362	15,000,000	15,003,001		(7,998)			4.200	4.140		290,500		08/10/2017	01/15/2022
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE			1	2FE	2,664,120		2,682,170	2,667,000	2,665,966		580			2.400	2.423		17,424		09/19/2016	09/23/2021
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE			1	2FE	4,999,350		5,095,085	5,000,000	4,999,638		91			2.875	2.877		39, 132		09/19/2016	09/23/2023
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	6,829,264		6,772,413	6,765,000	6,771,756		(16,491)			2. 150	1.902		13,737		04/05/2016	05/27/2020
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	1,627,173		1,661,073	1,624,000	1,625,240		(492)			2.900	2.867		4.448		11/23/2015	05/27/2022
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	29,830,800		29,996,115	30,000,000	29,907,389		23,800			2.000	2.087		176,667		09/06/2016	09/15/2023
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	9,989,400		10,417,360	10,000,000	9,993,354		1,456			3. 125	3.142		91, 146		03/07/2017	03/16/2024
826418-BE-4	SIERRA PACIFIC POWER CO			1	1FE	4,439,150		6,990,404	5,000,000	4,532,397		12,321			6.750	7.734	JJ	168,750	337,500	05/15/2009	07/01/2037
82655A-AC-7	SIGMA ALIMENTOS SA DE CV		D	1	2FE	9,350,000		10,462,600	10,000,000	9,530,559		61,587			4. 125	4.999	MN	67,604	412,500	12/01/2016	05/02/2026
82845L-AA-8	SILVERSEA CRUISES			1	2FE	1,262,500	105.7500	1,269,000	1,200,000	1,242,304		(12,215)			7.250	5.977	FA	36,250	87,000	04/20/2018	02/01/2025
82967N-AL-2	SIRIUS XM RADIO INC			1	3FE	2,628,250		2,689,750	2,650,000	2,641,042		2,224			4.625	4.730		15,661		05/29/2013	05/15/2023
82967N-AU-2	SIRIUS XM RADIO INC			1	3FE	8,568,125		8,782,880	8,500,000	8,533,928		(12,346)			5.375	5.204		96,451		10/18/2016	04/15/2025
82967N-AW-8	SIRIUS XM RADIO INC			1	3FE	992,500		1,062,188	1,000,000			659			5.375	5.473		24,785		06/01/2016	07/15/2026
82967N-AY-4	SIRIUS XM RADIO INC			1	3FE		102 . 1250	592,325	580,000	583,375		(900)			3.875	3.494		9,365		07/22/2019	08/01/2022
82967N-BA-5	SIRIUS XM RADIO INC			1	3FE	2,553,910		2,782,035	2,637,000	2,565,322		7,371			5.000	5.439		54,937		07/05/2018	08/01/2027
82967N-BA-5	SIRIUS XM RADIO INC	LS.		1	3FE		105 . 5000	857,715	813,000			5,029			5.000	6.013		16,938		07/05/2018	08/01/2027
82967N-BC-1 82967N-BE-7	SIRIUS XM RADIO INC			1	3FE	1,467,000		1,575,367	1,457,000	1,466,429		(571)			5.500	5.394		45,410		06/05/2019	07/01/2029
83001A-AB-8	SIRIUS XM RADIO INC			1	3FE	5,346,706	105.0000					6.024			4.625	5.026		20,237		06/18/2019	07/15/2024
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP	LS			3FE			5,590,569							4.8/5	5.026		110,317 159,943		09/04/2018	07/31/2024
83051G-AE-8	SKANDINAVISKA ENSKILDA BANKEN AB	Lo	n		3FE	13,040,750		14,087,394	1,228,000	1, 223, 054		5,479		·	2.625	3.094		3,940		02/20/2018	11/17/2020
78442F-EJ-3	SLM CORPORATION			1	3FE		100 . 4370	335,426	332,000	334,025		(8,462)			8.000	5.317				08/24/2016	03/25/2020
78442F-EQ-7	SLM CORPORATION				3FE	588, 197		649,040	608,000			4,240			5.500	6.431		14,491		05/22/2019	01/25/2023
78454L-AL-4	SM ENERGY CO	[1	1	4FE	1,680,000	94.9170	1,661,048	1,750,000	1,680,332		332			5.625	6.509				12/18/2019	06/01/2025
78454L-AL-4	SM ENERGY CO	LS.	.1	1	4FE	161,820		176,546	186,000	163,226		1,406		L	5.625	8.493		872		07/24/2019	06/01/2025
78454L-AN-0	SM ENERGY CO			1	4FE	1,540,310		1,724,800	1,760,000	1,546,114		5,804			6.750	9.217		34,980		10/07/2019	09/15/2026
78454L-AN-0	SM ENERGY CO	LS.		1	4FE	259,500	98.0000	294,000	300,000	260,466		966			6.750	9.448	MS	5,963	3	10/07/2019	09/15/2026
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC		. D	1	1FE	2,097,396	101.7850	2,137,486	2,100,000	2,098,629		512			3.000	3.027	JJ	29,050	63,000	07/12/2017	07/15/2022
832248-AY-4	SMITHFIELD FOODS INC			1	2FE	6,601,730		6,519,213	6,500,000	6,550,663		(23,291)			3.350	2.961		90,729		10/02/2017	02/01/2022
83238P-AD-6	SMITHS GROUP PLC		. D	1	2FE	24,946,000		25,460,815	25,000,000	24,982,982		5,716			3.625	3.651		198,872		10/04/2012	10/12/2022
832696-AB-4	SMUCKER (J.M.) CO			1	2FE	9,980,800		10,258,112	10,000,000	9,996,055		2, 102			3.500	3.523		73,889		10/13/2011	10/15/2021
83368R-AM-4	SOCIETE GENERALE SA		D		2FE		113.5800	1,079,007	950,000	947,789		201			4.750	4.783		13,412		09/10/2018	09/14/2028
83368R-AM-4	SOCIETE GENERALE SA	LS.	D	ļ	2FE	620,383		706,466	622,000			131			4.750	4.783		8,781		09/10/2018	09/14/2028
835495-AJ-1	SONOCO PRODUCTS CO]	2FE	15,003,350			15,000,000	15,003,067		(184)			5.750	5.748		143,750		10/20/2011	11/01/2040
835495-AK-8 837004-CB-4	SONOCO PRODUCTS CO SOUTH CAROLINA ELEC&GAS			1	2FE	4,977,150		5,144,598 4,085,961	5,000,000 3,000,000	4,995,036 3.076.984		2,546			4.375 6.050	4.440 5.818		36,458 83,692		10/20/2011	11/01/2021
837004-CB-4 837004-CD-0				1]FE	3,096,240				3,076,984		(2,366)			5.500	5.818 5.554		83,692			
842400-GG-2	SOUTH CAROLINA ELEC&GAS		1	1	1FE 1FE	4,960,700 1,477,385		6,316,299	5,000,000 1,750,000	4,967,617		4, 191			4.000	5.554		12,222		12/02/2009 01/24/2019	12/15/2039 04/01/2047
842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY	LS		1	1FE		105. 2850					4, 191			4.000	5.041		2,500		01/24/2019	04/01/2047
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY	LO		1	1FE	1,498,440		1,555,460	1,500,000	1,498,904		297			3.400	3.423		4.250		05/30/2018	06/01/2023
842400-GL-1	SOUTHERN CALIFORNIA EDISON COMPANY			1	1FE		105.9250	794.437	750,000	748.687		208			3.700	3.735		11.563			08/01/2025
- 12 100 011 1											r		p								

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	ig Value			li li	nterest		Da	ites
		3	_	5	1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Data	Rate	When	Due and	Received		Maturity
Identification	Description	e e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		Rate of	of	Paid	Accrued	During Year	Acquired	Date
842400-GR-8	SOUTHERN CALIFORNIA EDISON COMPANY	-	- "	1 Cital	JFE		.118.6370	2,169,867	1,829,000	1,826,217	(Decrease)	34	Recognized	value	4.875	4.885		29,721	41.114	03/12/2019	03/01/2049
842434-CQ-3	SOUTHERN CALIFORNIA GAS CO			1	1FE	9,980,600		10,023,153	10,000,000	9,986,944		1,833			2.600	2.622		11,556	260,000	05/31/2016	06/15/2026
842434-CM-2	SOUTHERN CALIFORNIA GAS COMPANY			1	1FE	10,260,100		10,446,552	10,000,000	10,172,179		(33,825)			3. 150	2.757		92.750	315,000	05/01/2017	09/15/2024
306279-A#-7	SOUTHERN UNION (FALL RIVER GAS)			1	2PL	6,500,000		6,547,494	6,500,000	6,500,000					9.440	9.440		231,804	613,600	12/31/1998	02/15/2020
306279-B*-0	SOUTHERN UNION (FALL RIVER GAS)				2PL	7,000,000		8,050,000	7,000,000	6,984,081		1,734			7.990	8.035		164,683	559,300	12/31/1998	09/15/2026
844741-BB-3	SOUTHWEST AIRLINES CO			1	1FE		.100.5320	1,005,316	1,000,000	1,000,343		(397)			2.650	2.609		4, 122	26,500	11/03/2015	11/05/2020
844895-AV-4	SOUTHWEST GAS CORP			1	1FE		.103.2390	5, 161,971	5,000,000	4,999,560		184			3.875	3.879		48,438	193,750	03/20/2012	04/01/2022
845011-AA-3 845467-AL-3	SOUTHWEST GAS CORP			1 3	1FE3FE	7,985,200 1,495,625	91.7200		8,000,000 1,500,000	7,987,459 1.496.411		1,277 585			3.700	3.722		74,000	296,000	03/12/2018	04/01/2028
845467-AL-3	SOUTHWESTERN ENERGY CO	LS.		1.3	3FE	2,490,625	91.7200	2,293,000	2,500,000			1,255			6.200	6.272		40,817	155,000	08/24/2018	01/23/2025
845467-AN-9	SOUTHWESTERN ENERGY COMPANY	I		1	3FE		92.6200	240.812	260,000	260,000					7.750	7.750		5,038	20, 150	09/11/2017	10/01/2027
845467-AN-9	SOUTHWESTERN ENERGY COMPANY	LS.		1	3FE	2,505,000		2,320,131	2,505,000	2,505,000					7.750	7.750		48,534	194, 138	09/11/2017	10/01/2027
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN			1	1FE	9,967,000	.104.0840	10,408,399	10,000,000	9,983,965		3,285			3.300	3.339		14,667	330,000	06/02/2014	06/15/2024
7846EL-AC-1	SPCM SA		D	1	3FE	11,329,757		12,014,080	11,552,000	11,366,557		25,865			4.875	5. 177		165,819	548,974	07/16/2019	09/15/2025
84756N-AF-6	. SPECTRA ENERGY PARTNERS LP			1	2FE	1,991,640		2,093,481	2,000,000	1,993,564		1,088			3.500	3.568		20,611	70,000	03/09/2015	03/15/2025
84779M-AA-2 85205T-AG-5	SPEEDWAY MOTORSPORTS INC			1	4FE 2FE	2,500,000		2,534,375	2,500,000 5,000,000	2,500,000		(11,747)			4.875	4.875		23,021	192,500	10/16/2019 06/09/2016	11/01/2027
84929*-AA-0	SPIRIT AEROSYSTEMS INC			2	2FE	5, 126, 500 4, 879, 114		5,099,779 4,621,250		5,086,629 4,879,114		(11,747)			3.850	3.547		8,556 121,674	192,500	09/20/2018	06/15/2026
85172F-AK-5	SPRINGLEAF FINANCE CORP			1	3FE	147,624		157,841	147,000	147,503		(121)			6. 125	5.966		1, 150	8,667	05/22/2019	05/15/2022
85172F-AN-9	SPRINGLEAF FINANCE CORP				3FE	4,767,988		5,439,921	4,705,000	4,762,030		(5,764)			7. 125	6.880		98,707	327,928	06/11/2019	03/15/2026
85172F-AP-4	SPRINGLEAF FINANCE CORP			1	3FE	2,685,000		2,737,500	2,500,000	2,673,281		(11,719)			6. 125	4.089	MS	45,087	17,269	10/09/2019	03/15/2024
85172F-AQ-2	. SPRINGLEAF FINANCE CORP			1	3FE	368,967		410,883	364,000	368,694		(273)			6.625	6.405		15,541		06/11/2019	01/15/2028
85172F-AR-0	. SPRINGLEAF FINANCE CORP			1	3FE	484,000		505, 199	484,000	484,000					5.375	5.375		3,902		11/05/2019	11/15/2029
852060-AD-4	SPRINT CAPITAL CORP			1	4FE	504,930 .		504,270	468,000	482, 150		(1,169)			6.875	5.910		4, 111	31,419	05/22/2019	11/15/2028
852060-AT-9 85207U-AH-8	SPRINT CAPITAL CORPORATION				4FE	240 , 185 87 , 883		231,826	191,000	228, 108		(1,928)			8.750 7.125	6.066		4,921 263	16,231 5,914	05/22/2019	03/15/2032
85207U-AH-8	SPRINT CORP			1	4FE		.107.8750	164.603	150,000	155,690		(873)			7.125	6.694		4,321	11,018	05/22/2019	02/15/2025
85207U-AK-1	SPRINT CORP	I		1	4FE	374,664	.110.2800	411,344	373,000	373,809		(43)			7.625	7.533		9,480	27, 183	05/22/2019	03/01/2026
852061-AQ-3	SPRINT NEXTEL CORP			1	4FE		.100.5320	3,015,960	3,000,000	3,012,205		(71,891)			7.000	4.504		70,000	210,000	10/07/2016	03/01/2020
852061-AR-1	. SPRINT NEXTEL CORP				4FE	173, 263	. 102 . 1250	170,549	167,000	170,623		(2,640)			7.000	3.442		4,416	5,845	07/11/2019	08/15/2020
85208N-AD-2	SPRINT SPECTRUM CO LLC				2FE	2,400,000		2,541,552	2,400,000	2,400,000					4.738	4.738		3,475	113,712	03/14/2018	03/20/2025
85208N-AE-0 85208N-AE-0	SPRINT SPECTRUM CO LLC	LS			2FE 2FE		.109.0000	42,510	39,000 761,000	39,000					5. 152 5. 152	5. 152		61	2,009 39,207	03/14/2018	03/20/2028
78469X-AE-7	SPX FLOW INC	LS.		1	4FE	12,263,447						(32,523)			5. 152	5. 152		1, 198 265, 534		03/14/2018	03/20/2028 08/15/2026
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC			1	4FE	3,774,586		4,028,745	3,774,000	3,774,533		(53)			5.500	5.497		52.469	104,938	05/22/2019	09/30/2027
78467K-C#-2	SSE PLC SR UNSEC NTS		D		2	49,000,000		50,905,786	49,000,000	49,000,000		(00)			3.670	3.670		574,457	1,798,300	09/06/2016	09/06/2026
853254-BP-4	STANDARD CHARTERED PLC		D	1,3	1FE	1,600,000	.108.7810	1,740,502	1,600,000	1,600,000					4.305	4.305	MN	7,653	34,440	05/16/2019	05/21/2030
853496-AB-3	. STANDARD INDUSTRIES INC			1	3FE	5,684,557		5,536,530	5,448,000	5,505,755		(51,408)			5.500	4.296		113, 197	299,035	05/22/2019	02/15/2023
853496-AD-9	STANDARD INDUSTRIES INC			[!	3FE		.102.5000	5,073,750	4,950,000	4,750,606		19,086			4.750	5.368		108,419	235, 125	07/13/2018	01/15/2028
853496-AC-1 854502-AC-5	STANDARD INDUSTRIES INC (DELAWARE)			[]	3FE	2,000,000		2,085,000	2,000,000	2,000,000 6,998,442	·	774			5.000	5.000		37,778	100,000	02/02/2017	02/15/2027
854502-AC-5 854502-AD-3	STANLEY BLACK & DECKER ISTANLEY BLACK & DECKER I			I;	1FE			7, 151, 355 5, 116, 252	7,000,000 5,000,000			774 450			3.400	3.412		19,833	238,000	11/17/2011	12/01/2021
854502-AH-4	STANLEY BLACK & DECKER INC	0		1	1FE	1,998,520		2,256,485	2,000,000	1,998,660		122			4.250	4.259		10.861	87,125	10/30/2018	11/15/2028
854502-AJ-0	STANLEY BLACK & DECKER INC			1	1FE	3,496,080		4,305,989	3,500,000	3,496,149		60			4.850	4.857		21,690	173,994	10/30/2018	11/15/2048
854502-AK-7	STANLEY BLACK & DECKER INC	I		1	1FE	3,994,320	.105.7570	4,230,298	4,000,000	3,994,928		608			3.400	3.423		45,333	68,000	02/27/2019	03/01/2026
855030-AN-2	STAPLES INC			1	4FE	12,049,909	. 103. 7500	12,502,913	12,051,000	12,049,983		74			7.500	7.502		190,807	449,402	05/22/2019	04/15/2026
855030-AP-7	STAPLES INC	LS.		[!	4FE			778,505	767,000			35			10.750	10.767		17,407	40,997	05/22/2019	04/15/2027
855244-AD-1	STARBUCKS CORP			[1	2FE	1,142,637		1,114,937	1,051,000	1,093,998		(10,758)			3.850	2.695		10,116	40,464	03/26/2015	10/01/2023
855244-AD-1 855244-AP-4	STARBUCKS CORP	LS.			2FE 2FE		.106.0830	3,128,401	2,949,000 20,000,000	3,069,649		(30, 186)			3.850	2.695		28,384	113,537	03/26/2015	10/01/2023
855244-AP-4 855244-AQ-2	STARBUCKS CORPORATION			I¦	2FE		.107.4680	21,493,616	20,000,000	19,959,119		4,251			3.500	3.529		233,333		02/26/2018	03/01/2028
855244-AR-0	STARBUCKS CORPORATION			li	2FE		. 107 . 7390	1.145.008	1.027.000	1.026.405					4.000	4.008		5.249	41.080	05/09/2019	11/15/2028
855244-AR-0	STARBUCKS CORPORATION	LS.		1	2FE	1,850,259		1,990,107	1,785,000	1,846,554		(3,716)			4.000	3.542		9, 123	71,400	05/09/2019	11/15/2028
85571B-AG-0	. STARWOOD PROPERTY TRUST INC			1	3FE	367,895	. 103 . 7500	372,463	359,000			(1,637)			5.000	3.910	JD	798	12,350	07/10/2019	12/15/2021
85571B-AL-9	. STARWOOD PROPERTY TRUST INC			1	3FE	6,068,398	.105.5000	6,389,080	6,056,000	6,071,008		1,269			4.750	4.682		84,700	238,830	08/26/2019	03/15/2025
85571B-AP-0	. STARWOOD PROPERTY TRUST INC			1	3FE	821,878		827 , 138	822,000	821,921		43			3.625	3.634		12,416	29,000	05/22/2019	02/01/2021
857477-AG-8	STATE STREET CORP	<u></u>			1FE	19,931,000	. 102.9620	20,592,442	20,000,000	19,990,188		7,914			4.375	4.418	MS	277,083	875,000	03/02/2011	03/07/2021

		_				_		Showing All Lon													
1	2		Codes		6	7		Fair Value	10	11			usted Carryin	J				erest			ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		- .						Year's	Change							
			r		nation		Rate			5		Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted	A		Stated
OLIOID		0	! _		Admini-	A . 1 1	Obtain	-	Б.	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D.11	Effective	14/1	Amount	Amount		Contractual
CUSIP Identification	Description			Bond Char	strative	Actual Cost	Fair	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate	When Paid	Due and	Received	A aguira d	Maturity
	STATE STREET CORP	е	n (Chai	Symbol1FE	16, 182, 885	Value 106.5780	16,572,924	15,550,000	15,932,334	(Decrease)	Accretion (91,396)	Recognized	Value	3.700	of 3.025	Palu	Accrued 65,526	During Year575,350	Acquired 03/02/2017	Date 11/20/2023
857477-AN-5	STATE STREET CORP				1FE	14,965,800	. 100.3760	15,059,780	15,000,000	14, 995, 444		7,082			2.550	2.599	FA	141,313		08/13/2015	08/18/2020
	STATE STREET CORP		1		1FE	14,000,000	.100.4410	14,061,695	14,000,000	14,000,000					2.354	2.354	MN	54,927		10/29/2019	11/01/2025
857477-BF-9	STATE STREET CORP		1		1FE	3,000,000	. 100 . 3900	3,011,714	3,000,000	3,000,000					3.031	3.031	MN	15, 155		10/29/2019	11/01/2034
24820R-AG-3	STATOIL	D	1		1FE	7,838,250	. 130 . 6590	9, 146, 108	7,000,000	7,443,481		(37,475)			6.500	5.588	JD	37,917	455,000	11/22/2004	12/01/2028
858119-AZ-3 858119-BD-1	STEEL DYNAMICS INC	+	1		2FE 2FE	4,971,956 8,120,649	101.9490	5,224,871 8,137,856	5, 125, 000 7, 900, 000	5,041,841 8,055,032		20,371	·	····	5.250	5.762 5.032	AU	56,802	269,063 434,500	12/23/2015	04/15/2023
858119-BD-1 858119-BF-6	STEEL DYNAMICS INC	+			2FE		103.0110						·	····	5.500	4.566	.ID	5.533		05/14/2015	12/15/2026
858119-BH-2	STEEL DYNAMICS INC	1	i		2FE	930,885	102.7670	1,003,003	976,000	936,222		5,337			4. 125	4.952	MS	11,854	40,260	02/27/2019	09/15/2025
858119-BJ-8	STEEL DYNAMICS INC	.	1		2FE	1 , 153 , 135	.100.6410	1,161,400	1, 154, 000	1, 153, 143		9			2.800	2.816	JD	1,795		12/09/2019	12/15/2024
	STEEL DYNAMICS INC	LS	1		2FE		.100.6410	851,425	846,000	845,372				ļ	2.800	2.816	JD	1,316		12/09/2019	12/15/2024
858119-BK-5 858155-AE-4	STEEL DYNAMICS INC	+	1		2FE 2FE		.101.1880	2,023,759 4,525,431	2,000,000	1,994,744		24			3.450	3.481	AO	3,833	102,500	12/09/2019	04/15/2030
858155-AE-4 858912-AF-5	STEELCASE INC. STERICYCLE INC	·			2FE	3,968,520 6,379,000	113.1360	6.510.000	4,000,000 6,200,000			2,350			5.375	4.582		92,819	102,500	01/16/2019 07/19/2019	01/18/2029
863667-AB-7	STRYKER CORP		1		JFE		100.0750	4,003,015	4,000,000	4,003,141		(80,233)			4.375	2.332		80,694	175,000	12/01/2016	01/15/2020
863667-AM-3	STRYKER CORP		1		1FE	24,071,773	.100.8510	24,224,365	24,020,000	24,033,091		(10,564)			2.625	2.579	MS	185,655	630,525	03/11/2016	03/15/2021
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		1		4FE	2,807,000	.104.0000	3,016,000	2,900,000	2,820,035		8,425			5.875	6.355		56,792	170,375	05/30/2018	03/01/2027
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		1		4FE	2,085,000	. 102.7500	2,106,375	2,050,000	2,063,268		(5,053)			5.500	5.211		9,396	112,750	04/16/2015	06/01/2024
864486-AJ-4 864577-B#-7	SUBURBAN PROPANE PARTNERS LP				4FE	600,000 4,000,000	102.7500	616,500 4,546,200	600,000 4,000,000	600,000 4,003,013		(1,228)			5.750 9.090	5.750 9.050		11,500 132,310	34,500	02/10/2015	03/01/2025
86562M-AH-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D			1FE	1,500,000	100 . 7900	1.511.854	1,500,000	1.500.000		(1,220)			9.090	9.030		7.326	36,630	10/11/2016	10/19/2021
86562M-BC-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D			1FE	7,000,000	. 108.9320	7,625,267	7,000,000	7,000,000					3.944	3.944		124,236	276,080	07/12/2018	07/19/2028
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D			1FE	5,000,000		5, 102, 384	5,000,000	5,000,000					3.040	3.040		69,667		07/08/2019	07/16/2029
86614R-AM-9	SUMMIT MATERIALS LLC/SUMMIT MATERI	·	1		4FE	301,270		320,350	298,000	300,876		(394)			6.500	6.234		5,703	9,685	05/22/2019	03/15/2027
867229-AC-0 86765B-AJ-8	SUNCOR ENERGY INC	A			1FE 2FE	5,673,800 2,998,440	.139.8000	6,989,984 3,128,077	5,000,000 3,000,000	5,421,566 2,999,622		(22,963)			7 . 150 4 . 650	6. 151 4. 676		148,958	357,500	11/12/2002 07/28/2011	02/01/2032
	SUNOCO LOGISTICS PARTNER		····· ¦ ···		2FE	2,999,220		3,051,306	3,000,000	2,999,734		82			3.450	3.453		47,725	103,500	01/07/2013	01/15/2023
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO		1		2FE	499,525		512,063	500,000	499,879		92			4.400	4.420		5,500	22,000	11/12/2015	04/01/2021
86765L-AN-7	SUNOCO LP		1		3FE	3,504,028		3,739,677	3,522,000	3,505,444		1,324			5.875	5.942		60,926	206,918	12/05/2018	03/15/2028
86765L-AN-7	SUNOCO LP	LS	1		3FE	983,588		1,038,445	978,000	982,903		(640)			5.875	5.778		16,918	57,458	12/05/2018	03/15/2028
86765L-AQ-0 86765B-AU-3	SUNOCO LP		-		3FE 2FE	1,600,000 1,113,151	106 . 7500	1,708,000 1,158,805	1,600,000 1,120,000	1,600,000		596			6.000	6.000	AU	20,267	56,267	07/18/2019	04/15/2027
86803U-AD-3	SUNTORY HOLDINGS LTD	D	1		2FE	4,991,800	99.3920	4,969,614	5,000,000	4,992,124		324			2.250	2.285	AO	23,438	44,000	10/09/2019	10/16/2024
86787E-BB-2	SUNTRUST BANK		1		1FE	3,330,967	.109.8660	3,661,833	3,333,000	3,331,270		258			4.050	4.060	MN	21,748	137,611	10/24/2018	11/03/2025
86787G-AE-2	SUNTRUST BANK	ļ			1FE	3,038,907	.100.8210	3,077,048	3,052,000	3,051,687		1,220			5.400	5.442	AO	41,202	164,808	03/17/2005	04/01/2020
87166F-AA-1	SYNCHRONY BANK	· 	1		2FE	1,393,994	.101.9620	1,427,463	1,400,000	1,396,940		1, 182			3.000	3.093	JD	1,867	42,000	06/07/2017	06/15/2022
87165B-AP-8 87165B-AQ-6	SYNCHRONY FINANCIAL	+	1		2FE 2FE		113.7890	1,810,382 2,530,894	1,591,000 2,500,000	1,587,774		211 219			5.150 2.850	5.178	.I.I	23,215	40,968	03/14/2019	03/19/2029 07/25/2022
87165B-AQ-6	SYNCHRONY FINANCIAL	LS	¦		2FE	2,496,425	. 101.2360	202,471	2,300,000	2,496,644		18			2.850	2.872	JJ	2,470		07/22/2019	07/25/2022
87164K-AA-2	SYNGENTA FINANCE NV	D.	1		2FE	2,484,370	.100.9870	2,524,667	2,500,000	2,492,992		2,967			3. 125	3.256	MS	20 , 182	78, 125	01/01/2017	03/28/2022
87164K-AB-0	SYNGENTA FINANCE NV	D	1		2FE	6,988,380	89.0000	6,229,974	7,000,000	6,990,119		258			4.375	4.385	MS	79, 115	306,250	03/21/2012	03/28/2042
87422V-AA-6	TALEN ENERGY SUPPLY LLC		1		4FE	2,219,895	85.3430	2,451,904	2,873,000	2,323,884		39,733			6.500	11.292		15,562	102,148	12/23/2019	06/01/2025
87422V-AE-8 87422V-AG-3	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC	 			4FE	387,941 1,073,265	95. 1250	380,500 1,120,980	400,000 1,099,000	390, 104 1, 074, 186		1, 101 921			10.500	11.072		19,367	42,000	11/20/2017 08/06/2019	01/15/2026
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP	1			3FE	2,750,000	99.7500	2,743,125	2,750,000	2,750,000					4.750	4.750		32,656	132,439	09/24/2018	10/01/2023
875127-AV-4	TAMPA ELECTRIC		1		1FE	1,490,625	. 136 . 2710	2,044,066	1,500,000	1,492,844		237			6.550	6.598	MN	12,554	98,250	05/09/2006	05/15/2036
875127-AZ-5	TAMPA ELECTRIC		1		1FE	11,641,712	. 104 . 4740	11,439,934	10,950,000	11,062,328		(77,600)			5.400	4.619		75,555	591,300	02/10/2011	05/15/2021
87612B-AP-7	TARGA RESOURCES PARTNERS LP	 	1		3FE		.101.0000	8,862,750	8,775,000	8,371,371		90,976			4.250	5.588		47,653	372,938	12/17/2014	11/15/2023
87612B-BB-7 87612B-BG-6	TARGA RESOURCES PARTNERS LP	+	1		3FE	354,926 5,915,718	103.7500		352,000			(388)			5. 125 5. 000	4.995 5.016	FA	7,517	17,476	05/22/2019	02/01/2025
87612B-BM-3	TARGA RESOURCES PARTNERS LP	1	¦		3FE		111.0000					(7,071)			6.875	4.889	JJ	47,552	223, 100	08/2//2019	01/15/2028
87612B-BP-6	TARGA RESOURCES PARTNERS LP	I	1		3FE	490,000		503,475	490,000	490,000					5.500	5.500	MS	2,545		11/13/2019	03/01/2030
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA	.	1		3FE	185,042	.101.0000	202,000	200,000	192,087		1,962			5.250	6.550		1,750	10,500	12/08/2015	05/01/2023
87612E-AV-8	TARGET CORP	·]		1FE	5,306,600		5,053,589	5,000,000	5,020,961		(38,013)			3.875	3.084		89,340	193,750	08/05/2011	07/15/2020
87612E-BH-8 87724R-AA-0	TARGET CORPORATION	·····	1		1FE 3FE	4,999,500 823,000		5,435,758 905,300	5,000,000 823,000	4,999,532 823,000		32			3.375	3.376		35,625 2,149	92,813 25,519	03/18/2019	04/15/2029 06/15/2027
87724H-AA-U 87233Q-AA-6	TC PIPELINES LP		-		3FE							1.326			4.650	4.671		2, 149		05/21/2019	06/15/2027
01200Q-MM-0	IV FIFELINGS LF	<u></u>			4FE		. 102.7000					1,320			4.000	4.0/1	υ ν	14,40/		00/ 14/ 20 1 1	00/ 13/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

								ng-Term BOND	S Owned Dece											
1	2	С	odes	6	7	Fa	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı	nterest		Da	ites
			1	5		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		·		<u> </u>		-	-					'.	Total	1 .		••		_~		
				1									Foreign			1				I
İ		l F	-	NAIG								Current				1				I
				NAIC								Current	Exchange			1				I
		()	Desig-		_					_	Year's	Change							1
		ı	r	nation		Rate					Current	Other-	in							1
		C 6	Э	and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o li	i	Admini		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d c	3 F	Bond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r		Char Symbo		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
878237-AG-1	TECH DATA CORPORATION	- 1	1	2FE	748,860	102.2220	766,667	750,000	749,494	(Decrease)	225	rtecognized	value	3.700		I alu	10,483	27,750	01/24/2017	02/15/2022
87854X-AD-3	TECHNIPFMC PLC	D	-	2FE	4,993,947	102.2220	5.107.774	5,000,000	4,996,069		1.340			3,450		Δ0	43, 125	172,500	05/25/2018	10/01/2022
878744-AB-7	TECK RESOURCES LIMITED	Δ		2FE		102.7770	719,438	700,000	659,781		892			5.200	5.658	MS	12, 133	36,400	01/30/2017	03/01/2042
87901J-AC-9	TEGNA INC			3FE	3,045,000		3,098,288	3,045,000	3,045,000					5.000	5.000	MS	45,675		09/11/2019	09/15/2029
87927V-AR-9	TELECOM ITALIA CAPITAL	D	1	3FE		.118.4800	344.777	291,000	303.788		(403)			7.200	6.755	.I.I	9.487	20,160	05/22/2019	07/18/2036
87938W-AC-7	TELEFONICA EMISIONES SAU	D	1	2FE	7,561,320		11, 197, 923	8,000,000	7,628,662		11,101			7.045	7.541	JD	17,221		05/07/2012	06/20/2036
87969N-AC-9	TELSTRA CORP LTD	D	1	1FE	18, 186, 295	.104.7470	19,148,759	18,281,000			10,303			4.800	4.864	AO	192,560	877,488	04/14/2011	10/12/2021
87971M-BK-8	TELLIO CORPORATION	A	1	2FE		110.2570	286,668	260,000	257,549		24			4.300	4.357	JD	497	6,118	05/22/2019	06/15/2049
87971M-BK-8	TELUS CORPORATION	A .S A]1 .	2FE	1,723,435	110.2570	1,918,471	1,740,000	1,723,597		161			4.300	4.357	JD	3,325	40,943	05/22/2019	06/15/2049
87973P-AE-4	TEMASEK FINANCIAL (I) LTD	D	1 .	1FE	8,463,960	.110.1530	9,363,005	8,500,000	8,468,305		3,089			3.625	3.676	FA	128,385	308, 125	07/25/2018	08/01/2028
88023J-AA-4	TEMPO ACQUISITION LLC		1 .	5FE		103. 2500	536,900	520,000	525,707		(793)			6.750	6.253	JD	2,925	17,550	08/19/2019	06/01/2025
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		1 .	4FE	1,040,000	102.8750	1,028,750	1,000,000	1,016,112		(8,450)			5.625	4.675	A0	11,875	56,250	01/11/2017	10/15/2023
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC		1 .	4FE	1,721,656	105. 3750	1,775,569	1,685,000	1,708,054		(4,510)			5.500	5.152	JD	4,119	92,675	12/12/2016	06/15/2026
88023U-AG-6		.S	1 .	4FE	316,969	105.3750	331,931	315,000	316,263		(245)			5.500	5.398	JD	770	17,325	12/12/2016	06/15/2026
88031R-AA-6	TENASKA ALABAMA		2 .	2FE	12, 136, 869	103.7400	12,200,870	11,760,968	11,922,142		(43,944)		ļ	6. 125		MJSD	2,001	685,979	10/19/2015	03/30/2023
88031V-AA-7	TENASKA GATEWAY		1 .	2FE	4,512,465		4,784,925	4,621,344	4,587,679		7,367			6.052		MJSD	777	266,871	09/10/2008	12/30/2023
88032W-AE-6	TENCENT HOLDINGS LTD	D	[] .	1FE	1,499,790	101.5430	1,523,140	1,500,000	1,499,868		41			2.985		JJ	20,149	44,775	01/11/2018	01/19/2023
88032W-AN-6	TENCENT HOLDINGS LTD	D	[] -	1FE	795,737	107.9960	859,646	796,000			16			3.975		AU	7,031	15,821	04/03/2019	04/11/2029
88033G-CU-2	TENET HEALTHCARE CORP		[] -	4FE	458,371	103.0000	479,980	466,000	459,765		946			5. 125		MN	3,980	18,143	07/11/2019	05/01/2025
88033G-CS-7	TENET HEALTHCARE CORPORATION		[] -	3FE	784,418	102.3750		787,000	784,970		386			4.625		JJ	16,784	35,381	05/22/2019	07/15/2024
88033G-CY-4 88033G-DA-5	TENET HEALTHCARE CORPORATION		[] -	3FE 3FE	3,552,605	104 . 7400 105 . 6250	3,713,033	3,545,000 1,875,000	3,552,054		(551)			4.875 5.125		JJ	60,007		08/12/2019	01/01/2026
			[3FE 3FE	1,875,000		1,980,469	1,8/5,000						5. 125		MC				11/01/2027
88033G-DC-1 88037E-AJ-0	TENET HEALTHCARE CORPORATION	S	[¦-	3FE	445,000	94.5000		2,291,000	445,000 2,331,944		(12.625)			5.375	4.720	ID		123, 141	08/12/2019	12/15/2024
88037E-AJ-0 88104L-AC-7	TERRAFORM POWER OPERATING LLC	.u	-	3FE	2,388,368	94.5000		2,291,000	3, 170, 748		(12,625)			4.250	4.720	JU	5,4/3	123, 141	02/10/2015	01/31/2023
882508-AZ-7	TEXAS INSTRUMENTS INC				4,982,450	99.9410	4,997,065	5,000,000			3,626			1.750	1.824	MN		87,500	04/27/2015	05/01/2020
882508-BB-9	TEXAS INSTRUMENTS INC			1FE.	1,389,234		1,437,386	1,400,000	1,393,065		1,474			2.625	2.746	MN	4,696	36,750	04/27/2017	05/15/2024
882508-BC-7	TEXAS INSTRUMENTS INC			1FE	9,884,300	104.7270	10,472,709	10,000,000	9,906,448		10,424			2.900	3.035	MN	46,722	290,000	10/26/2017	11/03/2027
882508-BG-8	TEXAS INSTRUMENTS INC		1	1FE	3.987.560	98.7410	3.949.637	4,000,000	3,987,922		362			2.250	2.285	MS	29,250		08/26/2019	09/04/2029
883203-BY-6	TEXTRON INC		1	2FE	6,997,620	102.6870	7,188,056	7,000,000	6,998,074		202			3.375	3.379	MS	78,750	236,250	09/11/2017	03/01/2028
883556-BN-1	THERMO FISHER SCIENTIFIC INC		1	2FE	2,487,800	102.8270	2,570,685	2,500,000	2,493,949		1,723			3.000	3.078	A0	15,833	75,000	04/04/2016	04/15/2023
884315-AG-7	THOMAS & BETTS CORP		1.	1FE	14,877,900	.106.5330	15,979,991	15,000,000	14,975,104		12,269			5.625	5.720	MN	107,813	843,750	11/16/2009	11/15/2021
884903-BH-7	THOMSON REUTERS CORP	A	1	2FE	3,912,440	118.8910	4,755,648	4,000,000	3,926,346		1,822			5.850	6.008	A0	49,400	234,000	03/23/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP	A	[1].	2FE	4,480,920	102. 1430	4,596,436	4,500,000	4,496,097		2, 117			3.950	3.995		44,931	177,750	09/28/2011	09/30/2021
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE COMP		1 .	1FE	9,545,550	108.6750	10,092,606	9,287,000	9,460,505		(32,225)			4. 125	3.699		63,848	383,089	04/06/2017	11/01/2024
87246Y-AC-0		.s	1 .	1FE	732,850	108.6750	774,850	713,000	726,321		(2,474)			4. 125		MN	4,902	29,411	04/06/2017	11/01/2024
88732J-AW-8	TIME WARNER CABLE INC		1 .	2FE	10,648,350	100.1870	10,519,663	10,500,000	10,501,591		(18,862)			5.000		FA	218,750	525,000	08/12/2010	02/01/2020
887317-AP-0	TIME WARNER INC		1 .	2FE		102. 1090								4.900		JD		6,806	06/08/2012	06/15/2042
887317-AQ-8	TIME WARNER INC		1 .	2FE		101.0840								3.400	3.370	JD		3,778	06/08/2012	06/15/2022
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B		5	1,607,203	99.9970	1,527,789	1,527,829	1,527,811	(129)	4		47,488	9.000	9.000	MJSD	382	153, 152	03/01/2016	03/01/2023
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B		<u>5</u>	3,531,830	100.0000	3,357,343	3,357,353	3,357,347		1		117,766	14.000		MJSD	1,306	550,015	03/01/2016	03/01/2023
887389-AK-0	TIMKEN COMPANY		[] -	2FE	4,993,400	107.7840	5,389,189	5,000,000	4,994,088		525			4.500	4.516	JD	10,000		08/22/2018	12/15/2028
872540-AQ-2	TJX COMPANIES INC		[] -	1FE	2,100,215		2,126,398	2,116,000	2, 105, 025		1,495			2.250	2.334	MS	14,019	47,610	09/07/2016	09/15/2026
87264A-AJ-4	T-MOBILE USA INC		[] -	3FE	13,340,250	102.8770	13,374,010	13,000,000	13,067,983		(32,533)		<u> </u>	6.500	6.077	JJ	389,639	845,000	04/24/2014	01/15/2024
87264A-AM-7 87264A-AN-5	. I -MOBILE USA INC]] .	3FE	1,281,250	101.8000	1,272,500	1,250,000	1, 253, 536		(5,079)			6.000	5.323	MS	25,000	75,000	06/27/2016	03/01/2023
87264A-AN-5 87264A-AP-0	T-MOBILE USA INC		[]	3FE		103.3330	22,733	22,000	22,624		(272)			6.375	2.948	M9	468 89.917	701 195,000	05/22/2019	03/01/2025
87264A-AP-U 87264A-AQ-8	T-MOBILE USA INC		-	3FE	3, 105,000	107.2210					(10,883)			6.500	4,408	۵۰	89,917		11/17/2017	01/15/2026
87264A-AT-2	T-MOBILE USA INC		¦-	3FE		103.2500	532.500	500.000			(9,320) 65			5.375	5.375	Δ0	5.674	26,875	03/13/2017	04/15/2024
87264A-AU-9	T-MOBILE USA INC		-	3FE	216,921	100. 5000		217,000	216,708					4.500	4.506	F4	4.069	9,270	05/22/2019	02/01/2026
87264A-AV-7	T-MOBILE USA INC			3FE	433,841	102.3000	454,750	434,000	433,420		52			4.750	4.755	FA	8.590	19,570	05/22/2019	02/01/2028
87261Q-AB-9	TIMS INTERNATIONAL CORP		1	5FE	1, 179, 218	90.4170	1, 191, 696	1,318,000	1, 182, 293		3.075			7.250	9.631	FA	36.099	19,539	12/02/2019	08/15/2025
88947E-AK-6	TOLL BROS FINANCE CORP		1	3FE	13,928,125		14,011,875	13,250,000	13,460,671		(92,062)			5.875	5.074	FA	294,076		12/18/2014	02/15/2022
88947E-AN-0	TOLL BROTHERS FINANCE CORP		i	3FE	2,710,000		2,873,750	2,750,000	2,732,322		4,872		[4.375	4.588	AO	25,399	120,313	06/10/2015	04/15/2023
88947E-AR-1	TOLL BROTHERS FINANCE CORP.		1	3FE	3, 198, 750	109.0000	3,488,000	3,200,000	3, 199, 109		128			4.875		MN	19,933	156,000	01/17/2017	11/15/2025
88947E-AR-1		S.	li .	3FE	1,000,000		1,090,000	1,000,000	1,000,000					4.875		MN	6,229	48,750	10/27/2015	11/15/2025
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		1 .	3FE	3,286,495		3,323,300	3,340,000	3,287,441		946		L	3.800			38.429		11/22/2019	11/01/2029

SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lon		S Owned Dece											
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adj	usted Carryin	g Value			Inte	erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	ė		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		0	1	Daniel		A =4=1		F-:-	D						D-4-		\A/I===				
	Barriera	a	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)		D	<u></u>	5G1	7,242,068		7,242,068	7,242,068	7,242,068		040			6.000	6.000	JD	171,260	198, 155	12/23/2019	11/09/2025
89055F-AA-1 89153V-AQ-2	TOPBUILD CORPTOTAL CAPITAL INTERNATIONAL SA		n	4	4FE	3,500,000	104.5000	5,324,275	5,095,000 3,500,000	5,259,341 3,500,000		318			5.625 3.455	4.378	MIN	47,766	74,419	12/16/2019	05/01/2026
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA		D	1	1FE	8,000,000	108.4220	3,794,773 8,223,757	8,000,000	8,000,000					2.829	2.829		107,502	60,463	07/08/2019	02/19/2029
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1FE	5,000,000		5,260,791	5,000,000	5,000,000					3.461	3.461	11	82, 199		07/08/2019	07/12/2049
89152U-AH-5	TOTAL CAPITAL SA		D		1FE	9,000,000	112.0040	10,080,362	9,000,000	9,000,000					3.883	3.883	AO	77,660	349,470	10/03/2018	10/11/2028
891906-AC-3	TOTAL SYSTEM SERVICES INC			1	2FE	4,986,500	111.3110	5,565,564	5,000,000	4,990,854		1,227			4.800	4.834	AO.	60.000	240,000	03/14/2016	04/01/2026
891906-AD-1	TOTAL SYSTEM SERVICES INC			1	2FE	9,977,600	101.9670	10,196,725	10,000,000	9,994,041		4,572			3.800	3.849	A0	95,000	380,000	03/14/2016	04/01/2021
892330-AC-5	TOYOTA INDUSTRIES CORPORATION		D	1	1FE	5,000,000	105.7860	5,289,319	5,000,000	5,000,000					3.566	3.566	MS	52,004	178,300	03/12/2018	03/16/2028
892331-AF-6	TOYOTA MOTOR CORPORATION		D		1FE	2,000,000	101.4170	2,028,341	2,000,000	2,000,000					2.358	2.358	JJ	23,449		06/25/2019	07/02/2024
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		C	1	1FE	25,294,280		25,293,240	25,000,000	25,045,721		(97,702)			4.500	4.096	JD	43,750	1, 125,000	12/01/2016	06/17/2020
89236T-EL-5	TOYOTA MOTOR CREDIT CORP	ļ	C		1FE	4,997,200		5, 102, 319	5,000,000	4,998,260		544			2.700	2.712	JJ	63,750	135,000	01/08/2018	01/11/2023
89236T-EW-1	TOYOTA MOTOR CREDIT CORP		C		1FE	2,394,216		2,557,805	2,400,000	2,395,510		762			3.400	3.439		17,453	81,600	04/10/2018	04/14/2025
89236T-FN-0	TOYOTA MOTOR CREDIT CORP		C		1FE		105.2390	827, 182	786,000	784,829		290			3.450	3.493		7,608	27, 117	09/17/2018	09/20/2023
89352H-AW-9	TRANSCANADA PIPELINES LTD	LS	A	1	2FE	9,224,975		10,287,077	9,261,000	9,229,905		3,028			4.250	4.298		50,292	393,593	05/03/2018	05/15/2028
89352H-AW-9 893574-AB-9	TRANSCANADA PIPELINES LTD TRANSCONT GAS PIPE CORP	LS	A	1	2FE 2FE		111.0800		739,000	736,519 14,914,784		242			4.250	4.298 5.445		4,013	31,408	05/03/2018 08/10/2011	05/15/2028 08/15/2041
893647-BB-2	TRANSDIGM INC			1	4FE	2,445,000			2,430,000	14,914,784		(2,866)			6.375	6.223		6,885	810,000 154,913	08/10/2011	06/15/2026
893647-BE-6	TRANSDIGM INC			1	4FE		108.2610	439,540		406,892		(112)			6.250	6.189		7,472	14,943	05/22/2019	03/15/2026
893647-BJ-5	TRANSDIGM INC	+		1	4FE	8,250,000		8,342,648		8,250,000					5.500	5.500		60,500		10/29/2019	11/15/2027
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS	1		2	2PL	14,632,589	102.7350	15,032,790	14,632,589	14,632,589					5.520	5.520		2,244	774, 199	05/05/2017	03/31/2022
Q9194#-AG-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C		D		2FE	15,000,000		15,283,688	15,000,000	14,993,419		10,382			5.350	5.350	FA	314,313	825,000	08/10/2005	08/10/2020
Q9194*-AL-3	TRANSURBAN QUEENSLAND SER K SR SEC		D		2FE	7,000,000	103.7490	7,262,431	7,000,000	7,000,000					3.960	3.960	MN	35,420	138,600	05/15/2019	05/15/2029
89469A-AB-0	TREEHOUSE FOODS INC	1		1	4FE	3,892,838	100 . 3750	3,857,411	3,843,000	3,844,951		(9,299)			4.875	4.622	MS	55, 163	187,346	08/13/2015	03/15/2022
89469A-AC-8	TREEHOUSE FOODS INC			1	4FE	1, 147, 125	103. 6250	1,088,063	1,050,000	1,083,446		(16,365)			6.000	3.796		23,800	63,000	08/23/2016	02/15/2024
89469A-AC-8	TREEHOUSE FOODS INC	LS		1	4FE	218,500	103. 6250	207,250	200,000	206,371		(3, 117)			6.000	3.796	FA	4,533	12,000	08/23/2016	02/15/2024
87265H-AE-9	TRI POINTE GROUP INC			1	3FE	3,977,480		4, 100, 000	4,000,000	3,992,773		4,529			4.875	5.002		97,500	195,000	05/23/2016	07/01/2021
	TRI POINTE GROUP INC			1	3FE	3,200,000		3,344,000	3,200,000	3,200,000					5.250	5.250		14,000	168,000	06/05/2017	06/01/2027
	TRI POINTE HOLDINGS INC			1	3FE	3, 189, 206		3,386,475	3,114,000	3, 155, 611		(8,043)			5.875	5.532		8, 131	182,948	07/27/2018	06/15/2024
89566E-AD-0	TRISTATE GEN&TRANS ASSN			1	1FE		130 . 9400	11,784,584	9,000,000	8,848,071		3,643			6.000	6.146		24,000	540,000	06/03/2010	06/15/2040
89675*-AN-7 G8967#-AK-9	TRITON CONTAINER INTERNATIONAL 6.07% SEC	+		2	2	714,286 5,142,857			714,286 5,142,857	714,208 5,141,535		114			6.070	6.070		7,347	21,679	04/30/2010	04/30/2020
G8967#-AU-7	TRITON CONTAINER INTERNATIONAL LTD (2011	+		1	2FE			5,252,002				504			4.280	4.280		55,640	220,114	09/29/2011	09/30/2021
89686Q-AA-4	TRITON CONTAINER SR SEC SER 2017A1 TRIVIUM PACKAGING FINANCE BV	+	D	1	2FE4FE	25,000,000 5,731,815	104. 7450	26,186,278 5,803,001	25,000,000 5,507,000	5,719,295		(12,520)			5.500	4.350		3,021	1,087,500 111,899	09/16/2019	06/30/2027 08/15/2026
87305Q-CE-9	TTX COMPANY		υ	1	1FE	14,999,850		15,906,791		14,999,937		15			4. 125	4.125	AO	154,688	618,750	09/10/2019	10/01/2023
898813-AK-6	TUCSON ELECTRIC POWER	· · · · · · ·		1	1FE	4,984,100	104. 8550	5,242,730	5,000,000	4,996,380		1,797		·····	5. 150	5. 191	MN	32,903	257,500	11/03/2011	11/15/2021
902133-AG-2	TYCO ELECTRONICS GROUP S	I1		1	1FE	1,493,160		2,205,088	1,500,000	1,494,451		152		[7. 125	7.162	AO	26,719	106,875	09/20/2007	10/01/2037
902494-AT-0	TYSON FOODS INC			1	2FE	12,929,540		13,688,427	13,000,000	12,979,660		7,660			4.500	4.569	JD	26,000	585,000	06/06/2012	06/15/2022
902494-BF-9	TYSON FOODS INC]		1	2FE	1,397,396	100.3460	1,404,838	1,400,000	1,398,901		649			2.250	2.299	FA	11,200	31,500	08/21/2017	08/23/2021
902494-BJ-1	TYSON FOODS INC			1	2FE	797 , 176	108 . 2490		800,000	797,483		307		ļ	4.000	4.058	MS	10,667	17,067	02/13/2019	03/01/2026
902494-BK-8	TYSON FOODS INC			1	2FE	8,998,380	113.3600	10,202,439	9,000,000	8,998,494		114			4.350	4.352	MS	130,500	208,800	02/13/2019	03/01/2029
	UBS AG (LONDON BRANCH)	·	D	1	1FE	497,880		626,477	500,000	497,933		35			4.500	4.526	JD	313	22,500	06/20/2018	06/26/2048
	UIL CORP / BERKSHIRE GAS	↓			<u>1.</u>	8,000,000		8,343,642	8,000,000	7,970,581		40,804			9.600	10 . 187	MS		768,000	12/31/1998	09/01/2020
	UIL HOLDINGS CORPORATION			[]	2FE	4,876,150		5,092,562	5,000,000	4,988,362		14,900		ļ	4.625	4.946	AO	57,813	231,250	11/18/2010	10/01/2020
	UNILEVER CAPITAL CORP	+	C	[]	1FE	5,056,050	136 . 2760	6,813,789	5,000,000	5,035,672		(1,820)		····	5.900	5.820		37,694	295,000	12/05/2002	11/15/2032
904764-AM-9 904764-AR-8	UNILEVER CAPITAL CORP	+	Ü	I	1FE	9,966,100			10,000,000	9,995,499		3,886			4.250	4.292		166,458	425,000	02/07/2011	02/10/2021
904764-AH-8 904764-AT-4	UNILEVER CAPITAL CORP	+	٥		1FE	29,826,300			30,000,000	29,978,846 4,987,134		35,830			2.100 1.375	2.223		264,250	630,000 68,750	07/28/2015 07/25/2016	07/30/2020 07/28/2021
904764-AX-5	UNILEVER CAPITAL CORP	†·····	٥	l'	1FE	9,900,700		10,233,678	10,000,000	9,936,159		13,653		ļ	2.600	2.757		40,444	260,000	05/02/2017	05/05/2024
904764-AY-3	UNILEVER CAPITAL CORP	†	C	l¦	1FE	3,938,440		4,177,730	4,000,000	9,936,159		5,622		<u> </u>	2.900	3.080	MN	18,044	116,000	05/02/2017	05/05/2024
08658E-AA-5	UNILEVER NV		C		1FE	8,784,800		12,875,628	10,000,000	9,350,699		54,294			6.625	7.699	AO	139,861	662,500	10/19/2000	04/15/2028
906548-CK-6	UNION ELECTRIC CO			1	1FE	7,719,765		7,887,865	7,500,000	7,635,126		(29,071)			3.500	3.049	A0	55,417		01/01/2017	04/15/2024
907818-CU-0	UNION PACIFIC CORP	[]		1	1FE	14,142,580		18,795,155	14,002,000	14,099,870		(4, 152)			6.250	6.176	MN	145,854	875, 125	08/18/2004	05/01/2034
	UNION PACIFIC CORP			1	1FE	6,862,170	117 . 3690	8,215,825	7,002,000	6,883,225		2,977			4.750	4.875	MS	97,903	332,500	08/04/2011	09/15/2041
907818-DR-6	UNION PACIFIC CORP			1	1FE	18,471,016	105. 7510	19,285,890	18,237,000	18,467,575		(57,039)			3.646	3.293		251, 192	664,921	04/25/2017	02/15/2024
	UNION PACIFIC CORP]		1	1FE	7,336,770	104. 7930	7,335,502	7,000,000	7, 183, 108		(33,498)			3.250	2.691	JJ	104,903		02/27/2015	01/15/2025
	UNION PACIFIC CORP				1FE	•	100.1080	15,016,146	15.000.000	14.998.822		2.483			2.250	2.267				06/16/2015	06/19/2020

					,			Showing All Lon	_												
1	2		Code		6	7		Fair Value	10	11			usted Carryin	J	<u> </u>			erest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_		NAIG								C	Foreign							1
			F		NAIC								Current	Exchange							
			0		Desig-		Doto					Current	Year's	Change							
		С	r		nation and		Rate Used to			Book/	Unrealized	Current	Other- Than-	in Dools/				Admitted			Stated
			e i		Admini-		Obtain			Adjusted	Valuation	Year's (Amor-	Temporary	Book/ Adjusted		Effective		Amount	Amount		Contractual
CUSIP		9	,	Bond	strative	Actual	Fair	Fair	Par	Carrying		tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description		g n	Char	Symbol	Cost	Value	Value	Value	Value	Increase/ (Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	UNION PACIFIC CORPORATION	-	!!	1	2FE	17, 176, 754	. 107.2250	18,345,146	17, 109, 000	17,164,047	(Decrease)	(8,819)	Recognized	value	3.750	3.685	.ll	295,843		07/16/2018	07/15/2025
	UNION PACIFIC CORPORATION			1	2FE	3,996,360	104.8310	4, 193, 236	4,000,000	3,997,431		692			3.500	3.520	JD	8,944	140,000	06/05/2018	06/08/2023
907818-EY-0 l	UNION PACIFIC CORPORATION			1	2FE	6,988,370	.110.5010	7,735,074	7,000,000	6,989,701		975			3.950	3.970	MS	85,254	347, 161	10/03/2018	09/10/2028
	UNIONBANCAL CORP			1	1FE	4,960,000	103.4540	5, 172, 683	5,000,000	4,988,785		4,279			3.500	3.596	JD	6,319	175,000	06/11/2012	06/18/2022
910047-AG-4 U	UNITED CONTINENTAL HOLDINGS INC			1	3FE	2,840,500 100,000	. 103. 1500	2,888,200 	2,800,000 100,000	2,806,437		(6,693)			6.000	5.738	JD	14,000		04/07/2014	12/01/2020
910047-AU-4 U	UNITED CONTINENTAL HOLDINGS INC	LO		1	3FE	3,731,000	106.7300	3,982,096	3,731,000	3,731,000					5.000	5.000	FA	77,729	186,550	01/23/2017	02/01/2024
910047-AH-2 l	UNITED CONTINENTAL HOLDINGS INC	LS		1	3FE	1,269,000	.106.7300	1,354,404	1,269,000	1,269,000					5.000	5.000	FA	26,438	63,450	01/23/2017	02/01/2024
	UNITED CONTINENTAL HOLDINGS INC			1	3FE	200,250	. 104 . 5000	209,000	200,000	200 , 145		(49)			4.250	4.222	AO	2, 125	8,500	10/19/2017	10/01/2022
	UNITED CONTINENTAL HOLDINGS INC	<u> </u>			3FE	4,495,916	.106.0000	4,795,440	4,524,000	4,498,715		2,799			4.875	5.002	JJ	142, 129	05.05	05/22/2019	01/15/2025
	UNITED OVERSEAS BANK LTDUNITED PARCEL SERVICE INC			1	1FE	1,349,356 4,998,200	. 103. 8390	1,405,979 5,055,069	1,354,000 5,000,000	1,349,632 4,998,724		276			3.750	3.792		10,719	25,388 120,000	04/08/2019	04/15/2029
	UNITED PARCEL SERVICE INC			1	1FE	6,975,290	. 101. 1010			4,998,724		3,341			2.400	2.404		25,044	120,000	11/09/2017	11/15/2026
911312-BR-6 l	UNITED PARCEL SERVICE INC			1	1FE	9,988,200	. 107 . 4320	10,743,213	10,000,000	9,988,999		799			3.400	3.414	MS	100,111	170,000	03/13/2019	03/15/2029
	UNITED PARCEL SERVICE INC			1	1FE	2,492,275	99.7760	2,494,404	2,500,000	2,492,530		255			2.500	2.535		23,438		08/13/2019	09/01/2029
	UNITED RENTALS (NORTH AMERICA) INC			1	3FE	1,000,000	. 103. 9060	1,039,063	1,000,000	1,000,000					5.500	5.500		25,361	55,000	03/12/2015	07/15/2025
	UNITED RENTALS (NORTH AMERICA) INCUNITED RENTALS (NORTH AMERICA) INC			1	3FE 3FE	3,000,000 30,449	. 107 . 2750	3,218,250 11,184,893	3,000,000 10,742,000	3,000,000		1, 155			5.875 4.875	5.875 4.887		51,896 241,471		04/29/2016	09/15/2026
	UNITED RENTALS (NORTH AMERICA) INC			1	3FE	4,268,161	109. 9060	4,689,700	4,267,000	4,268,024		(137)			6.500	6.493		12,327	312,024	05/22/2019	12/15/2026
911365-BL-7 l	UNITED RENTALS (NORTH AMERICA) INC			1	3FE	2,514,321	.107.6300	2,692,903	2,502,000	2,513,583		(738)			5.250	5. 179		84,286		05/22/2019	01/15/2030
	UNITED RENTALS (NORTH AMERICA) INC			1	3FE	1,466,000	. 102.0950	1,496,713	1,466,000	1,466,000					3.875	3.875	MN	8,995		10/21/2019	11/15/2027
911365-BH-6 U 913017-BS-7 U	UNITED RENTALS NORTH AM			1	3FE 2FE	200,000 11,730,400	102.8100	205,620 13,464,941	200,000 10,000,000	200,000		(41,957)			4.625	4.625		1,953	9,250 570,000	09/08/2017	10/15/2025
	UNITED TECHNOLOGIES CORP			1	2FE		134.6490	13,464,941	10,000,000			(41,957)			4.500	4.576		37,500	450,000	05/24/2012	06/01/2042
	UNITED TECHNOLOGIES CORPORATION			1	2FE	498,995		511,927	500,000			94			2.650	2.673		2,208	13,250	10/27/2016	11/01/2026
913017-CN-7 l	UNITED TECHNOLOGIES CORPORATION			1	2FE	698,544	. 102.7940	719,561	700,000	699,064		200			2.800	2.833	MN	3, 103	19,600	05/01/2017	05/04/2024
	UNITED TECHNOLOGIES CORPORATION			1	2FE	1,396,906		1,411,732	1,400,000	1,398,506		614			2.300	2.347		5,098	32,200	05/01/2017	05/04/2022
	UNITED TECHNOLOGIES CORPORATIONUNITED TECHNOLOGIES CORPORATION			1	2FE 2FE	6,750,000 499,955	104 . 9400	7,083,440 527,204	6,750,000 500.000	6,750,000 499,967					3. 125	3.125			210,938 18,250	05/01/2017 08/13/2018	05/04/2027 08/16/2023
	UNITED TECHNOLOGIES CORPORATION			1	2FE		105. 44 10	27,029,973	24,785,000	24,682,131					3.650	4.033	FA			10/03/2018	08/16/2025
	UNITED WATER NEW JERSEY SERIES A				11	5,000,000	. 102.3810	5,119,063	5,000,000	5,000,000					4.380	4.380	AO	47,450	219,000	06/03/2011	04/13/2021
91319A-A@-1 l	UNITED WATER NEW JERSEY SERIES B				1	5,000,000	.111.2410	5,562,042	5,000,000	5,000,000					4.680	4.680	A0	50,700	234,000	04/13/2011	04/13/2026
91324P-BP-6 l	UNITEDHEALTH GROUP INC			1	1FE	9,582,624	. 102.5570	9,845,470	9,600,000	9,597,624		2,017			4.700	4.723	FA	170,453	451,200	02/14/2011	02/15/2021
91324P-BW-1 U 91324P-CA-8 U	UNITEDHEALTH GROUP INCUNITEDHEALTH GROUP INC			1	1FE	9,983,300 4,886,500	. 115.5890	11,558,948 5,505,372	10,000,000 5,000,000	9,985,817 4,902,733		372			4.375	4.385 4.082	MS	128,819		03/05/2012	03/15/2042 10/15/2042
91324P-DN-9	UNITEDHEALTH GROUP INC			·	1FE	4,886,500	108 . 2370		1.577.000					ļ	3.700	3.733	JD	2.593	58,025	12/13/2012	12/15/2025
91324P-DR-0 l	UNITEDHEALTH GROUP INC				1FE	1,999,500	.101.3270	2,026,538	2,000,000	1,999,541		41			2.375	2.380	FA	20,583		07/23/2019	08/15/2024
91324P-DS-8 l	UNITEDHEALTH GROUP INC				1FE	2,999,190	102.9290	3,087,868	3,000,000	2,999,220		30			2.875	2.878	FA	37,375		07/23/2019	08/15/2029
	UNIVERSITY OF CHICAGO			2	1FE		119.2550	11,925,459	10,000,000	9,993,630		509			5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
	UNUMPROVIDENT CORP	-		1	2FE 1FE		124.3050	606,608	488,000	482,448		435 (169,726)			6.750	6.923	JD	1,464	32,940 412,500	02/17/2005	12/15/202805/24/2021
91159H-HC-7	US BANCORP			1	1FE	5,097,800	102.9440		5,000,000			(18,727)		İ	3.000	2.341	MS	42,396		01/01/2016	03/24/2021
91159H-HV-5 l	US BANCORP			1	1FE	5,998,380	.105.0120	6,300,739	6,000,000	5,998,655		275			3.375	3.381	FA	82, 125	101,813	01/28/2019	02/05/2024
91159H-HW-3 l	US BANCORP			1	1FE	1,349,879	. 103. 2970	1,394,513	1,350,000	1,349,883		4			3.000	3.001	JJ	17, 100		07/24/2019	07/30/2029
	US BANK NA/ MINNEAPOLIS MN			1	1FE	9,990,000	. 104 . 4830	10,448,336	10,000,000	9,992,702		1,894			3.400	3.422		148,278	340,000	07/19/2018	07/24/2023
	US FOODS INC			1	4FE	9,905,495 9,980,800	. 103 . 0000	9,778,820 40,143,040	9,494,000 40,000,000	9,640,572 39,997,656		(95, 101) 3, 944			5.875	4.764		24,790		02/22/2017 07/14/2015	06/15/2024
903274-CA-5 0	USX-MARATHON GROUP				2FE		113.3190		500,000	528,868		(10,888)			9.375	6.700		5,990	46,875	06/01/2004	05/15/2022
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO			1	4FE	329, 175	.100.5000	343,710	342,000			2,700			5.500	6.514		6,270	18,810	11/08/2018	03/01/2023
	VALEANT PHARMACEUTICALS INTERNATIO			1	3FE	200,000	. 102. 2500	204,500	200,000	200,000					6.500	6.500	MS	3,828	13,000	03/09/2017	03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO			1	3FE	529,735	.104.0000	532,480	512,000	524,287		(5,448)			7.000	5.550	MS	10,553	34,685	05/22/2019	03/15/2024
91911K-AN-2 \ 91911X-AV-6 \	VALEANT PHARMACEUTICALS INTERNATIOVALEANT PHARMACEUTICALS INTERNATIO	······ -		1	3FE 4FE	10,808,989	104.5000	11,244,200 4,020,100	10,760,000	10,781,814		(12,146)		·	5.500	5.369 9.250	M/V	98,633	590,260	05/22/2019	11/01/2025
91913Y-AV-2	VALERO ENERGY CORPORATION			1	2FE				8,000,000	7,993,883		590		İ	4.350	4.361	JD	29,000	348,000	05/12/2018	06/01/2028
91913Y-AW-0	VALERO ENERGY CORPORATION			1	2FE	575,551	.107.8870	625,742	580,000	575,832		281			4.000	4.094		5,800	11,987	03/21/2019	04/01/2029
920253-AE-1	VALMONT INDUSTRIES INC			1	2FE	1,973,600	99.7880	1,995,765	2,000,000	1,974,771		248			5.250	5.330	A0	26,250	105,000	09/08/2014	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			1	2FE	1,990,720	.102.3110	2,046,226	2,000,000	1,991,527		170			5.000	5.030	A0	25,000	100,000	09/08/2014	10/01/2044

						<u>.</u>		Showing All Lon	•						,						
1	2		Code		6	7		Fair Value	10	11			usted Carryin	J		1 .		erest		Da	
		3	4	5			8	9			12	13	14	15 Total	16	17	18	19	20	21	22
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		_					_	Year's	Change							
			r		nation		Rate			5		Current	Other-	in							
		С	e		and Admini-		Used to Obtain			Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractual
CUSIP		4	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description		n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92203#-AP-3	VANGUARD GROUP, INC 2010 DEAL 10 YEAR				1	10,000,000	.100.3960	10,039,610	10,000,000	10,000,000					5.260	5.260	FA	188,483	526,000	02/22/2010	02/22/2020
92239M-A@-0	VECTREN UTILITY HOLDINGS 2021				2	10,000,000	102.8660	10,286,629	10,000,000	10,000,000					4.670	4.670	MN	40,214	467,000	11/30/2011	11/30/2021
92343V-DY-7 92343V-DY-7	VERIZON COMMUNICATIONS INC	LS		1 1	2FE 2FE	3,618,874 1,343,926	.111.0240 .111.0240	4,047,931 1,503,263	3,646,000 1,354,000	3,625,349		2,406 893			4. 125	4.217	MS	43,866	150,398 55,853	03/13/2017	03/16/2027
92343V-ES-9	VERIZON COMMUNICATIONS INC			1	2FE	1,996,220	.110.3110	2,206,227	2,000,000	1,996,503		283			3.875	3.898	FA	30,785	38,750	02/05/2019	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC			1	2FE	37,819,701	.111.4750	43,070,418	38,637,000	37,838,826		19, 125			4.016	4.273	JD	120,685	775,831	09/13/2019	12/03/2029
92553P-AJ-1 92553P-AJ-1	VIACOM INC	LS		1	2FE 2FE	9,737,739 98,361	.103.4610	10,242,640	9,900,000 100,000	9,862,952		17,849			3.875	4.078	JD	17,050		12/07/2011	12/15/2021
92553P-AJ-1 92553P-BA-9	VIACOM INC	LO		1	2FE	566,988	99.4710		602,000	586,987		6,804			2.250	3.497	FA	5,531		12/0//2011	02/04/2022
92660F-AG-9	VIDEOTRON LTD	ļ ļ	١	1	3FE	13, 118, 750	.110.0000	14,300,000	13,000,000	13,062,850		(12,277)			5.375	5.252	JD	31,056	698,750	01/30/2015	06/15/2024
92658T-AQ-1	VIDEOTRON LTEE VIKING CRUISES LTD	<i>I</i>	١	1	3FE 4FE	11,283,500		11,816,000	11,200,000	11,233,535		(12,252)			5.000	4.872		258,222		12/23/2015	07/15/2022
92676X-AD-9 927320-AA-9	VINCL SA	·			4FE	124,819		140,006	131,000	125,595		517 2,258			5.875	6.566		2,266	7,373 	05/22/2019	09/15/2027 04/10/2029
92769V-AG-4	VIRGIN MEDIA FINANCE PLC)	1	4FE	1,262,500	102.8750	1,285,938	1,250,000	1,255,426		(1,596)			5.750	5.593	JJ	33,142	71,875	01/13/2015	01/15/2025
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC)	1	3FE	2,950,750	. 105 . 8750	3,070,375	2,900,000	2,947,694		(3,056)			5.500	5. 193		20,381	79,307	06/25/2019	05/15/2029
92769X-AP-0 927804-FX-7	VIRGIN MEDIA SECURED FINANCE PLCVIRGINIA ELECTRIC AND POWER COMPAN	LS [)	1	3FE 1FE		.105.8750	105,875	100,000			(105) 833			5.500	5. 193 3. 511		703	2,735	06/25/2019	05/15/2029 03/15/2027
92826C-AB-8	VISA INC			1	1FE	13,675,673	100.3730	13,373,050	13,320,000	13,394,653		(77, 153)			2.200	1.605		13,838	293,040	04/06/2016	12/14/2020
92826C-AC-6	VISA INC	. [1	1FE	2,995,830	102.9070	3,087,207	3,000,000	2,998,141		596			2.800	2.822		3,967	84,000	12/09/2015	12/14/2022
92826C-AD-4	VISA INC			1	1FE	10,509,500	.105.7260	10,572,644	10,000,000	10,329,036		(50,568)			3. 150	2.551	JD	14,875	315,000	04/19/2016	12/14/2025
92840V-AB-8 92840V-AD-4	VISTRA OPERATIONS COMPANY LLC			1 1	3FE 2FE	5,994,140 6,858,050	.105.3750	6,274,028 .6,923,977	5,954,000 6,835,000	5,993,727 6,858,189		(413)			5.625	5.430		126,523	155,039	12/18/2019	02/15/2027 07/15/2024
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC			1	2FE	1,063,697	102.0190	1,087,521	1,066,000	1,063,800		102			4.300	4.327	JJ	25,466		06/04/2019	07/15/2029
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1	3FE	375,000		391,868	375,000	375,000					5.000	5.000	JJ	9,896		06/06/2019	07/31/2027
92840V-AG-7 92840V-AG-7	VISTRA OPERATIONS COMPANY LLC	LS		1	2FE 2FE	1,074,728 299,367	99.3670	1,070,180 298,100	1,077,000 300,000	1,074,763		35			3.700	3.734		5,092 1,418		11/06/2019	01/30/2027 01/30/2027
92856J-AB-6	VIZIENT INC	L8		1	4FE	299, 367		416,230	389,000	299,377		(141)			6.250	6.165		3, 107	12,764	05/22/2019	05/15/2027
928563-AA-3	VMWARE INC			1	2FE	2,796,360		2,803,956	2,800,000	2,799,204		1,223			2.300	2.345		23,256	64,400	08/16/2017	08/21/2020
928563-AB-1	VMWARE INC	·		1	2FE	1,397,088		1,426,542	1,400,000	1,398,410		571			2.950	2.995		14,914	41,300	08/16/2017	08/21/2022
92857W-BH-2 92857W-BJ-8	VODAFONE GROUP PLC VODAFONE GROUP PLC	·)		2FE 2FE	6,444,945 8,670,513	.105./810 .108.6270	6,875,743 9,504,889		6,459,262 8,686,523		9, 132 10, 215			3.750 4.125	3.919 4.277		111,719	274,896 360,938	05/23/2018	01/16/2024 05/30/2025
92857W-BK-5	VODAFONE GROUP PLC)		2FE	16,202,802	.110.8760	18, 154, 802	16,374,000	16,224,639		14,308			4. 375	4.506		61,687	738,238	06/27/2018	05/30/2028
92857W-BM-1	VODAFONE GROUP PLC)		2FE	496,040	. 120 . 1220	600,611	500,000			58			5.250	5.404	MN	2,260	26,250	05/23/2018	05/30/2048
92857W-BT-6 928668-AT-9	VODAFONE GROUP PLC VOLKSWAGEN GROUP OF AMERICA FINANC	<u>-</u>	0		2FE 2FE	591, 162 4,987,900	.117.5690		600,000 5.000.000	591, 198 4, 989, 606		36			5. 125 4.625	5.213 4.666	JD	1,025	15,375 231,275	06/12/2019	06/19/2059 11/13/2025
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC	1	 ?		2FE		.112.7210		4,000,000	4,989,606					4.750	4.893	MN	25.333	190,000	11/07/2018	11/13/2025
928668-AX-0	VOLKSWAGEN GROUP OF AMERICA FINANC		D		2FE	998,610	.100.8720	1,008,722	1,000,000			180			2.500	2.572	MS	6,597		09/19/2019	09/24/2021
928670-AB-4	VOLKSWAGEN INTL FIN NV)	1	2FE	9,910,500	.101.1790	10,117,862	10,000,000	9,993,405		10,412			4.000	4.110	FA	154,444	400,000	08/05/2010	08/12/2020
929089-AF-7 91831A-AC-5	VOYA FINANCIAL INC	+		1	2FE 4FE	1,387,500 328,837	.100.2500	1,390,969	1,387,500 353,000	1,387,500	·	3,011			4.700 6.125	4.700 7.518	JJ	28,621	65,213	12/26/2018	01/23/2048
929160-AS-8	VULCAN MATERIALS CO			1	2FE		.103.3230		450,000	463,864		(2,341)			4.500	3.846	A0	5,063	20,948	03/06/2017	04/15/2025
929160-AT-6	VULCAN MATERIALS COMPANY			1	2FE	14,940,450	.105.6960	15,854,390	15,000,000	14,954,758		5,294			3.900	3.948		146,250	585,000	03/09/2017	04/01/2027
929566-AJ-6 960386-AH-3	WABASH NATIONAL CORPORATION	·		1	4FE 2FE	5,792,140	100.0000	5,938,000	5,938,000	5,806,692 19,990,018		12,612			5.500	5.943 4.390		81,648	252,038	09/05/2019	10/01/2025
960386-AH-3 960386-AM-2	WABTEC CORPORATION	· -			2FE	19,975,800 1,550,277	.105.1500	21,029,948 1,707,292	20,000,000 1.552.000	19,990,018		2,491 140		····	4.375	4.390		330,556	875,000 75,087	08/05/2013	08/15/2023
960386-AN-0	WABTEC CORPORATION			1	2FE	1,568,935	.106.1810	1,669,173	1,572,000	1,569,596		512			4 . 400	4.190	MS	20,366	67,384	09/12/2018	03/15/2024
960386-AP-5	WABTEC CORPORATION	ļ		1	2FE	1,572,000	.100.0150	1,572,238	1,572,000	1,572,000					2.944	3.382		2,057	59,424	09/12/2018	09/15/2021
931427-AH-1 931142-EC-3	WALGREENS BOOTS ALLIANCE INC	·		1	2FE1FE	6,218,415 5,921,940	.104.2400	6,362,815 7,112,065	6,104,000 6,000,000	6,186,746 5,924,006	}	(11,382)		···	3.800	3.495		27,705 1,350	210,976 243,000	11/06/2019	11/18/2024
931142-EU-3 931142-ED-1	WALMART INC			1	1FE		.118.5340		12,000,000			4,509			3.550	3.597	JD	5,917		06/20/2018	06/26/2025
931142-EE-9	WALMART INC			1	1FE	6,978,580	.110.1790	7,712,550	7,000,000	6,981,332		1,838			3.700	3.737	JD	3,597	259,000	06/20/2018	06/26/2028
931142-EM-1	WALMART INC	. -		1	1FE	5,147,700	. 105 . 4890	5,274,457	5,000,000	5, 137,006		(10,694)			3.050	2.590	JJ	73,285	31,771	06/06/2019	07/08/2026
931142-EQ-2 931142-CB-7	WALMART INCWAL-MART STORES	· -		1	1FE		129 6200	9,010,685 6,481,009	9,000,000 5,000,000			(17,203)			2.375	2.387	MS	57,594		09/19/2019	09/24/2029
931142-DG-5	WAL-MART STORES INC			1	1FE	8,016,240	. 114. 2980	9,143,826	8,000,000			(401)			4.000	3.987	A0	71,111	320,000	01/23/2017	04/11/2043
931142-DP-5	WAL-MART STORES INC	. .		1	1FE	14,633,615	. 105. 1740	14,483,564	13,771,000	14, 202, 548		(93,680)			3.300	2.528		87, 102	454,443	02/27/2015	04/22/2024
254687-CT-1	WALT DISNEY CO	.			1FE	7,011,067	. 121 . 0380	7,262,260	6,000,000	6,989,666		(21,401)		ļ	7.750	3.362	JJ	207,958		11/27/2019	01/20/2024

								Showing All Lor	•												
1	2	<u>_</u>	Cod		6	7		Fair Value	10	11			usted Carryin		4			nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and	ι	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
254687-DD-5	WALT DISNEY CO			1	1FE		108.2590	5,412,946	5,000,000	5, 176, 494		(2,640)			3.700	3.030		39,056	404.000	11/27/2019	10/15/2025
254687-DZ-6 254687-FL-5	WALT DISNEY COWALT DISNEY CO			1	1FE		.140 . 4490	5,617,973 1,455,746	4,000,000 1,500,000	5,068,171 1,478,396		(4,998)			6.200	3.837		11,022 9,583	124,000	11/27/2019	12/15/2034
25468P-DJ-2	WALT DISNEY CO			1	1FE		100.6610	5,033,043	5,000,000	5,036,300		(32,041)			2.300	1.639		44,403	115,000	03/30/2016	02/12/2021
25468P-CP-9	WALT DISNEY COMPANY/THE			1	1FE		119.4130	23,882,614	20,000,000	19,834,345		4,494			4.375	4.435		328 , 125	875,000	08/17/2011	08/16/2041
93627C-AA-9 93884P-CR-9	WARRIOR MET COAL LLC			1	4FE		101.5000	2,838,955 6,180,754	2,797,000 5,000,000	2,857,038 4,973,910		(17,360)			8.000 6.570	7.123 6.654		37,293	213,920 328,500	06/27/2019	01/12/2024
C9716#-AJ-8	WASTE CONNECTIONS 2017A SR NTS				IFE			15,383,751		4,973,910		467			3.240	3.240		96,725 95,850		04/20/2017	04/20/2024
941053-AH-3	WASTE CONNECTIONS INC			1	2FE	9, 124, 452	111.5200	10,148,342	9,100,000	9, 122, 182		(2,022)			4.250	4.217		32,229	402,865	11/07/2018	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC			1	2FE	6,482,970		6,887,117	6,500,000	6,483,986		1,016			3.500	3.531		37,917	123,229	04/09/2019	05/01/2029
941063-AQ-2 94106L-AZ-2	WASTE MANAGEMENT INC			1 1	2FE 2FE			6,820,082 6,044,874	6,656,000 5,750,000			1,828 1.446			4.600	4.630		102,059	306, 176	02/23/2011	03/01/2021
94106L-BA-6	WASTE MANAGEMENT INC			1	2FE	20,022,900		20,899,932	20,000,000	20,012,680		(2,250)			3. 125	3.330		208,333		02/27/2015	03/01/2025
94106L-BE-8	WASTE MANAGEMENT INC			1	2FE	8,283,509	104.3520	8,645,554	8,285,000			133			3.150	3. 152	MN	33,347	260,978	10/30/2017	11/15/2027
94106L-BG-3	WASTE MANAGEMENT INC			1	2FE	7,875,225		8,032,170	7,500,000	7,858,809		(16,416)			3.450	2.869		11,500	145,906	06/27/2019	06/15/2029
94106L-BH-1 94107J-AA-1	WASTE MANAGEMENT INC				2FE 4FE	2,399,352 2,015,000	104.7680	2,514,437	2,400,000 2,000,000	2,399,402 2,010,837		50			3.200	3.204		3,413	43,307	05/14/2019	06/15/2026
942683-AF-0	WATSON PHARMACEUTICALS I			1	2FE		102.2150	3,066,446	3,000,000	3,023,749		(8, 176)			3.250	2.948		24,375	97,500	12/12/2012	10/01/2022
92939U-AA-4	WEC ENERGY GROUP INC				2FE		102.0300	1,020,304	1,000,000	999,797		134			3.375	3.389		1,500	33,750	06/04/2018	06/15/2021
92939U-AB-2 94946T-AC-0	WEC ENERGY GROUP INC				2FE 3FE	1,582,003 6,885,214		1,616,907	1,583,000	1,582,264		262			3.100 5.250	3.122		15,403	24,537	03/04/2019	03/08/2022 04/01/2025
94946T-AD-8	WELLCARE HEALTH PLANS INC			1	3FE	3,384,431		3,517,695	3,303,000	3,368,206		(12,378)			5.375	4.886		67.069	177,001	05/22/2019	08/15/2026
94973V-AS-6	WELLPOINT INC			1	2FE	11,633,108	101.4300	11,816,550	11,650,000	11,648,726		1,981			4.350	4.368	FA	191,448	506,775	08/09/2010	08/15/2020
94973V-AX-5	WELLPOINT INC			1	2FE	4,783,208	102.5140	4,795,612	4,678,000	4,769,143		(14,065)			3. 125	2.276		18,680	73,094	08/13/2019	05/15/2022
94973V-AX-5 949746-RS-2	WELLPOINT INC	LS		1	2FE 1FE	329,242 749,828			322,000 750,000			(968)			3. 125	2.276		1,286 6,094	5,031 18,750	08/13/2019	05/15/2022 03/04/2021
949746-SA-0	WELLS FARGO & COMPANY				1FE	2,247,885		2,253,305	2,250,000	2,249,312		426			2.100	2.120		20,344	47,250	07/18/2016	07/26/2021
94974B-FJ-4	WELLS FARGO & COMPANY				1FE	9,994,100	103.5640	10,356,379	10,000,000	9,997,941		616			3.450	3.457	FA	132,250	345,000	02/06/2013	02/13/2023
94974B-FN-5 95000U-2D-4	WELLS FARGO & COMPANY				1FE	7,474,425		7,963,799	7,500,000	7,489,501		2,633			4. 125 4. 150	4. 167 4. 172		116,875	309,375	08/08/2013	08/15/2023
95000U-2D-4	WELLS FARGO & COMPANY	LS		1	1FE	1,902,607 853,478		2,123,215 952,439	1,906,000 855,000	1,902,869 853,596		262			4. 150	4. 172		34,496	39,550	01/16/2019	01/24/2029
95000U-2F-9	WELLS FARGO & COMPANY	1		1	1FE		103.7660	15,564,960	15,000,000	15,000,000					3. 196	3.196		18,643	239,700	06/10/2019	06/17/2027
95000U-2G-7	WELLS FARGO & COMPANY			1	1FE		100.6950	1,006,951	1,000,000	1,000,000					2.879	2.879		4,878		10/24/2019	10/30/2030
95000U-2H-5 94988J-5R-4	WELLS FARGO & COMPANY			1	1FE 1FE		100.0940	3,002,827	3,000,000	3,000,000 21,973,419		6.763			2.406	2.406 3.586		12,231		10/24/2019	10/30/2025
95040Q-AK-0	WELLTOWER INC			1	2FE		104.0070	903.857	900,000						2.700	2.717		1,013	761,000	12/09/2019	02/15/2027
95040Q-AK-0	WELLTOWER INC	LS		1	2FE	99,893	100.4290	100,429	100,000	99,894		1			2.700	2.717	FA	113		12/09/2019	02/15/2027
95709T-AD-2	WESTAR ENERGY INC			1	1FE		101.5770	15,236,507	15,000,000	14,998,093		3,406			5.100	5.124		352,750		06/27/2005	07/15/2020
95709T-AH-3 95709T-AN-0	WESTAR ENERGY INC WESTAR ENERGY INC				1FE 1FE	14,917,65011,924,680	100 3000	16,689,257	15,000,000 12,000,000	14,930,256		1,888 7,113			4. 125 2. 550	4.157		206,250	618,750	05/14/2012	03/01/2042
95709T-AP-5	WESTAR ENERGY INC			1	1FE		100.3090	8,296,922		7,976,694		2,821			3.100	3.145		62,000	248,000	02/23/2010	04/01/2027
958254-AB-0	WESTERN GAS PARTNERS			1	2FE	20,832,358	102.5060	21,218,810	20,700,000	20,738,364		(14,644)			4.000	3.917	JJ	414,000		10/09/2012	07/01/2022
958254-AK-0 958254-AL-8	WESTERN GAS PARTNERS LP			1	2FE 2FE	598,908274,707			600,000 300,000	599,031 274,881		89 174			4.750	4.773		10,767	28,975 8,250	08/07/2018 06/13/2019	08/15/2028
959802-AY-5	WESTERN UNION CO/THE			1	2FE	1,996,900		2.006.755	2.000,000	1,996,956		56			2.850	2.883		5,233		11/18/2019	01/10/2025
960410-AC-2	WESTJET AIRLINES LTD		Α	1	3FE	1,497,960	101.5730	1,523,593	1,500,000	1,499,368		415			3.500	3.530		2,188	52,500	06/13/2016	06/16/2021
960413-AF-9	WESTLAKE CHEMICAL CORP			1	2FE		102.3330	10,233,280	10,000,000	9,986,318		5,053			3.600	3.657		166,000	360,000	07/10/2012	07/15/2022
961214-EH-2 96188#-AA-6	WESTPAC BANKING CORP		υ	2	1FE 2PL		100.2480	10,024,798	10,000,000 8,944,444	9,997,258 8,944,444		58			2.350	2.356		27,417 97,447	287,932	11/12/2019	02/19/2025
962166-BX-1	WEYERHAEUSER COMPANY			1	2FE	10,058,592		10,948,171	10,113,000	10,062,101		3,509			4.000	4.062		51,689	292, 153	02/21/2019	11/15/2029
962166-BX-1	WEYERHAEUSER COMPANY	LS		1	2FE	1,379,538	108.2580	1,501,544	1,387,000	1,380,019		481			4.000	4.062	MN	7,089	40,069	02/21/2019	11/15/2029
96926D-AR-1	WILLIAM LYON HOMES INC			1	4FE	1,503,503		1,534,700	1,490,000	1,503,183		(736)			5.875	5.374		36,717	58,750	11/06/2019	01/31/2025
96926D-AU-4 96949L-AD-7	WILLIAM LYON HOMES INC WILLIAMS PARTNERS LP			¦	4FE 2FE	2,512,874 1,399,286		2,602,080 1,460,284	2,496,000 1,400,000	2,507,747 1,399,445		(3,966)			6.000	5.807 3.756		49,920	149,760	09/12/2018	09/01/2023
96950F-AD-6	WILLIAMS PARTNERS LP				2FE	3, 132, 870	100.5870	3,017,616	3,000,000	3,013,548		(65,018)			5.250	3.020	MS	46,375	157,500	02/20/2018	03/15/2020
96950F-AJ-3	WILLIAMS PARTNERS LP			1	2FE	1,378,518	102.4630	1,450,878	1,416,000	1,398,702		6, 157			3.350	3.844	FA	17,920	47,436	07/21/2016	08/15/2022
96950G-AA-0	WILLIAMS SCOTSMAN INTL			1	4FE	3,355,200	104.2500	3,340,170	3,204,000	3,286,259		(38,336)			7 .875	6.455	JD	11,214	252,315	02/22/2018	12/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Decei	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			li	nterest		Da	ites
·	_	3	4	5		•	8	9			12	13	14	15	16	17	18	19	20	21	22
		"					•	· ·				10		Total				10	20		
														Foreign							
			_		NAIG								0	5							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion		Value	of	of	Paid	Accrued	During Year	Acquired	Date
970648-AJ-0	WILLIS NORTH AMERICA INC	Ť	- "	1	2FE		99.1160		7,000,000	6,987,668	(Bediedde)	338	rtocogriizou	Value	2.950	2.971	MS	63,671	Burning Tour	09/03/2019	09/15/2029
976656-CL-0	WISCONSIN ELECTRIC POWER COMPANY			1	1FE.	1,999,620	99.9550	1,999,104	2,000,000	1,999,624		4			2.050	2.054	JD	2,392		12/03/2019	12/15/2024
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATI			1	1FE		.100.2540		1,050,000	1,048,802		9			3.300	3.306	MS	13.186		08/07/2019	09/01/2049
982526-AQ-8	WM WRIGLEY JR CO	.1		1	1FE		.100.9750	12,916,746	12,792,000	12,814,170		(71,449)			3.375	2.748	AO	83,948	431,730	07/15/2015	10/21/2020
92933B-AM-6	WMG ACQUISITION CORP			1	3FE		.103.5000	1,808,145	1,747,000	1,752,206		(1,671)			4.875	4.761	MN	14, 194	84,898	05/22/2019	11/01/2024
92933B-AM-6	WMG ACQUISITION CORP	LS		1	3FE	167,000		172,845	167,000	167,000					4.875	4.875		1,357		10/13/2016	11/01/2024
92933B-AP-9	WMG ACQUISITION CORP			1	4FE	1,961,420		2,043,955	1,942,000	1,955,354		(3,630)			5.500	5.269		22,549	106,810	04/17/2018	04/15/2026
97789L-AB-2	WOLVERINE ESCROW LLC			1	4FE	149,490		158 , 173	151,000	149,505		15			9.000	9.198		1,284		11/13/2019	11/15/2026
97789L-AC-0	WOLVERINE ESCROW LLC			[]	4FE	266,310		278,415	269,000	266,352		42			8.500	8.753		2, 159	F 05-	11/13/2019	11/15/2024
98212B-AE-3	WPX ENERGY INC	+		[!	3FE	293,763		304,938	287,000	293,466		(330)			5.250	4.707		4,437	5,250	09/16/2019	09/15/2024
98212B-AG-8 98212B-AG-8	WPX ENERGY INC	LS		[]	3FE	1,130,000		1, 150, 000	1,000,000	1,091,030 545.515		(22,448)		·	8.250	5.437 5.437		34,375	82,500	03/21/2018	08/01/2023
98212B-AG-8 98212B-AH-6	WPX ENERGY INC	LS			3FE 3PL	565,000 355,734			500,000 356,000			(11,224) 121			8.250 5.750	5.437		1, 188	41,250 17,020	03/21/2018	08/01/2023
92940P-AB-0	WRKCO INC			. 1	2FE	1,178,320		1,298,816	1, 180, 000	1, 178, 497		177			4.650	4.674		16, 156	42,982	02/21/2019	03/15/2026
92940P-AD-6	WRKCO INC			.	2FE	133,935		152,517	134,000	133.940		۱//			4.900	4.906		1.933	5, 143	02/21/2019	03/15/2029
96145D-AB-1	WRKCO INC			1	2FE	698,426		714,365	700,000			227			3.000	3.044		6, 183	21,000	02/21/2019	09/15/2024
96145D-AD-7	WRKCO INC			1	2FE	6,497,506		6,655,955	6,500,000	6,497,725		220			3.375	3.380		64.594	219,375	02/21/2019	09/15/2027
98310W-AG-3	WYNDHAM WORLDWIDE			1	3FE	657.360		685.580	664.000	663.009		800			5.625	5.759		12.450	37,350	04/14/2011	03/01/2021
98310W-AJ-7	WYNDHAM WORLDWIDE			. 1	3FE	14,846,291	.102.0000		14,875,000	14,867,705		3, 150			4.250	4.274	MS	210,729	632, 188	02/27/2012	03/01/2022
98310W-AJ-7	WYNDHAM WORLDWIDE	LS		1	3FE		.102.0000	127,500	125,000	124,939		26			4.250	4.274		1,771	5,313	02/27/2012	03/01/2022
98389B-AR-1	XCEL ENERGY INC			1	2FE	8,028,496	. 104 . 4360	8,354,893	8,000,000			(3, 157)			3.300	3.253	JD	22,000	264,000	01/01/2017	06/01/2025
98389B-AV-2	XCEL ENERGY INC			1	2FE		.109.9220	14,289,839	13,000,000	12,921,838		7,599			4.000	4.085		23,111	520,000	06/20/2018	06/15/2028
98389B-AW-0	XCEL ENERGY INC			1	2FE	5,956,740		5,946,589	6,000,000	5,957,303		563			2.600	2.682		23,400		11/04/2019	12/01/2029
984121-CK-7	XEROX CORP			1	3FE	1,912,151			1,948,000	1,942,489		8,021			2.750	3. 183		17,857	53,570	10/14/2016	09/01/2020
984121-CM-3	XEROX CORP				3FE	4,350,070		4,417,090	4,389,000	4,383,650		8, 174			3.500	3.696		55,899	153,615	08/17/2015	08/20/2020
984121-CM-3 984121-CQ-4	XEROX CORPXEROX CORPORATION	LS			3FE 3FE	605,580 1,461,535		614,910 1,599,970	611,000 1,544,000	610,255 1,480,543		1, 138 17, 158			3.500 4.125	3.696 5.017		7,782 18.753	21,385 59,341	08/17/2015 05/22/2019	08/20/2020
984121-CQ-4	XEROX CORPORATION	LS			3FE	461,202		518,125	500,000	470,090					4. 125	5.693		6,073	19,375	01/23/2019	03/15/2023
98417E-AN-0	XSTRATA CANADA FIN CORP	Lo	n	1	2FE	1,091,970			1,000,000	1,079,606		(1,877)			6.000	5.377		7,667	60,000	02/23/2019	11/15/2041
98417E-AT-7	XSTRATA FINANCE CANADA		D	3	2FE	4,987,350		5,235,130	5,000,000	4,995,885		1.347			4.250		AO	38.958	212,500	10/18/2012	10/25/2022
98419M-AB-6	XYLEM INC			1	2FE	19,987,000			20,000,000	19,997,259		1,467			4.875	4.883	AO	243,750		09/15/2011	10/01/2021
98478*-AG-2	YANKEE GAS SERVICES CO				1	9,781,203		11, 149, 321	10,000,000	9,960,061		16, 113			8.480	8.686	MS	282,667	848,000	12/31/1998	03/01/2022
984851-AF-2	YARA INTERNATIONAL ASA		D	1	2FE	6,982,360		7,608,892	7,000,000	6,984,630		1,453			4.750	4.782	JD	27,708	332,500	05/24/2018	06/01/2028
987184-C#-3	YORK WATER COMPANY				1	6,500,000		6,856,996	6,500,000	6,523,303		(28,868)			10.050	9.540		165, 127	653,250	12/31/1998	09/30/2020
988498-AD-3	YUM! BRANDS INC			1	4FE	459,747		599,720	517,000	468,853		1,205			6.875	7.853		4,542	35,544	04/29/2009	11/15/2037
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC	LS		[]	2FE	1,018,388		1,063,144	1,020,000	1,018,930		308		ļ	3.700	3.735		10,693	37,740	03/08/2018	03/19/2023
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC	L.LS		[]	2FE		. 104 . 2300	104,230	100,000	99,895		30			3.700	3.735		1,048	3,700	03/08/2018	03/19/2023
98956P-AB-8 98956P-AC-6	ZIMMER HOLDINGS INC	+	1	[2FE		.119.1910	7, 151, 446	6,000,000	5,991,360		227			5.750	5.762		29,708	345,000	11/12/2009	11/30/2039
98956P-AC-6 98978V-AB-9	ZOETIS INC	+		- [2FE 2FE		.102.0830	4,083,312	4,000,000 6.000,000	3,998,445 5,997,734		774 688			3.375 3.250	3.396		11,625 81.250	135,000	11/07/2011	11/30/2021
98978V-AB-9 98978V-AL-7	ZOETIS INC	+			2FE	5,993,831 4,972,200		6, 177,025 5, 141,649	5,000,000	5,997,734		2,513			3.250	3.263		45,417	195,000	09/05/2017	09/12/2027
25746U-DD-8	DOMINION ENERGY INC			1 5	3FE	5,000,000			5,000,000	5,000,000					0.000	0.000		40,41/		12/02/2019	12/31/2049
	btotal - Bonds - Industrial and Miscellane	oue (I	Inaffi	iliated)			. 102.0170	, 100,000		,0,000,000							O D			12/ 02/ 2010	12/01/2040
	blotal - Bonds - Industrial and Miscellane bligations	ous (t	Jilaili	iliateu) -	issuei	12,957,098,149	vvv	13,782,794,720	12,967,875,535	12.956.628.782	(129)	(2.371.388)	716.433	165.254	XXX	XXX	XXX	139.605.286	493,852,766	XXX	XXX
	J	1	1	T,	450			13,782,794,720		12,956,628,782	(129)	(2,3/1,388)	/ 16,433	165,254				139,605,286	493,852,766		
14975T-AA-6 007036-UQ-7	ABSN_06-HE5 RMBS	+			1FM	455,785 1,137,148	0.0000	1,636,757	1,238,941 2,419,463	1,303,308					6.500	6.656 9.749		831	52,348	10/17/2006 05/22/2009	07/27/2036
2254W0-MM-4	ARMT 05-12 RMBS				1FM	1,862,360	43.9520		4,129,973	2, 101, 165					2.062	6.398		1.406		05/22/2009	04/25/2057
059523-BB-5	BAFC 2007-5 7A5 RMBS			2 4	1FM		43.9320	4,360,959	5,330,153	2,829,087		173,805			6.500	13.224			345,816	05/21/2009	02/25/2052
07384M-6H-0	BSARM 04-12 RMBS	1	1	2 3	1FM	1,489,188			1,514,509	1,486,174		601			3.990	4.731		5.036	62,898	01/16/2007	05/25/2037
1248MG-AP-9	CBASS 07-CB1 RMBS	.1	1	4	1FM	4,756,947	49.5720		8,475,353	2,679,375		(299,559)			3.568	5.640		25,203	148.735	03/06/2007	01/25/2047
17311Y-AE-3	CBASS 07-CB3 RMBS		1	4	1FM		57.0070	7,596,071	13,324,714	5,226,861		(371,915)			5.817	6.515		64,592	251,426	03/23/2007	02/25/2047
16678R-BT-3	CCMFC 2004-A B1 RMBS			2,4	1FM	823,362		632,835	1,175,407	470,012		(209,465)			2.326	3.443		2,279	30,789	10/31/2012	03/25/2035
16678R-CM-7	CCMFCF_04-BA RMBS			2,4	1FM	1,375,001		1,446,326	1,946,110	232,810		(459,719)			2.277	2.010		3,694	51,593	10/31/2012	10/25/2035
161630-BD-9	CHASE 2007-A1 11M1 RMBS			2,4	1FM	2, 137, 271		3,248,785	3,241,091	2, 135, 468		(85, 197)			4.172	16.531		11,267	131, 115	01/07/2010	03/25/2037
12558M-BM-3	CITHE_03-1 RMBS			3	1FM	926 , 120		947,383	926,225	932,237		(2,491)			5.170	4.744		3,990	47,886	03/03/2003	10/20/2032
12558M-BN-1	CITHE 03-1 RMBS				1FM	847,609	98.5660		847.871	863.042		(1.868)		1	5.560	5, 161	MON	3.928	47.142	03/03/2003	05/20/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value				nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	е	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
17310N-AH-1	. CRMSI 2006-3, M2 RMBS			4	1FM	1,192,514			3,217,360	96,260		(146,079)			5.824	5. 128		15,615	166,261	11/16/2006	04/25/2037
173109-AH-2	. CRMSI_07-1 RMBS			4	1FM	2,400,973			8,952,911						5.927		MON	44,220	469,923	03/21/2007	03/25/2037
17312H-AH-2	. CRMSI_07-2 RMBS			4	1FM	2,880,859			9, 124, 000						6.440		MON	48,965	461,050	06/20/2007	06/25/2037
17312H-AJ-8 225458-6G-8	. CRMSI_07-2 RMBS			2 /	IFM				675,831 1,845,231	1,248,734		(15,020)	12.247		6.490 5.500		MON	3,655 8.457	32,373	06/20/2007 01/07/2010	06/25/2037
225470-Q8-9	CSMC 2006-3 5A5 RMBS	1	1	2.4	1FM	1,267,953			2, 186, 966	1, 154, 855		(73,669)	12,241		6.000		2 MON	10,935	131,675	01/07/2010	04/25/2036
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS			2,3	1FM		104.2660		271,832			154			5.500		3 MON	1,246	14,793	08/16/2006	10/25/2041
12667G-US-0	. CWALT 2005-29 CB A6 RMBS			2,4	1FM	4,385,161	87.9800	4,316,274	4,905,970	1,924,336		(539,245)			5.500	5.230	MON	22,486	264,768	03/31/2007	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS			2,4	1FM	2,823,228			3,429,034	1,715,156		(117, 187)			5.750		5 MON	16,431	193,432	05/19/2006	05/25/2036
02151N-AB-8	CWALT_07-18CB RMBS	+		2,4	1FM	2,904,661	57.3930		4,725,638	521,471		(554,049)			2.262		5 MON	1,782	128,339	06/19/2007	08/25/2037
17025A-AF-9 126694-X3-7	. CWHL 2006-17 A6 RMBS	+		2,4	1FM	1,454,317 6,810,929	75.0090		2,018,608 8,738,366			(12,862)			6.000 6.000	8.837	7 MON 5 MON	10,093		03/22/2010	01/25/2038
12544W-AG-2	CWHL 2000-9 ATO NWBS		1	2.4	1FM	540,231			780,669	537,928		(1,290)			4.365	16.540		2,839		01/26/2010	06/25/2047
12669G-NM-9	CWHL_05-7 RMBS			2	1FM	136,709		131,544	136,955	138,351		(34)			2.592		9 MON	69	4,211	01/13/2005	03/25/2035
12543P-AK-9	CWHL_06-21 RMBS			2,4	1FM	961,430			1,342,221	928,617		(36,250)			5.750		3 MON	6,431	75,886	04/20/2010	02/25/2037
12666R-AF-7	. CWL_06-9 RMBS			4	1FM	468,094			706,786						5.989		3 MON	3,527	43,218	04/11/2007	08/27/2046
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS			2,4	1FM	228,906			545,309	233,337		163,784	516,437		4.097 5.805		7 MON	1,862	23,324	03/10/2010	11/19/2035
38012T-AC-6 36245E-AG-3	GMACM_06-HE3 RMBS			4	IFM	1,876,543	44.4340		2,673,617 1,870,783						2.082		5 MON 3 MON	12,934	149,207	08/25/2006	12/25/2040 10/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS			2 4	1FM	880.004	93.6680		1,070,783			(6.736)			6.000		4 MON	5.351	62,586	03/17/2010	01/25/2037
43739E-BS-5	HMBT 05-4 RMBS			2	1FM	1,703,550			2,203,460	1,930,745		40,092			2.062	11.776		757	60,117	05/05/2010	10/25/2035
41161P-HD-8	HVMLT 2004-8 2A4B RMBS			2,4	1FM	260,480	44.5360	219,060	491,876						2.704	10.882		480	15,657	11/19/2004	11/19/2034
46628G-AF-6	JPALT RMBS			2,4	1FM	4,026,341	85.5560		5,573,307	2,935,345		(544,404)			4. 164		1 MON	19,339	231,027	01/11/2007	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM	2,245,850			3,054,397	1,317,917		(263,364)			5.932		2 MON	15,099	76,719	04/11/2007	12/25/2050
46630L-AJ-3 46630M-AG-7	JPMAC_07-CH1 RMBS JPMAC_07-CH2 RMBS			4	1FM		73.4890	1,583,804 4,352,854	1,379,618 5,923,144	.3,205,537		(262,510)			5.840 5.551		MON 1 MON	6,714 27,399	53,924 199,095	02/27/2007 05/08/2007	11/25/2036
466247-J4-6	JPMMT 2006-A2 2A1 RMBS			2 4	1FM	1,111,890			1,640,884	1, 177, 230		1,728			4. 187	17.519		5,726	67,004	04/26/2010	04/25/2036
52520M-FB-4	LMT 2006-1 1A5 RMBS			2.4	1FM	6.284.521	81.6860		7.789.948	4.961.141		(346,098)			5.500		2 MON	35.704	424,595	05/18/2006	02/25/2036
52523K-AL-8	LXS 2006-17, WF62 RMBS			4	1FM	830,530	93.5120	1,007,275	1,077,158	97,730		(360,366)			6.080	5.580	MON	5,458	53,532	10/04/2006	11/25/2036
52524M-AX-7	LXS_07-9 RMBS			4	1FM		89.4890		784,515	568,314		(37,720)			5.990		MON	3,916	35,660	05/25/2007	04/25/2037
576433-UF-1	MARM 2004-13 3A1 RMBS			2,3	1FM	1,044,599			1,080,213	1,046,384		277			4.696		2 MON	4,227	48,227	08/16/2006	01/21/2057
576436-AS-8 57643M-EE-0	MARP 2005-1 1A2 RMBS			2	3FM	3,696,389	94.9540		3,931,154 7,522	3,601,800		(76,394)	7.522		6.500 4.750		5 MON 3 MON	21,294	252,950	03/09/2005 08/30/2005	08/25/2049
61913P-AQ-5	MHL 05-1 RMBS			2	1FM	365,059	99.2260		365,059	365,058		4			2.572		2 MON		10,778	01/14/2005	02/25/2035
61913P-AS-1	MHL_05-1 RMBS	1		2	1FM	912,647	99.0900		912,647	908,306		334			2.512		MON	382	26,414	01/14/2005	02/25/2035
61915R-AK-2	_ MHL_05-3 RMBS			2	1FM	3,067,187	99.2810	3,110,780	3, 133, 301	3,080,945		1,618			2.392	2.997	7 MON	1,249	88,099	06/24/2009	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS			2,3	1FM	1,272,145			1,302,624	1,278,870		730			4.359		MON	4,732	56,473	08/17/2006	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS	+		2,4	1FM		92.8240		1, 117, 070	708,114			158,351		4.330	19.817		4,030	48,084	01/11/2010	09/25/2035
61748H-HC-8 61748H-AN-1	MSM_04-11A RMBS MSM_04-5AR RMBS	+		2.3	1FM 1FM	541,200			541,200 679.963	541,200 678.604		40		····	2.162		2 MON 9 MON	195	14,020	12/16/2004	07/25/2053
61748H-VW-8	MSMT 2006-2 6PT RMBS	·†		2.4	1FM	5, 152, 822			6,277,512	4, 146, 233		(267, 144)		ļ	6.500		MON			01/24/2006	04/25/2058
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS			2,4	1FM	5,132,022		5,652,398		5,232,108		(133,048)	382,822		6.431		1 MON	96,263	108,763	07/24/2006	10/25/2051
65539B-AA-6	NMRR_10-1RA RMBS			2	1FM	143,807	99.9800	143, 152	143, 181	143, 181		(155)			6.000	5.940	MON	716	6,682	03/22/2010	07/26/2037
68403B-AG-0	OOMLT_07-FXD2 RMBS	-4		4	1FM	1,458,815			1,637,431	1,389,377		(27,783)		ļ	5.680		MON	7,751	60,880	03/23/2007	03/25/2037
743873-BX-8	PFMLT_05-2 RMBS			2,3	1FM	226,625	92.2430		419,677	241,332		1, 158		ļ	4.660		MON	1,630	18,599	06/04/2009	09/25/2047
759950-EP-9 45660L-EW-5	RAMC_04-4 RMBS RAST 2005-A1 A3 RMBS			ა	1FM		99.0650		6,714,467 3,608,387			5,857	39,632		5.188 5.500		MON	29,029 16.538		09/25/2006	05/25/2052
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS			2.4	1FM	2,994,961	98.9870					8,306			6.000	10.801		3,220	37,969	03/09/2010	12/25/2039
76200R-AV-0	RFMS1 2007-S7 A20 RMBS	1		2.4	1FM	3,330,225			4,342,461	3,500,699		48.258			6.000		6 MON	21,712	257.348	03/16/2010	07/25/2037
83612L-AE-9	SVHE 2006-WF1, M1			4,5,6	1FM		0.0010								6.026	5.520	MON		449,532	10/26/2006	10/25/2036
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS			2,4	1FM	119,782	96.3480	146,486	152,039	124,567		577			3.999		2 MON	507	5,896	02/24/2010	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS	-+		2,4	1FM	634, 157		866,276	867,172	594,081		(54,519)			4.638	19.062		3,352	38,695	04/08/2010	10/25/2036
94983U-AD-9 94983P-AA-6	WFMBS 2007-AR3 A4 RMBS			2,4	1FM	637,443 1,066,459	100 . 3540		925,999 1,440,428			(22,897)			5. 193 5. 217	15.987	7 MON 7 MON	4,008	45,448	04/30/2010 01/19/2010	04/27/2037
94983P-AA-6 92933U-AA-0	WHEN 07-WM1 RMRS			4	1FM	, 000, 459	0.0020		1,440,428	926,970		(29,000)			6 750		MON			01/19/2010	02/25/2036

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Co	des	6	7		air Value	10	11			usted Carryin	g Value			lr	nterest		Da	ates
		3 4				8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-								Year's	Change							
		r		nation		Rate					Current	Other-	in							
		Ce		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0 i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	ubtotal - Bonds - Industrial and Miscellar	neous (Unafi	iliated) -																	1001
	esidential Mortgage-Backed Securities		10.0	1 450	120,042,313	XXX	137,751,433	195,315,301	92,499,286		(5,021,830)	1, 160, 175		XXX	XXX	XXX	795,661	8,031,458	XXX	XXX
059500-AG-3 07387B-EG-4	BACM 2006-3 AJ CMBS		2,3	1FM		0.8540	11,564	1,354,219 3,657,132			(173,606)			5.684	0.000	MON	6,414		02/26/2008	07/10/2044
12513X-AH-5	CD 06-CD2 CMBS		2.4	1FM	3,686,010		3,470,547	6,025,499	3,186,489		(406,741)	376,940		5.481			27,523	427,256	06/19/2008	01/15/2046
20173M-AG-5	GCOFC_06-GG7 CMBS		2,3	1FM	612,432		648,222	644,639	644,639					5.619	5.619	MON	3,019	34,491	06/13/2008	07/10/2038
36828Q-SC-1	. GECMC_06-C1 CMBS		2,4	1FM	1,549,332	50.3300	1,570,421	3, 120, 248	1, 116, 795		(251,029)			5.632	10.881	MON	14,643	227,090	03/13/2006	03/10/2044
46629G-AJ-7 593171-BK-6	JPMCC 2006-CB16 AJ CMBS		2	5FM	1,415,778	70.0000	1,201,496	1,716,422	1,496,205		881,159	800,731		5.623	7.191	MON	8,043	88,898	05/19/2008	05/12/2045
5931/1-BK-6 606935-AM-6	. MEZZ_05-C3 CMBS . MLCFC 06-1 CMBS		2,4	6* 1FM	6,693 4,067,572	0.0000	5, 113, 131	5.649.500	2,760,851		(387.942)			6.722 5.758	0.590 5.945	MON	477 27.107	6,386 6,386	12/02/2005	05/17/2044 02/12/2039
	ubtotal - Bonds - Industrial and Miscellar	neous (I Inafi	iliated) -		, ,007,372				۲,700,031		(001,042)			0.730	∪۳۰۰۰۷		21 , 101	020, 470	12/20/2001	
Co	ommercial Mortgage-Backed Securities	i cous (Onan	matou _j -		12,199,247	XXX	15,556,949	22,167,658	9,204,980		(338, 161)	1,177,672		XXX	XXX	XXX	104,308	1,320,351	XXX	xxx
00435Q-AA-5	ACC 18-1 A ABS		4	2FE	80,862	100.0650	80,916	80,863	80,863		1	.,,		3.700	3.701	MON	91	249	04/30/2018	12/21/2020
BAS10F-77-9	. AFCAL_2019-B1 ABS		4	2Z	141,808,948		142,381,152	139,562,000	141,788,702		(20,246)			4.770	4.352	MJSD	277,379		12/16/2019	03/10/2037
BAS10F-7A-2	AFCAL_2019-B2 ABS		4	2Z	74,066,000		74,502,989	74,066,000	74,066,000					4.500	4.500	MJSD	138,874		12/16/2019	03/10/2037
BAS10F-78-7 BAS10F-7B-0	AFCAL_2019-C1 ABS			3Z	111,388,606	101.1800	111,553,985	110,253,000	111,378,867		(9,739)			7.030 6.840	6.748 6.840	MJSD	322,949		12/16/2019	03/10/2037
BAS10F-7C-8	AFCAL_2019-02 ABS		4	6*	45,978,860	100.4000				(1, 105, 448)	(11, 187)			0.000	(0.584)	MJSD	100,730		12/16/2019	03/10/2037
00868P-AA-3	AHOLD LEASE USA ABS	C	4	2FE	4,694,866	113.2600	5,029,493	4,440,661	4,473,542		(41,526)			8.620	8.028	JJ			06/01/2001	01/02/2025
00868P-AA-3	. AHOLD LEASE USA ABS	C	4	2FE	1,598,119	113.2600	1,778,182	1,570,000	1,573,724		(4,693)			8.620	8.429	JJ	102,795	173,602	05/16/2001	01/02/2025
009089-AB-9	. AIR CANADA	A	2	2FE	864,244	102.8100	859,002				(4,224)			5.375	4.435	MN	5,738	43,309	02/24/2017	11/15/2022
009090-AB-7 009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABSAIR CANADA 2015-1 PASS THROUGH ABS	A	2	2FE 2FE	678,729 5,000,000	100.8780 100.3500		701,021 5,000,000			4,254			3.875 5.000	4.940 5.000	MS	7,998 73,611	26,420 250,000	03/11/2015	09/15/2024 03/15/2020
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		4	4ГС	21,856,560	100 . 5050	23,278,257	21,856,560	21,856,560					5.060	5.060	.ID	49, 153	1, 105, 942	06/30/2005	06/15/2025
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		4	1FE	609,387	101.9360			612,704		3.146			3.000	4.124	AO	4.141	19,333	09/19/2016	04/15/2030
023771-S2-5	. AMERICAN AIRLINES 2016-3 PASS THRO ABS		4	1FE	735,900	102.4540	803,898	784,645			3,454			3.250	4.284	A0	5,384	25, 143	09/19/2016	04/15/2030
02379D-AA-8	. AMERICAN AIRLINES 2019-1 CLASS B C	LS.		2FE	1,000,000		1,016,206	1,000,000	1,000,000					3.850	3.850	FA	14,544		08/01/2019	08/15/2029
02378W-AA-7 023766-AD-0	. AMERICAN AIRLINES INC	LS	4	2FE 3FE	295, 125 510, 390		311,613	295, 125 510, 323	295, 125 510, 361		(29)			4.950 5.625	4.950 5.614	FA	5,519	14, 189	01/05/2017	08/15/2026
02376T-AC-2	AMERICAN AIRLINES INC ABS			3FE	3,265,403	101.6210	3,316,921	3,263,999	3,264,551		(852)			5.600	5.565	.l.i	84,284	139,473	05/22/2019	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS		2	1FE	5,241,315		5,493,197	5,241,315	5,241,315					4.000	4.000	JJ	96,673	182,986	07/31/2014	01/15/2027
02377B-AC-0	. AMERICAN AIRLINES INC ABS		4	2FE	639,498		675,527	652,083	640,883		1,385			4 . 400	4.834	MS	7,890	27,740	09/10/2015	03/22/2025
02377U-AB-0	. AMERICAN AIRLINES INC ABS		2	2FE	4,966,092	104 . 2460	5, 176, 972	4,966,092	4,966,092					4.950	4.950	JJ	113,351	207,264	07/31/2014	07/15/2024
03027W-AK-8 03027W-AJ-1	. AMERICAN TOWER TRUST 1			1FE	10,000,000	104.5400		10,000,000 5,000,000	10,000,000					3.652	3.652 3.070	MON	16,231		03/27/2018	03/23/2028
02582J-HE-3	AMXCA 17-3 ABS		4	IFE	7,193,592	99.9630	7,310,302	7,313,000			50,488			1.770			5,753	129,440	12/06/2018	11/15/2022
03837P-AA-5	AQFIT_17-A ABS		4	1FE	1,916,712		1,932,034	1,916,948	1,916,798		49			3.720	3.724	MON		69,011	11/17/2017	11/15/2035
038370-AA-0	. AQFIT_19-A ABS		4	1FE	2,793,036	100.2320	2,799,955	2,793,470	2,793,092		56			3.140	3. 151	MON	3,898	20,617	09/16/2019	09/15/2025
04046L-AA-9	. ARIVO 19-1 A ABS		4	1FE	6,008,198	99.8310	5,998,301	6,008,443	6,008,205		8			2.990	2.993	MON	7,985	30,554	10/07/2019	07/15/2024
00028#-AA-2 05363W-AA-7	ATLAS AIR WORLDWIDE HOLDINGS ABS			1PL6*	18,410,020 490,780	2.5000	18,792,516 203,125			(14,531)	(203,396)	723.865		2.930	2.930	JAJO	23,974	532,231 240,245	12/28/2017	05/15/2025
05616J-AL-7	BABSN 15-1A		4	3FE	490,780	83.8080	419,040	500,000	419,040		(203,390)	25,368		7.466	9.445	JAJO	7,466	9,830	09/18/2019	04/21/2020
09626T-AJ-0	BLUEM_12-2RR CL0		4	3FE	462,500	95.0000	475,000	500,000	471, 102		1, 102			7.649	8.824	FMAN	4,462	10,076	10/01/2019	11/20/2028
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		3	1	2,661,478	. 105 . 1440	2,440,845	2,321,434	2,360,576		(22,276)			7.700	5.751	MON	7,944	171,988	09/28/2005	09/15/2021
11042A-AA-2	BRITISH AIRWAYS PLC ABS	C	2	1FE	1,436,107	105.8370	1,519,927	1,436,107	1,436,107		0.040			4.625 4.575	4.625	MJSD	2,030	65,348	06/25/2013	12/20/2025
12200B-AA-6 90357#-AH-9	BURLINGTN NORTH SANTA FE ABS			IFE	755,324 716,926	100.9980 104.4120	817,908 748.557		806,317 716,926		2,619			4.5/5	5.532	AO	17,084 9,446	35,350 28,158	11/12/2009	01/15/2021
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		4	11	838,000	104.4120	880,465	838,000	838,000					5.270	5.270	AO		38,511	12/29/2005	04/01/2023
90357#-AE-6	. BURLINGTON NORTHERN SECD SER A 2005-T AB		2	1	561,936	105.4940	592,808	561,936	561,936					5.270	5.270	A0	7,404	47,473	12/29/2005	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		2		904,260	103 . 3980	934,987	904,260	904,260					5.270	5.270	A0	11,914	36, 181	12/29/2005	04/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		4		891,502	105.8120	943,315	891,502	891,502					5.270	5.270	AO	11,746	41,843	12/29/2005	04/01/2023
90357#-AU-0 90357#-AQ-9	BURLINGTON NORTHERN SECD SER B 2005-BB A BURLINGTON NORTHERN SECD SER C 2005-AA A		4		221,911	105.8120 100.7850	234,808	221,911	221,911					5.270 5.270	5.270 5.270	AU	2,924 926	10,416	12/29/2005	04/01/2023
90357#-AQ-9 90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		4	1			17.679	17,542	17,542					5.270	5.270	AO	231		12/29/2005	04/01/2020
94978#-AQ-0	. BURLINGTON NRTHN/WELLS FARGO ABS		4	1	6,885,890		7,526,104	6,885,890	6,885,890					6.598	6.598	MON	68,369	465,698	06/24/2002	08/01/2022
05607B-AA-9	BXGNT 17-A ABS		4	1FE	1.630.732		1.628.401	1.630.771	1.630.751	1	13			2.950	2.951	MON	3.875	47.077	05/24/2017	10/04/2032

								Showing All Lon	•												
1	2		Code		6	7		Fair Value	10	11			usted Carryin	J		1		erest	_		ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
12803P-AB-4	CAJUN_17-1 ABS		4	4	2FE	4,828,428	.104.1630	4,817,539	4,625,000	4,793,079		(35,349)			6.500	5.034	FMAN	34,238	149,703	05/20/2019	08/20/2047
97181#-HF-3 14314E-AD-3	CARMX 16-3 ABS	A		4 4	1 1FE	4,885,928 16,729,604	.103.6520	5,064,347	4,885,928 17,114,000	4,884,029 16,953,781		2,679 201,872			7.490 1.600	7.551 2.885		168,746 12,170	365,956 273,824	12/21/2000	01/15/2021
	CASL 19-A A2 ABS		4	4	1FE	5,785,298	98.9940	5,729,171	5,787,417	5,785,503		205			3.280	3.289		2,636	90,176	06/26/2019	12/28/2048
	CASL_17-A ABS		4	4	2FE	3,242,152	99.7960	3, 194, 817	3,201,349	3,236,665		(3,047)			3.442	3.051	MON	1,837	107,340	10/01/2019	11/26/2046
124840-AA-6 17305E-GB-5	CB MEDICAL SOUTH LLC ABS			3 4	1FE	23, 172, 710 14, 084, 526	.120.0000	27,807,252 14,289,233	23,172,710 14,290,000	23,172,710 14,248,105		154,725			6.080	6.080	MON	62,618 64.019	1,416,011 274,368	09/15/2008	08/15/2033
	CCCIT_17-A3_ABS		4	4	1FE	8,000,000	. 100 . 0350	8,002,811	8,000,000	8,000,000		134,723			1.930	1.930		9.865	205,601	04/04/2017	04/07/2022
165183-BS-2	CFII 18-2A D ABS		4	4	2FE	2,999,184	.102.6680	3,080,040	3,000,000	2,999,365		81			4.060	4.065	MON	5,413	121,800	08/07/2018	08/15/2030
	CGMS_14-2RR CLO		4	4	3FE	450,000	94.5000	472,500	500,000	455, 164		4,460	1,796		7.260	8.905		4,739	19,647	07/26/2019	05/15/2031
	CHAIT_17-1 ABS CIFC 2014-1A CDO - CF - LOANS		4	4 1	1FE 6*	6,269,531 1,817,459	.100.0130	6,250,814 2,400,000		6,250,279 1,817,459		(7,074)	42.039		2.040	1.925		5,666		04/06/2017	01/18/2022
21079V-AA-1	CONTL AIRLINES 2010-A ABS	1		2	1FE	6,330,430	.102.1400	6,491,881	6,355,853	6,351,484		2,525			4.750	4.823	JJ	141,727	266,522	07/28/2011	07/12/2022
	CONTL AIRLINES 2012-2 B ABS		2	2	2FE		.101.8500	115,861	113,757	114,970		(1,206)			5.500	4.091		1,078	5,947	06/07/2013	04/29/2022
	CPS 19-D D ABS	-	4	4	2FE	3,999,427	99.5880	3,983,525	4,000,000	3,999,458		31			2.720	2.724		4,836 6,504	13,600	10/09/2019	09/15/2025
	CRVNA_19-1 ABS		4	4 4	2FE 2FE	3,379,290 4,253,148	. 103 . 4680		3,379,500 4,250,000	4,252,575		45 (573)			3.880	3.858			146,332	04/23/2019	10/15/2024
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		2	2	2	2,855,143	.110.6300	3, 158, 645	2,855,143	2,855,143					7.280	7.280	MON	12, 125	206,059	04/12/2001	01/10/2024
	CVS PASS-THROUGH TRUST ABS		4	4	2FE		.110.3650	15,728,877	14,251,751	15, 172, 877		(109,018)			5.880	4.207		48,884	831,993	12/08/2005	01/10/2028
254683-CB-9 24737B-AA-3	DCENT_17-6 ABS DELTA AIR LINES 2019-1 CLASS AA PA ABS		4	4	1FE	5,686,445 2,374,000	.100.0090	5,800,526 2,469,560	5,800,000 2,374,000	5,757,273		63,982			1.880	3.077		4,846	109,040	12/06/2018	02/15/2023
03789X-AD-0	DIN 19-1 A21 ABS		4	4	2FE	3,500,000		3.548.160	3,500,000	3,500,000					4. 194	4. 194		10.602	36,698	05/28/2019	06/07/2049
06742L-AN-3	DROCK_17-1 ABS		4	4	1FE	20,911,298	.100.0660	20,903,721	20,890,000	20,891,883		(9,034)			2.070	2.026	MON	19,216	552,920	12/06/2018	03/15/2023
	DROCK_17-2 ABS	-	4	4	1FE	11,417,813		11,409,294	11,400,000	11,404,340		(7,912)	580		2.040	1.969	MON	10,335	298,295	04/11/2018	05/15/2023
	DRSLF_18-55A CL0	-+	4	4 4	2FE 3FE	475,300 453,125			500,000 500,000			1,841 821	580		4.851 7.541	5.643 9.850		5,255 8,169	6,585	08/02/2019	04/15/2031
	DTAOT_19-4 ABS		4	4	2FE	2,999,731		3,001,895	3,000,000	2,999,750		20			2.850	2.854		3,800	3,563	10/23/2019	07/15/2025
	ESLFT 2012-A AP ABS		4	4	1FE		.100.1270	52,004	51,938	51,938					5.200	5.200		690	2,093	11/09/2012	10/01/2025
28 108P-AB-2 26924X-AG-0	ESLFT 2012-A AT ABSETRVM 04-1 ABS		3	3	1FE	63,269 234,413	.100.0260	63,285 237,135	63,269 237,146	63,269		113			4.950	4.950		800 718	2,535 5,816	11/09/2012	10/01/2025
	FCAT_19-2 ABS		4	4 4	2FE		.101.8670	1,782,678	1,750,000	1,749,893		16			3.530	3.532		2,746	34,663	05/14/2019	05/15/2025
35105D-AF-8	FCRT 18-1 D ABS		4	4	1FE	999,992	. 102. 3790	1,023,793	1,000,000	999,995		2			4.190	4. 190	MON	1,862	41,900	03/13/2018	11/15/2023
	FCRT_17-1 ABS		4	4	2FE	899,750	.102.4290	921,862	900,000	899,868		46			5.280	5.286		2,112	47,520	04/10/2017	08/15/2024
33632*-UK-1 33632*-UF-2	FIRST SEC BK UTAH N A ABS		2	2 1	2 2	990 , 186 415 , 606	.100.2220	992,382 416.527				452 16			8.410 8.410	8.508 8.420		38,399	41,637 17,476	03/05/2001	07/15/2020 01/15/2020
34528Q-HG-2	FORDF 19-4 B ABS		4	4	1FE	1,559,469	99.7170	1,555,084	1,559,500	1,559,471		2			2.640	2.640		1,830	3,431	09/17/2019	09/15/2026
34532F-AE-2	FORDL_19-A ABS		4	4	1FE	10,189,063	.101.2650	10 , 126 , 489	10,000,000	10 , 152 , 151		(36,912)			2.980	1.976		13,244	124, 167	08/12/2019	06/15/2022
	FORDO_16-C ABS		4	4	1FE	7,603,770 4,999,561	99.7020	7,766,748		7,716,915		101,416			1.400	2.821		4,847	109,060	12/06/2018	02/15/2022
	FRCMT 2018-ONE A ABS		4	4 4	6FE	4,999,561	.101.8680	5,093,385	5,000,000	4,999,737		154			0.000	0.000		12,311	277,000	11/02/2018	11/15/2023
36255G-AC-4	GCAR 18-1 B ABS	1	4	4	2FE	1,249,892	.102.0000	1,257,916	1,250,000	1,249,953		31			3.520	3.523	MON	1,956	44,000	01/30/2018	08/15/2023
	GSFMT 19-AA A ABS		[1	1	1FE	3,745,383	.101.7940	3,766,366	3,700,000	3,728,637		(16,746)			4.680	3.982	MON	5,291	115,440	04/18/2019	08/20/2023
	HALST 2017-C A4 ABSHALST 18-B ABS		4	4 1	1FE 1FE	2,677,148 5,683,203	.100.0490	2,710,328 5,727,493	2,709,000 5,697,000	2,700,574 5,691,103		20,914			2.210	3.051		2,661 7,697	59,869 173,189	12/06/2018	09/15/2021
	HAROT 17-1 ABS	1	4	- 4	1FE	3,934,063		4.001.827	4,000,000	3,963,542		24,682		<u> </u>	2.050	2.783		2,278	82,000	12/06/2018	06/21/2023
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		4	4	1	1,882,657	.101.8700	1,917,863	1,882,657	1,882,657					5.860	5.860	MON	6,436	109,389	04/20/2004	02/10/2024
	HERO 18-1A ABS	.		3	1FE	3, 178, 157	.104.0370	3,225,853	3,100,669	3, 165, 738		94,207			4.670	3.994		42,205	144,917	05/15/2018	09/20/2048
	HERO_16-2 ABS HERTZ 18-3A B ABS	+		4 4	1FE		.101.9190	685, 117 3, 128, 104	672,214 3,000,000	682,852 2,999,416		(390) 151			3.750	3.048			131, 100	10/02/2019	09/20/2041
42806D-CJ-6	HERTZ 19-2 B ABS	1	4	4	1FE	2,749,653	. 102 . 4090	2,816,236	2,750,000	2,749,691		38			3.670	3.673	MON	1,682	42,817	05/22/2019	05/25/2025
42806D-CP-2	HERTZ 19-3A B ABS		4	4	1FE	1,749,528	99.4830	1,740,960	1,750,000	1,749,532		3			3.210	3.216	MON	936		11/19/2019	12/26/2025
	HERTZ_18-1 ABS		4	4	2FE 2FE	2,433,539		2,519,183 1,668,180	2,450,000 1,640,000	2,436,293		2,754 89		····	4.390	4.581		1,793 3.989	80,666 68,388	04/17/2019	02/25/2024
	HFLF 18-1 D ABS	+		4 4	2FE			1,668,180	1,640,000	1,639,816		89		·	4.170	5.552				04/25/2018	10/12/2021
428041-BB-2	HFLF_17-1 ABS	Ţ	4	4	2FE	3,999,322	.100.8680	4,034,726	4,000,000	3,999,786		151			5.800	5.805	MON	13,533	232,000	04/18/2017	04/10/2031
	HY-VEE INC / WELLS FARGO ABS		2	2	2	1,165,901		1,256,265	1,165,901	1, 165, 901					7.420	7.420	MON	6,248	125,456	09/27/2001	10/05/2021
48122C-AB-1	JRMT 2004-A, A2 ABS	.	4	4	6FE	59,715	31.9300	150,951	472,757	59,715		(44,078)	3,796		4.060	4.060	MON	853	17,195	12/10/2004	04/15/2022

								Showing All Lor							,						
1	2		Cod		6	7		Fair Value	10	11			usted Carryin			ı		nterest	I -		tes
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
			F o r		NAIC Desig- nation		Rate					Current	Current Year's Other-	Exchange Change in							
		C	e i		and Admini-		Used to Obtain			Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Book/ Adjusted		Effective	e	Admitted Amount	Amount		Stated Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
50 189H-AC-4 52606B-AA-2	LCMLLC_22-R CLO			4	3FE 1FE	410,500 3,256,192	85.3500		500,000 3,256,193			2,960	23,710		7 . 466 3 . 154	9.649	9 JAJO 4 MON	7,466 4,564	9,830 28,247	08/19/2019	10/20/2028 08/15/2025
12495*-AA-5	LEE MEM HEALTH SYS FL ABS	+		44	1	10,737,598				9,913,570		(78,017)			6.510		1 MON		570,640	02/11/2009	01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS			4	1	19,475,630	.118.1070	23,002,144	19,475,630	19,475,630					5.610	5.610	MON	78,909	1,090,700	08/24/2005	02/05/2027
56845D-AA-0	MARNR 2018-5A E CLO			4	3FE		91.7700	458,850	500,000	458,850		2,075	16,350		7.590		5 JAJ0	7,168	10,127	07/24/2019	04/25/2031
59982W-AA-5 55282G-AA-5	MCSLT 19-1 A ABS			4	1FE 2FE	9, 192, 674 3, 990, 000		9,486,799	9, 168, 763 3, 990, 000	9,189,564 3,990,000		(3, 110)			4.340		7 MON 3 JAJO	12, 159 43, 594		05/08/2019	03/20/2043
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS			4	1	12,570,925		14,250,644	12,531,754	12,553,804		(2,532)			5.730		6 MON	31,914	689, 194	01/18/2013	04/15/2028
55288*-AA-5	MGE POWER LLC ABS			4	1	20,021,441	.118.8080	23,708,009	19,954,931	19,987,786		(2,014)			5.680	5.653	3 MON	18,891	1,141,762	09/30/2003	09/25/2033
55288*-AB-3	MGE POWER LLC ABS			2	1	15,793,661			15,793,661	15,793,661				ļ	5.190		MON	13,662	825,940	10/27/2005	10/25/2033
63938P-BG-3 64129V-AB-9	NAVMT 18-1 D ABS NEUB 2014-17A CDO - CF - LOANS	·}		4	2FE 6*	1, 170, 500 4, 045, 924			1, 170,500 10.000.000	1,170,500 4,045,924		19.988	161.472	 	3.342		2 MON 1 FMAN	652	45,334 605,352	09/17/2018 06/19/2014	09/25/2023
34489*-AA-7	NFL TRUST SENIOR SECURED NTS 2025	1			0^ 1FE				14,000,000			19,988	101,4/2		3.870		OCT	129,430	552,335	08/15/2018	10/05/2025
62954J-AA-2	NPRL 19-1A A1 ABS	1		4	1FE	1,448,382		1,445,929	1,448,393	1,448,383		1			2.574		4 MON	1,139	11,471	08/22/2019	09/20/2049
62947A-AB-9	NPRL 19-2A A2 ABS			4	1FE	3,474,957			3,475,103	3,474,960		2			3.098		9 MON	3,589	5,099	11/01/2019	11/19/2029
67590G-BQ-1 67576T-AA-7	. OCT17 2013-1A DR2 CL0			4	2FE 1FE	478,222			520,000	481,000		2,841	14,021		4.440		JAJ0	4,361	6,346	08/01/2019	01/25/2031
724060-AA-6	PIPELINE FUNDING CO LLC ABS			4	2FE	9,999,202 4,654,500		9,992,981 5,705,109	4.654.500	9,999,251 4,654,500		49			2.750 7.500	7.500	7 MON	19,861 160,968	347.456	11/22/2019	09/20/2023
74042E-AB-0	PREF TRM XVII CDO - CF - PREFERRED	1		1	2FE	7,000,000	73.0000		7,000,000	7,000,000					2.400		MJSD	4, 199	211,492	03/09/2005	06/23/2035
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB			4	2FE	248,526	. 102 . 6030	254,994	248,526	250,233		570			9.810	9.311		1,625	12, 190	02/08/1990	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS			2	2FE	389,437	. 102 . 6030	394,081	384,084	386,334		751			9.810	9.384		2,512	18,839	11/27/2012	12/07/2022
76126C-MD-1 78403D-AJ-9	RACERS TRUST 2002-38-S-2 ABS			4	1FE 1FE	7,981,000 10,491,585	.101.0000	25,250,000 10.510.547	25,000,000 10.500.000	23,950,807		1,481,964			0.000 3.156	6.490	O MON	14.728	330.460	10/01/2002	12/01/2029 10/10/2045
78403D-AK-6	SBA TOWER TRUST ABS			1	1FE			8.528.338	8.500.000	8,458,541		1.003			2.877		3 MON	10,869	243,866	06/30/2016	07/16/2046
78403D-AL-4	SBA TOWER TRUST ABS			1	1FE	1,565,403	.101.0240	1,616,382	1,600,000	1,566,514		747			3.168	3.284	4 MON	2,253	50,547	04/04/2017	04/15/2047
78443C-BV-5	SLMA_05-A ABS			4	1FE	976,563			1,000,000	977,894		1,332			2.204		9 MJSD	979	20,642	05/29/2019	12/15/2038
78443C-CL-6 82842R-AJ-9	SLMA_06-A ABS SMORE 2014-1A CDO - CF - LOANS			4	1FE6*	4,911,564 30.821		5,103,214	5,238,711 4,500,000	4,985,949	395.196	17,510	639.830		2.184		7 MJSD	5,084	140,868 154.505	02/22/2019	06/15/2039
86745L-AA-0	SNVA 19-AA A ABS			44	6°	4,626,928		4.617.964	4,500,000	4,626,423	395, 196	(505)			3.750		9 MON	5.283	58,512	11/20/2019	06/20/2046
83416N-AA-1	SOCTY_16-A A ABS			4	2FE	4,430,350		4,521,051	4,385,502	4,399,221		(25, 125)			4.800	4.502		59,058	199,838	06/12/2017	09/21/2048
60527T-A*-5	SOUTHERN CO/MISS PWR/MISS BFC ABS				2			32,314,443	30,000,000	30,899,725		(465,615)			7 . 130	5.358		1,210,369	1,988,100	07/15/2003	10/20/2021
85208N-AA-8 80285J-AQ-9	SPRINT SPECTRUM SPEC 1 ABS	+		1	2FE 2FE			1,953,167	1,935,938	1,917,945		6,207			3.360		1 MJSD	1,988 5.592	58,078 123,525	07/09/2018	03/20/2023
86176Y-AH-5	STCLO 07-6X CDO - CF - LOANS			4	6*	4,999,046 15,329	3.0000	5,056,650	5,000,000 33,640	4,999,264	(673)	218			3.660		7 MON D JAJO	5,592	123,525	04/10/2019	05/20/2024
86176Y-20-1	STNTWR 6 CD0 - CF - LOANS			4	6*		3.0000	7.025	234.172	7.025	(4,683)				0.000		JAJO			11/18/2013	04/17/2021
87165L-AF-8	SYNCT_15-1 ABS			4	1FE	9,898,438	.100.0780	10,007,788	10,000,000	9,983,204		80,168			2.370	3. 191	1 MON	10,533	237,000	12/06/2018	03/15/2023
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	·	. C	2	2	766,017			766,017	766,017		/F 750\			5.830	5.830		20,593	31,498	11/30/2004	01/15/2021
87244B-AA-6 89566E-AB-4	TGIF_17-1 ABSTRISTATE GEN & TRANS ABS	·		4	3FE 1FE	7,773,560 7,748,550			7,736,800 13,748,550	7,764,678 13,748,550		(5,750)			6.202 7.144	6.106	3 JAJ0	81,306 411,977	477,942 937,495	05/10/2018	04/30/2047 07/31/2033
89655X-AA-6	TRL 06-1A ABS	1	1	4	2FE	9.854.921			9,854,921	9.956.647		(37,429)			5.900	5.294		27.457	571,493	05/18/2006	05/14/2036
90783V-AA-3	UNION PACIFIC CORPORATION ABS			2	1	7,720,332	. 107 . 4090	8,292,317	7,720,332	7,720,332					5.082	5.082	2 JJ	195,084	356,929	07/21/2005	01/02/2029
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB			2	1	3,053,920			3,053,920	3,053,920					5.360	5.360		81,390	142,317	03/04/2005	01/02/2023
907825-AA-1 94978#-BT-3	UNION PACIFIC RAILROAD CO ABS	+		2	1FE	5,769,031 2,432,536	103 . 6950	6,010,165 2,528,041	5,796,017 2,453,646	5,775,921 2,451,194		2,430 1,783			3.227 5.270	3.297		24,419 64,294	185,261 114,424	01/01/2017	05/14/2026 01/02/2022
94978#-B1-3 94978#-BS-5	UNION PACIFIC RAILHOAD LSE-BACKED NTS,	·		2		2,432,536		2,528,041	2,453,646	2,451,194		1,783			5.270	5.894			114,424	06/27/2008	01/02/2022
909319-AA-3	UNITED AIR 2013-1 A PTT ABS			2	1FE	9,031,774		9,679,183	9,031,774	9,031,774		1,004			4.300	4.300		146,716	381,937	08/01/2013	02/15/2027
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS			2	1FE	6,261,268		6,415,838	6,261,268	6,261,268					3.100	3.100		93,815	191,237	06/06/2016	01/07/2030
90932J-AA-0	UNITED AIRLINES 2019-2 CLASS AA PA	· 		2	1FE 2FE	2,000,000		2,007,785	2,000,000	2,000,000				ļ	2.700	2.700 3.500		16,200		09/03/2019	05/01/2032
90932K-AA-7 90931Q-AA-5	UNITED AIRLINES 2019-2 CLASS B PASUNITED AIRLINES INC ABS	†		2	2FE	1,600,000 6,490,381		1,616,065	1,600,000 6,490,381	1,600,000					3.500	5.375		17,111		09/03/2019	05/01/2028
90931Q-AA-3 90932E-AA-1	UNITED ATALINES INC ABS	1		4	1FE	615,910		679,236	670,707	619,657		3,747			2.875	4.230		4,499	18,998	09/13/2016	04/07/2030
90932Q-AB-2	UNITED AIRLINES INC B ABS			2	2FE	1,879,880	. 103. 1100	1,938,343	1,879,880	1,879,880					4.625	4.625	5 MS	28,498	83,749	07/28/2014	03/03/2024
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS			2	1FE	4,095,147		4,548,176	4,095,147	4,095,147				ļ	5.900	5.900		60,403	234,296	04/30/2012	04/01/2026
90345K-AA-8 90346W-AB-9	US AIRWAYS GROUP INC ABS	+		2	1FE 2FE	2,256,236 1,545,355		2,447,087	2,256,236 1,545,356	2,256,236 1,545,356					6.250	6.250		27,028 10,614	146,058 81,867	12/15/2010 02/11/2016	10/22/2024 05/15/2023
92913D-AJ-3	VOYA_15-3A_CLO	1		4	2FE 3FE		94.0000		500,000	1,545,356		2,062	11.930		8.166		7 JAJO	8,166	10,715	07/31/2019	10/20/2031
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES	.[4	11		.107.2200			443,412		2,502			5.480	5.480		12,082	22,347	12/22/2005	01/02/2025

Schedule D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es 6	7	F	air Value	10	11	Change	in Book/Adi	justed Carryin	g Value			li li	nterest		Da	ites
	Ţ		4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
1											-		Total					-		1
													Foreign							
			F	NAI	;							Current	Exchange							
			0	Desi	i-							Year's	Change							
			r	natio		Rate					Current	Other-	in							
		С	ė	and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ	Admi		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		· .	g	Bond strati		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	9 n	Char Symb		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES	-	" /	d 1			84.264	77,779	77,779	(Decrease)	Accietion	rtecognized	value	5.480	5.480	II alu	2,119	3,979	12/22/2005	01/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2 1	950,684	120.0000	1,140,821	950,684	950,684					5.720	5.720	JJ	25,075	7,819	09/26/2006	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			21	281,911	104 . 3750		281,911	281,911					5.720	5.720	JJ		1,824	09/26/2006	01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES		2	21	280,090	109.8080		280,090	280,090					5.720	5.720	JJ	7,388	(5, 199)	09/26/2006	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		2	21	964,560	120.0000	1, 157, 472	964,560	964,560					5.720	5.720	JJ	25,441	8,024	09/26/2006	09/30/2029
	WELLS FARGO & COMPANY ABS			21	2,327,040		2,487,769	2,327,040	2,327,040					5.480	5.480	JJ	63,407	67,727	12/22/2005	01/02/2025
94978#-DC-8 94978#-FM-4	WELLS FARGO & COMPANY ABS			ےا ا	2,760,136 315,958		2,947,099	2,760,136 315,958	2,760,136 315,958					5.480	5.480 5.720	JJ	75,208	132,224	12/22/2005	01/02/2024
98161Y-AC-8	WOLS 18-A ABS			41FE	3,050,347	100.4700	3,076,102	3,067,000	3,061,086		10.038			2.830	3.173	MON	3,858		12/06/2018	07/15/2021
98161Y-AD-6	WOLS_18-A ABS			41FE		100.6670	3,020,005	3,000,000	3,021,484		(6,407)			2.940	1.974	MON	3,920	22,050	10/08/2019	05/15/2023
974153-AA-6	WSTOP 18-1 A2 ABS			42FE	992,500	102.9340	1,021,620		992,500				ļ	4.970	4.970	MJSD	3,563	52, 143	11/06/2018	12/05/2048
98625T-AQ-8	YCLO_2R CLO			42FE			469,950	500,000	469,950		2,584	4,884		4.553	5.451	JAJ0	4,490	6,233	07/26/2019	01/22/2031
	ZAIS2_14-2A CLO			41FE	6, 153, 594	99.9000	6, 147, 441	6, 153, 594	6, 153, 594					3.140	3.140	JAJ0	36,493	154,504	04/14/2017	07/25/2026
	btotal - Bonds - Industrial and Miscellaneou	ıs (Un	attilia	ated) - Other		2004									1001	,,,,,			2001	1000
	an-Backed and Structured Securities				1,149,683,928		1, 196, 235, 322	1, 176, 737, 295	1,159,115,868	(730, 140)	1,186,449			XXX	XXX	XXX	6,538,593	28,750,470	XXX	XXX
	tal - Industrial and Miscellaneous (Unaffiliat	ed) B	<u>onds</u>		14,239,023,637	XXX	15, 132, 338, 424	14,362,095,789	14,217,448,916	(730,269)	(6,544,929)	4,724,716	165,254	XXX	XXX	XXX	147,043,849	531,955,045	XXX	XXX
	BANK OF AMERICA CORP		[1,32FE			1,269,360	1,200,000	1,200,000					5. 125	5. 125		1,879	30,750	06/17/2019	12/31/2049
19075Q-60-7 21869M-AA-5	CORESTATES CAPTL			12FE 12FE			20 , 100 , 000 14 , 137 , 500	30,000,000	30,000,000		13,063			3.190	6.112 6.571	JAJO FMAN	220,607	1,127,878 465,747	01/03/2012	12/31/2049
	ENEL SPA	D		12FE	6,672,990		7,042,500	6,000,000	6.318.827		(81, 149)			8.750		MS	141,458	525,000	03/04/2015	09/24/2073
70212J-AA-3	DADTHEDDE CINANOE			12FE	4,897,501		3,822,000	4,900,000	4,897,599		14			4.232	6.446	MJSD	17,280	239,333	11/02/2006	12/01/2066
70212J-AA-3	PARTNERRE FINANCE	LS		12FE		78.0000	78,000	100,000	99,951					4.232	6.446	MJSD	353	4,884	11/02/2006	12/01/2066
69331V-AA-4	PECO ENERGY CAP TRST III			12FE			1,146,329	1,000,000	980,647		1,607			7.380	7.699	AO	12,505	73,800	06/01/2004	04/06/2028
86787X-AA-3	SUNTRUST BANKS			12FE		94.0000	9,400,000	10,000,000	9,977,267		2,691			2.580	6.559	FMAN	33,682	320,742	05/12/1997	05/15/2027
40052V-AF-1 58551T-AA-5	GRUPO BIMBO SAB DE CV	υ	اا	13FE 12FE		94.0000	927,500 11.280.000	875,000 12.000.000	916,537 12.000.000		(4,213)			5.950	4.964	MJSD	23,717		08/13/2019	12/31/2049
86800X-AA-6	SUNTRUST PREFERRED CAP I			12FE		89.0000	448.560	504.000	266,283					4.000	6.547	MJSD	952	20,440	08/06/2007	12/31/2049
903312-AA-4	USB REALTY CORP ABS			12FE	7,999,680		6,900,000	8,000,000	7,999,736		5			3. 148	2.867	JAJ0	54,563	298, 193	12/18/2006	12/31/2049
4299999. Su	btotal - Bonds - Hybrid Securities - Issuer C)bliga	tions		89,650,944	XXX	76,551,749	89,579,000	89,551,244		(67,982)			XXX	XXX	XXX	571,561	3,593,433	XXX	XXX
4899999. Tot	tal - Hybrid Securities				89,650,944	XXX	76,551,749	89,579,000	89,551,244		(67,982)			XXX	XXX	XXX	571,561	3,593,433	XXX	XXX
5599999. Tot	tal - Parent, Subsidiaries and Affiliates Bon	ds				XXX								XXX	XXX	XXX			XXX	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF			2	36,434,381	127 . 9600	39,573,805		39,573,805	3,283,193				0.000	0.000			942,035	05/02/2019	12/31/2021
464287-24-2		.LS		2	19,669,412		21,722,873		21,722,873	2,570,212				0.000	0.000			713,967	04/23/2018	12/31/2021
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO	LS		4	8,892,469		9,079,893 942.981	•	9,079,893	676,278				0.000	0.000			437,310	12/12/2019	12/31/2021
464288-51-3 464288-63-8	ISHARES IBOXX USD HIGH YIELD CORPO	Lo		4	923,033 71,836,860		942,981		942,981 72,574,552	73,345			····	0.000	0.000			47,091 803,597	06/20/2018	12/31/2021
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND			2			165,717			251				0.000	0.000			413	12/12/2019	12/31/2021
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND	LS		2	9,845,476	53.6300	10 , 157 , 522		10, 157, 522	355,834				0.000	0.000			297,046	12/12/2019	12/31/2021
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD			4	33, 103, 783		33,036,169		33,036,169	(67,614)				0.000	0.000			82, 133	12/20/2019	12/31/2021
		.LS		4		109.5400	1,468,931		1,468,931	(5,497)				0.000	0.000			6,350	12/19/2019	12/31/2021
	btotal - Bonds - SVO Identified Funds - Exc	hang	e Tra	ided Funds - a												l				
	entified by the SVO				182,345,307		188,722,443		188,722,443	7,721,416				XXX	XXX	XXX		3,329,942	XXX	XXX
	btotal - SVO Identified Funds				182,345,307		188,722,443		188,722,443	7,721,416				XXX	XXX	XXX		3,329,942	XXX	XXX
BASOXO-WE-5	AEP I HOLDCO LLC LOAN			5GI	7,726,668		7,732,077	7,726,668	7,726,668		(40.000)			8.000	8.000	MON	1,694	425,085	06/13/2019	03/27/2025
	AXIA ACQ HLDG (AMES) INCREM			ے ⁴	1,077,680		1,096,875	1,096,875 10,631,278	1,063,814 10.584.882		(13,866)		····	8.000	11.197	FMAN MS	7,556 321,272	65,962 782,446	02/25/2019	09/15/2022
	CP OPCO LLC TERM LOAN B1			2			10,631,278	576,271	10,584,882	123,696	15,439		<u> </u>	11.000	11.000	MJSD	321,2/2	/82,446	02/28/2019	09/30/2020
	CP OPCO LLC TERM LOAN C			26*.	2,145,308	0.0000		4,400,351	120,000					14.000	14.000	MJSD			02/28/2019	09/30/2020
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		2	25GI	4,759,130		4,763,131	4,814,271	4,759,035		19,931			7.799	8.228	FMAN	1,043	484,881	12/31/2018	02/05/2023
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		2	24	8,990,155		9,029,892	9,069,000	8,992,512		11,591		ļ	7 . 445	7.822	JAJ0	1,916	917,278	10/12/2018	10/12/2024
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL			26*.	9,084,716	0.0000	44 470 700	9,735,769	44 007 000		(63)	9,066,291		12.330	12.330	MJSD	400 500	004 000	06/28/2019	06/09/2023
456740-AA-6 64746P-AC-3	INFOBASE HOLDINGS INC TERM LOAN			ے		98.0270 96.1590	11,179,739	11,404,701	11,327,990		21, 100 9, 162			6.554	6.815 6.653	MJSD	169,500 105.380		11/16/2018	12/20/2022
BASOV4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL			24 24FE				13,791,340	13,510,941		9, 162		····	6.691	7.391	FMAN	76,887	1,009,391	12/31/2018	12/21/2023
u	Onnivernia anda 1110 IE									p		p	p						=, = ., =0 10	

								Showing All Lor	na-Term BOND	S Owned Decei	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			- II	nterest		Dat	tes
	_	3	4	5		•	8	9			12	13	14	15	16	17	18	19	20	21	22
		-	-	•			-							Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			-				Data					Current	Other-	in							
		С	e		nation and		Rate Used to			Book/	Unrealized	Current Year's	Than-	Book/				Admitted			Stated
		_	e										-			Cffo otivo			A manust		
OLIOID		0	1	D = = = 1	Admini-	A =4=1	Obtain		D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I===	Amount	Amount		Contractual
CUSIP	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
74063*-AE-9 74968E-AB-0	PREMIER IMAGING LLC CLOSING TL			2		7,350,750 3,302,578			7,425,000	7, 334, 234 3, 302, 453		11,469			7.486 6.302	7.787 6.457	JAJ0	30,952	556,980	01/02/2019	01/02/2025
88166@-AA-1	RMP ACQUISITION INC TLTEX-TECH INDUSTRIES INITIAL TL			2	4Z				3,312,352 4,891,344			6,006			6.549	6.827		29,002	238,547 174,661	12/31/2018	03/02/2022
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB			2		8,217,330			8,266,982	8,218,713		16,083			6.844	7.092		51,989		12/31/2018	07/20/2022
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB			2	5	5,853,881	99.7940	5,876,468	5,888,594	5,854,868		11,332			6.344		MJSD	34,327	411,483	12/31/2018	07/20/2022
	btotal - Bonds - Unaffiliated Bank Loans -	- 55116	-d		.,	105.618.057		94, 198, 420	109,433,297	94.000.407	123.696	36.335	9.066.291		XXX		XXX	832.098	6.836.472	XXX	XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability	10000	A		3FE	1,786,220			1,788,031	1,781,895	120,000	145	0,000,201		3.549	3.608		176	7,216	11/19/2019	11/14/2026
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN	1		2	5FE	2,950,144	79.0000	2,366,799	2,995,948	2,950,056		9,360			7. 195		MJSD	57,051	178,643	12/31/2018	11/17/2023
00448F-AH-9	ACHILLES ACQUISITION LLC TL			2	4FE	249,991	100.7500	250,612	248,747	249,879		(67)			5.812	5.717	MJSD	40	6,626	07/25/2019	10/13/2025
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL			2	4FE	343,082		342,656	340,951	341,458		(22)			6.049	6.021		57	7,765	08/27/2019	07/10/2026
01957T-AD-9	ALLIED UNIVERSAL HOLDCO LLC DD			2	4FE		100.5000	34,219	34,049	34,049		ļ			6.055	6.055		11	(130)	12/30/2019	07/10/2026
BAS0ZY-1W-3	American Builders & Contractors	+			4FE		100 . 4380	200,374	199,500	199, 132		6			3.799	3.830		679	284	11/19/2019	01/15/2027
02944L-AS-7 03460#-AB-9	AMERICAN SEAFOODS GROUP LLC TLB			2	4FE 31F		100.5000			461,257 9,295,088		144			4.608	4.521		1,662 1,575	10,711	06/26/2019	08/21/2023 06/29/2024
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB			2	عاد 4FE		98.5890	476.673	9,371,215	9,295,088		(626)			4.549	4.774		1,5/5		06/13/2019	06/29/2024
04765B-AG-7	ATKORE INTL INITIAL INCREM TL			2	3FE			239,507	238,791	238,657		(730)			4.700	4.716		31	3,756	09/06/2019	12/22/2023
BASOTW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T		D	2	4FE		100.4170					(4,639)			5.549	5.608		77		09/20/2019	02/27/2026
05459*-AA-3	AXIA ACQ HLDG (AMES) TL			2	4		100.0000	7,128,843	7, 128,843	7,072,801		13,778			8.000	8.356	JAJ0	49, 110	631,299	12/03/2018	09/15/2022
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL			2	3FE		100.5000	735,323	731,665	728,281		487			4.740	4.852		1,541	43,219	12/05/2018	06/02/2025
BASOZW-ZQ-3	BELRON FINANCE US LLC TL B				3FE		100.3130		250,000	249,384		9			4.436	4.477	JAJ0	1,324		11/19/2019	10/30/2026
	BERRY GLOBAL INC TERM LOAN			2	3FE		100 . 1670		995,000	992,652		140			4.215	4.258		2,569	18,461	07/17/2019	07/01/2026
	BJS WHOLESALE CLUB INC			2	4FE 6*		99.0000				(2.036)	380			4.491 5.804	4.487 5.934		2,047 1,957	22,828 10,850	06/17/2019	02/03/2024
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL			2		3,880,367	99.0000	3,860,868	3,899,866	3,882,973	(2,030)	2.606			5.804	5.908		17,405		01/10/2019	01/02/2025
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL			2	4FE	499,353	100.6090	500,517	497,487			(3,791)			5.299	5.382		73	8,126	09/13/2019	07/31/2025
12769L-AB-5	CAESARS RESORT COLLECTION TLB			2	3FE		100.1040					(829)			4.549		MJSD	4,062	24,212	06/04/2019	12/23/2024
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN			2	4	10,602,779	96.0000	10,243,200	10,670,000	10,602,651		13,487			7.549	7.740		2,238	872,065	12/31/2018	11/29/2023
15670B-AB-8	CENTURYLINK INC TERM LOAN B			2	3FE		100 . 3500	983,430	980,000	976,518		567			4.549		FMAN	4,012	46,242	12/31/2018	01/31/2025
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN	-+		2		8,262,104		8,004,809		8,262,141		12,276			6.299	6.511		47,337	600,052	11/30/2018	12/29/2023
17273L-AG-2 20162V-AG-8	CIRCOR INTERNATIONAL INC. TL			2			100.3000	331,821	330,829	330,548 885,342		(1, 108)			5.236	5.255		962	5,888 78.911	08/16/2019	12/11/2024
20102V-AG-6 20337E-AQ-4	COMMERCIAL BARGE LINE CO TL			2	4FE	1,002,188		1,002,797	997,500	1,001,854		(16)			5.049	4.966		140	31,799	05/17/2019	04/06/2026
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL			2	4FE		94 . 4580	554,043				(10)			4.800	4.800		78	52,193	12/31/2018	10/05/2023
20902C-AT-7	CONSOLIDATED CONTAINER CO LLC TL	I		2	4FE	498 , 122		500,400	497,500	496, 108		70			5.299	5.353		2,379	7,711	08/20/2019	06/14/2026
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB			2	4FE	2,937,181	95.0000	2,815,601	2,963,791	2,937,799		3,094			7.670	7.865		38,612	255,038	11/01/2018	10/17/2025
BASOXM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL			2	6*	2,910,518	94.5390	2,959,739	3,130,705	2,751,576	(158,942)				10.604	10.604				12/31/2019	04/29/2024
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL			2	3FE		100.0560	748,501	748,082	747,798		9			3.990	3.997		1,327	4,580	10/23/2019	07/17/2025
	CSC SW HOLDCO (SPIN HOLDCO) TL	+		2	4FE 4FE	981,947	99.0180	982,621	992,366	982,843		897			5.251	5.619 6.510		11, 174	21, 125	06/03/2019	11/14/2022
	DCG ACQUISTION CORP DDTL DCG ACQUISTION CORP TL				4FE	83 043	100.2500	86.310		83.966		23			6.510	6.510		545	348	11/27/2019	09/30/2026
243600-AG-9	DECOPAC INC INITIAL 2ND LN	1		2		4,960,849		4,762,244	5,000,000	4,960,864		5,251			10 . 195	10.389		1,416		10/12/2017	03/31/2025
L2324E-AE-1	DELOS FINANCE SARL 2018 NEW LOAN	1		2	2FE	1,400,676		1,404,662	1,400,000	1,400,676		(165)			3.695	3.681		144	71,235	12/31/2018	10/06/2023
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN			2	3FE	496,256	99.7920	497,713	498,750	496,358		102			5.030	5.118	JAJ0	558	7,966	09/04/2019	08/24/2026
25471Y-AF-9	DISCOVERORG LLC INTL TL			2	4FE	494,018	100 . 2500	497,492	496,251	493,625		(393)			6.299	6.408		2,829	16,417	06/04/2019	02/02/2026
23341M-AC-5	DUNN PAPER TLB			2	4FE	3,568,489	96.7500	3,482,822	3,599,816	3,575,605		7, 116		ļ	6.553	6.833		21,358	256,688	01/18/2019	08/26/2022
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL			2	3FE			155,200	155,079	154,008		1,321			5.549	5.916		24	25,449	12/31/2018	10/02/2023
N2820E-AC-2 28470Y-AB-3	EG GROUP LIMITED		υ	2	4FE 3FE	440,834	99.4380			440,975 172,347		141			5.961	6.100		147	9,146 	08/28/2019	02/07/2025 04/17/2024
	ELLIE MAE INC TL	+		2	4FE	1,001,989		1,001,869		1.000.171		(187)			5.944	5.892		81	396	06/07/2019	04/17/2024
	EPICOR SOFTWARE TLB			2	4FE		100 . 4500	997,072	992,605	990,364		(1,745)			5.050	5. 151		139	29,826	06/12/2019	06/01/2022
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB			2	4FE	500,604		501,437	498,734	500,445		(159)			5.060	4.854		2,400		07/26/2019	12/22/2023
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL			2	4FE	373,533	100.7500	375,865	373,067	372,805		(728)			5.600	5.623	FMAN	5,654	3,474	08/06/2019	05/02/2023
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN			2	4FE		100 . 1230	300,369	300,000	300,705		(6)			4.799	4.741		40	752	12/12/2019	08/02/2024
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB			2	4FE		100.8500	376,287	373, 116	367,595		306			5.049		MJSD	1,808	6,981	08/05/2019	10/01/2025
33818X-AH-3 33905P-AB-7	FITNESS INTERNATIONAL LLC TLB			2	4FE		99.9060		1,066,606	1,060,814		863			5.049 6 669	5.169	JAJO	150	67,980 63,092	12/31/2018	04/18/2025

								Showing All Lon		S Owned Dece											
1	2		Code		6	7		Fair Value	10	11			usted Carryin	J				terest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_											Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		. .						Year's	Change							
			r		nation		Rate					Current	Other-	_ in							
			e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
OLIOID.		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	- ·	Effective		Amount	Amount		Contractual
CUSIP	Describer		g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
33905P-AE-1 I 35039H-AB-9 I	FLEETWASH INC TERM LOAN BFOUNDATION BUILDING MATERIALS TLB			2 2	44 4FE	9,263,969 9,263,731	94.8430		9,324,503 97,487			8,978 (39)			6.694	6.859	MJSD JAJO	1,734 2,151	568,299	08/12/2019 08/02/2019	10/01/2024
	FREEDOM SCIENTIFIC INCRE 2017 TL			2 2	4	11,056,313	.100.0000	11, 102, 250	11,102,250	11,066,720		39,675			6.605	7.002		189,419	595,975	12/31/2018	11/10/2020
	GENTIVA HEALTH SERVICES INC TL			2	4FE	997,425	.100.4380	996,809		997,035		(42)			5.562	5.463	MJSD	153	34,818	05/17/2019	07/02/2025
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	A		2	4FE	494,987	.100.0710	497,828	497,475	493,244		(1,744)			4.799	4.984	JAJ0	66	7,938	09/05/2019	05/30/2025
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2			2	3FE	748,319	.100.5000	751,309	747,571	745,942		(1,439)			3.549	3.607	MJSD	74	16,638	06/13/2019	02/15/2024
51508P-AG-9	GOLDEN NUGGET INC TLB	 	[2	4FE	365,026	.100.2500	365,026	364, 116	364,077		(513)		<u> </u>	4.692	4.695	MJSD		2,705	09/04/2019	10/04/2023
BASONP-X2-6 40227U-AB-2	GREENROCK FINANCE INCRE TLB	t		۷ 2	4FE 5FE	374,029 507,107	99.2500	370,298 500.115		371,870 515,629		(2, 159) 11,618			5.445 7.043	5.529			7,005 21,047	09/04/2019	06/28/2024
	GYP HOLDING III CORP 2018 INCRE TL	tl		<u> </u>	9FE	933, 142		945, 172	941,173	931,366		1,018			4.549	4.845			21,047	06/19/2019	06/01/2025
	H-FOOD HLDGS (HEATHSIDE FOOD) TL	1		 2	4FE	477,065	98.8000	479, 199	485,019	477,286		222			5.487	5.840		2,403	23,467	06/03/2019	05/23/2025
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL			2	4FE	354,326	99.5000	357,924	359,722	353,809		501			5.048	5.630	FMAN	1,656	5,617	08/16/2019	05/30/2023
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1	ļ			4FE	98,497	99.8750	99,368	99,492	98,400		17			5.649	5.986		220	147	12/09/2019	09/11/2023
L5137L-AF-2	INTELSAT JACKSON HOLD SA TLB-3	D.		2	4FE	251,250	.100.0890	250,223	250,000	250,500		(24)			5.682	5.625		2,565	524	10/15/2019	11/27/2023
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		[2	4FE	994,886	.100.7500	999,848	992,405	993,427		(1,459) 339			4.549	4.524			28,815	06/07/2019	07/31/2024
	JAGUAR HOLDING COMPANY II TL	J		2 2	3FE 4FE	1,091,176 987,247	.100.2920	1,096,738	1,093,545 992,208	1,091,206		1,483			3.750	4.665		118	56,990	07/08/2019	11/01/2025 08/18/2022
	JBS USA LUX S.A. TERM LOAN B			2	3FE	249,991	.100.5830	250,197	248,747	249,443		(547)			3.799	3.748			3,531	09/04/2019	05/01/2026
	KAR AUCTION SERVICES INC	I		2	3FE	157,257	.100.6250	158,443	157,459	156,885		23			4.063	4. 127		160	1,727	09/19/2019	09/19/2026
50179U-AJ-2	LBM BORROWER LLC TL C	ļl		2	4FE	374,451	.100.5000	374,917	373,052	372,591		(1,860)			5.549	5.600		58	6,377	09/13/2019	08/20/2022
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL			2	5	6,436,501	.100.0000	6,489,577	6,489,577	6,436,229		19,909			8.445	8.874		145, 148	452,280	12/31/2018	02/18/2022
54805B-AB-5 50218U-AC-0	LOWER CADENCE HOLDINGS LLC TLB			2	4FE 4PL	186,796	98.6880	184,115		184,860 5,504,032		87 7,603			5.799 7.049	5.976		30 1.084	4,365 424,000	08/12/2019	05/22/2026
	LTCG HLDG CORP LONG TERM CARE TL	+		۷ د	4PL	5,504,548 110,618		5,424,704	110,893			53			4.299	7.266 4.362		13	5,395	12/31/2018	06/21/2024
	MEDPLAST HOLDINGS INC TL	1		2	4FE	373,577	97.7810	364,832	373, 111	372,358		(1,219)			5.695	5.739		59		08/14/2019	07/02/2025
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN	I		2	4FE	2,353,576		2,374,111	2,371,479	2,353,539		3,067			5.549	5.739	MJSD	366	148,292	12/24/2018	09/13/2024
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB	ļ		2	4FE	1,960,608		1,791,419	1,990,465	1,963,668		3,059			7.799	8.251		14,092	66,507	07/05/2019	06/30/2023
	NASCAR HOLDINGS INC TERM LOAN			2	3FE		.101.0380	119,445	118,218	117,473		(154)			4.495		MJSD	207	824	10/24/2019	10/19/2026
	NAVISTAR INC TERM LOAN B NELLSON NUTRACEUTICAL LLC TLA1		[2	3FE	325,391	.100.3750	325,391	324, 175	325,315		(76)			5.240	5. 156		755 1,814	6,078	08/15/2019	11/06/2024
64029B-AE-8 I 65340M-AN-3 I	NIACET CORP TL			2 2	4FE 2PL		90.0000	9,478,721 7,058,879	10,531,913 7,094,351			5,843 9,193			6. 199	6.290		1,814	718,766 490,915	12/31/2018	12/23/2021
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL			2	3PL	4,394,053	.100.0000	4,411,326	4,411,326	4,394,017		2,524			6.564	6.655		804	321,960	12/31/2018	03/28/2025
	NTM HLDGS LLC (NORTHSTAR TVL) TLB			2	4	9, 123, 684	99.5000	9, 180, 449	9,226,582	9, 122,002		36,329			8.049	8.606		2,063	948,007	02/11/2019	06/07/2022
F6628D-AL-8	NUMERICABLE US TLB-12	D.		2	4FE	965,076	.100.0000	994,924	994,924	967, 171		2,095			5.427	5.990		2,400	32,395	05/29/2019	01/31/2026
68042*-AA-5	OLDE THOMPSON LLC TL			2	4PL	8,488,028	95.2790	8,153,520	8,557,500	8,487,893		8,725			6.051	6.269		49,094	634,441	12/19/2018	05/14/2024
68835U-AC-5 69315J-AD-5	OSMOTICA HOLDINGS US TL A	·}	[2 o	4PL		98.3860					8, 177 (476)			5.285	5.416	FMAN	40,059	454,072 93,118	12/31/2018	12/21/2022
	PAI HOLDCO (PARTS AUTH) INCR DDTLPAI HOLDCO (PARTS AUTH) INCR TL	· [۵ 2	4PL 4PL	1,291,341 2,619,678	97.7430		2,629,689			(4/6)			6. 195	6.227	MJSD MJSD	223	93, 118	12/31/2018	01/05/2025
	PANTHER BF AGGREGATOR 2 L P TL-B	ΑΑ		2	4FE	499,997	.100.1880	499,688	498,750	499,390		(35)			5.304	5.280		147	11,478	08/01/2019	04/30/2026
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL	ļ		2	5	1,026,394	95.3320	978,479	1,026,394	1,025,155		165			5.799	5.839	MJSD	165	45,346	05/17/2019	06/11/2023
	PHARMALOGIC HOLDINGS CORP INIT TL	·		2	5	1,885,651	95.3330	1,800,884	1,889,041	1,885,645		831			5.799	5.859		304	120,679	12/31/2018	06/11/2023
	PHARMALOGIC HOLDINGS CORP INITI	·	[2	5	541,408	95.3330	517,069	542,381	541,406		239			5.799	5.858			34,649	12/31/2018	06/11/2023
	POWER STOP LLC INITIAL TLPQ CORPORATION THIRD AMEND TL B-1	· 		۷ د	44FE	5,914,278 820,621	99.0000	5,880,600 822,520	5,940,000 818,574	5,914,223 818,922		3,352 419			6.449	6.537		103,473	407,826 16,946	12/31/2018 06/13/2019	10/19/2025 02/08/2025
	PRECISION VALVE CORPORATION DDTL	· [<u>-</u>	6*	020,021	84.5000					419		·····	6.702	6.702			15,643	08/21/2018	08/02/2024
	PRECISION VALVE CORPORATION TL	I		2	4	3,702,155	84.5000	3,141,061	3,717,232	3,702,125		2,550			6.695	6.800		65,970	210,997	12/27/2018	08/02/2024
44969C-BF-6	QUINTILES IMS INC B1 DOL TL			2	3FE	602,047	.100.4380	606,054	603,411	602,045		280			3.695	3.755	MJSD	6,337	20,924	12/31/2018	03/07/2024
	RESEARCH NOW GROUP INC TL	·		2	4FE	996,871	99.8500	990,916	992,405	991,796		(5,074)		ļ	7.409	7.424		12,490	28,858	06/21/2019	12/20/2024
	REVLON CONSUMER PRODUCTS CORP TLB	 	[2	5FE	505,483	76.2810	485,342	636,256	508,751		16, 120		····	5.409	12.371		3, 155	24,035	11/07/2019	09/07/2023
76173F-AU-1 I 77313D-AN-1 I	REYNOLDS GROUP HLDG 2017 US TL	t		2	4FE	404,215 843,249	96.9380	404,959 813,766				(58)			4.549	4.531		51	90,654	12/31/2018 06/12/2019	02/05/2023
	RP CROWN PARENT ITL	· [۷ 2	4FE	843,249	.100.5630	997.914		840,958		(2,290)			4.555	4.587		141	31,350	06/12/2019	11/28/2025
	RPI FINANCE TRUST TLB-6	1		 2	2FE	1,925,074		1,944,990	1,930,204	1,924,906		1, 104			3.799	3.912		6,610	78,753	12/31/2018	03/27/2023
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B			2	3FE	747,674	. 100 . 0420	749,850	749,535	747,675		358			4.299	4.362	JAJ0	90	36,467	12/31/2018	06/21/2024
	SENSATA TECH FIN 10TH AMEND TL			2	2FE	205,588	.100.7750	207,077	205,484	205,584		(4)			3.586	3.578	FMAN	862	1,289	09/20/2019	09/20/2026
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB			2	3FE	496,256		499,997	498,750	496,351		95		ļ	4.240	4.325		940	6,258	09/06/2019	09/30/2026
83172D-AL-3	SMILE BRANDS INC 1ST LN TL	<u> </u>		2	5	5,422,204	99.0000	5,415,053	5,469,750	5, 424, 156		7,595			6.553	6.764	JAJ0	47,762	395,658	11/13/2018	10/12/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ig-Term BOND	S Owned Decer											
1	2		Cod	es	6	7	ı	air Value	10	11	Change	in Book/Adju	usted Carrying	g Value			Ir	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		-	1	_			_	-						Total						= -	
														Foreign							
			_		NAIC								0								
			-										Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	ě		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
83172D-AJ-8	SMILE BRANDS INC DDTL		+ ''-	2	5 Symbol	1,406,292		1,392,230	1,406,292	1,402,901	(Decircuse)	(512)	rtccognizca	Value	6.573	6.632		13,060	74,678	09/06/2019	10/12/2024
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL			2	3FE		100.6150	500.520	497.461	496,776		(1,928)			4.049	4.079		56	6,240	09/13/2019	04/16/2025
855031-AQ-3	STAPLES INC TL			2	4FE		98 . 1630	467.845	476,600			625			6.691	7. 145		3.438	26.348	05/31/2019	04/16/2026
N8233B-AC-6	STARS GROUP HOLDINGS BY USD TL		D	2	4FE	363,397			361,140			(460)			5.445	5.337		55		08/01/2019	07/10/2025
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL			2	5FE	1,476,359		1.148.954	1.767.622	1.529.244		84,618			5.550	17.529		273	72,515	09/19/2019	03/19/2021
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN			2	4FE		99.4170	986,600	992,386	979,829		(152)			5.050	5.364		139	30,605	06/07/2019	09/02/2024
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		1	2	3FE		99.9580		498,750	494,031		269			5.549	5.729		77	13,401	07/16/2019	07/08/2026
87876H-AC-4	TECOSTAR HOLDINGS INC TL B			2	4FE		100 . 1250					(41)			4.995	4.983	JAJ0	1,931	29,201	06/07/2019	05/01/2024
88023H-AC-4	TEMPO ACQUISITION ITL			2	4FE	992,763	100.5210	997,537		989,728		(3,035)			4.549	4.619	MJSD	125	26,959	06/20/2019	05/01/2024
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL			2	4Z	3,227,091		3,244,286	3,244,286	3,227,117		(6,740)			7.299	7.639		21,426	261,689	05/01/2015	09/05/2021
88078F-BH-0	TEREX CORP INCREMENTAL US TL			2	3FE	1,755,659	100.0630	1,762,414	1,761,304	1,755,759		1, 152			3.843	3.929		6,206	77,948	11/30/2018	01/31/2024
Z88166-@A-1	TEXTECH INDUSTRIES INC TL			2	4		98.5520					(12,313)			0.000	0.000				08/01/2017	08/24/2023
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL			2	4FE	994,665		997,235		993,337		(63)			5.035	5.017		1,252	29,626	06/06/2019	07/21/2025
BAS0ZZ-C2-4	THE SERVICEMASTER COMPANY TLB				3FE	124,844		125,391	125,000	124,846		3			3.563	3.583		401	173	11/15/2019	10/30/2026
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB			2	4FE		99.2500	120,694	121,606	121,300		(159)			4.623	4.688		588	1,207	09/12/2019	08/14/2024
89155Q-AH-1	TOUCHTUNES INTERACTIVE INCRM TL			2	4FE		99.8750	970,795	972,010	972,010					6.549	6.549		5,766	69,981	12/31/2018	05/28/2021
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL			2	4FE	2,467,199		2,465,984	2,469,070	2,467,198		1, 165			6.549	6.606		14,646	234,653	12/31/2018	05/28/2021
89334G-AX-2 89364M-BP-8	TRANS UNION TLB-5	·			3FE		100.3410	867,511	864,563	863,024		1,277			3.549	3.579		85	3,956	11/15/2019	11/16/2026
				2			100.2710	701,796	699,899	694,852					4.299	4.531		84	99,939	12/31/2018	06/09/2023
89616@-AA-5 89787R-AG-7	TRIDENT MARITIME TL			2	3PL 4FE	5,898,275	100.0000	5,947,917	5,947,917 992,500	5,898,176 996,341		6,319			7 . 299 5 . 549	7.527 5.474		1,206	482, 197	12/31/2018	06/04/2024 03/19/2026
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN			2	4FE		100 . 8750	1,001,184 499,798	496,901	996,341		(92)			5.050	4.979		153 70	34,573	05/31/2019	03/19/2026
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL			2	4FF	10,318,793			10,363,140	10,322,461		(7,369)			6.688	6.929			759,876	10/31/2018	10/04/2021
90320E-AC-7	UOS LLC INITIAL TERM LOANS			2	4FE		100.5000	499,936	497 .449	501.585		(1,926)			7.299	7.014		101	12,822	08/29/2019	04/18/2023
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL			2	4FE		100.5420		992.424			(2,732)			5.549	5.503		4,974	27,595	06/13/2019	02/28/2025
92531H-AB-3	VERSCEND HOLDING CORP TLB			2	4FE		100.5420	250, 191	248.741	250.208		(71)			6.299	6.172		44	5,973	08/19/2019	08/27/2025
93369P-AB-0	WAND NEWCO 3 INC AKA CALIBER			2	4FE		100.7190	501,077	497,500	499,004		(59)			5.299	5.240		2,379	7,511	08/22/2019	02/05/2026
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		1	2	4FE		100.2500		500,000	496,704		186			4.299	4.431		60	9,179	08/05/2019	10/23/2025
96244U-AB-3	WHATABRANDS LLC TERM B LOAN				4FE		100.4820	125,288	124,688	125,044		1,675			4.944	4.891		482	262	11/19/2019	08/02/2026
92929L-AT-5	WMG ACQUISITION TRANCHE F TL			2	3FE	2,204,066	100.4600	2,222,576	2,212,399	2,204,071		1,921			3.924	4.031	FMAN	241	98,493	12/31/2018	11/01/2023
92937J-AM-5	WP CPP HOLDINGS INITIAL TL			2	4FE	994,278	99.1250	986,269	994,975	993,205		156			5.679	5.719	JAJ0	9,721	25, 143	06/05/2019	04/30/2025
6499999. Su	btotal - Bonds - Unaffiliated Bank Loans	- Aca	uired			249,953,892	XXX	243,321,226	252, 198, 467	249,842,064	(160.978)	431,777			XXX	XXX	XXX	1,246,775	15.591.983	XXX	XXX
	btotal - Unaffiliated Bank Loans					355,571,949		337,519,645	361,631,764	343,842,472	(37,281)	468, 112	9.066.291		XXX	XXX	XXX	2.078.873	22,428,454	XXX	XXX
	tal - Issuer Obligations					14.472.903.879		15,774,376,082	15,039,355,167	14.779.620.111	(129)	28,019,917	716.433	165.254	XXX	XXX	XXX	149.855.858	530.553.553	XXX	XXX
						1 1 1 1 1 1				, -, ,	(129)		,	100,204				.,, .	,,		
	tal - Residential Mortgage-Backed Secur					131,489,764		150,145,860	206,794,600	104, 131, 288		(4,967,806)	1,160,175		XXX	XXX	XXX	853,716	8,708,268	XXX	XXX
	tal - Commercial Mortgage-Backed Secu					12, 199, 247		15,556,949	22, 167, 658	9,204,980		(338, 161)	1,177,672		XXX	XXX	XXX	104,308	1,320,351	XXX	XXX
	tal - Other Loan-Backed and Structured S	Securi	ities			1,177,095,424	XXX	1,250,505,580	1,780,052,302	1,202,733,687	(730, 140)	3,316,490	1,670,437	1	XXX	XXX	XXX	6,781,591	29,932,249	XXX	XXX
8099999. To	tal - SVO Identified Funds					182,345,307	XXX	188.722.443	·	188,722,443	7,721,416				XXX	XXX	XXX		3,329,942	XXX	XXX
	tal - Affiliated Bank Loans					,:.3,001	XXX	,,110		,, 110	.,,0			†	XXX	XXX	XXX		-,,012	XXX	XXX
	tal - Unaffiliated Bank Loans					355.571.949		337.519.645	361.631.764	343.842.472	(37.281)	468.112	9.066.291	+	XXX	XXX	XXX	2.078.873	22.428.454	XXX	XXX
					-	,. ,. ,.			. , . ,		(-) /		., , .								
8399999 - To	otal Bonds					16,331,605,569	XXX	17,716,826,559	17,410,001,490	16,628,254,980	6,953,865	26,498,552	13,791,007	165,254	XXX	XXX	XXX	159,674,346	596,272,817	XXX	XXX

щ

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8		air Value	11		Dividends			Change in B	ook/Adjusted	Carrying Value		20	21
·	_	3 4	· ·			ŭ	9	10		12	13	14	15	16	17	18	19		
								10			10		10	10		10	Total		
							Rate										Foreign	NAIC	
															0			Desig-	
							Per								Current	T	Exchange	0	
						5	Share							Current	Year's	Total Change		nation	
				Par		Book/	Used to						Unrealized	Year's	Other-Than-		Book/	and	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	Admini-	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying	strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
BAS0H9-LW-6	QLIK PARENT INC.		10,469.250	1.00	1,000.000	10,469,250		13,687,497	10,469,250									6*	08/22/2016
	CP OPCO INC. PREFERRED BLS		460.940	1.00			0.000											6*	08/31/2016
	HENKEL VORZUG	B	4,789.000	1.00	101.810	487,551	103.494	495,635	482,550	6,002			(13,618)		1,331				12/13/2019
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	4,115.000	1.00	137.690	566,580		814,068	557 , 725	5,423	11,396		30,588			30,588	(3,255)		08/30/2019
	PORSCHE AUTOMOBIL HOLDING SE	B	8,086.000	0.10	62.570	505,929	74.803	604,860	498,712	2, 194	7,511		18,282		7,094		(593)	6*	12/13/2019
	CENTAUR FUNDING	D	4,500.000	1,000.00	1,003.370	4,515,145			4,879,280	56,750	408,600			(39,784)		(39,784)	2FE	09/22/2004
	DCP MIDSTREAM PARTNERS		554,000.000	100.00		520,760		520,760	551,032	1,816	40,858		(30,318)	25		(30,293)	4FE	05/22/2019
	DELPHI FINANCIAL GROUP INC REDEEM		70,000.000	25.00		1,546,812			1,540,000	13,359	100,824			6,812		6,812		2FE	05/16/2007
	ENERGY TRANSFER PARTNERS LP		525,000.000		103, 168.900	515,845	94.000	493,500	515,656	12,396	32,813		475.000	9/		97		3FE	11/13/2017
	ENERGY TRANSFER PARTNERS LP	 D	10, 186,000.000	100.00	1.000 0.000	10, 159, 594	94.500		10, 159,090 2, 170	254,933			175,000	261		1/5,261		3FE	11/13/2017
	ubtotal - Preferred Stock - Industria	al and Missella				,	XXX			050 070	4 070 004		400,000	(00.500)	0.405	400.040	4 450	VVV	XXX
8499999. S	ubtotal - Preferred Stock - Industria	ai and iviiscella	ineous (Unaπiliated) i	Perpetual Pr	етеггеа	29,289,763	XXX	32,414,173	29,655,465	352,872	1,276,824		180,063	(32,590)	8,425	139,048	1, 153	XXX	XXX
								†											
							-	†											

								†											
8999999 - 7	otal Preferred Stocks			•		29.289.763	XXX	32,414,173	29.655.465	352.872	1.276.824		180.063	(32.590)	8.425	139.048	1.153	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

								OCKS Owned D	ecember 31 of								
1	2	Cod		5	6		ir Value	9	45	Dividends	1 4-			justed Carrying Va		17	18
		3	4		Book/	7 Rate Per Share	8		10	11	12	13	Current Year's	15	Total Foreign Exchange		
CUSIP				Number	Adjusted	Used to				Amount	Nanadmittad	Unrealized	Other-Than-	Total Change in	Change in		NAIC
			_	Number		Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	D . 1 .	
Identi-	D d C		For-	of	Carrying	Fair		A . I I O I	Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	nation
88579Y-10-1	3M COMPANY			3,487.000	615,177	176.420	615, 177	520,913	45.540	18,121		(41,658	161	(41,820)	(4.000)	12/13/2019	
S71088-99-1 002824-10-0	ABB LTD-REG CMN STK		. В	11,595.000 40,129.000	279,832 3,485,605	24.134	279,832 3,485,605	207 , 176	15,512	13,773		60,987	7	60,987	(1,282)	10/23/2019	
00287Y-10-9	ABBVIE INC				2,143,288		2,143,288	1,597,295				53,408	331			11/01/2019	
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.		В	0.000		20.559		, 007, 200	309							11/30/2016	
G1151C-10-1	ACCENTURE PLC			16,948.000	3,568,740	210.570	3,568,740	1,563,673		38,291		1, 178, 532	11	1, 178, 521		10/01/2019	
S55791-07-3	ACCIONA		. B	4,996.000	526,031	105.290	526,031	406,564		16,940		118,544		118,544		11/30/2017	
F00189-12-0	ACCOR S.A.		. B	5,513.000	258,363	46.864	258,363	250,005				5,884		5,884		12/13/2019	
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV		. B	6,217.000 12.459.000	248,786 740.314	40.017 59.420	248,786 . 740.314	236,398 456.124		4.610		8,875 160.098	·····	8,875 160.098	3,513	08/30/2019 11/30/2016	
00507V-10-9	ACUITY BRANDS INC					138.000	6,348			4,610		452	·····	160,098		12/03/2016	
005098-10-8	ACUSHNET HOLDINGS CORP		1	6,807.000		32.500	221,228	219,306				1,922		1,922		12/03/2019	
H00392-31-8	ADECCO CHESEREX		. B	2,485.000	157, 104	63.221	157,104	114,886	1,218	3,957		38,055		38,055	3,269	12/06/2018	
D0066B-18-5	ADIDAS SALOMON AG		. B	4,478.000	1,456,695	325.300	1,456,695	443,223	4, 113	12,383		525,764		525,764		02/02/2017	
00724F-10-1	ADOBE INC		ļ	8,278.000	2,730,167	329.810	2,730,167	696,916				857, 117	ļ	857, 117		12/03/2019	
007903-10-7	ADVANCED MICRO DEVICES INC			13,311.000	610,442	45.860	610,442	371,070				239,372	961	238,411		07/08/2019	
00773T-10-1	ADVANSIX INC			3,373.000 3,655.000	67,325	19.960	67,325 851,708	63,075 714,978				(14,774	·	(14,774)		11/30/2016	
S59273-75-5 SBVRZ8-L1-3	AEGON		. B	4.642.000	851,708 888.415	4.565	881,708		2,221	29.202		124,704		124,704		08/30/2019 11/30/2016	
001055-10-2	AFLAC INC.		. D		1, 182, 738	52.900	1, 182, 738	656,811	2,221	29,202		164, 108		164, 108	(3,000)	10/15/2015	
S60552-08-0	AGC INC		В	4,300.000		36.163	155,500	133,287				24,118	1.088	23,030	(1,905)	09/24/2019	
S20015-28-5	AGF MANAGEMENT LTD		B		144,573	4.966	144,573	102,735		5,994		35,357		35,357		12/07/2018	
00846U-10-1	AGILENT TECHNOLOGIES INC			1,852.000	157,994		157,994	125 , 195	333	332		32,799	26	32,773		09/04/2019	
Q01630-19-5	AGL ENERGY LTD		. B	17,954.000	259, 104	14.432	259, 104	228,919				19, 164		19, 164	11,021	08/30/2019	
001230-10-4	AGNC INVESTMENT REIT CORP			13,327.000	235,621	17.680	235,621	197,449	2, 132	6,397		38, 172		38,172	40.000	08/29/2019	
008474-10-8 Y002A1-10-5	AGNICO EAGLE MINES LTD COM		. B	5,933.000 	365,931 2,800,925	61.677 10.498	365,931 2,800,925	242,247 1,567,758		2,160		111,083		111,083		05/21/2019 05/31/2017	
009158-10-6	AIR PRODUCTS & CHEM		. D	6,882.000	1,617,201	234.990	1,617,201	863,367	7,983	31,500		515,497	6	517,621		11/01/2019	
S60107-02-6	AISIN SEIKI LTD		В	0.000	,017,201	37.451			128							12/06/2018	
00971T-10-1	AKAMAI TECHNOLOGIES			81.000	6,997		6,997	6,996				1	88	(88)		12/03/2019	
SBJ2KS-G2-8	AKZO NOBEL NV		. B	13,385.000	1,361,835	101.743	1,361,835	833 , 176		81,476		547,343		547,343	(18,684)	01/23/2019	
012653-10-1	ALBEMARLE CORP			0.000		73.040			738							11/04/2019	
H01301-12-8	ALCON INC		. B	5,623.000	318,212	56.591	318,212	198,238				130,649	6.653	130,649	(10,6/6)	04/09/2019	
015351-10-9 016255-10-1	ALEXION PHARMACEUTICAL INC ALIGN TECHNOLOGY INC			1,773.000 1,464.000	191,750 408,515	108.150	191,750 . 408,515					6,085 145,068		(568)		12/13/2019 08/29/2019	
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		В	15,086.000	479,425	31.779	479,425	273,420		2.422		95,206	<u> </u>	95,206		06/29/2019	
G0177J-10-8	ALLERGAN PLC]	5,031.000	961,776	191.170	961,776	819,891		6,516		141,885		141,885	5, 157	10/01/2019	
D03080-11-2	ALLIANZ SE-REG COM STK		. B	9,436.000	2,313,272	245.154	2,313,272	1,557,675	22,684	70,297		492,282		492,282	(68,203)	12/12/2017	
02005N-10-0	ALLY FINANCIAL INC			219.000	6,693	30.560	6,693	6,693		68			198	(198)		12/03/2019	
020430-10-7	ALNYLAM PHARMACEUTICALS INC			3,734.000	430,045	115.170	430,045 .	245,921				184, 124		184, 124		05/20/2019	
02079K-30-5 02079K-10-7	ALPHABET INC CLASS A			6,434.000 6,170.000	8,617,635 8,249,413	1,339.390		3,963,595 4,256,769				1,891,489 1,857,035	84	1,891,405 1,857,035		12/03/2019	
S60215-00-1	ALPS ALPINE LTD		В	9,400.000		1,337.020		215,549				(1,213	8.850	(10,063)	1,213	12/03/2019	
021361-10-0	ALTAGAS LTD		B		312,972	15.254	312,972	208,815	1,246	12,613		89.866		89,866		12/06/2018]
02156K-10-3	ALTICE USA INC CLASS A			79.000	2,160	27.340	2,160	2,092				68		68		08/14/2019	
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			7,263.000	262,993	36.210	262,993	256 , 177				6,816		6,816		12/18/2019	
022098-10-3	ALTRIA GROUP INC.			21,646.000	1,080,352	49.910	1,080,352	998,773	18, 183	168		81,578	1, 135	80,443		12/13/2019	
E04908-11-2	AMADEUS IT HOLDING CMN STK		. B	14,480.000	1, 183, 276	81.718	1, 183, 276	577,648	2, 125	16,017		193, 137	705	193 , 137	(16,934)	09/24/2015	
023135-10-6 \$60666-08-8	AMAZON COM INC			7,584.000 18,430.000	14,014,019 201,715	1,847.840	14,014,019 201,715	4, 172, 170 167, 066		10,372		2,596,100	785	2,595,314	(107)	10/01/2019 09/24/2015	
G0250X-10-7	AMCOR PLC		D	21,250.000	201,715	10.945	230,350			10,3/2		29,907			(107)	12/13/2019	
023586-10-0	AMERCO]	16.000	6,013	375.820	6,013	5,971	 8	7			38	5,330		12/13/2019	
023608-10-2	AMEREN CORP			99.000	7,603	76.800	7,603	6,059		173			9	987		12/03/2019	
02376R-10-2	AMERICAN AIRLINES GROUP INC			83.000	2,380	28.680	2,380	2,239		33		142	427	(285)		04/03/2018	
025537-10-1	AMERICAN ELEC PWR INC			11,521.000	1,088,850	94.510	1,088,850	648,408		31,089		226,311	ļ	226,311		12/03/2019	
025816-10-9	AMERICAN EXPRESS CO			12,356.000	1,538,198	124.490	1,538,198	795,936		19,699		359,520	111	359,409		12/03/2019	
026874-78-4 03027X-10-0	AMERICAN INTL GROUP INC			16,317.000		51.330			12,561	20 , 886 .44 , 898		177,030	814	176,216		01/31/2019	
030273-10-0	AMERICAN TOWER CORP			2 803 000	2,858,271	166 580	2,858,271	1,234,426	12,561	44,898 10 670		890,862		1/15 /108		09/20/2016	

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate			-			-					
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		
CUSIP			l I ,	dumbor						A	Nanadasittad						NAIC
				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ate	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		uired	nation
031162-10-0	AMGEN INC			7,457.000	1,797,659	241.070	1,797,659	1,301,795		30,569		373, 193	14,423	358,771		/2019	
032095-10-1	AMPHENOL CORP.			14,252.000	1,542,494	108.230	1,542,494	728,843	3,563	13,397		387,797		387,797		/2015	
032654-10-5 G03764-13-4	ANALOG DEVICES INC			8,275.000	983,401	118.840	983,401	451,440		17,733		271,125		271, 125		/2019	
SBYYHL-23-3	ANGLO AMERICAN PLC CMN STK		В	16,479.000		28.787 81.617			17,770	19,015		106,446		106,446	1,11012/06 (17,248)01/3		
B5064A-10-7	ANHEUSER-BUSCH INBEV NV		B	0.000	903,610	129.144	905,610	900,401	17,770	4,974		02,437		02,43/		6/2015	
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		D	30,896.000	291,040	9.420	291,040	262,002	7,724	7,724		29,039	2.197	26,841		3/2019	
036620-10-5	ANSYS INC			30.000	.7,722	257.410	7,722		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,686		1,686		/2019	
036752-10-3	ANTHEM INC			5,439.000	1,642,741	302.030	1,642,741	749, 146				215,023	742	214,281		/2019	
G0398N-12-8	ANTOFAGASTA ORD GBPO.05		В	17,444.000	211,863	12.145	211,863	168,840		8,213		29,680		29,680	8, 18212/06		
S60655-86-7	ANZ NATIONAL BANK		В	41,806.000	723,815	17.314	723,815	712,840				(2,308)		(2,308)	13,28312/10		
G0408V-10-2	AON PLC		l	8,491.000	1,768,590	208.290	1,768,590	771,511		14,605		534,339		534,339		/2015	
K0514G-10-1	AP MOLLER MAERSK B		B	268.000	386,802	1,443.293	386,802	281,951	12,279			103,944		103,944	90708/07		
S62473-06-1 037411-10-5	APA GROUP UNITS		ß	13,794.000	107,631	7.803 25.590	107,631	102,991	2,215	3.723		2,665 52,863		2,665 52,863		3/2019 3/2019	
037411-10-5	APPLE INC.			71,842.000	21,096,403	25.590	21,096,403					9,751,506		9,751,506		3/2019	
03820C-10-5	APPLIED INDUSTRIAL TECH INC			4, 155.000	21,096,403		21,096,403	276,144				9,751,506	1.443	9,751,506		3/2019	
038222-10-5	APPLIED MATERIALS INC			29,677.000	1,811,484	61.040	1,811,484	676,928		24,632		839,859	1,440	839,859		3/2015	
038336-10-3	APTARGROUP INC			5, 187.000		115.620	599,721	589,507				10,214		10,214		3/2019	
G6095L-10-9	APTIV PLC			8.474.000		94.970	804,776	511,291		7.451		283.032		283.032		/2017	
03852U-10-6	ARAMARK			1,579.000		43.400				329		9,907		9,907		3/2019	
\$57692-09-7	ARCADIS NV		В	5,249.000	122,436	23.326	122,436	63,875		2,340		60,243		60,243	(1,772)12/06		
L0302D-21-0	ARCELORMITTAL SA		В	15,554.000	273,099	17.558	273,099	215,788				56,374		56,374	93708/07		
G0450A-10-5	ARCH CAPITAL GROUP			175.000	7,506	42.890	7,506	6,010				1,495		1,495		3/2019	
039483-10-2	ARCHER DANIELS MIDLAND CO			5,927.000	274,716	46.350	274,716	223,795		2,113		50,922	126	50,796		/2019	
03965L-10-0 SBNHKY-X4-4	ARCONIC INC INC ARGENX			84.000	2,585	30.770	2,585	2,064		2		521 1,584		521		3/2019	
040413-10-6	ARISTA NETWORKS INC	1 0	D	1,096.000	176,665	161.191	176,6652,034	173,389				1,384	160			3/2019 1/2019	
S62539-83-8	ARISTOCRAT LEISURE LTD	Lo	R	13, 191.000	312,209	203.400	312,209	2,034		5,105		62,557	100	62,557		/2019	
042735-10-0	ARROW ELECTRONICS INC				6,525	84.740	6,525			,, 100		1,170	12	1,158		3/2019	
SB0XZX-V3-4	ARTIS REAL ESTATE INVESTMENT TRUST		В	24,538.000	225, 180	9. 177	225, 180	166,006	844	8,485		48,619		48,619		/2018	
S60544-09-5	ASAHI GROUP HOLDINGS LTD		В	20,900.000	958,313	45.852	958,313	682,696		18,857		130,963		130,963	14, 13311/30	/2016	
J0242P-11-0	ASAHI KASEI CORP		B	0.000		11.355			168							/2018	
N07059-20-2	ASML HOLDING N.V.		В	10,549.000	3, 122, 537	296.003	3, 122, 537	1,047,538		31,499		1,611,577		1,611,577		/2015	
045327-10-3	ASPEN TECHNOLOGY			2, 160.000	261,209	120.930	261,209	258,439				2,770		2,770		3/2019	
W0817X-20-4	ASSA ABLOY B ORD		B	12,385.000	289,745	23.395	289,745	218,082		3,858		90,144		90, 144	(21,324)09/24		
04546L-10-6 \$40567-19-0	ASSETMARK FINANCIAL HOLDINGS INC		R	1,949.000		29.020 20.648				17.066		1,383		1,383		/2019 /2016	
J96216-12-2	ASTELLAS PHARMA INC		B	20,000.000	394,046	20.648	394,046	292,525	213	8,180		91,512		91,512		3/2018	
S09895-29-3	ASTRAZENECA PLC ORD USDO.25		В	19,870.000	2,002,375	100.774	2,002,375	1,302,046	210	55.056		495.673		495.673		2/2019	
00206R-10-2	AT&T INC		l	141,014.000	5,510,827	39.080	5,510,827	4,051,285		278,605		1,459,542		1,459,542		/2019	
G0684D-10-7	ATHENE HOLDING LTD			4,685.000	220,336	47.030	220,336	179,717				40,619		40,619		/2019	
T05404-10-7	ATLANTIA S.P.A.		В	8,512.000	198,643	23.337	198,643	171,108		7,263		26,257		26,257	(3,445)12/06		
SBD97B-N2-3	ATLAS COPCO A		В	31,656.000	1,263,393	39.910	1,263,393	598 , 174		17,672		592,914		592,914	(81, 123)05/09		
SBD97B-S7-7	ATLAS COPCO CLASS B		B	4,281.000	148,721	34.740	148,721	92,563		2,390		62,833		62,833	(7,460)12/06		
049560-10-5	ATMOS ENERGY CORP.		D	63.000	7,047	111.860	7,047	6,983		35		65	1	63		3/2019	
S54855-27-5 052800-10-9	AURUBIS AG		D	5,300.000		43.923 84.410	447,373	355,776	323	8,835		91,597		91,597		/2018 /2019	
052800-10-9	AUTOLIV INV	LS	lt	5,300.000	447,373	84.410	2,363	1,880				91,597		91,597		/2019	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM	_0		11,858.000	2,021,789	170.500	2,021,789	981,458	10,791			466,968		465		/2015	
053332-10-2	AUTOZONE INC			8.000	9,530	1, 191.310	9,530	8,089				1,442		1,442		2/2019	
053484-10-1	AVALONBAY CMNTYS INC		lI	39.000	8,178	209.700	8, 178	6,862	59	158		1,316	16	1,300		/2019	
G0683Q-10-9	AVIVA ORD GBP0.25		В	31,143.000	172,742	5.547	172,742	169,888				1, 185		1, 185	1,66912/10	3/2019	
F06106-10-2	AXA		В	4,415.000	124,441	28.186	124,441	95, 176	18,997	5,630		31,736		31,736	(2,472)11/30		
05722G-10-0	BAKER HUGHES CO			8,596.000	220,315	25.630	220,315	192 , 121		1,547		28, 195		28 , 195		/2019	
	BALL CORP COM			114.000	7,372	64.670	7,372	5,597		55		1,776	106	1,670		3/2019	
	BALOISE HOLDING NAMEN		B	169.000	30,542	180.720	30,542	29,809				154	05.000	154			
	BANCA PICCOLO CREDITO VALTELLINESE		D	1,779,819.000	142, 243	0.080 1.167	142,243 413.569	114,518				30,266 74,881	35,026	(4,760)	(2,537)09/05 8,40612/20		
L 100 18− 18−1	DANOU DE OADADELE S.A.		υ	334,203.000		1. 10/		ೢაು, 282				14,001	100	14,710	0,400 12/20	1/ LU I J	

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of 0	Current Year							
1	2	Code	les	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
	_	3		•	•	7	8	•	10	11	12	13	14	15	16		1 1
			1 1			Rate	· ·		.0	• •	· -		• •				1 1
						Per									Total Foreign		1 1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But			Carrying Value		Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	Increase/ (Decrease)	Impairment Recognized	(13 - 14)	Carrying Value	Acquired	nation
S57059-46-1	BANCO SANTANDER SA EUR 0.5	Code	eigii	216, 182.000	905, 137	4, 187	905.137	893,629	4.040	23	Ulipalu	3,229	981	(13 - 14)		12/13/2019	HallOH
060505-10-4	BANK AMER CORP COM		. D	215,481.000	7,589,241		7,589,241	3,825,640	4,040	142, 193		2,279,262	855	2,248	0,201	07/03/2019	
064058-10-0	BANK NEW YORK MELLON CORP		1	3,885.000	195,532	50.330	195,532			4.467		13,275	380	12.895		.05/20/2019	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM		В	.20,352.000	1, 151, 201		1,151,201	1,078,269		11.904		44.067		44.067		.08/29/2019	
SBD1RP-61-8	BANK OF IRELAND GROUP PLC		В	29,400.000	161,113	5.480	161,113	161,113				(1,543)	4, 112	(5,655)		.12/13/2019	
S20760-09-6	BANK OF MONTREAL		. B	7,545.000	585,563	77.609	585,563	458,850		19,570		68,037		68,037		.11/30/2016	
S54740-08-9	BANK I NTER		. B	26,763.000	196, 231	7.332	196,231	196,231	77	1,568		(1,879)	1,929	(3,808)	1,879	.12/13/2019	
06652K-10-3 G08036-12-4	BARCLAYS ORD GBPO.25			7,360.000	269,082	36.560	269,082	269,082				457 470	2,959	(2,959)		.12/18/2019	
S00811-80-2	BARRATT DEVELOPMENTS PLC		. B		923,076 925,860	2.380 9.891	923,076 955,860	708,908 		15, 491		157, 170 93, 499		157 , 170 93 , 499	56,998 9,883	.09/24/2019 12/06/2018	
S20246-44-3	BARRICK GOLD CORP COM NPV		B		525,497	18.600	525,497	489.075		1,213		24,636	9.301	15.335		.09/18/2019	
S50865-77-3	BASE SE		В	14,642.000	1, 106, 940		1,106,940	930,015	15, 167			173, 129		173, 129		.08/07/2019	
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC]	8,233.000	246,784	29.975	246,784	246,784				(4,310)		(12,601)		.12/13/2019	
071813-10-9	BAXTER INTL INC			13,549.000	1,132,967	83.620	1,132,967	522,368	2,981	11,004		238,869	252	238,617		11/01/2019	
S50692-11-0	BAYER AG ORD NPV		. B	17,595.000	1,438,025		1,438,025	1,220,603	7,058			211,426	3,366	208,060		2/13/2019	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		. B		108,536		108,536	92,566	3,149			13,751		13,751		.09/24/2019	
S55019-06-1 075887-10-9	BBVA(BILB-VIZ-ARG) EURO.49		. В		369, 445 1, 214, 074	5.593 271.970	369,445 1,214,074	338,108	2,203	6,613 13,838		22,806		22,806	7,011	09/24/2019	
S51074-01-1	BEIERSDORF AG		D		1,214,074	119.715		677,255	365	13,838		208,246		208,246		11/30/2016 .03/06/2018	
07725L-10-2	BEIGENE ADR REPRESENTING LTD		D	1,028.000	170,401	165.760	170,401	170,401	000				10,558	(10,558)		12/13/2019	
084423-10-2	BERKLEY W R CORP COM			95.000	6.565	69.100	6.565	6.562		89		2	254	(252)		12/03/2019	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B]I	29,322.000	6,641,433	226.500	6,641,433	4,848,859				654,634	177	654,457		10/01/2019	
086516-10-1	BEST BUY CO INC			5,394.000	473,593	87.800	473,593	311,842	2,697	8,041		161,752	485	161,266		.09/04/2019	
S61446-90-2	BHP BILLITON LTD COMN STOCK		. B	40 , 197 . 000	1,099,742	27.359	1,099,742	715,438		93,876		140,884		140,884		12/06/2019	
G10879-10-7	BHP GROUP PLC		. B	50,886.000	1, 197, 763	23.538	1, 197, 763	867,511		121,006		81,336		81,336	46,052	.12/06/2018	
G1093E-10-8 090043-10-0	BIG YELLOW GROUP PLC		. В	0.000	75.005	15.897			888			700		700		11/30/2017 12/18/2019	
090043-10-0	BIOGEN INC				75,605 691,381	38.050 296.730	691,381					702	912	702	·	12/ 18/2019 11/04/2019	
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC				242,954	290.730	242,954	242,954					7,457	(7,457)		12/18/2019	
09227Q-10-0	BLACKBAUD INC		1	2,874.000				227,818				952	839	113		12/18/2019	1
09247X-10-1	BLACKROCK INC]I	1,696.000	852,579	502.700	852,579	629,063		22,354		186,264		186,264		08/14/2019	
S73096-81-0	BNP PARIBAS S.A.		. B	10,486.000	621,837	59.302	621,837	505,317	20 , 142			103,949		103,949		10/23/2019	
Y0920U-10-3	BOC HONG KONG HOLDINGS		. B	67,000.000	232,597	3.472	232,597	232,597				(402)	4,319	(4,721)	402	12/13/2019	
097023-10-5 W17218-15-2	BOEING CO				3,267,699	325.760 26.546	3,267,699 	1,332,493 78,869		82,383		32,649 26,928	728	31,920 26,928	0.475	12/03/2019 .05/23/2019	
09857L-10-8	BOOKING HOLDINGS INC		. D		1,807,282	2,053.730	1,807,282	1,042,224				289,695		289,695		11/01/2019	
099724-10-6	BORG WARNER INC.		1	61.000	2,646	43.380	2.646	1,922		21		725		725		.08/14/2019	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		11		1, 144, 699	45.220	1,144,699	411,100				250 , 102				.09/24/2015	1
S07980-59-2	BP PLC		В	228,766.000	1,429,220	6.248	1,429,220	1,374,545		25,725		(4,992)	13,200	(18, 192)	26,925	12/13/2019	
104674-10-6	BRADY CORPORATION		1	6,095.000	349,000	57.260	349,000	349,000					1,096	(1,096)	ļļ.	.12/18/2019	
Q6634U-10-6	BRAMBLES		. B	57,916.000	477, 146	8.239	477,146	395,116		18,426		68,165		68,165		.09/24/2015	
SB4YVF-56-3 J04578-12-6	BRENNTAG AG BRIDGESTONE		. B	3,736.000 15,600.000	203,309	54.419 37.451		172,399	417	2,698 21,526		32,852	628	32,224		12/13/2019	
110122-10-8	BRISTOL MYERS SQUIBB CO		. P	40.000	584, 237 2, 568			541,391 2,310		21,326		(21,790)		(21,790)		10/15/2015 12/03/2019	
110122-10-8	BRISTOL MYERS SQUIBB CO	DB	1		2.116.794	64.190	2.116.794	1,596,292		18.310		520.501	5.715			12/03/2019	
G1510J-10-2	BRIT AMER TOBACCO ORD GBPO.25		В	32,594.000	1,395,327	42.809	1,395,327	1,197,644	21.380	3.702		152,633		152,633	45.050	.12/13/2019	
G15540-11-8	BRITISH LAND COMPANY PLC		В	64,049.000	542,015	8.463	542,015	398,487		5,233		100,834		100,834		08/30/2019	
11135F-10-1	BROADCOM INC			8,729.000	2,758,539	316.020	2,758,539	969,006		97,754		538,851	61	538,790		.07/03/2019	
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A		. B	31,896.000	1,845,504	57.860	1,845,504	1,026,280		17,518		574,879		574,879	48,778	.02/02/2017	
115637-20-9	BROWN FORM AN CORP CLASS B	LS		3,251.000	219,768	67.600	219,768	153,610	567	1,619		66, 158		66 , 158	·	.01/31/2019	
117043-10-9 G16612-10-6	BRUNSWICK CORP. BT GROUP PLC ORD GBPO.05			6,956.000 258,448.000	417, 221 658, 874	59.980 2.549	417,221 658,874	415,262 562,038	15,433			1,959	929	1,031	40,684	12/18/2019 .09/24/2019	
G16962-10-5	BUNGE LTD		. D	258,448.000					10,433	1, 122					40,684	.09/24/2019 .08/29/2019	
G1700D-10-5	BURBERRY GROUP		В		645,499	29.211	645,499	450,239	3,264	11,618		157.399		157 . 399	(339)	.09/04/2015	
12709P-10-3	CABOT MICROELECTRONICS CORPORATION]	2,484.000	358,491	144.320	358,491	337,208	3,231			21,283		21,283	(330)	12/18/2019	
127097-10-3	CABOT OIL + GAS CORP COM		ļĪ	390.000	6,790	17.410	6,790	6,127				663		663		12/03/2019	
12739A-10-0	CADENCE BANCORPORATION CLASS A			8,823.000	159,961	18.130	159,961	156,763				3, 198		3, 198	ļļ.	.12/20/2019	
127387-10-8	CADENCE DESIGN SYSTEMS INC			114.000	7,907	69.360	7,907	7,524				383	337	46	ļ	12/03/2019	
127686-10-3	CAESARS ENTERTAINMENT CORP	1	.1	22,849.000	310,746	13.600	310,746	206,326			L	104,420		104,420	L L	05/20/2019	

SCHEDULE D - PART 2 - SECTION 2

1	2	Code		5	6	Fai	r Value	9		Dividends		Chr	ango in Pook/Adi	justed Carrying Va	lue 17	10
		^								Dividends		Ulla	ange in book/Au	justeu Garrying va	liuc II	18
		3	4			7	8		10	11	12	13	14	15	16	
						Rate			-			-				
						Per									Total Foreign	
						Share							Current Year's		Exchange	
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	
CUSIP				Number						A	Nanadasittad					NAIC
			_	Number	Adjusted	Obtain			5	Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	_
Identi-	5		For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value Acquire	
E2427M-12-3	CATXABANK SA		В	97,746.000	306,996	3.141	306,996	299,275				4,781		4,781	2,94012/13/201	
133131-10-2	CANDEN PROP		ļ	59.000	6,260	106.100	6,260	5,219	47	165		925	17	907	12/03/201	
S21705-25-6 S27931-15-3	CANADIAN IMP BANK COM NPV		B	8,070.000	672,484	83.331	672,484	606,599	8,822	17,747		44, 134		44, 134	21,75208/29/201	
S21882-83-2	CANADIAN WESTERN BANK		B			255.277		308,256	1,047 1.584	2,685 5,152		89,451 32,529		89,451 32,529		
S61723-23-5	CANON CANON		B		100, 30 1	26.386	100,301	142,020	1,304	1,625						
14040H-10-5	CAPITAL ONE FINL CORP			4,507.000		102.910	463,815			7,211		123, 131		123, 131		
S41692-19-5	CARLSBERG AS CL B		В	.0.000		149.286			1,543	,						
143130-10-2	CARMAX INC	LS		4,379.000	383,907	87.670	383,907	257,398				126,509		126,509	01/31/201	9
143658-30-0	CARNI VAL CORP			170.000	8,641	50.830	8,641	7,417		224		1,224	1,856	(633)	11/01/201	
F13923-11-9	CARREFOUR EUR2.50		В	8,684.000	145,729	16.781	145,729	141,770		3,821		394		394	(2,678)12/06/201	
146229-10-9	CARTER'S INC		ļ	2, 188.000	239,236	109.340	239,236	234,953				4,283		4,283	12/18/201	
148806-10-2 149123-10-1	CATALENT INC					56.300	464,475 1,859,144	438,077 924,679		47.586		26,398		26,398 259,459	12/18/201	
S21597-95-0	CCL INDUSTRIES INC CLASS B		D	6,708,000				924,679		47,586		259,459 2,244	5.425	(3, 181)	6.55112/13/201	
\$21715-73-5	CDN NAT RES COM NPV		В	25, 198.000		32.389	816,129	670,118			<u> </u>	133,201		(3, 181)		
S21806-32-8	CDN NATL RAILWAYS COM NPV		В	19,243.000	1,743,185	90.588	1,743,185	1,317,603		26.682		267.241		267,241	51,38711/30/201	
12514G-10-8	CDW CORP/DE			55.000	7,856	142.840	7,856	4,540		68		3,316		3,316		
150870-10-3	CELANESE CORP			57.000	7,018	123.120	7,018	6,983				35		35	11/01/201	
SB57FG-04-7	CENOVUS ENERGY INC		B	50,316.000	512, 181	10.179	512, 181	382,676		5,907		109,829		109,829	19,67608/29/201	
15135B-10-1	CENTENE CORP			6,685.000	420,286	62.870	420,286	289, 193				131,093	25,873	105, 220		
15189T-10-7	CENTERPOINT ENERGY INC			276.000	7,527	27.270	7,527	6,734				792		792	12/03/201	
J05523-10-5	CENTRAL JAPAN RAILWAY CO		B	4,800.000	971,705	202.438	971,705	755,788	826	5,809		(47, 112)		(47,112)	5,35402/02/201	
G2018Z-14-3 156700-10-6	CENTRICA ORD GBP0.0617284		В		801,427 527,449	1.183	801,427 527,449	595,491 465,651		13, 133		156,450 61,798		156, 450 61, 798		
156782-10-4	CERNER CORP			59,928.000	327, 449	73.390	39,704	29.273	97	155		9.285		9,285	12/03/201	
808513-10-5	CHARLES SCHWAB			21,202.000	1,008,367	47.560	1,008,367	634,528		14,417		127,848		127 ,848		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A			3,835.000	1,860,282	485.080	1,860,282	890,601				762,615				
16411R-20-8	CHENIERE ENERGY INC			1,410.000		61.070		68,963				2,651		2,651		
166764-10-0	CHEVRON CORP			16,019.000	1,930,450	120.510	1,930,450	1,596,487		76 , 166		187,435	85	187,350	11/01/201	
169656-10-5	CHIPOTLE MEXICAN GRILL		l	342.000	286,292	837.110	286,292	159,998				126,294		126,294	01/31/201	
SBD2C5-N2-5	CHORUS AVIATION VOTING AND VARIABL		В	35,636.000	222,321	6.239	222,321	147 , 157	1,089	10,960		65,034		65,034	10,13012/06/201	
K1830B-10-7 H1467J-10-4	CHRISTIAN HANSEN HOLDING A/S		В	0.000	1,088,997		1,088,997	775, 153	147 5.247	20.462					04/12/201	
125523-10-0	CIGNA CORPORATION			5,678.000	1, 161, 094	204.490	1, 161, 094	677,757		20,402		82,728		82,728	12/21/201	
171798-10-1	CIMAREX ENERGY CO			3,172,000	1, 161, 094	52.490	166.498	158 . 141		221		8.357		8,357	12/18/201	
172062-10-1	CINCINNATI FINL CORP		l		7,045	105.150	7,045	6,501	38	67		544	39	505	12/03/201	
17243V-10-2	CINEMARK HOLDINGS INC			9,386.000	317,716	33.850	317,716	317,716					13,927	(13,927)		
G219AH-10-0	CINEWORLD GROUP PLC		В	92,586.000	268,734	2.903	268,734	203,410	4,575	34,634		(57 , 135)		(57, 135)	15,51102/19/201	
17275R-10-2	CISCO SYS INC		l	78,085.000	3,744,957	47.960	3,744,957	2, 194, 886		107,687		361,282	99	361, 184	12/03/201	
G1992S-10-9	CISION LTD			14,955.000	149, 101	9.970	149, 101	148,996		00.047		105	80	25	12/18/201	
172967-42-4 \$61973-04-6	CITIGROUP INC CITIZEN WATCH LTD		D	47,161.000 0.000	3,767,692	79.890 4.628	3,767,692	2,410,374	134	90,347		1,309,169	38	1,309,131		
174610-10-5	CITIZEN WATCH LID		υ	4,301.000	174,664	4.628	174,664	144,053	134	1,548		30,611		30,611		
177376-10-0	CITRIX SYS INC				174,004	110.900	12,088	144,053		1, 548	<u> </u>		438			
SBYZQ0-77-2	CK ASSET HOLDINGS LTD		В	14,620.000		7.219	105,544			3,140		(957)		(957)	53310/24/201	
G21765-10-5	CK HUTCHISON HOLDINGS LTD		В	25, 120.000		9.536	239,536	223,014		8, 139		(1,378)		(1,378)	1,246 10/24/201	
189054-10-9	CLOROX CO			3,412.000	523,878	153.540	523,878	375, 129		13,784		(2,047)		(2,047)		
Y1660Q-10-4	CLP HOLDINGS LTD		В	81,500.000	856,651	10.511	856,651	695,087		31,913		(68,846)		(68,846)	4,79810/17/201	
125720-10-5	CME GROUP INC.			6,959.000	1,396,810	200.720	1,396,810	606,834	17,398	33,055		87,683		87,683		
191216-10-0	COCA COLA CO.		l	45,747.000	2,532,096	55.350	2,532,096	1,908,574		72,945		364,402	102	364,299	11/01/201	
H1512E-10-0 S41779-88-5	COCA COLA HBC AG		p	2,813.000 592.000	95,585 87.052	33.980	95,585 87.052		7.807	8,026 17.826		4,048 15,460		4,048 15,460	3,69112/06/201 (1,835)07/02/201	
192422-10-3	COGNEX CORP		υ	992.000				42.378		17 ,826		13,460		15,460	(1,835)07/02/201	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			7,460.000		62.020		42,576		2.693		13.088	35.025	(21,937)	11/01/201	
Q26203-40-8	COLES GROUP LTD		В			10.432	263,319	208,624		6,057		58,659	50,020	.58,659	(3,964) 11/21/201	
20030N-10-1	COMCAST CORP NEW CL A		<u> </u>	71,654.000		44.970	3,222,280	2,007,651		58,552		778,721	130		11/01/201	
200340-10-7	COMERICA INC			0.000		71.750			6,464							9
200525-10-3	COMMERCE BANCSHARES, INC.			4,894.000	332,498	67.940	332,498	330,913				1,586		1,586	12/18/201	J

						Snowing F	AII COMINION ST	OCKS Owned D	ecember 31 or	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Ch	ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		1
						Rate											1
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		Acquired	nation
BRSJ39-U3-7	COMMERZBANK AG	Oodo	R	123,570.000		6, 193	765.248	705.487	320	Duning Tour	Oripaid	48,956	rtooogriizou	48,956		.08/30/2019	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		В	13, 185.000	740,545		740,545	694,608		19,862		38,774	3,073	35,701		.12/13/2019	
20337X-10-9	. COMMSCOPE HOLDING INC			191.000	2,710	14.190	2,710	2,048				663		663		.08/14/2019	
H25662-18-2	. COMPAGNIE FINANCIERE RICHEMONT SA		В	5,299.000	416,215	78.546	416,215	385, 171	11,368	20,032		22,651		22,651		12/13/2019	
SBD6K4-57-9	. COMPASS GROUP PLC		B	52,390.010	1,311,730	25.038	1,311,730			25,781		162,683		162,683		.06/28/2017	
205887-10-2 20605P-10-1	CONAGRA BRANDS INC			6,224.000 4,803.000	213,110	34.240	213,110 420,599	177,944		1,323		35, 166	1 055	35, 166 41, 465		.08/29/2019	
20825C-10-4	CONOCOPHILLIPS						420,599	377,878		11		42,721 18,542	1,255			12/13/2019 10/01/2019	
209115-10-4	CONSOLIDATED EDISON INC			9,264.000		90.470	838,114			27, 134		128,835	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	128,835		12/03/2019	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A			3, 167.000	600,938	189.750	600,938	478,660		9,469		91,621		91,621		11/30/2016	
D16212-14-0	. CONTINENTAL AG		В	4,703.000	608,471	129.379	608,471	586, 234	4,545			14,758	5,820	8,938		.12/13/2019	
N22717-10-7	CORE LABORATORIES			4,094.000	154,221	37.670	154,221	154,221					33, 162	(33, 162)		.12/18/2019	
21871D-10-3	CORELOGIC INC			4,924.000	215,228	43.710	215,228	208,742				6,486		6,486		12/18/2019	
21925Y-10-3 219350-10-5	CORNERSTONE ONDEMAND INC			3,764.000 26,556.000	220,382 773,045	58.550 29.110	220,382 773,045	216,999 536,272		21,213		3,384		3,384		.12/18/2019 .08/14/2019	
22160K-10-5	COSTCO WHS L CORP NEW COM				2,832,213	29.110	2.832.213	1,410,545		21,213		(28,928				11/01/2019	
22163N-10-6	COTT CORP			13,764.000	188,292	13.680	188,292	182,576				5,716		5,716		12/18/2019	
SBYTBW-Y9-8	COVESTRO AG		В	13,614.000	633,427	46.528	633,427	633,427	1,801			(7,756	34,791	(42,547)	7,756	.12/13/2019	
F22797-10-8	. CREDIT AGRICOLE SA PAR EUR 3		В	71,214.000	1,033,195	14.508	1,033,195	807,969	7,556	5,747		215,999		215,999		.08/30/2019	
S65918-09-6	CREDIT SAISON LTD		B	0.000		10.858			115			400 005		400.005		12/06/2018	
H3698D-41-9 G25508-10-5	CREDIT SUISSE GROUP AG CHFO.5		В	64,414.000 9,270.000	871,736 371,167	13.533	871,736 . 371,167	686 , 208 244 , 791		7.475		168,635 129,522		168,635			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		D	9,270.000	1,416,951	142.150	1,416,951			45.604		334, 127		334, 127		.09/04/2015	
228368-10-6	CROWN HOLDINGS INC			2,632.000		72.540	190,925					1, 171	441			.12/18/2019	
Q3018U-10-9	. CSL LIMITED COMMON STOCK		В	13,868.000	2,688,250	193.846	2,688,250	1,202,726		25,685		932,382		932,382	(51,862)		
Q30297-11-5	CSR LTD		В	40,051.000	128,100	3. 198	128,100			6,914		50,653		50,653		.12/06/2018	
126408-10-3	CSX CORP			17,625.000	1,275,345	72.360	1,275,345	647,644		16,912		180,075	111	179,964		.03/01/2019	
229663-10-9	. CUBESMART			9,286.000	292,323	31.480	292,323	284,562	3,064	44 507		7,761		7,761		12/18/2019	
231021-10-6 G2717B-10-8	. CUMMINS IN C COM			2,975.000 14,455.000		178.960	532,406 295,460	341,612 283.025		14,567		134,635	8	134,628		.09/04/2019 .12/19/2019	
126650-10-0	CVS HEALTH CORPORATION			18,847.000	1,400,144	74.290	1,400,144	996,120				404,023		404,023		05/20/2019	
23331A-10-9	D R HORTON INC COM			136.000	7 , 174	52.750	7,174	7.174		20,100			273	(273)		.12/03/2019	
S62509-06-2	DAI NIPPON PRINTING LTD		В	2,800.000	76,264	27.237	76,264	76,264				(429)	980		429	12/13/2019	
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC		B	26,700.000	446,290	16.715	446,290	362,876	752	916		92,764		92,764		.08/30/2019	
J11257-10-2	DATICHI SANKYO LTD		В	8,500.000		66.510	565,337	409,466		2,281	}	142,426	1,313			.12/13/2019	
J10038-11-5 SBJQZC-27-8	DAIKIN INDUSTRIES JPY50		B	12,700.000	1,805,521	142.167	1,805,521 367,738		564 7,324	18,277 58,936		402,789	·····			.02/02/2017 .04/01/2019	
D1668R-12-3	DAIMLERCHRYSLER		B	9,763.000		55.418	541,044					5,051		(2,207)		12/13/2019	
J11508-12-4	DAIWA HOUSE INDS JPY50		В	5,700.000	177,805	31.194	177,805	160,264	281	2,594		21,226		21,226		.08/07/2019	
SB0Z6W-Y0-6	DAIWA HOUSE REIT CORP		B	100.000	260,962	2,609.616	260,962	260,962			ļ	(1,468)	728		1,468	.12/13/2019	
J11718-11-1	. DAIWA SECURITIES		В	0.000		5.089			101	713						11/30/2016	
235851-10-2	DANAHER CO RP COM			15,546.000	2,386,000	153.480	2,386,000	1,030,194	2,643	10,409		782,447		782,447		.11/01/2019	
K22272-11-4 237194-10-5	DANSKE BANK DARDEN RESTAURANTS INC		ď	36,422.000	589,799 6,432	16.193	589,799 6.432	519, 107 5.983	21,901	167	·····	66,806	70	66,806		12/13/2019 .11/01/2019	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC	LS		6.457.000		75.030				107		168.915	/0	168.915		.05/20/2019	
S61752-03-6	DBS GROUP HOLDINGS LTD		В		735,222	19.247	735,222			41,539		63,093		63,093		10/04/2019	
SB126K-H9-4	DEBENHAMS PLC		В	817,707.000		0.000						(914	53,425	(54,340)	911	.09/06/2018	
244199-10-5	. DEERE & CO.			6,916.000	1, 198, 266	173.260	1, 198, 266	590,645	5,256	21,025	ļ	166,606	ļ	166,606		.09/04/2015	
24703L-20-2	. DELL TECHNOLOGIES WHEN ISSUED INC			207.000	10,638	51.390	10,638	9,760				878	155	878		.08/29/2019	
247361-70-2 J12075-10-7	DELTA AIR LINES, INC.		R	155.000 9,400.000	9,064 9,541	58.480 45.696	9,064 429.541	8,603 	228	143			155	298 56.626		12/03/2019 .05/21/2019	
24906P-10-9	DENTSPLY STRONA INC		υ				429,541		441	1,172	·····	62,512	·	62,512		11/01/2019	
J1207N-10-8	DENTSU GROUP INC		В	6,800.000	236,209	34.737	236,209	226,825				10,361	3,862			11/01/2019	
S57503-55-9	. DEUTSCHE BANK AG NPV(REGD)		В	63, 127.000	490 , 139	7.764	490, 139	467 , 158	1,518			17,484		17,484	5,496	12/13/2019	
D1882G-11-9	. DEUTSCHE BOERSE AG CMN STK NPV		B	1,556.000	244,787	157.318	244,787	129,578	4,592	3,478		58,052		58,052		.04/10/2017	
S52874-88-0	DEUTSCHE LUFTHANSA AG		B	0.000		20.132			516				ļ	474 000		04/12/2019	
S46178-59-6 D2035M-13-6	DEUTSCHE POST AG COM STK		B	17,455.000 37,778.000		38 . 176	666,366 617,852	498,016 614,602		14,428 2,129	····	171,063	1,993	171,063		.05/21/2019 .12/13/2019	
25179M-10-3	DEVON ENERGY CORP.		υ	37,778.000		25.970	373.345	337,602		2, 129		(6,416				2/13/2019	

SCHEDULE D - PART 2 - SECTION 2

					;	Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year						
1	2	Cod	es 5	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue 17	18
		3	4			7	8		10	11	12	13	14	15	16	
						Rate	-					-				
						Per									Total Foreign	
						Share							Current Year's		Exchange	
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	
CUSIP			Num	bor						A 4	Nanadasittad					NAIC
			Num		Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	
Identi-			For- 0		Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Date	Desig-
fication	Description	Code	eign Sha		Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value Acquired	nation
252131-10-7	DEXCOM INC			1,367.000	299,018	218.740	299,018	161,142				137,876		137,876	04/12/2019	
SBYSS4-Q7-7	DFDS		В	0.000	0.450.040	36.052	0.450.040	4 400 000	125	44.045		000.050		000 050	12/06/2018 .	
G42089-11-3 253868-10-3	DIAGEO	1.5	В	50,917.0005,893.000	2,158,812 705,628	42.399	2,158,812 705,628	1,439,823544.101	9,361	44,215 25,045		308,053		308,053		
SBY9D0-Y1-7	DIRECT LINE INSURANCE PLC	Lo	R	11,218.000	46,441	4.140	46,441	46, 154	9,301	23,043		(162)		(162)		
254709-10-8	DISCOVER FINL SVCS		D	7,015.000		84.820	595,012	413,745		11,785		181,268		181,268		
25470F-10-4	DISCOVERY COMMUNICATIONS INC	LS.		85.000		32.740	2,783	2,264				519	263	257		
254687-10-6	DISNEY WALT CO			28,237.000	4,083,917	144.630	4,083,917	2,653,028	24,849	49,588		985,374	1,408			
R1812S-10-5	DNB ASA		В	13,656.000	254,866	18.663	254,866	195,279		9,657		42,718		42,718	(5,750)10/14/2019 .	
256677-10-5	DOLLAR GENERAL CORP			7, 196.000	1, 122, 432	155.980	1, 122, 432	516,006		8,919		341,772	231	341,541	12/03/2019	
256746-10-8	DOLLAR TREE INC		n	2,617.000	246, 129	94.050	246, 129	226,059		n=-		9,846		9,846		
SB4TP9-G2-2 25746U-10-9	DOLLARAMA INC		в	4,774.00028.000		34.417 82.820	164,306 2,319	150,6412,094		270 77		8,006 		8,006 225	5,65805/21/2019	
260003-10-9	DOVER CORP COM			28.000	2,319	82.820		2,094						1,357		
260557-10-3	DOW INC			7.381.000	403,962	54.730	403,962	314.581		6.788			8.725			
J12432-12-6	DOWA HOLDINGS LTD		В	13,900.000		37.497		405,509		10,395		96,545		96,545	6,58209/05/2018 .	
G2848Q-12-3	DS SMITH PLC		В	. 190 , 467 . 000	969,418	5.090	969,418	757,733		29,387		149, 146		149, 146	62,53908/30/2019	
233331-10-7	DTE ENERGY CO			10,990.000	1,427,271	129.870	1,427,271	881,838	11, 127	41,542		215,074		215,074	11/30/2016	
264410-20-4	DUKE ENERGY HLDG CORP			5,946.000	542,335	91.210	542,335	433,655		22,268		29, 195		29, 195	11/30/2016 .	
23355L-10-6	DXC_TECHNOLOGY_COMPANY			0.000		37.590				584					12/12/2017 .	
269246-40-1 D24914-13-3	E TRADE FINANCIAL CORP		n	3,783.00036,709.000		45.370	171,635 	156,875343,236	5.350	544		14,760 22,738	437	14,324		
N3114C-80-8	EADS(EURO AERO DEF EUR1		D	12,995.000	1,903,296	10.691	1,903,296	798,450				710,620		22,738	(54,569)11/30/2016	
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		B	7,900.000	716,616	90.711	716,616	626,245	613	11.180		9,861		9,861		
27579R-10-4	EAST WEST BANCORP INC			16,714.000	813,972	48.700	813,972	678,518		4,596		135,454		135, 454		
277276-10-1	EASTGROUP PROPERTY			3,108.000	412,338	132.670	412,338	409,833	2,331			2,506		2,506		
277432-10-0	EASTMAN CH EM CO COM			30.000	2,378	79.260	2,378	1,910	20	19		467		467		
G29183-10-3	EATON CORP PLC			4, 174.000	395,361	94.720	395,361	258 , 158		11,835		108,617		108,617	10/01/2019 .	
278265-10-3	EATON VANCE CORP			4, 141.000		46.690	193,343	193,343					2,705	(2,705)	12/18/2019 .	
278642-10-3 278865-10-0	EBAY INCECOLAB INC			298.0007,898.000		36.110	10,761 1,524,235	10,285	0.710			476 360 , 195	537 15	(61)		
281020-10-7	EDISON INTL			2.957.000		192.990			3,712 1.885	14, 322		27,293	13		11/01/2019 11/04/2019	
28176E-10-8	EDWARDS LIFESCIENCES CORP			5,294.000	1,235,037	233.290	1,235,037	456,367				424 . 155				
S63072-00-3	EISAI LTD		В	5,200.000	392,554	75.491	392,554	261,647		3,874		135,715		135,715	(4,808) 09/24/2019	
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK		В	14,417.000	160,666	11.144	160,666	154,896				4,231		4,231	1,53912/13/2019	
532457-10-8	ELI LILLY & CO			5,878.000	772,546	131.430	772,546	436,237		15, 107		93, 107	604	92,503	11/01/2019 .	
291011-10-4	EMERSON ELEC CO			3,858.000	294,211		294,211	203,209		7,567		63,784		63,784	08/14/2019 .	
E41759-10-6	ENAGAS S.A.		В	1,941.000	49,545	25.526	49,545	48,035	55	1,116		1,036		1,036	47412/13/2019	
S24661-49-8 292505-10-4	ENBRIDGE INC		D	27,584.000	1,098,255 592,457	39.815	1,098,255 592,457			49,597		190,461		190,461		
29261A-10-0	ENCOMPASS HEALTH CORP		U	5,895.000		69.270			1,651			##,/80	7.372	49,785		
E41222-11-3	ENDESA SA EUR1.2		В	23.782.000	635.081	26.704	635.081	502.708	19.340	31.910		106.268		106, 268	(18.449) 03/06/2018	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		В	. 257,650.000	2,045,308	7.938	2,045,308	1,117,991		69,053		625,264			(65,578) 11/30/2016	
х67925-11-9	ENERGIAS DE PORTUGAL SA		В	0.000		3.774			6, 152		ļ					
29364G-10-3	ENTERGY CORP			65.000	7,787	119.800	7,787	7,517		60		270		270	10/01/2019 .	
29404K-10-6	ENVESTNET INC			2,578.000	179,506	69.630	179,506	179,506					2,675	(2,675)	12/18/2019 .	
29415F-10-4	ENVISTA HOLDINGS CORP			5,640.000	167 , 170	29.640	167,170					5, 178		5, 178		
26875P-10-1 SBDZV1-16-5	EOG RESOUR CES INC COM		ο	6,811.00031,731.000	570,489 387,610	83.760	570,489 387,610	514, 162		5.899		56,327		56,327 111,175		
29444U-70-0	EQUINIX REIT INC		υ	2,573.000		583.700	1,501,860					594,723			(23,629)	
R8413J-10-3	EQUINOR ASA		В	59,895.000	1,196,224	19.972	1, 196, 224	1,004,963		25,316		136,090		136,090	10,78908/07/2019	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES			91.000	6,405	70.390	6,405	5,500	28	50		905		905		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			102.000	8,254	80.920	8,254	6,749	58	158		1,505	34	1,471	12/03/2019	
W26049-11-9	ERICSSON NAMN-AKTIER B		В	32,925.000	286,866	8.713	286,866	195,376	533	2,485		13,732		13,732	(16,237)03/06/2018 .	
29530P-10-2	ERIE IDEMNITY CO CL A			35.000	5,810	166.000	5,810	5,810		47			1,439	(1,439)		
\$52898-37-6	ERSTE GROUP BANK		B	11,921.000	449,077	37.671	449,077	431,788				12,988		12,988	4,301 12/13/2019	
297178-10-5 F31668-10-0	ESSEX PROPERTY		D	1,900.000	7,221	300.860	7,221 289,627	7,221	47	43		62,017	47	(47)		
	ESSITY CLASS B		DR	1,900.000	289,627 703.541	152.435		226,062	4.275	9.477		62,017			(95.502) 06/12/2017	
ODI 11(1-17-13	LOUITI VEROU D	1	L					417,041		١١+, و	h	200,402				

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned D	ecember 31 of	Current Year						
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue 17	18
		3	4			7	8		10	11	12	13	14	15	16	
						Rate			-			-				
						Per									Total Foreign	
						Share							Current Year's		Exchange	
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	
CUSIP				Number						A	Nanadasittad					NAIC
			_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	_
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value Acquired	nation
518439-10-4	ESTEE LAUDER COS.			7,260.000	1,499,480	206.540	1,499,480	544,584		12,850		554,954		554,954		
F3322K-10-4	EUROFINS SCIENTIFIC		В	299.000	165,867	554.739	165,867	163,614				665		665	1,58812/13/2019 .	
SB04M8-J6-4	EURONAV NV		В	0.000		7.639			920						11/30/2017 .	
E4R02W-10-5	EUSKALTEL SA		В	0.000		7.852			743						11/30/2017 .	
30034W-10-6 30040W-10-8	EVERGY INC			112.000	7,290	65.090	7,290	7,148		56 24,815		143		143		
30040W-10-8 D2R90Y-11-7	EVERSOURCE ENERGY		n		986,472 158,672	85.070 30.543	986,472 158,672	561,773	757	24,815		232,268		232,268		
811054-40-2	EW SCRIPPS CLASS A		D		121,171		121,171	116,331	/3/			4,840		2,657		
30063P-10-5	EXACT SCIENCES CORP			3,113,000	287.890	92.480	287.890	271,454						16,437	12/13/2019	
30161N-10-1	EXELON CORP COM			18.958.000	864,295	45.590	864.295	643.208		27.396		9.323	48	9.275	12/03/2019	
30212P-30-3	EXPEDIA IN C DEL COM		l	981.000	106,085	108.140	106,085			40		140	5.404	(5,264)		
302130-10-9	EXPEDITORS INTL WA INC COM		l	92.000	7 , 178		7,178	6,247		86		931	10	921		
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK		В	46,382.000	1,568,066	33.808	1,568,066	738,766		21,559		459,209		459,209	(16,467)09/24/2015 .	
30231G-10-2	EXXON MOBIL CORP		 	40, 158.000	2,802,225	69.780	2,802,225	2,801,509		64,507		716	255,766	(255,050)	12/03/2019	
30303M-10-2	FACEBOOK INC	.	l	44,358.000	9, 104, 480	205.250	9, 104, 480	4,068,021				3,229,268	543	3,228,725	12/03/2019 .	
303075-10-5	FACTSET RESEARCH SYSTEMS			439.000	117,784	268.300	117,784	117, 170		32		614	1,970	(1,356)	12/18/2019 .	
303075-10-5	FACTSET RESEARCH SYSTEMS	LS		24.000	6,439	268.300	6,439	6,439					19	(19)	12/18/2019 .	
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV		В	789.000	370,993	470.206	370,993	354,895				9,619		9,619	6,47912/13/2019 .	
S63312-76-3 J13440-10-2	FAMILYMART CO LTD		В	8,100.000	195,652	24.155	195,652	186,292	28	478		10, 161		10 , 161	(801)12/13/2019 .	
J13440-10-2 J1346E-10-0	FANUC LTD JPY50		B	0.000	777,548	187.072 598.114	777,548	518,635	639	2,027 4.994		105, 140		105 . 140	01/31/20194,48602/28/2018	
S44004-46-3	FAURECIA SA		D	4,811.000	259,379	53.914	259,379	170,832	000	5,742		81.624		81.624	(4, 120) 12/06/2018	
31428X-10-6	FEDEX CORP		D	1,874.000	283,368	151.210	283,368	274,214	787	3, 146		(9, 198)	12,649	(21,847)		
G3421J-10-6	FERGUSON LTD			4,643.000	421,331	90.745	421,331			6,737		148,281	2,040	148.281	6,82205/10/2019	
N3167Y-10-3	FERRARI NV		В	1,564.000	259,652	166.018	259,652	170,677		1,531		92, 174		.92,174	(3, 199) 04/12/2019	
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV		В	8,232.000	121,918	14.810	121,918	106,546				14,954	1, 197	13,758	418 08/07/2019	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			11,846.000	1,647,660	139.090	1,647,660	803,089		16,476		429,876		429,876	12/03/2019 .	
316773-10-0	FIFTH THIRD BANCORP			20,140.000	619, 104	30.740	619, 104	530 , 166	4,834	4,833		88,938	186	88,752	12/03/2019 .	
T4R999-10-4	FINECOBANK BANCA FINECO		B	29,040.000	348,466	12.000	348,466	290,667				56,402		56,402		
320209-10-9	FIRST FINL BANCORP			9,638.000	245, 191	25.440	245, 191	245 , 191 .					4,404	(4,404)	12/20/2019 .	
32051X-10-8	FIRST HAWAIIAN INC			10,022.000	289, 135	28.850	289,135	289, 135					3,583	(3,583)		
320517-10-5 335934-10-5	FIRST HORIZON NATL CORPFIRST QUANTUM MINERALS LTD				254,544	16.560	254,544	254,544				00.007	1,229	(1,229)		
337932-10-7	FIRSTENERGY CORP		D		236,781 220,304	10 . 156	236,781 220,304	200,506 142.501		6.890		30,967 50,090	430	30,531 50,090	5,30812/13/2019 . 	
337738-10-8	FISERV INC COM			14,779.000	1,708,896	115.630	1,708,896	646,684		0,090		618,408		618,408	12/03/2019	
339041-10-5	FLEETCOR TECHNOLOGIES I		lt	2.183.000	628.093	287.720	628.093	326,009				222.666		222,666	11/30/2016	
34354P-10-5	FLOWSERVE CORPORATION		l	3,797.000	188,977	49.770	188,977	160.088	721			28,889		28.889		
SBYQ84-81-6	FLUGHAFEN ZUERICH AG		В	452.000		182.475			328	1,067		7,877		7,877	1,54212/06/2018	
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC		В	2,398.000	291,652	121.623	291,652	191,800		1,968		98,851		98,851	1,00008/07/2019 .	
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS	.		7, 157.000	210,917	29.470	210,917	207,835				3,081		3,081	12/18/2019 .	
345370-86-0	FORD MTR C 0 DEL COM PAR U		l	1,020.000	9,486	9.300	9,486	8,081		528		1,405	63	1,342	11/01/2019 .	
\$60862-53-9	FORTESCUE METALS GROUP LTD		В	25,736.000	193,394	7.515	193,394	135 , 195 .		4, 136		50,235		50,235		
S23472-00-4	FORTIS INC COM		В	36,708.000	1,525,219	41.550	1,525,219	1,093,105		42,806		228,504		228,504	73,56311/30/2016 .	
34959J-10-8	FORTIVE CORP		l	7,658.000	584,995	76.390	584,995	374,648		2, 140		66,865	0.000	66,865		
34964C-10-6 \$63490-08-0	FORTUNE BRANDS HOME AND SECURITY INCFOSTER ELECTRIC LTD		D	4,497.000	293,834	65.340	293,834	293,834	95				2,223	(2,223)		
	FRANCE TELECOM		D	4,605.000	67,819	13.858	67,819	67,819	95			(649)	144	(794)	649 12/13/2019	
SB29NF-31-2	FRANCO NEVADA CORP		B	10,650.000	1, 101, 260	103.405	1,101,260	618,042		8.980		303,833	144	303,833		
354613-10-1	FRANKLIN RES INC	1		6,116.000	158,894	25.980			1,651	1,629		,000,000	3.744	(3,744)	12/03/2019	
35671D-85-7	FREEPORT MCMORAN INC		l	11,824.000		13.120	155, 131		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	., 020		2,956		2,956		
D2734Z-10-7	FRESENIUS MEDICAL COM STK		В	5,271.000	390,265	74.040	390,265	351,078	1,634			37,344	294	37,050	1,84308/30/2019	
D27348-12-3	FRESENIUS SE & CO KGAA	ļ	В	9,294.000	523,503	56.327	523,503	434,626	2,376		ļ	87,854	27,318	60,536	1,02408/07/2019	
J14208-10-2	FUJI FILM HLDGS CO NPV		В	0.000		48 . 125			335	672					02/05/2016 .	
B44170-10-6	GALAPAGOS NV		В	746.000	156, 172	209.346	156, 172	124,972				29,603	10,502	19, 101	1,59712/13/2019 .	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD		B	34,000.000	250,468	7.367	250,468	207 , 175 .		1,995		41,448		41,448	1,84605/21/2019 .	
SB1FW7-51-5	GALP ENERGIA SGPS SA	·	R	30,494.000	510,019	16.725	510,019	439,649	1,065	6,921		63, 169		63,169	7,20108/30/2019 .	
G39108-10-8	GATES INDUSTRIAL PLC			16,433.000	226,118	13.760	226,118	212,539				13,579		13,579	12/18/2019 .	
	GCI LIBERTY INC CLASS A			760.000 9.919.000			53,846 225,260					9,204 1,258		9,204 1,258		
30 1041-10-1	OUT ATTLIED TECHNOLOGIES TING	1										1,258				

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of 0	Current Year						
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Adi	justed Carrying Va	alue 17	18
	-	3		-	•	7	8		10	11	12	13	14	15	16	
			1 ' 1			Rate	ŭ			• •						
						Per									Total Foreign	
						Share							Current Year's		Exchange	
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value Acquire	
D28304-10-9	GEA GROUP AG	Code	eigii	3,407.000	value 112,742	33.091	112,742	111.890	but Oripaid	During rear	Ulipaiu	(227)	Recognized	(13 - 14)	1,080 12/13/2019	
SB1WGG-93-8	GEBERIT AG		D	0.000	112,742	386.637	112,742	111,090	5,788	5,289		(221)		(221)	1,08012/ 13/2018	
368736-10-4	GENERAC HOLDINGS INC		. D	2,664.000	267,972	100.590	267.972	267.972					1.280	(1,280)		
369604-10-3	GENERAL EL EC CO COM]	157,789.000	1,760,925	11, 160	1,760,925	1,114,810	1.578	6.312		611.401	,200	611,401	12/06/2018	
370334-10-4	GENERAL MLS INC			11,308.000	605,656	53.560	605,656			20,115		143,653	27	143,625	11/01/2019	9
37045V-10-0	GENERAL MOTORS CO			287.000	10,504	36.600	10,504	9,765		386		739	57	682	12/03/2019	
845957-39-6	GENMAB		. B	788.000	175,368	222.548	175,368	144,757				30,456		30,456	15512/13/2019	
372460-10-5 \$22546-45-1	GENUINE PARTS CO		·	67.000	7,117	106.230	7,117	6,882	51			236		236		
375558-10-3	GILEAD SCIENCES INC		. D	3,463.000 6,987.000		29.605 64.980				4,535		1,784 353	1,775	1,784	1,79112/13/2019	
H3238Q-10-2	GIVAUDAN SA REG		R		1.352.189	3.130.067	1.352.189	711.755	11.064	23.841		336.673	,1,115	336.673	18.120	
S09252-88-3	GLAXOSMITHKLINE PLC		В		1,837,450	23.567	1,837,450	1,403,876	19.020			309, 182				
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC		В	85,988.000	268,093	3. 118	268,093	191,719				(34,256)	9,276	(43,531)	15,58911/05/2019	9
37940X-10-2	GLOBAL PAYMENTS INC.			61.000	11,136	182.560	11,136	10,823		12		314		314	12/03/2019	
380237-10-7	GODADDY INC CLASS A			34.000	2,309	67.920	2,309	2,243				66	356	(290)		
38141G-10-4	GOLDMAN SA CHS GROUP INC		·	1,714.000	394, 100	229.930	394, 100	327 , 126		7,113		66,974	38,070	28,904	01/31/2019	
SBF5H9-P8-8 S23849-51-6	GREAT PORTLAND ESTATES REIT PLC		. B	0.000 3,070.000	78,742	10 . 452 25 . 649	78.742	64,973		2,439 831		11.794		11,794	1,974 08/29/2019	
022878-77-8	GREENE KING PLC		B	0.000		11.250		04,973		5,903		11,794		11,794	1,97400/29/2018	
B6765A-10-7	GREENYARD NV		B	0.000		5.298			382	, 500						
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		В	.0.000		105.470				4,234						
SB1Y9T-B3-1	GROUPE DANONE		В	7,663.000	635,667	82.953	635,667	505,697	5,470	14,005		106,757	253	106,504	(11, 179) 10/02/2019	,
400110-10-2	GRUBHUB INC			2,520.000	122,573	48.640	122,573	115,665				6,908		6,908	12/18/2019	
40171V-10-0	GUIDEWIRE SOFTWARE INC		·	2,371.000	260,265	109.770	260,265	249,917				10,348		10,348	12/18/2019	
\$64006-26-5 405217-10-0	HACHIJUNI BANK LTD		. В	0.000		4.270	66,497		24			10 505		40 505		
405217-10-0	HAIN CELESTIAL GROUP INC	1.0		2,562.000		25.955 25.955						19,535 8,662		19,535 8.662	01/31/2019 01/31/2019	
Y30327-10-3	HANG SENG BANK	L5	R			25.955				26,754		(51,359)		(51,359)	3, 17509/24/2015	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			1,415.000		60.770		67,727	426	8,119		18,262			11/01/2019	
40412C-10-1	HCA Healthcare Inc]I	4,414.000		147.810		305,905		7,062		103,111		103,111		
40416M-10-5	HD SUPPLY HOLDINGS INC			157.000	6,315	40.220	6,315	6 , 153				162		162	12/03/2019	
42226A-10-7	HEALTHEQUITY INC			2,878.000	213, 173	74.070	213, 173	212,673				501	3,306	(2,805)	12/18/2019	
D31709-10-4	HE I DELBERGCEMENT		. B	5,633.000	410,745	72.918	410,745	343,733	1,509	9,765		73,978		73,978	(6,966)12/06/2018	
\$77925-59-2 \$50024-65-2	HEINEKEN NV		. B	5,867.000 3,343.000	625, 115 315, 211	106.548 94.290	625,115 315,211	440 , 141 313 , 122		9,217		110,284		110,284	(2,939) 11/30/2016 3,019 12/13/2019	
W41422-10-1	HENNES & MAURITZ SEKO.25'B'		R	5,978.000	121,641	20.348	121,641			2,558		15,695		15,695	2,91408/07/2019	
426281-10-1	HENRY JACK & ASSOCIATES		1	44.000	6,409	145.670	6,409	6,409					.197	(197)	12/03/2019	
F48051-10-0	HERMES INTERNATIONAL		В	199.000	148,814	747.809	148,814	107,900		873		40,939		40,939	(2,411)12/06/2018	3
427866-10-8	HERSHEY COMPANY			1,246.000	183, 137	146.980	183, 137	133,875		3,647		49,262	24	49,239	11/01/2019	9
42809H-10-7	HESS CORP		·	5,434.000	363,046	66.810	363,046	247 ,847		5,434		115, 199		115, 199	01/31/2019	
428240-10-9	HEWLETT PACKARD ENTERPRISE			13,409.000	212,667	15.860	212,667	142,089	1,609	6,014		35,435	19	35,417		
43300A-20-3 G4593F-13-8	HILTON WORLDWIDE HOLDINGS INC			5,373.000 7,396.000		110.910	595,919 139,521	400,181 132,934		3,224		195,738 5,240		195,738 5,240		
J20454-12-0	HITACHI		B		540,605	42.567	540,605		164	10.441					11,97712/06/2018	
H36940-13-0	HOLCIM		B	6.451.000	357.741	55.455	357.741	234.539	104			97.297		97.297	6.47610/23/2019	
436106-10-8	HOLLYFRONTIER CORP]	122.000	6, 187	50.710	6, 187	6, 187					140	(140)	12/03/2019	
436440-10-1	HOLOGIC, INC.			133.000	6,944	52.210	6,944	6,623				321		321	12/03/2019	
437076-10-2	HOME DEPOT INC			19,575.000	4,274,789	218.380	4,274,789	2, 155, 321		106 , 166		907,697	772	906,924	12/03/2019	
J22302-11-1	HONDA MOTOR CO., LTD.		. B	0.000	0.000.450	28.516		4 475 700	99	2,298		745 400		745 407	05/21/2019	
438516-10-6 Y33370-10-0	HONEYWELL INTERNATIONAL INC				2,823,150 882,259	177.000 1.953	2,823,150 882,259	1,475,706 595,410		53,571		715,426	18	715,407 39.679	4,749 06/09/2017	
\$62673-59-5	HONG KONG EXCHANGES AND CLEARING L		B		882,259	32.470				20, 180					3,16511/30/2016	
S64349-15-2	HONGKONG LAND HOLDINGS LTD		D	49,800.000	286,350	5.750	286,350	271,919		22,091		14,431		14,431		
440452-10-0	HORMEL FOODS CORP]	151.000	6,812	45.110	6,812	5,752		106		511	87	424		
44107P-10-4	HOST HOTELS & RESORTS INC		ļ	388.000	7 , 197	18.550	7, 197	6,694	97	141		504	755	(251)	11/01/2019	9
J22848-10-5	HOYA CORPORATION		. B	12, 100.000	1, 163, 515	96 . 158	1, 163,515	465,935	522	9, 142		383,604	ļ	383,604	50,37009/24/2015	
40434L-10-5	HP INC			12,437.000	255,580	20.550	255,580		2, 191	7,934		1,605	359	1,246		
\$05405-28-7 444859-10-2	HSBC HOLDINGS PLC CMN STK		. d	243,587.000 2.410.000	1,910,014 883,313	7.841 366.520	1,910,014	1,858,459 423,776	1.326	5.182		18,928 192.896		18,928 192,896	32,62712/13/2019	
TTT000 10 2																

SCHEDULE D - PART 2 - SECTION 2

Part Part							Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year						
Clark Description Code Sp. Sp. Description Code Sp. Sp. Description Code Sp. Sp. Description Code Sp. Sp. Code	1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue 17	18
Colif Coli			3	4			7	8		10	11	12	13	14	15	16	
Colif Coli							Rate	-		-							
Class																Total Foreign	
Company Comp														Current Vearle			
Color Colo						Pook/							Lincolinad		Total Change in		
Design Property Control Cont	CLICID				NI:la a.u.												NIAIC
Progress Progress				_													
Page 19																	
Part Part		Description	Code	eign		Value		Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		nation
Section 10 Section 20 1 1 1 1 1 1 1 1 1								307,537	297 , 192				10,345				
				В							59,023		503,581				
Depart Color Col										1,350				2,565			
Section Color Co						255,606		255,606	254,512				1,094		1,094		
1585-0-64 1586-1570, 91				В						79							
Section Comparison Compar										44.004			362	15/			
Company of Company o					10,337.000					11,061	42,072						
Section Process Proc										5 162	4 200						
Section 1985				B						, ۱۵۵ , ن				•			
SPRICE S														∆ 51 <i>A</i>			1
Septiment Sept				В		101,300			120,000	842	161			,314			
Section Sect				В													
Section Sect				В		354, 171		354, 171	305,457				41,474		41,474		
67371-7-22 MARTINE INC.	G47791-10-1	INGERSOLL-RAND PLC		ļ		1,093,400					17,433		342,759	7	342,752		
1998 12 1997 19		INGREDION INC			73.000	6,785		6,785	5,901		45		884		884		
Septiment Very Corp				В													
Septimber 1-10 International Control of the Septimber 1 1,000				В						1,444							
SST-00-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0				В													
				В													
56900-1-04 1875/011-01-02-02-02-02-02-02-02-02-02-02-02-02-02-				n						0.540							
				В						3,512				255			
4609-0-0-3 MERWATTON, PAPER OF 159,000 7 202 46,500 7 302 8,648 158 158 158 158 158 159 1500														/01			
														الا			
				В							, , , , ,			10.317			1
## ## ## ## ## ## ## ## ## ## ## ## ##										929	929						
Septiment Sept	461202-10-3	INTUIT INC.						1,547,482			11,453		384,088	7	384,081		
SSOT9-9-17 MISSING B B 33,433,000 1,825,751 54,600 1,825,751 1,159,383 2,215 39,327 526,823 528,823 1199,451 1170/207919						883,769											
46,556 0.5 0.01 NELDINGS INC 5.5,000 8.498 19.4 10 8.498 6.172 5.778 5.65			LS											253			
Septiment Sept				В						2,215	38,327						
2509-10-4 1100-1007 P-790 8 55,900 000 1,589,909 23,322 1,589,909 774,131 1,591 49,016 374,300														4			
64884-11-0 TV PL (90 G8P), 10 B. 55,000,000 116,121 2,000 116,121 105,448 799 7,074 524 5,551 3,599 12/13/2019 64289-11-9 JURES HUBIC INUSTRIES OF PLC B. 14,254,000 279,253 19,911 279,253 157,962 7 4,885 123,355				В						4 504							
48981-10-7 MC0S BIGNIERING GROUP INC				D						1,501				FOA			
GAZSH-11-9 JAMES HARDIE ROUSTRIES COI P.C. B 14,254 0.00 279,253 19,591 279,253 1,57,962 4,885 122,505 1,23,505 1,22,705 1,92,70				D										524			
22740-10-3 JAPAN PETROLEM EIROPATION LTD B 0.000 18.867 76 3.940 76 76 76 76 76 76 76 7				B													
Description Description				В		2, 3, 200				76	,,000		120,000		120,000		
S85617-75-0 JaPan Prille Fealty (NIT B. 261.000 1.144 389 4.384.633 1.144 389 889.137 32.551 1.45,537 1.45,537 1.45,537 5.6855 22.282/2018 3.585133-42.3 JaPan Prille (Fall (NIM) WT B. 1.30 000 279.080 2.16 788 279.080 2.16 788 279.080 2.16 788 279.080 2.16 789 2.16				В					171.486	, 0	3.914		10.687		10.687		
SS5133-42-3 JaPAN TETALL FIND INT B 130 000 279 080 2.146 788 279 080 2.21 462 783 3.012 12.807 1.001 11.806 5.009 12/13/2019 12/869-61-6-6 JaPAN TEGACO INC _PY50000 B 15,300 00 342,464 22.383 342,464 323.304 801 26.385 26.385 27,715 08/30/2019 14/8090-1-0-0 JaPAN TEGACO INC _PY50000 B 15,300 00 51.991 39.890 61,391 50.146 3.46 1.539 7,818 7,818 7.818 7.718 7.718 7.	S65281-75-0			В													
46500 -10-0 Jugs SulTH PROPERTIES 1,539,000 51,991 39,990 51,391 50,146 3.46 1,539 7,818 7,818 7,818 7,818 0,718/2017	S65133-42-3	JAPAN RETAIL FUND INVT		В	130.000	279,080	2,146.768	279,080	261,263				12,807	1,001		5,00912/13/2019	
XA0339-10-9				В													
Se6437-92-3 FF HOLDINGS INC B 55,500.000 720,594 12.984 720,594 667,592 2.15 9, 194 61,828 5,480 56,348 (8,826) 09/24/2019 478160-10-4 JOHNSON 3 JOHNSON 3 JOHNSON 58,127.000 8,478,985 145,870 8,478,985 5,976,440 217,885 977,667 184 977,484 11/01/2019 651502-10-5 JOHNSON MATTHEY PLC 2.14,000 8,712 40,710 8,712 8,712 56 52 2.11 1,775 2.11 2,775				<u> </u>													
A78160-10-4 JOHNSON & JOHNSON JOHNSON				В													
G51502-10-5 JOHNSON CONTROLS INTERNATIONAL PLC 214,000 8,712 40,710 8,712 8,712 56 52 52 52 52 52 52 5				В						215							
G51604-16-6 JOHNSON MATTHEY PLC B 7,717.000 306,284 39,690 306,284 269,742 2,435 1,908 11,775 20,111 08/30/2019 480200-10-7 JUNES LANG LASALLE INC. 481.000 83,737 174.090 83,737 63,147 207 20,590 20,590 20,590 20,2019 20,590 20,2019				····									9//,667				
A80200-10-7 JONES LANG LASALLE INC. A81.000 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090 83,737 174.090				D									44 775	251			
A6625H-10-0 JP MORGAN CHASE & CO 72,682.000 10,131,871 139.400 10,131,871 4,916,938 239,761 3,035,941 43 3,035,897 12/03/2019 144/4N-10-3 JULIUS BAER GROUP OIN STK B 6,286.000 324,118 51.562 324,118 213,799 103,376				D						2,435							
H4414N-10-3 JULIUS BAER GROUP CINN STK B 6,286.000 324,118 51.562 324,118 213,799 48203R-10-4 JUNIPER NETWORKS INC 91.000 2,241 24.630 2,241 2,241 56 6 (208) 149.665 114 5.852														43			
AB203R-10-4 JUNIPER NETINORKS INC 91.000 2, 241 24.630 2, 241 2, 4630 2, 241 3.68 3.701/2019 3.85392-00-4 JUPITER FUND MANAGEMENT PLC B. 39,888.000 216,439 5.426 216,439 149,966 14,610 58,114 5.852 14,610 58,114 5.852 12/10/2019 3.86271-19-9 JURG HOLDING MANAGEMENT PLC B. 147.200.000 674,404 4.582 674,404 4.11 2.701/2019 3.1,531 3.1,531 3.1,334				В										43			
8853P2-00-4 JUPITER FUND MANAGEMENT PLC B .39,888.000 .216,439 .5.426 .216,439 .149,966 .14,610 .58,114 .58,114 .8,359 .12/06/2018 .8,20 .12/13/2019				1							68			185			1
88627L-W9-9 JXTG HOLDINGS INC B 147,200.000 .674,404 .4.582 .674,404 .4.582 .674,404 .4.11 .207 .31,531 .(31,324) .(207) .12/13/2019 D48164-12-9 K & S. AG B .0.000 .56.659 104 .				В													
DAB164-12-9 K & S AG B 0.000 15.659 104 12/06/2018 S84813-20-7 KAJIMA COPP B 11/10/000 148,919 13.416 148,919 148,919 146 (4.063) 3.25 (4.063) 8.38 11/20/2017 12/2066-10-3 KAKEN PHARIMACEUTICAL LTD B 0.000 48.769 404 605	SB627L-W9-9	JXTG HOLDINGS INC		В			4.582							31,531			
J29266-10-3 KAKEN PHANMACEUTICAL LTD B 0.000 48.769	D48164-12-9	K & S AG		В	0.000							ļ				12/06/2018	
129266-10-3 KAKEN PHARMACEUTICAL LTD B 0.000 48.769 404 11/30/2017 564834-89-8 KANSAI ELECTRIC POWER INC B 33,500.000 389,793 11.636 389,793 374,599 6,883 10,604 15,808 (5,204) 4,590 0,5/21/2019				В	11,100.000	148,919	13.416	148,919	148,919	146			(838)	3,225	(4,063)	83812/13/2019	
[564834-89-8 [KANSAI ELECTRIC POWER INC. [B.] .33,500.000 .389,793 .11.636 .389,793 .374,599 .6,883				В													
	\$64834-89-8	KANSAI ELECTRIC POWER INC		B	33,500.000	389,793	11.636	389,793	374,599		6,883		10,604	15,808	(5, 204)	4,59005/21/2019	

						Showing A	All COMMON ST	OCKS Owned D	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	air Value	9		Dividends		Ch	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	nation
485170-30-2	KANSAS CITY SOUTHERN	Couc	Cigii	46.000			7,045	6,725	18	During rour	Oripaid	321	recognized	321	Value	11/01/2019	nation
J30642-16-9	KAO CORP		B	19,200.000	1,594,479	83.046	1,594,479	860,603	10	20,515		139,014		139,014	28.524	09/24/2015	
48238T-10-9	KAR AUCTION SERVICES INC			7,145.000		21.790						399		399		12/18/2019	
B5337G-16-2	KBC GROUP NV		В	3,426.000		75.275	257,892	220,379	22,418	6,359		19,925		19,925	(1,005)	12/13/2019	
S62489-90-1	KDDI CORP JPY5000		B	27,900.000	835, 139		835,139	601,179	1,060	27 , 159		175,351	27,936	147,415		10/15/2015	
S64873-62-3	KEIO CORP		В	1,500.000			91,235	91,235				(513	, , , , , , , , , , , , , , , , , , , ,	(2,333)	513	12/13/2019	
487836-10-8	KELLOGG CO.			35.000	2,421	69.160	2,421	2, 154	4 004	40		266		266	(0.000)	.08/14/2019	
F5433L-10-3 G52416-10-7	KERING SA KERRY A		B	820.000 10,975.000	538,647 1,368,689	656.887	538,647 1,368,689		1,621	9,043 8,922		158,919				02/02/2017 11/30/2016	
J32491-10-2	KEYENCE CORP JPY50		В	4,200.000	1,487,536	354.175	1,487,536		332	3,378		370,601		370,601		10/15/2015	
SB3SGM-V5-2	KEYERA CORP		В	19.142.000		26.235	502.187	406.948	2.333	18.876		88.911				.01/31/2019	
S64908-09-8	KIKKOMAN CORP		В	2,700.000	133,416	49.413	133,416	133,416				(751	5,673	(6, 423)		12/13/2019	
494368-10-3	KIMBERLY-CLARK CORP			75.000	10,316	137.550	10,316	9,903	834			413		413		11/01/2019	
49446R-10-9	KIMCO REALTY CORP			110.000	2,278	20.710	2,278	1,906	31	92		372		372		.03/01/2019	
49456B-10-1	KINDER MORGAN INC DEL			75,708.000	1,602,738	21.170	1,602,738 .	1, 166, 646		71,788		436,093	8	436,085		12/03/2019	
G5256E-44-1 SB03Z8-41-9	KINGFISHER ORD GBPO. 157142857		. В	112,895.000	324,540	2.875 4.750	324,540	280,014		4,810		24,486		24,486		09/24/2019	
49714P-10-8	KINROSS GOLD CORP COM KINSALE CAPITAL GROUP INC		. Б	27,337.000			129,860 314,129					35,838	7,011	35,838	5,954	12/06/2018	
\$64937-45-1	KIRIN HOLDINGS CO		R	40,400.000		21.992	888,484	662,007		20,030		32,502	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	32,502	9,613	02/02/2017	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN						266,148			10		46	5,455	(5,409)	5,010	12/18/2019	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN	LS		165.000	5,914	35.840	5,914	5,914					56	(56)		12/18/2019	
500255-10-4	KOHLS CORP			6, 169.000	314,311	50.950	314,311	291,238		8,266		23,072		23,072		.08/29/2019	
J35759-12-5	KOMATSU LTD NPV		B	23,600.000	573,740	24.311	573,740	471,218	981	17,213		70,800		70,800		.08/30/2019	
X4551T-10-5	KONE B		. B	13,675.000	894,609		894,609 .	567,783		23,803		263,445		263,445		.05/16/2017	
SBD0Q3-98-2 N5075E-10-3	KONINKLIJKE AHOLD DELHAIZE NV		. В	40,439.020 7,162.000	1,012,032	25.026	1,012,032 . 176,464			38,226		9,763		9,763 66,085		.07/25/2016	
50050N-10-3	KONTOOR BRANDS INC	1 0	D		176,464							24,834		24,834	(2,831)	12/07/2018 05/23/2019	
S61944-68-2	KOSE CORP	Lo	B	500.000		147 . 228				, , 520		(414	1.279	(1,693)	414	12/13/2019	
500754-10-6	KRAFT HEINZ ORD				698,763	32.130	698,763			8,699		147,887	,,,,2.0	147,887		.08/29/2019	
501044-10-1	KROGER CO			12,352.000	358,084	28.990	358,084	270,236		3,953		87,848		87,848		.08/06/2019	
J36662-13-8	KUBOTA CORP		В	11,300.000	179,469	15.882	179,469	160,463		3,304		15,262		15,262		.04/12/2019	
J37479-11-0	KYOCERA CORP JPY50		B	13,700.000	942,958		942,958 .	648,241	541	18,468		226,772		226,772	28,408	.09/24/2015	
J37996-11-3	KYORIN HOLDINGS INC		. В	0.000	000 707	18.873		000 704		1,078			475	F0 770		11/30/2017	
502431-10-9 50540R-40-9	L3HARRIS TECHNOLOGIES INC			1,358.000 41.000	268,707 6,936	197.870	268,707 6,936	209,761 6,828		2,008		58,946	175	58,772		11/01/2019	
505743-10-4	LADDER CAPITAL CORP CLASS A			27,782.000	501,187	18.040	501,187	379,224	9,446	44 . 173	ļ	71.400		71.400		11/01/2019	
F01764-10-3	L'AIR LIQUIDE S.A.		B	7,167.000	1,015,273		1,015,273	638,752	6,448	16,371		221,039				10/07/2019	
512807-10-8	LAM RESEARCH CORP.			1, 104.000	322,810	292.400	322,810	150,332	1,270	3,698		172,478		172,478		12/06/2018	
513272-10-4	LAMB WESTON HOLDINGS INC			4,343.000	373,628	86.030	373,628	145,404		3,474	ļ	54, 157		54 , 157		.11/30/2016	
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC		В	54,707.000	717,484	13.115	717,484	516,152	13,492	6,242	ļ ļ	142,920	ļ	142,920	58,412	.08/30/2019	
515098-10-1	LANDSTAR SYSTEMS INC			2,197.000	250, 172		250,172	245,812	405	4 000		4,361		4,361	(570)	12/18/2019	
D5032B-10-2 517834-10-7	LANXESS AG LAS VEGAS SANDS CORP		g	3,603.000 1,560.000	241,934 107,702	67.148 69.040	241,934 . 107,702	205,863 77,313	195	1,260 4,805		36,649 26,504	1,314	35, 335 26, 504	(5/8)	12/13/2019	
517834-10-7 51925D-10-6	LAURENTIAN BANK OF CANADA		R						3.667	4,805	ļ	26,504		26,504	11,802	12/06/2018	
G54050-10-2	LAZARD LTD CL A		J	6.916.000	276,363		276.363			12,040				7.056	11,002	12/06/2016	
50189K-10-3	LCI INDUSTRIES			3,369.000	360,921	107.130	360,921	351,506				9,415		9,415		12/18/2019	
521865-20-4	LEAR CORP		ļ	3,310.000	454 , 132		454 , 132	361,645		2,575		92,487	384	92,103		.09/04/2019	
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		В	268,891.000	1,079,326	4.014	1,079,326	720,627				273,680		273,680		.08/30/2019	
F56196-18-5	LEGRAND	·	В	12,949.000	1,055,840		1,055,840 .	662,696		9,793	ļ	362,512		362,512	(28, 155)	09/24/2015	
525327-10-2	LEIDOS HOLDINGS INC				7,342		7,342	4,279		90		3,063		3,063	0.000	11/01/2019	
Q55368-11-4 526057-10-4	LEND LEASE GROUP LENNAR COR P CL A		g	19,703.000	243,764 238,112	12.372	243,764 238,112	181,681		3,351		58,400	11,425	46,975	3,683	07/09/2019 12/03/2019	
526057-10-4	LENNAR COR P CL A		1	4,268.000	238, 112		238,112	205,601		180	}	32,511 17,486	19	32,501	f	12/03/2019	
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	LS	C		3,229		3,229					17 ,400	186	(172)		12/13/2019	
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C		D	12,050.000	262,630	21.795						6,671	17,580	(10,909)		12/03/2019	
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR			67.000	3,239	48.340	3,239	2,489			ļ	750	14	736		10/01/2019	
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR			75.000	3,611	48 . 140	3,611	2,787				823		811		09/04/2019	
533900-10-6	LINCOLN ELEC HLDGS			4, 173.000			403,654 .	402,831	2,045			823		823		12/18/2019	
534187-10-9	LINCOLN NA TL CORP IN COM	1		7,907.000		59.010	466,592	417,063		2,926	L	49,529	L	49,529	L L	.08/29/2019	

SCHEDULE D - PART 2 - SECTION 2

						Showing A	III COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate			-								
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		
CUSIP				Number						A 4	Niama dissitta d						NAIC
			_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		_
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		ate	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		quired	nation
SBF8K6-K8-9	LINDE AG		В	0.000		249.644			5, 189							9/2018	
G5494J-10-3	LINDE PLC		D	2,041.000		212.900	434,529	368 , 160		5,352		66,369				4/2019	
SB0PB4-M7-2 538034-10-9	LINK REITLIVE NATION ENTERTAINMENT INC		В		1, 106, 451 6, 861	10.588 71.470	1, 106, 451 6, 861	660,882 5.037		37,752		43, 122		43, 122		3/2015 1/2019	
S69002-12-9	LIXIL GROUP CORP		D	5,200.000		17.382						(509)	2.108	(2,617)		3/2019	
G5533W-24-8	LLOYDS BANKING GROUP PLC		B	1,337,739.000	1,107,608	0.828	1,107,608					149,648	2, 100	149,648		4/2019	
539481-10-1	LOBLAW COS LTD COM		B	5,945.000	307, 164	51.668	307,164	241.799		4.751		27,017		27,017		0/2016	
539830-10-9	LOCKHEED MARTIN CORP			6,064.000	2,361,200	389.380	2,361,200	1,125,142				769,292				1/2019	
H50524-13-3	LONZA GROUP AG		В	1,432.000	522,314	364.744	522,314	436,980				72,838		72,838	12,49612/1	3/2019	
F58149-13-3	L'OREAL CMN STK		В	5, 123.000	1,518,149	296.340	1,518,149	854,757		18,789	ļ	384, 141		384, 141	(44,291)11/3		
548661-10-7	LOWES COS INC USD0.50		ļ	12,703.000	1,521,311	119.760	1,521,311	909, 188		26 , 138	ļ	348,038		348,038		4/2019	
W64566-10-7 F58485-11-5	LUNDIN PETROLEUM		R	523.000		34.003	17,783		0.040	162		2,328		2,328		7/2019	
N53745-10-0	LVMH MOET HENNESSY EURO.30		D	6,313.000 .87.000	2,935,162 8,220	464.939 94.480	2,935,162 8,220	1,027,426 7,269	2,310	40,246 346		1,159,216 950	10	1, 159, 216 941		5/2015 3/2019	
55261F-10-4	M & T BANK CORP				7,809	169.750					<u> </u>		584	(12)		4/2019	
554382-10-1	MACERICH COMPANY	LS		71.000	1,911	26.920	1,911	1,911		107		JIL	212	(212)		4/2019	
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		В	9,653.000		96.902	935,392			41.010		200.472		200.472		3/2015	
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		В	7,908.000	434,201	54.907	434,201	376,161		4,931		51,665		51,665		6/2019	
S65558-05-8	MAKITA CORP		B	8,100.000	283,975	35.059	283,975	237 , 467		666		52,457		52,457	(5,949)08/3	0/2019	
S24925-19-0	MANULIFE FINANCIAL CORP		В	4,919.000	99,992	20.328	99,992	69,762		3, 153		25,749		25,749		4/2015	
565849-10-6	MARATHON OIL CORP			41,029.000	557, 174	13.580	557, 174	513,683		2,051		43,491		43,491		4/2019	
56585A-10-2	MARATHON PETROLEUM CORP			6,068.000		60.250	365,597	365,400		3, 190		197	45,264	(45,067)		3/2019	
570535-10-4 G5824M-10-7	MARKEL CORP		D	155.000	177,191	1,143.170 2.828	177,191	139,243				16,294	4.095	16,294		0/2016 3/2019	
571903-20-2	MARRIOTT I NTL INC NEW CL A		D		1,072,427	151.430	1,072,427			13,102		303,605	4,095			4/2015	
571748-10-2	MARSH + MCLENNAN COS INC			14.061.000	1,566,536	111.410	1.566.536	779.850		24,466		445, 171		445, 171		4/2015	
	MARUBENI		В		657 , 133	7.459	657, 133	555,696		12,717		100,997		100,997		0/2019	
574599-10-6	MASCO CORP			152.000	7,294	47.990	7,294	6,855				439		439		3/2019	
576360-10-4	MASTERCARD INC CLASS A			15, 167.000	4,528,715	298.590	4,528,715	1,364,757		19,998		1,664,964	50	1,664,913		1/2019	
57772K-10-1	MAXIM INTEGRATED PRODUCTS			128.000	7,873	61.510	7,873	7,067				806		806		3/2019	
J41551-10-2	MAZDA MOTOR CORP		В	34, 100.000	294,325	8.631	294,325	294,325	246	346		(1,656)	10,512	(12, 169)		3/2019	
G59248-18-0 580135-10-1	MCCARTHY AND STONE PLC		В	42,119.000		1.974				2,948 77.581		5,621	69	5,621		5/2018	
581550-10-3	MCKESSON CORP				3,241,990	197.610		1,596,027	915			328,030	09	328,301		4/2019 0/2019	
584021-10-9	MEDALLIA INC			2,766.000	86,050	31.110	86,050	86,050					904	(904)		8/2019	
T10584-11-7	MEDIOBANCA BANCA DI CREDITO FINANZ		В	50,066.000	551,538	11.016	551,538	496,688		22, 134		48,108		48 , 108		0/2019	
G5960L-10-3	MEDTRONIC PLC		l	17,593.000	1,995,926	113.450	1,995,926	1,209,966	9,500	36,250		392,792		392,792	11/0	1/2019	
SB60DQ-V3-9	MEIJI HOLDINGS LTD		В	1,900.000	129,027	67.909	129,027	129,027				(726)	317	(1,043)		3/2019	
SBZ1G4-32-4	MELROSE INDUSTRIES PLC		В	92,061.000	292,821	3. 181	292,821	190,617		1,985	ļ	78,365		78,365		7/2019	
58933Y-10-5	MERCK & CO. INC.		ļ	57,759.000	5, 253, 181	90.950	5,253,181	3,103,001	35,233	127 , 004	ļ	839,529	15	839,514		1/2019	
D5357W-10-3 59156R-10-8	MERCK KGAA ORD NPV		R	2,223.000 5.450.000	262,882	118.255 50.970	262,882	253,815223,777		9.483		6,549 54.010		6,549 54.010		3/2019	
59156H-10-8 D53968-12-5	METRO AG		R		277,787	6.068	277,787			9,483		54,010		54,010		5/2015 6/2018	
592688-10-5	METTLER TOLEDO INTERNATIONAL		D		7,933	793.280	7,933	6,956				977	300	677		4/2019	
552953-10-1	MGM RESORTS INTERNATIONAL		11	15,910.000		33.270	529,326			6,205	[126,036		126,036		0/2019	
F61824-14-4	MICHELIN (CGDE) CMN STK		В	5,614.000		122.465	687,517	505,917	5,837	19,686		148,278		148,278		0/2017	
595112-10-3	MICRON TEC HNOLOGY INC COM			21,148.000	1, 137, 339	53.780	1, 137, 339	320 , 183				465,863		465,863		3/2019	
594918-10-4	MICROSOFT CORP			129,862.000	20,479,237	157.700	20,479,237	6,364,161		245,295		7,285,075		7,285,075		3/2019	
59522J-10-3	MID AMERICA APT			51.000	6,725	131.860	6,725	4,853		188		1,872		1,872		1/2019	
\$66424-06-0	MINEBEA MITSUMI INC		В	5,800.000	121,524	20.952	121,524	89,415		672		34,655		34,655		0/2019	
S63566-11-1 SB0JQT-J0-4	MIRACA HOLDINGS INC		D	0.000	257 , 267	22.765	257,267	234,287	111	5.671	····	20 270				1/2019	
J43830-11-6	MITSUBISHI CHEM HULDINGS		B	34,200.000		7.522 26.685	912.629		1.067		<u> </u>	28,370			(5,390)08/3 6.48911/3	0/2019	
J43873-11-6	MITSUBISHI ELECTRIC CORP		В		234.410	13.789	234.410	173,450	1,007	6.673		(35,244)		(33,244)		0/2016	
J43916-11-3	MITSUBISHI ESTATE CO		В	17,300.000		19.227	332,628	272,710	145	4,734		55,047		55,047		6/2018	
S65969-23-0	MITSUBISHI GAS CHEMICAL INC		В	0.000		12.634			95						12/0	6/2018	
	MITSUBISHI HEAVY INDS		B	0.000		39.089				459						0/2016	
	MITSUBISHI UFJ FINANCIAL GROUP		В	421,900.000	2,302,933	5.458	2,302,933	1,936,027	1,227	46,250		348, 188		348 , 188	18,71810/1		
\$65973-02-6	MITSUI & CO NPV		В	66,400.000	1, 188, 998	17.907	1, 188, 998	811,976	1,311	45,316		145,213		145,213	20,68811/3	0/2017	

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
-	_	3		-		7	8	•	10	11	12	13	14	15	16		1
		_				Rate	-		. •	• •	.=		• •				1
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But			Carrying Value		Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	Increase/ (Decrease)	Impairment Recognized	(13 - 14)	Carrying Value A	cquired	nation
J4509L-10-1	MITSUI FUDOSAN CO JPY50	Code	eigii	0.000	value	24.587	rali value	Actual Cost	Dut Oripaiu	341	Ulipalu	(Decrease)	Recognized	(13 - 14)		2/06/2018	Hallon
J4509L-10-1	MIZUHO FINANCIAL GROUP		D	441,800.000		24.587		632,900		15,839		44,569		44.569		2/06/2018 8/30/2019	
60786M-10-5	MOELIS ORD CLASS A		. D	6,390.000	203.969	31.920	203.969	203.485				484		484		2/18/2019	
60855R-10-0	MOLINA HEALTHCARE INC			2,661.000		135.690		357,182				3,889	227	3.662		2/18/2019	
60871R-20-9	MOLSON COORS BEVERAGE CO			128.000	6,899	53.900	6,899	6,730		70		169		169		2/03/2019	
609027-10-7	MONARCH CASINO & RESORT INC			1,750.000	84,963	48.550	84,963	84,963					658	(658)		2/20/2019	
609207-10-5	MONDELEZ INTERNATIONAL INC			248.000	13,660	55.080	13,660	11,885	71	180		1,775		1,775		1/01/2019	
SB1CRL-C4-3 61174X-10-9	MONDI PLC		. B	29,441.000	691,310	23.481	691,310	559,614		9,095		75,415		75,415		8/07/2019	
615369-10-5	MOODYS CORP			8,250.000 6,043.000		63.550 237.410		349,199 616,767		12,060		118,223	27	118,223 586,364		9/24/2015 0/01/2019	
617446-44-8	MORGAN STANLEY		1	13.461.000		51.120	688, 126	452,279		12,000		154.398	21			4/03/2019	
\$67295-58-4	MORI TRUST SOGO REIT INC TRUST		В	0.000		1,512.767			7							9/05/2018	
S66026-48-5	MORINAGA MILK INDUSTRY LTD		В	4,900.000	200,644	40.948	200,644		133	2,118		60,163		60 , 163	2,9250	9/05/2018	
617700-10-9	MORNINGSTAR INC			1,622.000	245,425	151.310	245,425	243,865				1,560		1,560		2/18/2019	
S06043-16-0	MORRISON(WM.)SUPERMARKETS PLC		. B		808 , 157	2.647	808 , 157	681,480		15,538		62,642		62,642	64,0360		
\$70254-71-9	MOTA-ENGIL SGPS S/A		. B	31,827.000		2.099	66,807	58,427	267	1,736		9,385	0.000	9,385		2/06/2018	
553498-10-6 55354G-10-0	MSA SAFETY INC			3,252.000	410,923 7,487	126.360	410,923 7,487	410,923 4,095		68		3.004	2,332	(2, 332) 2, 996		2/18/2019 0/01/2019	
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		R	29.000	826,313	295.217	826,313	557,019	17,118	21,340		243,016	0	2,990		8/23/2017	
J46840-10-4	MURATA MANUFACTURING CO LTD		В	6,600.000	409,695	62.075		248,099	338	5.742		99,266		99,266		0/15/2015	
N59465-10-9	MYLAN NV			11, 132.000		20.100		220, 191				3,562	2,597	965		8/29/2019	
J48454-10-2	NAMCO BANDA I HLDGS NPV		В	2,200.000	134,237	61.017	134,237	134,237				(755)	211	(966)		2/13/2019	
631103-10-8	NASDAQ OMX GROUP			63.000	6,747	107 . 100	6,747	6,219		30		528		528		1/01/2019	
632307-10-4	NATERA INC			1,828.000			61,585	24,843				36,743		36,743		1/31/2019	
SBDR05-C0-9 637071-10-1	NATIONAL GRID PLC		. в	10,403.000 7,213.000		12.510	130,138 180,686		2,220	26,363		10,893		10,893		8/30/2019 8/29/2019	
637071-10-1	NATIONAL OILWELL VARCO INC	1 0		25,954.000	650,148	25.050	650,148	521,675		2.595		128,472				8/29/2019 8/29/2019	
637417-10-6	NATIONAL RETAIL PROPERTIES	LO		6,655.000	356,841	53.620	356,841	345,088		2,550		11,753	459	11, 294		2/18/2019	
63845R-10-7	NATIONAL VISION HOLDINGS INC]	915.000		32.430	29,673	29,638				36	317	(281)		2/31/2019	1
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		B	41,603.000	720,300	17.314	720,300	720,300		23,828		(29,414)	49,691	(79, 104)	29,4140	8/30/2019	
SB06YV-46-1	NESTE		. B	4, 145.000	144,329	34.820	144,329	106,514		2,707		40,272		40,272		0/14/2019	
\$71238-70-3	NESTLE SA PAR CHF1		. B	71,485.000	7,735,012	108.205	7,735,012	5,431,676	71,069	210, 153		1,855,302		1,855,302		0/03/2019	
64110D-10-4 64110L-10-6	NETAPP INC			5,969.000 7,865.000	371,570 2,544,878		371,570 2,544,878	284,671 694,183		2,916		86,877 439,607	351 822	86,526 83,784		8/29/2019 2/03/2019	
64125C-10-9	NEUROCRINE BIOSCIENCES INC			2,300.000	2,344,876	107.490	2,544,676	176, 198				71,029	022	71.029		5/20/2019	
S66371-01-4	NEWCREST MINING LTD		В	6,475.000	137,686	21.264	137,686	126,888		404		8,370	1,282	7.088		2/13/2019	
651229-10-6	NEWELL RUBBERMAID INC			10,209.000	196,217	19.220	196,217	178,730		1,449		17,487		17,487		2/13/2019	
651639-10-6	NEWMONT GOLDCORP CORP			16,706.000	725,876	43.450	725,876	322,496		23,769		145,968		145,968		2/03/2019	
65249B-10-9	NEWS CORP CLASS A		<u> </u>	475.000	6,717	14.140	6,717	5,553		79		1, 164		1,164		2/03/2019	
S32089-86-4	NEXT ORD GBPO. 10		. В	1,714.000		92.971			1,292	2,291		66,075				2/06/2018	
65339F-10-1 J49614-10-0	. NEXTERA ENERGY INC		R	11,230.000	2,719,457	242 . 160	2,719,457	1,146,064	306	56 , 130		767 , 199				2/03/2019 1/30/2017	
J52968-10-4	NIDEC CORPORATION JPY50		В	3,400.000	469,446	138.072	469,446	270,553	341	3,004		69,668		69,668		2/24/2015	
G6518L-10-8	NIELSEN HOLDINGS PLC]	105.000	2, 132	20.300		2,132		43			65	(65)		8/14/2019	
654106-10-3	NIKE INC CL B			24,803.000	2,512,792	101.310	2,512,792	1,283,509	6,538	21,817		673,699	5	673,694		1/01/2019	
J51699-10-6	NINTENDO CO LTD COM STK		. B	1,900.000	768,742	404.601	768,742	475,897	1, 107	14,359		245,511		245,511		5/16/2017	
SB51WP-26-4	NIPPON LIGHT METAL HOLDINGS LTD	-	B	0.000		2.254				284						9/05/2018	
S66425-69-5 S66413-73-3	NIPPON STEEL CORP		R	23,200.000	353,097 1,065,507	15.220	353,097 1,065,507	323 , 179	101	2,790 33.784		34,242	856	33,387		9/24/2019	
J57160-12-9	NISSAN MOTOR CO CMN STK		R				1,065,50/	738,272	985	33,784		181,966		181,966		2/02/2017 0/15/2015	
S66410-27-5	NITTETSU MINING LTD		В	0.000		43.018			64	JII						9/05/2018]
J58472-11-9	NITTO DENKO CORP		В	5,400.000	307,081	56.867	307,081	248,926	187	4,438		64,533	110	64,423	(6,378)0		1
65487K-10-0	NLIGHT INC			9,441.000	191,463	20.280	191,463	190,413				1,050	2,448	(1,397)		2/18/2019	
N64038-10-7	NN GROUP NV		. B	2,376.000	90,200	37 . 963	90,200	80,020				8,906		8,906	1,2740		
S59029-41-3	NOKIA OYJ EURO.06		B	123,278.000	456,099	3.700	456,099	440,835				10,896		10,896		2/13/2019	
J59009-15-9 SBYZF9-J9-8	NOMURA HOLDINGS INC		. p	87,400.000	453,105	5.184	453, 105 1, 415, 812	279,568		11,514		172,913 257,416		172,913 257,416		7/30/2019	
655844-10-8	NORFOLK SOUTHERN CORP		. D	175,218.000	1,415,812 1,329,208	8.080	1,415,812	1,100,391 782,291							58,0050	8/30/2019 8/14/2019	
R61115-10-2	NORSK HYDRO ASA COMMON STOCK		В	81,684.000	303,411	3.714	303,411	293,508		27,017		(539)		(539)	10,4421		

						Showing A	All COMMON ST	OCKS Owned Do	ecember 31 of (Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
-	_	3			•	7	8	-	10	11	12	13	14	15	16		1 1
			1 .			Rate	· ·		.0	• •	· -						1
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		1 1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But		Impairment	Carrying Value	Carrying	Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	Increase/ (Decrease)	Recognized	(13 - 14)		Acquired	nation
665859-10-4	NORTHERN TRUST CORP	Code	eigii	7,902.000	, 839,508	106.240	839.508	537,322	5.531		Ulipalu	(Decrease)	Recognized	178,980		09/24/2015	HallOH
666807-10-2	NORTHROP GRUMMAN CORP				1,567,815	343.970	1,567,815	724,506		23,395		448,392	723	447.669		12/03/2019	
668074-30-5	NORTHWESTERN CORP		1	4,949.000	354,695	71.670	354,695	352,656		20,050		2,039	1.535	504		12/18/2019	
668771-10-8	NortonLife Lock Inc]I	4,008.000	102,284	25.520	102,284			501		5,331	,			1/05/2019	1
G66721-10-4	NORWEGIAN CRUISE LINE			3,079.000	179,844	58.410	179,844	145, 145				34,699	559	34 , 140		1/01/2019	
H5820Q-15-0	NOVARTIS AG-REG CMN STK		. B	26,457.000	2,510,867	94.904	2,510,867	1,949,345	34,479	127 , 124		408,764		408,764	33,1390		
SBHC8X-90-3	NOVO-NORDISK B ORD		. B	26,469.000	1,537,365	58.082	1,537,365	1, 170, 169	29,430	23,328		377,261		377,261		10/14/2019	
S66415-44-9 S61292-77-7	NSK LTD		. B	0.000	1,118,196	8.484	1,118,196	731,484	150 1,079			190,921		190,921		12/06/2018 19/24/2015	
670346-10-5	NUCOR CORP.		. D	132.000	7,429	56.280		6,731				698	1,078	(380)		12/03/2019	
67066G-10-4	NVIDIA CORP	l	1	8.878.000	2.088.993	235.300	2.088.993	497.929		5.669		895.932	,376	895.932		1/01/2019	
N6596X-10-9	NXP SEMICONDUCTORS N.V.		D	3,858.000	490,969	127.260	490,969	282,714	1,447	3,689		208,255		208,255		2/06/2018	
SB0F9V-20-4	OCBC BANK		В	70,200.000	573,231	8. 166	573,231	476,508		24,609		(14,305)		(14,305)	7,6351	0/16/2019	
674599-10-5	OCCIDENTAL PETROLEUM CORP		<u> </u>	5,112.000	210,666	41.210	210,666	210,666	14,778				15,438	(15, 438)		11/04/2019	
\$66561-06-9	ODAKYU ELECTRIC RAILWAY LTD		. B	3,700.000		23.474						(489)	1,644	(2, 133)		12/13/2019	
670837-10-3 \$66576-04-2	OGE ENERGY CORP OIL SEARCH LTD			151.000 104,041.000	6,715 530,234	44.470	6,715 530,234	6,021 6,021		192		694	1	693 41,379		12/03/2019 08/30/2019	
679580-10-0	OLD DOMINION FREIGHT LINE INC		. D		6,832	189.780	6,832	5,975		روم , د		857		41,379		12/03/2019	
S66588-01-3	OLYMPUS CORP		В		267,318	15.542	267,318	118,389	64	1,015		128,498		128,498		2/06/2018	
681919-10-6	OMNICOM GROUP]I.	121.000	9,803		9,803	8,523	79	281		896	22	874		1/01/2019	
A51460-11-0	OMV AG NPV(VAR)		. B	5,839.000	328,238	56.215	328,238	302,449				23,724		23,724		12/13/2019	
682680-10-3	ONEOK INC			6,873.000	520,080	75.670	520,080	441,816		18 , 198		78,264		78,264		05/20/2019	
866601-07-1	ONO PHARMACEUTICAL CO		. B	14,900.000	343,039	23.023	343,039	264,254	254	2,765		74,975	169	74,806	3,8100		
68389X-10-5 67103H-10-7	ORACLE CORP COM			32,243.000	1,708,234 507,505	52.980	1,708,234 507.505	1,220,184 247.830		29, 134		249,499 108,732	752	248,747 108,732		11/01/2019 05/20/2019	
S66488-91-7	ORIENTAL LAND LTD		R	1,600.000	219,075		219,075	172,448	8	413		42,722			3,905		
071610-10-1	ORIGIN ENERGY LTD		В		325,211	5.940	325,211	281,154		5,563		30,224				8/30/2019	
X6002Y-11-2	ORION OYJ CLASS B		В	2,230.000	103,306	46.326	103,306	97,929				4,388		4,388		2/13/2019	
J61933-12-3	ORIX CORP COMMON STOCK		. B	31,900.000	531,593	16.664	531,593	417,851		23,573		56,033		56,033		14/06/2016	
J8996L-10-2	ORIX JREIT REIT INC		. B	100.000	216,517	2, 165. 171	216,517	208,711				6,588		6,588		12/13/2019	
R67787-10-2	ORKLA ASAOSAKA GAS CO		В	8,672.000	87,793	10.124		66,742		1,923		22,721	1,468	21,253		10/14/2019	
J62320-11-4 D5963B-11-3	OSRAM LICHT N AG		. B	7,300.000 4,182.000	140 , 458 207 , 253	19.241		140,458				(790) 697	6,757	(7,548)		12/13/2019 12/13/2019	
J63117-10-5	OTSUKA HOLDINGS CO LTD		B	14,400.000	647,023	44.932	647,023			12,745		58,692	10,904	47,788		1/30/2017	
69007J-10-6	OUTFRONT MEDIA INC]	6,708.000	179,909	26.820	179,909	178,449				1,459		1,459		2/20/2019	
690742-10-1	OWENS CORNING INC			2,438.000	158,763	65 . 120	158,763	119, 179		1,031		39,583		39,583		1/01/2019	
693718-10-8	PACCAR INC			2,257.000	178,529	79.100	178,529	123,404	5, 191	7,365		49,419	5	49,414		9/04/2019	
695156-10-9	PACKAGING CORPORATION OF AMERICA			59.000	6,607	111.990	6,607	6,065	47			543	450	543		0/01/2019	
697435-10-5 J41121-10-4	PALO ALTO NETWORKS INC PANASONIC CORP		·	11.000	2,544 777,750	231.250	2,544 777,750	2,242		10.991		302	153	149	(9.210)	08/14/2019	
701094-10-4	PARKER HAN NIFIN CORP COM		o		1,219,072	9.473	1,219,072	718,050				335,716	11,915	335.716		09/24/2015	
703481-10-1	PATTERSON UT I ENERGY INC]		227 , 147	10.500		218,367		20, 130		8,779		8,779		12/18/2019	
704326-10-7	PAYCHEX INC			6,372.000	542,002	85.060	542,002	297 , 153		15,402		126,675	8	126,666	1	2/03/2019	
70450Y-10-3	PAYPAL HOLDINGS INC			21,585.000	2,334,849	108.170	2,334,849	718,292				519, 111	74	519,037		9/04/2019	
G69651-10-0	PEARSON		. B	49,687.000	419,292	8.439	419,292	419,292				(4,052)	10,941	(14,993)	4,0521		
SB4PT2-P8-8 713448-10-8	PENBINA PIPELINE CORP		. В	25,292.000	938,735	37.116	938,735	708,494	3,866	38,063 85.576		145,620		145,620		1/30/2016	
713448-10-8 71377A-10-3	PERFORMANCE FOOD GROUP		1	22,761.00012,981.000	3,110,746 668,262	136.670	3,110,746 668,262	2, 133, 583 627, 811	21,737	85,5/6		595,805	4	595,800 40,451		1/01/2019 12/18/2019	
\$46823-29-0	PERNOD RICARD NPV		В		1, 126, 521	178.926	1,126,521	674,218	2,015	18.525						02/02/2019	
S06825-38-4	PERSIMMON PLC		B		741,924	35.702	741,924					201,227		201,227		08/30/2019	
715347-10-0	PERSPECTA INC			1,970.000	52,087	26.440	52,087	31,038	118	433		18, 163		18 , 163		6/01/2018	
G7041J-10-7	PETS AT HOME PLC		В		144,045	3.704	144,045	57,355	1,275	2,415		81,125		81, 125		2/06/2018	
871035-26-5	PEUGEOT SA EUR1		. B	14,578.000	348,549	23.909	348,549	313, 189		4,867		30,397		30,397	(1,213)0		
717081-10-3	PFIZER INC			73, 183.000	2,867,310	39.180	2,867,310	2,520,914	OF 400	105, 112		(312,671)	13,497	(326, 169)		12/03/2019	
718172-10-9 N6817P-10-9	PHILIP MORRIS INTL. PHILIPS ELECTRONICS ORD			21,763.000 32,986.000	1,851,814 1,611,405	85.090 48.851	1,851,814 1,611,405	1,581,157 921,323	25,463	25,510 26,865		270,657 474,627	237	270,420 474,627	(29,528)	11/01/2019	
718546-10-4	PHILLIPS 66		٠		620,999	111.410		535,258		20,865			17			12/03/2019	
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS		В		110,337	9.922	110,337			6,602						12/20/2019	
723484-10-1	PINNACLE WEST CAPITAL CORP				6,745	89.930	6,745	6,722		142		23	263	(239)		2/03/2019	

SCHEDULE D - PART 2 - SECTION 2

Part							Showing A	II COMMON ST	OCKS Owned D	ecember 31 of	Current Year							
Class	1	2	Code	es 5	i	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue 1	7	18
Cut Part P			3	4			7	8		10	11	12	13	14	15	16		
Cut Part P							Rate			-						-		
Clase Decempion Code Part December Code Part Decempion																Total Foreign		
Company Comp														Current Vear's				
Color Colo						Book/							Unroalized		Total Change in			
Content Cont	CLISID			Num	hor						A	Nanadasittad						NAIC
Total Control Total Contro																		- 1
Company Comp							-											
Section Process Process Section Process Section Process Proc			Code	eign Sha						but Unpaid	During Year	Unpaid	(Decrease)	Recognized				nation
Proceedings Process																		
27th 10 10 10 10 10 10 10 1														41				
2000-1-10			LS								8/6							
Section Process Proc										1 100			9,705	2 074				
Process Proc				R							6 769		56 653	2,014				
PRINCIPATION PRIN				B						7 099								
Process Proc										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								
1800 1800	693506-10-7	PPG INDUSTRIES INC				381,514	133.490	381,514	265,494		5,659		89,341		89,341	09/24	/2015	
1285-1-16 MICHOR MICHON													11,477					
Pages Page													84	5,389				
2505-0-6-2 Processing Grow 9.00 to 00 71 70 72 70 70 70 70 70 70																		
1,500 1,50				·····														
Property Property				l														
PASSED-12 MILEGRIA FIRE IN C. 7.68.000 717.776 39.706 17.2765 609.205 1.350 1.550 1.050.000 1.750.000				B							49, 109							
Female 14 Pemale 15				D							11 350							
				В						20.381								
													1	1,048				
Specimen								1, 104, 235	762,418		34,919				129,783			
1998 10 Petr OP 10 Petr OP 3 20 00 34 422 15 15 15 15 15 15 15														2				
\$7781-19				B						83								
System S											122							
27/35-10-72 DAMED GENERAL CORP 1,918 (200 315,566 346,500 315,566 346,500 315,566 346,500 315,566 346,500 345,50																		
1/58/1-10-3 ALLCOM IN 16 SE 000																		
1600 100											3/ /58							
1969 1,8 1,0																		
SECRETARY SAUTHER INC														5,060				
FSSITE-10-07 RATHERN CORPANY 7,816 000 1,771,480 219,740 1,717,480 518,541 28,800 518,504 7,242 17,242 12,743,7019 75508-10-4 RATHERN CORP 100,000 7,510 7,550 7,510 7,510 22 1,743,7019				В	19,000.000		8.604								348			
				В										1,891				
17510-10-14 ERLIT INDIRE CRP											28,880		518,904					
17550-12-3 RECIPHARIP IRE B 11/299 000 179, 946 15, 917 179, 946 121,000 1, 243 4, 95.57 4, 55.77 1, 25.70																		
FORTON STATE STA				D						23	1 2/2		AQ 527	181				
SROPE_0-0-3 REQUIT HILDINGS LTD 8 22,600,000 852,465 37,718 852,465 304,504 305 5,144 285,991 285,991 77,991 020,002,0277 7825,160-14 7825				R							1,240							
Trisks 10-14 Trisks Trisks 10-14 Trisks 10-14 Trisks 10-14 Trisks 10-				B						305	6 124							
G7450-12-1 RELX PLC														9				
S8658-77-5 REDESA ELECTRONICS COPP B. 17,500,000 120,773 6,901 120,773 79,752 38,669 38,669 3,869 3,869 3,869 3,869 3,869 3,869 3,869 3,869 3,869 7,290 120,700 120,773 79,752 120,700 120,773				В	54,049.000	1,364,365	25.243	1,364,365			29, 212					13,70002/05	/2016	
SS6683-54-2 REPGIL FS & EIR1 B 27 060,000 423 121 15.636 4.23 121 273 766 21.404 1.589 2.248,720 2.2 48,789 1.589 1.749 1.76079-10-0 1.776079-10-0 1.7776079-10-0 1.77760 1.7760				<u> </u>							21							
FROTES-10-0 REPUBLIC S VCS INC 1.4 180.000 1.271 760 89.630 1.271 760				B														
SAMES-10-6 ESSON - HALDINGS B 102,000 000 449,579 4.408 449,579 449,57				B														
SSTEPH-RS-O RESTALPANTS BRANDS INTERNATIONAL				D						5,747	21,694			11 000				
SS3034-88-0 REFINITIAL AG B. 1,129 000 140,117 114,944 140,117 132,758 5,049 0,000 423,794 8,394 423,794 265,053 4,376 313,2394 132,334 3,446 99,12/2018 110012-15-7 Rights on BRISTOL-MYERS SQUIBE-CVR Strik 11,804,000 35,530 3,010 3,550 26,677 8,853 8,853 8,853 1,1720/2019 110012-15-7 Rights on BRISTOL-MYERS SQUIBE-CVR Strik 11,804,000 35,530 3,010 3,550 26,677 8,853 8,853 8,853 1,1720/2019				B							ସ ପରହ			11,283				
SEGUTS-G2-3 RIGHTMOVE PLC B 50,490,000 423,794 8,394 423,794 265,653 4,376 132,394 132,394 132,394 133,446 09/12/2018 110/12/15-7 Rights on BRISTOL-IMPERS SQUIBB-CVR Strik 11,804,000 35,530 3.010 35,530 26,677 8,853 8,853 11/20/2019 10/75754-10-4 RIO TINTO CMN STK B 8,401,000 501,149 59,665 501,149 245,623 53,058 98,390 3.677 99/05/2018 14/20/2019 14/207-10-7 RIO TINTO LTD B 3,945,000 278,423 70,576 278,423 207,057 24,899 62,883 (2,383) 12/06/2018 12/06/2018 14/20/2018				B							000, د							
110122-15-7 Rights on BRISTOL-HIVERS SQUIBB-CVR Strik 11,804.000 35,530 3.010 35,530 26,677				В							4,376							
Q81437-10-7 RIO TINTO LTD B 3, 945,000 278,423 70,576 279,423 207,057 24,899 62,883 (2,393) 12/06/2018 74965L-10-1 RIJ LOGGING TRUST 154 12/18/2019 157103-88-1 ROCK HOLDING AG-6 COMINON STOCK B 8,678,000 2,813,954 324,263 2,813,954 2,913,976 50,464 117,566 647,042 2,9353 10/23/2019 773903-10-9 ROCK HOLDING AG-6 COMINON STOCK B 7,5791,000 1,173,662 202,670 1,173,662 202,470 1,173,662 22,745 302,045 2,813,954 2,9	110122-15-7				11,804.000	35,530	3.010	35,530										
74965L-10-1 RLJ LOGING TRUST 13,639.000 241,683 17.720 241,683 240,608 4,501 1,075 921 154 12/18/2019 1,0710-88-1 ROCHE PLICIDING AG-G COMMON STOCK B. 8,678.000 2,813,954 324,263 2,813,954 2,013,976 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 50,464 117,566 11				B														
S71103-88-1 ROCHE HOLDING AG-G COMMON STOCK B. 8,678.000 2,813,954 324,263 2,813,954 324,263 2,813,954 324,263 2,813,954 324,263 2,813,954 324,263 2,813,954 324,263 2,813,954 324,263 2,813,954 324,263 3,910 3,173,662 3,910 3,173,662 3,910 3,173,662 3,910 3,173,662 3,910 3,173,662 3,910 3,173,662 3,910 3,173,662 3,910 3,173,662 3,910 3,173,662 3,910 3,173,662 3,910 3,9				В							24,899							
773903-10-9 ROXWELL AUTOMATION INC														921				
\$21690-51-6 ROGERS COMMUNICATIONS INC CL B B 16,452.000 818,064 .49.724 818,064 640,060 6,219 20,815 (75,319) .50,667 .02/02/2017				В						50,464				004				
77543R-10-2 ROKU INC CLASS A LS				R						£ 240				264				
BRSBXV-K4-1 ROLLS ROYCE HOLDINGS PLC B. 23,032.000 208,456 9.051 208,456 190,812 (46,656) (46,656) 14,050 04/06/2016 776696-10-6 ROPER TECHNOLOGIES INC 681.000 241,231 354.230 241,231 110,212 1,235 58,310 58,310 10/01/2019 778296-10-3 ROSS STORES, INC 7,399.000 861,392 116.420 861,392 362,685 7,544 245,679 245,679 11/01/2019			I.S.	L						p,219	20,010			728				
776696-10-6 ROPER TECHNOLOGIES INC			_0	В										720				
778296-10-3 ROSS STORES, INC. 245,679											1,235							
G7S86Z-17-2 ROYAL BANK OF SCOTLAND GROUP PLC B. 40,998.000 130,512 3.183 130,512 130,512 (1,261) 4,924 ((6,185) 1,261 12/13/2019	778296-10-3	ROSS STORES, INC.			7,399.000	861,392	116.420	861,392	362,685				245,679		245,679	11/01	/2019	
	G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC		B	40,998.000	130,512	23. 183	130,512	130,512				(1,261)	4,924	(6, 185)	1,26112/13	/2019	

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
•	_	3		-	-	7	8	•	10	11	12	13	14	15	16	• • •	
						Rate	· ·				· -					,	
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Unroplized	Other-Than-	Total Change in			
CUSIP				Mumbar		Used to				A 1	No. of a trade of	Unrealized		Total Change in	Change in		NAIC
			l_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	- ·	NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		Acquired	nation
S27543-83-4	ROYAL BK OF CANADA COM NPV		. B	15,053.000	1, 192,748	79.237	1, 192,748	922,627		39, 140		120,495		120,495		10/15/2015	
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07		. B	52,611.000	1,557,716	29.608	1,557,716	1,519,098		18,069		(46,025)		(46,025)		.12/13/2019	
SB03MM-40-4 780287-10-8	ROYAL DUTCH SHELL 'B'SHS		. В		795,898 146.578	29.668	795,898 146,578	597,113		50,551		(38,955)		(38,955)		.02/15/2016 .05/21/2019	
\$67584-55-7	RYOHIN KEIKAKU LTD		D	3,700.000						030	• • • • • • • • • • • • • • • • • • • •	440		45,673		12/13/2019	
78409V-10-4	S&P GLOBAL INC			5,937.000	1,621,098	273.050	1,621,098	553.664		13.530		611.868	28	611.840		10/01/2019	
F03381-13-8	SAFRAN		R	7,069.000	1,092,246	154.512	1,092,246		3.434	12, 185		248,980		248,980		.11/30/2016	
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN			5,230.000		23.600	123,428	123,428					809	(809)		.12/18/2019	
79466L-30-2	SALESFORCE.COM INC			14, 199.000	2,309,325	162.640	2,309,325	963,469				364,239	165	364,074		12/03/2019	
S52260-38-7	SAMPO PLC		B	847.000	36,994	43.676	36,994	35,500				1, 139		1, 139	354	.12/13/2019	
S67728-08-9	SAN AI OIL LTD		. B	0.000		8.410			103							.01/31/2019	
G7800X-10-7	SANDS CHINA LTD		B	38,800.000	207,400	5.345	207,400	197,099				9,942		9,942		12/13/2019	
\$56717-35-8	SANOFI S.A.		. B	13,827.000	1,390,974	100.598	1,390,974	1,062,211		39,980		223,762		223,762		10/23/2019	
Q82869-11-8 D66992-10-4	SANTOS SAP AG		B	110,178.000	633,538	5.750	633,538 2,967,519	319,133	9.767	13,332		214,925		214,925 876,418		.05/25/2017	
S67769-07-5	SAPPORO HOLDINGS		. B	21,972.000	2,967,519 187.477		2,967,519	1,477,095	9,767	27,092				8/6,418		.02/02/2017 .09/05/2018	
803607-10-0	SAREPTA THERAPEUTICS INC		. D	1,179.000	152, 138	129.040				2,090		20,249	3,549	(3,549)		12/13/2019	
803607-10-0	SAREPTA THERAPEUTICS INC	LS			47,229	129.040	47,229	47,229					1, 102	(1, 102)		12/13/2019	
S63094-66-8	SBI HOLDINGS INC		В	7,400.000		21.302		155,394				1,354	, 102	1,354		.12/13/2019	1
806857-10-8	SCHLUMBERGER LTD			28,484.000	1,145,057	40.200	1,145,057	1,032,260	14,242			112,797		112,797		11/04/2019	
S48341-08-5	SCHNEIDER ELECTRIC		. B	8,024.000	824, 135	102.709		500,900	914	17,931		276, 127		276 , 127		.11/30/2017	
81211K-10-0	SEALED AIR CORP			54.000	2, 151	39.830	2, 151	1,881		35		269		269		.02/07/2018	
812578-10-2	SEATTLE GENETICS INC			3,643.000	416,249	114.260	416,249	234,617				181,632		181,632		.05/20/2019	
J69972-10-7	SECOM CO. LTD. ORD		. B	11,800.000	1,061,593		1,061,593	725,119	658	17,339		65,622	0.400	65,622		.09/20/2016	
S67938-21-7 J70746-13-6	SEKISUI HOUSE		D		387, 195 362, 882	21.472	387,195 362,882	383,200 248,845	165	247 8,265		2,434	2, 136	298 107,878			
816851-10-9	SEMPRA ENERGY			1,782.000	269,937	151.480	269,937	172,054	1,724	6.767		77, 143		77 , 143		11/30/2016	
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		1	3,778.000	146,057	38.660	146,057	142,440	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		3,618		3,618		12/18/2019	1
L8300G-13-5	SES		В	12,344.000		14.031	173,202	172, 150				(825)		(10,660)		12/13/2019	
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV		В	8,500.000	313,094	36 . 835	313,094	304, 186	887	2,035		12,378	1,503	10,874	(3,469)	.12/13/2019	
SB1FH8-J7-2	SEVERN TRENT PLC		В	0.000		24.541				11,417						.03/06/2018	
82028K-20-0	SHAW COMMUNICATIONS INC CL B		. B	1,161.000	23,592	20.320	23,592	22,573		369		560		560		.08/06/2019	
824348-10-6	SHERWIN WILLIAMS CO			2,641.000	1,541,129	583.540	1,541,129	686,177		11,937		502,001		502,001		.09/04/2015	
J72810-12-0 \$68046-82-0	SHIN ETSU CHEMICAL CO. SHIONOGI & CO		. B		1,143,023 161,897	110.973 62.268	1,143,023 161,897	673,379 155,063	666	18,598		309,549		309,549		.02/02/2017 .12/13/2019	
J74358-14-4	SHISEIDO CO. LTD.		D	6,500.000	465,452	71.608	465,452	384,028		1.657		77,517				.01/31/2019	
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA		R	1, 194.000	475,390	398.149	475,390					44.440		44,440		12/13/2019	
S68055-44-1	SHOWA SHELL SEKIYU K.K.		B	0.000		15.477			155							.12/06/2018	
D69671-21-8	SIEMANS AG		В	7,403.000	968,432	130.816	968,432	932,810	7,618	3,012		15,571	788	14,783		12/13/2019	
H7631K-27-3	SIKA AG		. B	469.000		187.794		84,577				1,829		1,829	1,669	.12/13/2019	
828806-10-9	SIMON PPTY GROUP INC		ļļ.	14.000	2,085	148.960	2,085	2,085		88			428	(428)		.03/01/2019	
82968B-10-3	SIRIUS XM HOLDINGS INC	LS		25,740.000	184,041	7.150	184,041	143,629		658		40,412	306	40,106		.05/20/2019	
W25381-14-1	SKAND ENSKILDA A		. B	23,965.000	225,491	9.409	225,491	207,120				9, 133		9, 133		.08/30/2019	
W83567-11-0 78440X-10-1	SKANSKA BSL GREEN REALTY CORP		. В	4,734.000 5.107.000	107,059 469.231	22.615	107,059		442 4.520	2,062 4,341		36,791		36,791		.05/21/2019 .08/29/2019	
J75734-10-3	SMC CORP		D	1,500.000			694,134	384.862	404	4,341						.01/22/2019	
S09223-20-7	SMITH & NEPHEW ORD USDO.20		В	21,643.000	525,407	24.276	525,407	371.860	404	7.897		122.514		122,514		.09/04/2015	
831865-20-9	SMITH (A.O.)	LS		130.000	6, 193	47.640	6, 193	6,071		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		122		122		.12/03/2019	1
832696-40-5	SMUCKER J M CO COM NEW			63.000	6,560	104.130	6,560	6,560		55			91	(91)		.11/01/2019	
SB1RR8-28-1	SMURFIT KAPPA GROUP PLC		В	10,384.000	399,336	38 . 457		301,789		3,213		94,732	4,392	90,340	2,815	.08/30/2019	
83304A-10-6	SNAP INC CLASS A	LS	.	6,750.000	110,228	16.330	110,228	102, 195				8,033		8,033		.07/08/2019	
833034-10-1	SNAP ON IN C COM		<u> </u>	40.000	6,776	169.400	6,776	5,899		139		877	19	858		.12/03/2019	
F43638-14-1	SOCIETE GENERALE COMMON STOCK		. B	32,936.000	1,146,644	34.814	1,146,644	824,557	2,029	40.400		315,641		315,641		.08/07/2019	
SBF5M0-K5-2 J75963-10-8	SOFTBANK CORP SOFTBANK GROUP CORP		D D		514,367 1,365,422	13.430	514,367 51365,422		737	13,482 7,195		66,822		66,822		.04/12/2019 .10/15/2015	
B82095-11-6	SOLVAY SA COMMON STOCK		18	4,094.000		43.764	474.717	396.889	698				•	292,406		05/21/2019	1
J76379-10-6	SONY CORP NPV		B	30,800.000	2,097,546	68 . 102	2,097,546	804,116	423	10,152		533,040		533.040		11/30/2016	1
SBWSW5-D9-1	SOUTH32 LTD		В	120,764.000	229,206	1.898						(4,206)	10,794	(14,999)		.12/13/2019	
842587-10-7	SOUTHERN CO		I	3,372.000	214,796	63.700	214,796					51,086		51,086		01/31/2019	

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year						
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue 17	18
·	-	3		•	-	7	8	•	10	11	12	13	14	15	16	
						Rate	-		. •	• •			• •			
						Per									Total Foreign	
						Share							Current Year's		Exchange	
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value Acquired	
844741-10-8	SOUTHWEST AIRLINES CO	Code	cigii	112.000	6,046	53.980	6.046	6.046	on on paid	During real	Oripaid	(Decrease)	218		12/03/2019	Hation
848637-10-4	SPLUNK INC				127,005	149.770	127,005	95,329	20			31,676	210	31.676		
85207U-10-5	SPRINT CORPORATION]	908.000	4,731	5.210	4,731	4,731					1,543	(1,543)	11/01/2019	
852234-10-3	SQUARE INC CLASS A			36.000	2,252	62.560	2,252	2,216				36		36		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			43.000	2,640	61.400	2,640	2,218		14		423	548	(125)	03/01/2019 .	
	SSE PLC		. B	26,648.000	507,819	19.057	507,819	374,319				93,499		93,499	40,00108/30/2019	
S07669-37-7 S04082-84-8	ST JAMESS PLACE PLC		. B	21,813.000		15.427		246,293		2,933 4,296		63, 179 29, 298		63,179 29,298		
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC		. D	133,077.000	578,421	4.347	578,421			4,296		29,298		29,298	3,20906/27/2016 34,46208/30/2019	
854502-10-1	STANLEY BLACK & DECKER INC			6,545.000	1,084,768	165.740	1,084,768	641,839		17,672		301,070		301,070		
855244-10-9	STARBUCKS CORP]I	18,132.000	1,594,165		1,594,165	1,056,743		26,985		425,863	33		11/01/2019	
SBDG1M-J0-8	STARS GROUP INC		. B	5,270.000	137,729	26 . 135	137,729	130,812				4,512		4,512	2,40512/13/2019 .	
857477-10-3	STATE STREET CORPORATION		·····	10,890.000	861,399		861,399	558,621	5,663	5,716		302,778	266	302,512		
858119-10-0 G8473T-10-0	STEEL DYNAMICS INC		·	185.000	6,297	34.040 152.420	6,297 6.706	5,483 6,014	44	86 44		814 	889	(74)		
S59623-32-2	STMICROELECTRONICS NV		R	4.446.000	6,706 119.625			65.722		910		56.040	4.709	51.331	(2.137) 01/31/2019	
08773B-10-5	STOCKLAND		В	146,933.000	477 , 184	3.248	477, 184		13,850	12,231		48,499	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		7,94205/21/2019	
\$50726-73-6	STORA ENSO OYJ		В	0.000		14.553				459					12/07/2018	
863667-10-1	STRYKER CORP				1,713,530	209.940	1,713,530	773,689	4,693	16,902		432,469			12/03/2019	
J14406-13-6	SUBARU CORP		. B	15,100.000	377,031	24.969	377,031	324,805	538	18,242		47 , 179		47 , 179	5,04712/06/2018 .	
SB3B8D-04-5	SUEZ ENVIRONNEMENT S.A.		. B	0.000	000 004	12.516		040.070	3,781			45.000	0.000	40.000		
J77153-12-0 J77282-11-9	SUMITOMO CHEMICAL CO		. B	71,800.000	329,021 733,733	4.582	329,021 733,733	318,278 545,664	126 924	4,555 34.953		15,006 26,405	2,803	12,203 26,405	(4,262)12/13/2019 8,52011/30/2016	
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD		B		1,314,912	15.201	1,314,912	1,012,340	924	17, 123		330,148		330 , 148	(27,577)08/30/2019	
S68588-49-0	SUMITOMO METAL MINING LTD		В	5,100.000	166,316	32.611	166,316		38	646		9,812	2,721	7,091	(798) 12/13/2019	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		В	2,200.000		37 . 157	81,745	81,647	1,008	2,917		(362)		(362)	46012/13/2019 .	
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC		. B	6,500.000	259,402	39.908	259,402	255,444				2,498		2,498	1,46012/13/2019 .	
J77841-11-2	SUMITOMO REALTY & JPY50		. B	9,000.000	315,694	35.077	315,694	251,373	302	2,323		(16,245)		(16,245)	1,68304/06/2016	
Y82594-12-1 S25661-24-0	SUN HUNG KAI PROP HKDO.50 SUN LIFE FINANCIAL COM NPV		. B			15.311		213, 174 253, 765		10,750 10,767		16,679 86,941		16,679 86.941		
SB3NB1-P2-8	SUNCOR ENERGY INC		. В В	26,469.000		32.821				14,301		75,510		75,510	21,78208/29/2019	
J78529-13-8	SUZUKI MOTOR CORP JPY50		В	4,300.000	180,705	42.024	180,705	180,705	102	426		35	5,415	(5,381)	(35) 12/13/2019	
78486Q-10-1	SVB FINANCIAL GROUP			10.000	2,510	251.040	2,510	1,901				609		609		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		. B	6,828.000	69,293	10 . 148	69,293	34,707	193	902		21,700		21,700	(5,331)09/24/2015 .	
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD		. B	45,637.000	491,908	10.779	491,908	404,510	7,274			68,348		68,348	19,05108/30/2019	
W94232-10-0 H8431B-10-9	SWEDBANK AB		. B	0.000 5.317.000	596.848	14.897	596.848	409.663	1,478 32.104			103.062				
H8398N-10-4	SWISSCOM		B		203,272	529.354		163,793	4,346	25,734		16,172		16,172	4,13711/30/2016	
K9419V-11-3	SYDBANK A/S		В	0.000	200,212	21.481			1,215						12/06/2018	
87165B-10-3	SYNCHRONY FINANCIAL		ļ	11,513.000	414,583	36.010	414,583	296,481		9,901		118, 102		118, 102	01/31/2019	
87166B-10-2	SYNEOS HEALTH INC CLASS A		<u> </u>	4,390.000	261,095	59.475	261,095	247,568				13,528		13,528	12/18/2019 .	
H84140-11-2	SYNGENTA CHF8.3		B	0.000		475.654				12,086						
SBYY6S-K7-1 871607-10-7	SYNGENTA N . LINIE AG		. ď			475.035 139.200	7,656			2,627		941		941		
871829-10-7	SYSCO CORP		1	15.258.000	1.305.169	85.540	1.305.169	612.765		23.802		349.103		349.103		
S68838-07-7	SYSMEX CORP		В	3,400.000	233,049	68.544	233,049			1.010		34.982		34,982	5,86404/12/2019	
74144T-10-8	T. ROWE PRICE GROUP]I	5,788.000	705,210	121.840	705,210	477,641		17,438		169,217		169,217	11/01/2019	
\$68732-62-7	TABCORP HOLDINGS LTD		. B	56,689.000	180,518	3.184	180,518	180 , 426				(3,635)	3,375	(7,009)	3,72712/13/2019 .	
J7936H-10-6	TAIHO KOGYO LTD		B	0.000		8.926		400 5:0	27							
S68701-00-2 J80744-10-5	TAISEI CORP TAKARA LEBEN LTD		g	4,900.000	204,928	41.822 3.101	204,928	166,549	62 210	2,641		39,437		39,437	(1,059)08/07/2019 	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		В	25,900.000	1,032,425	3. 101	1,032,425	1,007,207	1.143	990		25,777	2,162	23.616	(560) 12/13/2019	
876030-10-7	TAPESTRY INC]	21,121.000		26.970	569,633	428,334	, 140	14, 257		141,299		141,299		
87612G-10-1	TARGA RES CORP			18,019.000	735,716	40.830	735,716	639,903		16,397		95,813		95,813		
87612E-10-6	TARGET CORP		<u> </u>	5,237.000	671,436	128.210	671,436	561,419		3,456		110,016	4,355	105,661	11/04/2019 .	
G86954-10-7	TAYLOR WIMPEY PLC 25P		. B	1,037,718.000	2,658,706	2.562	2,658,706	592, 187		225,916		937,503		937,503	(83,250) 08/30/2019	
SBJMY6-G0-1 H84989-10-4	TC ENERGY CORPTE CONNECTIVITY LTD		. g	19,698.00011,506.000	1,050,560 1,102,735	53.333	1,050,560 1,102,735	680,571 698,545	11,290	19, 117		329,598		329,598		
G87110-10-5	TECHNIPFMC PLC		D	21.031.000			450.905	428,398		6,699		22.507	6.983	231,003	12/13/2019	

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Adi	justed Carrying Va	alue	17	18
·	_	3		ŭ	Ü	7	8	_	10	11	12	13	14	15	16	• •	1
		~				Rate	· ·		10	• • •		10		10	10		1
						Per									Total Foreign		1 1
						-							Current Veerle				1 1
					Daals/	Share						11	Current Year's	T . (.) Ol	Exchange		1 1
011010					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value /	Acquired	nation
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV		В	16,823.000	292, 156	17.366	292, 156	283, 103				3,951		3,951	5, 102	12/13/2019	
E9055J-10-8	TECNICAS REUNIDAS SA		. B	0.000		29.769			724	272						11/30/2017	
87901J-10-5	TEGNA INC			13,842.000	231,023	16.690	231,023	162,505	969	2,907		68,518		68,518		01/31/2019	
879382-10-9	TELEFONICA DE ESPANA		. B	79,771.000	557,583	6.990	557,583	556,243	2,873	14,366		(6,533)		(6,533)		08/30/2019	
R21882-10-6	TELENOR		. B	16,524.000	296,075	17.918	296,075	267 , 165		11,656		(6, 136)	6,681	(12,817)	(7,019)(
W9588J-10-4	TELIASONERA AB SEK3.2		. B	0.000		4.316			1,904							10/20/2016	
Q8975N-10-5	TELSTRA CORP NPV		. B	142, 104.000	353,617	2.488	353,617	296,954		15,749		61,371		61,371	(4,708)(
88160R-10-1 881624-20-9	TESLA INC	LS	n		727 , 476 774	418.330 9.800	727,476 774	446,808				149,793	7	149,793 224		12/13/2019 08/29/2019	
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	1 0	. D		479,661	9.800	479,661	336,742			• • • • • • • • • • • • • • • • • • • •	142,919	4,405	138,514		08/29/2019 08/29/2019	
882508-10-4	TEXAS INST RS INC COM	LU	١٠	16.824.000	2,158,351	128.290	2.158.351			53.963	<u> </u>	567.984	7	567.977		12/03/2019	
H83949-14-1	THE SWATCH GROUP		В	0.000	∠, 150,001	278.825			2.918	7.573						05/21/2019	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM]	8,643.000	2,807,851	324.870	2,807,851	1,524,572	1,642	6,392		873,285				10/01/2019	
SBFXPT-B0-6	THOMSON REUTERS CORP		В	8,216.000	588,536	71.633	588,536	323,435		10 , 120		166,763		166,763		11/27/2018	
885160-10-1	THOR INDUSTRIES, INC.			2,224.000	165,221	74.290	165,221	158,653	890			6,568		6,568		12/18/2019	
872540-10-9	TJX COMPANIES INC			30,322.000	1,851,461	61.060	1,851,461	1,004,209		26,835		494,855		494,855		10/15/2015	
J86298-10-6	TOKIO MARINE HOLDINGS		. B	22,500.000	1,266,874	56.306	1,266,874	820 , 127	1,006	42,724		167,120		167 , 120		09/24/2015	
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC		. B	72,900.000	313,267	4.297	313,267	313,267				1,769	28,060	(26,292)	(1,768):		
J86957-11-5	TOKYO ELECTRON		. B	4,800.000	1,056,729	220 . 152	1,056,729	450,848		24,999		481,871		481,871		02/02/2017	
J87000-10-5	TOKYO GAS CO LTD		. B	5,800.000	141,511	24.398	141,511		168	3,401		(6,461)		(6,461)		10/05/2015	
S68971-43-1	TORAY INDUSTRIES		. В	25,200.000	171,849	6.819	171,849	171,849	70	269		(967)	4,590	(5,557)		12/13/2019	
891092-10-8 \$28972-22-2	TORO CO.				685,640		685,640	665,431	2, 152	67.891		20,209	3,985	16,224		12/18/2019	
J89752-11-7	TORONTO-DOMINION COM NPV		. B	36,524.000	2,051,315 603,437	56 . 163	2,051,315 603,437	1,530,006	257	5,563		153,346		153,346		10/15/2015 05/16/2017	
SB15C5-57-0	TOTAL SA EUR 2.5		D	7,700.000				388,635	257			25,990		94,761	(6,551)		
S69005-57-7	TOYODA GOSEI LTD		R	0.000		19.020			53	13, 100		23,330		23, 330		12/06/2018	
J91214-10-6	TOYOTA BOSHOKU CORP		R	0.000		13. 186	•									12/06/2018	
J92676-11-3	TOYOTA MOTOR		В	15,700.000	1, 114, 422	70.982	1, 114, 422	923.929		.33 . 196		165.924	32	165,891		12/06/2019	
Q9194A-10-6	TRANSURBAN GROUP		В	164,476.000	1,723,871	10.481	1,723,871	1,160,735		63,805		393,570				09/13/2018	
89417E-10-9	TRAVELERS COS INC			2,249.000	308,001	136.950	308,001	222,336		7,264		38,683		38,683		09/24/2015	
S07739-60-0	TRAVIS PERKINS PLC COMMON STOCK		B	2,121.000	45,013	21.223	45,013	28,904		1,271		14,370		14,370		12/06/2018	
SB61JC-67-1	TREASURY WINE ESTATES LTD		. B	23,549.000	268,833	11.416	268,833	256,582		3, 184		10,014		10,014		07/09/2019	
898320-10-9	TRUIST FINANCIAL CORP			38,336.000	2, 159, 084	56.320	2, 159, 084	1,729,502				429,582		429,582		12/09/2019	
90184L-10-2	TWITTER INC			7,077.000	226,818	32.050	226,818	201,411				23,425		23,425		02/28/2018	
902252-10-5	TYLER TECHNOLOGIES		 	689.000	206,714	300.020	206,714	201,710		0 100		5,004		5,004		12/18/2019	
902494-10-3 H42097-10-7	TYSON FOODS INC CLASS A		·	5,323.000	484,606 500,324		484,606 500.324	279,520420.600		8, 122		176,462		176,462		11/01/2019	
H42097-10-7 B93562-12-0	UCB		. D	39,631.000	240,825				1,882	1,976			1.868			08/30/2019 12/13/2019	
902653-10-4	UDR INC				240,825		240,8256,818	5,790	1,002	1,976		1.029	1,808	1,017		12/13/2019	
903848-30-3	ULTA BEAUTY INC		1	361.000	91,384	253.140	91.384			173		1,029	130	(130)		12/03/2019	
B95505-18-4	UMICORE SA		В	0.000		30.813			597					(100)		08/07/2019]
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT		В	0.000		213.275			359							11/30/2016	
SBYMXP-S7-5	UNICREDIT		. B	68,124.000	995,628	14.615	995,628	611,285		14,563		227,208		227,208	1,055	08/30/2019	1
SB1527-V7-8	UNILEVER NV		B	26,028.000	1,496,757	57.506	1,496,757	1,014,186		20,052		480 , 105		480 , 105		07/09/2019	
G92087-16-5	UNILEVER PLC ORD GBP0.031111		. B	27,762.000	1,600,015	57.633	1,600,015	1, 150, 917		50,472		103,980		103,980		10/15/2015	
907818-10-8	UNION PACIFIC CORP		·	16,538.000	2,989,905	180.790	2,989,905	1,592,205		61 , 182		703,680	45	703,636		10/01/2019	
910047-10-9	UNITED AIRLINES HOLDINGS INC		<u> </u>	93.000	8, 192		8, 192	7,749				443	259	185		12/03/2019	
V96194-12-7	UNITED OVERSEAS BANK		. В	32,251.000	633,435	19.641	633,435	454,626		29,080	<u> </u>	42,801		42,801		10/17/2019	
911312-10-6 913017-10-9	UNITED PARCEL SERVICE INC CLASS B		1	8,091.000 4,651.000	947 , 132 696 , 534	117.060	947, 132 696,534	824,635		15,535 13,674		122,498		122,498 201,295		07/08/2019	
\$67238-39-4	UNITED TECHNOLOGIES CORP		R	4,651.000	196,715	1.873.476		488,030		13,6/4		201,295	1.199			08/01/2018 12/13/2019	
91324P-10-2	UNITED ORBAN INVESTMENT HETT CORP					293.980	5,521,532	2,063,502		77,705			1, 199	(2,306)		12/13/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES INC		1	47.000	6,743	143.460	6,743	6,724				10	120	(102)		11/01/2019	
SB2PNJ-P5-5	UNIZO HOLDINGS LTD		В	0.000		18.670	,140	,724	249			13	120	(102)		09/05/2018	1
91529Y-10-6	UNUM GROUP]		1,021	29.160	1,021	1,021					6	(6)		11/04/2019	
X9518S-10-8	UPM-KYMMENE		. B	8,959.000	310,846	34.696	310,846	243 , 103				63,354		63,354	4,389	08/30/2019	1
902973-30-4	US BANCORP			22,437.000	1,330,290	59.290	1,330,290	985,426	9,424	34,310		304,805		304,805		10/01/2019	
91913Y-10-0	VALERO ENERGY CORP		ļļ	5,627.000	526,969	93.650	526,969	474,407		4,974		52,562	24	52,538		12/03/2019	[
F95922-10-4	VALLOUREC S.A.		. B	31,710.000	100,092	3. 156	100,092	58,166				43,533		43,533	(1,607)(01/31/2019	

SCHEDULE D - PART 2 - SECTION 2

						Showing A	III COMMON ST	OCKS Owned D	ecember 31 of	Current Year						
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue 17	18
		3	4	-	•	7	8	-	10	11	12	13	14	15	16	
			l ' l			Rate	Ŭ		10	• •		10		10		
						Per									Total Foreign	
						-							Current Veerle			
					Dools!	Share						I lana alima d	Current Year's	Tatal Observation	Exchange	
OLIOID				NI	Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIG
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value Acquired	nation
92047W-10-1	VALVOLINE INC			8,576.000	183,612	21.410	183,612	183,518					309	(214)		
B9661T-11-3	VAN DE VELDE NV		В	643.000	21,581	33.563	21,581	16,384	111	519				3, 144	(380)12/07/2018	
92276F-10-0	VENTAS INC			131.000	7,564	57.740	7,564	7,564	104				47	(47)	12/03/2019	
92339V-10-0	VEREIT INC			682.000	6,302	9.240	6,302	6,252	94	85		50	32		12/03/2019	
92343E-10-2	VERISIGN INC.			40.000	7,707	192.680	7,707	7,524				183	827	(645)	12/03/2019	
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			1,767.000	263,884	149.340	263,884	149,953		1,750		69,435	21	69,414	11/01/2019	
92343V-10-4	VERIZON COMMUNICATIONS			62,504.000	3,837,746	61.400	3,837,746	2,989,452		150,726		322,585		322,585	11/01/2019	
92532F-10-0	VERTEX PHARMACEUTICALS			6,016.000	1,317,203	218.950	1,317,203	716,624		4 000		320,292		320,292	11/30/2017	
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK		. B	1,492.000	150,881	101.127	150,881	111,072	201	1,222		41,060		41,060	(2,651)12/06/2018	
918204-10-8	VF CORPVIACOMCBS INC CLASS B		 	5,092.000	507,469	99.660	507,469	276,067	4 470	9,828		161,438		161,438		
92556H-20-6 H9150Q-10-3	VIACONOBS INC CLASS B		L	17,382.000		41.970 182.424		667,444 171,098	4, 172			62,079 16,045		62,079 16,045		
F5879X-10-8	VINCI		B		2,062,970	182.424	2,062,970		2,430							
F97900-11-6	VIRBAC S.A.		IB	1,492.000		265.471	2,002,970	193,198				218,282		218,282	(16,294) 11/30/2017	1
92826C-83-9	VISA INC		1	41,066.000	7,716,301	187.900	7,716,301	2,889,762		43.108		2,297,393	30	2.297.354	11/01/2019	1
F97982-10-6	VIVENDI EUR5.50		В	5,203.000	150,798	28.983	150,798	120,581		2,486		26,665		26,665	(2,436)09/24/2015]
SBH4HK-S3-2	VODAFONE GROUP PLC		В	445,038.000	865,243	1.944	865,243	760,551	25,788			55,465		55, 465	49,227 07/29/2019	
D94523-14-5	VOLKSWAGEN AG		В	1,260.000	245,036	194.473	245,036	204,584	202	1,309		38,509			1,224]
928856-30-1	VOLVO AB-B SHS NPV		В	49,525.000	830,086	16.761	830,086	537,842	8,005	37,356		252, 158		252 , 158	(69,774)11/30/2016	
929042-10-9	VORNADO RLTY TR			35.000	2,328		2,328	2,107	68	23		221		221		
929089-10-0	VOYA FINANCIAL INC			152.000	9,269	60.980	9,269	7,948		45		1,321		1,321	09/04/2019	
92936U-10-9	W. P. CAREY REIT INC			84.000	6,723	80.040	6,723	6,723	87				71	(71)	12/03/2019	
929740-10-8	WABTEC			3,830.000	297,974	77.800	297,974	237 , 143		1,024		60,831	38	60,792	05/20/2019	
931427-10-8	WALGREENS BOOTS ALLIANCE			6,870.000	405,055	58.960	405,055	401,871 .		1,794		3, 184	2,706	478	12/13/2019	
	WALMART INC			24, 165.000	2,871,769	118.840	2,871,769	1,729,633 .	14, 111	50,670		617, 134		617, 134	11/01/2019	
94106B-10-1	WASTE CONNECTIONS INC			87.000	7,899	90.790	7,899	6,673		45		1,226	5	1,222	12/03/2019	
94106L-10-9	WASTE MGMT INC DEL		·····	13,539.000	1,542,904	113.960	1,542,904	667,017		27 ,741		337,830	10		11/01/2019	
941848-10-3	WATERS CORPORATION			31.000	7,243	233.650	7,243	6,632		00.070		611	861	(250)	11/01/2019	
92939U-10-6 G95248-13-7	WEIR GROUP PLC		D		1,330,141	92.230	1,330,141 333,032	811,137 832,436		33,870		329, 145	263	328,882		
949090-10-4	WELBILT INC		. D	10,761,000		15.610	167.979	167.979				(2,022)	3.039	(3,039)	12/18/2019	
949746-10-1	WELLS FARGO CO		····	32,177.000	1,731,123	53.800	1,731,123	1,557,924				173, 198	182	173,017		
95058W-10-0	WENDY'S COMPANY (THE)			6,938.000		22.210				23, 100		916		916	12/18/2019	
\$69488-36-9	WESFARMERS		В	25,242.000	734,596	29.102	734,596	549,573				173,706		173,706	(11,671) 02/28/2018	
955306-10-5	WEST PHARMACEUTICAL SERVICES			1,253.000	188,363	150.330	188,363	186,294				2,070		2,070	12/18/2019	
957638-10-9	WESTERN ALLIANCE BANCORP			6,001.000	342,057	57.000	342,057	341,153				904	277	627	12/18/2019	
958102-10-5	WESTERN DIGITAL CORP.		ļl	6,063.000	384,819	63.470	384,819	268,585		8,406		116,233		116,233	05/20/2019	
959802-10-9	WESTERN UN CO COM		ļ	26.000	696	26.780	696	446		21		250		250	02/01/2019	
959802-10-9	WESTERN UN CO COM	LS	.	319.000	8,543	26.780	8,543	5,487		250		3,056		3,056	07/03/2019	
Q97417-10-1	WESTPAC BANKING CORP		. B	56,734.000	966,321	17.032	966,321	958,375			ļ	(9,787)		(9,787)	17,73312/13/2019	-
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS		. B	1,278.000	201,770	157.880	201,770	196,073				3,765		3,765		
G96007-10-2	WH GROUP LTD		B			1.033		146,105		2,558		44,933		44,933	1,05308/30/2019	
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP		. ď	12,991.000	387, 100	29.798	387,100	260,339		3,003	····	113,430	-	113,430	13,33105/21/2019	
963320-10-6 969457-10-0	WHIRLPOOL CORP COM		1		255,965	147.530	255,965 439,508	224,992		4, 198 2,867	····	30,973	5	30,968		
969457-10-0 G96629-10-3	WILLIAMS COS INC		1			23.720	439,508	416,786 739,504	3.865			19,959		19,959		
971375-12-6	WILLIS TOWERS WATSON PLC		1			201.940			۵۵۵,د	15, 162		297,776		297,776	12/18/2019	-
97650W-10-8	WINTRUST FINANCIAL CORP		1	4.258.000	325,646	70.900	325,646	314,412				1,234	390	1, 234		1
\$75089-27-6	WIRECARD AG		B	4,238.000	١,092 ما الم	120.669		,000,312	26			1,300		1, 190		
980228-10-0	WOODSIDE PETROLEUM		В	13,445.000	324,931	24.167	324,931		20	2,443			• • • • • • • • • • • • • • • • • • • •		4,50512/13/2019	
980745-10-3	WOODWARD INC		1	3,029.000	358,755	118.440	358,755	358,302				453	6,079		12/18/2019	
S69812-39-4	WOOLWORTHS GROUP LTD		В	19.387.000	492.792	25.419	492.792	329.678				95.368	,,,,,	95,368	(4, 113)11/30/2016]
G9788D-10-3	WPP PLC		В	38,991.000	550,883	14.128	550,883	415,608		23,600		95,575		95,575	29,00308/30/2019	
98389B-10-0	XCEL ENERGY INC			21,308.000	1,352,845	63.490	1,352,845	731,237	8,630	33,763		301,011	196	300,816	11/01/2019	
98421M-10-6	XEROX HOLDINGS CORP			13,019.000	480,011	36.870	480,011	257,255	3,255	3,255		222,755		222,755	08/02/2019	
983919-10-1	XILINX INC COM		 	88.000	8,604	97.770	8,604	8,372		80		232	2,040	(1,809)	12/03/2019	
	XPO LOGISTICS INC	LS	.	2,727.000	217,342	79.700	217,342	150,639				66,702		66,702	07/08/2019	
J95732-10-3	YAMAHA CORP		. B	2,900.000	162,245	55.947	162,245	149,264		246		13,246	1,375	11,871	(265)12/13/2019	
S69852-64-8	YAMAHA MOTOR LTD	1	.IBL	0.000		17.603			201		1	1	1	1	12/06/2018	1

SCHEDULE D - PART 2 - SECTION 2

						Showing A	AII COMMON ST	OCKS Owned D	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8	-	10	11	12	13	14	15	16		
			•			Rate	ŭ			• •			• •				
						Per									Total Foreign		
						-							O V l -				
					D 1 /	Share							Current Year's	T	Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		
CUSIP			Nι	umber	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		NAIC
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	Desig-
fication	Description	Code	eign SI	hares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	nation
J96612-11-4	YAMATO HOLDINGS CO LTD		В	15,200.000	261, 131	17.180	261,131	261,131				(1,470)	339	(1,808)	1,469	12/13/2019	
988498-10-1	YUM! BRANDS INC			15,224.000	1,533,514	100.730	1,533,514	852,279		25,543		133,836	86	133,750		11/01/2019	
J95402-10-3	Z HOLDINGS CORP		B	47,000.000	199,374	4.242	199,374	117,450				86, 101		86, 101		08/30/2019	
D98423-10-2	ZALANDO		B	3,381.000	171,466	50.715	171,466	90,691				83,055	499	82,555	(2,280).	08/07/2019	
98919V-10-5	ZAYO GROUP HOLDINGS INC			2,223.000	77,027	34.650	77,027	75,026				2,001		2,001		08/06/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			2,062.000	308,640	149.680	308,640	234,946	495	1,116		72,834		72,834		05/20/2019	
	ZOETIS INC			11,712.000 .	1,550,083 .	132.350	1,550,083	588,762		7,622		544,985		544,985		12/03/2019	
	ZURICH INSURANCE GROUP AG		В	1,709.000	700,825	410.079	700,825	441,547	50,591	28,670		198,713		198,713	(6,011).	11/30/2017	
	ubtotal - Common Stock - Industrial and M	Viiscellar	ieous (Unaffilia	ted)													
Publicly Tr					739, 139, 152	XXX	739, 139, 152	463,436,171	1,424,032	11,975,284		154,768,615	1,360,515	153,408,101	2,273,943	XXX	XXX
22530K-10-8	CREATIVE SCIENCE PROPERTIES INC			583,333.000	8,786,453	15.063	8,786,453	8,749,995				36,458		36,458		10/25/2019	
BASOH0-A6-4	CMIA PEARL LIMITED		D	8,932,500.000 .	6,043,730	0.677	6,043,730	8,011,846				(4,840,224)		(4,840,224)		07/21/2016	
BAS0Q6-XT-6	CONREX RESID PTY GROUP REIT II			1, 142, 857.000 .	15,348,570	13.430	15,348,570	11,999,999				2,331,428	3.001.998	2,331,428 1,104,030		01/05/2018	
BASOXP-E9-1	COUNTRY FRESH HOLDINGS LLC			4,608.320	5,036,894	1,093.000	5,036,894	930,865				4, 106, 028	3,001,998	1, 104,030		04/29/2019	
BASOHA-M2-8 BASOQW-JW-8	CP OPCO COMMON STOCK BLS			92.000 .	5,282,376	0.000	5.282.376	5.282.376								08/31/2016	
BASORM-DA-3	HOME PARTNERS OF AMERICA INC			7,812.510		1,532.000						359,375		359.375		07/06/2018	
BASOB3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			1.704.903.000	153,441	0.090	153.441					68, 196	85.245	(17.049)		12/21/2015	
BASOVD-CC-5	JP ACQUISITION CORP.			2, 187.500	820,874	375.257	820,874	2,187,500				(1,366,626)		(1,366,626)		11/20/2018	
BAS0E7-69-1	MILLENNIUM HLTH (NEW) CLOSING TL			41,969.000	.252	0.006		252				(2,350)	168	(2,518)		12/21/2015	
BASOYW-PN-2	PETROLEUM SERVICE CORPORATION			17,500.000	1,750,000	100.000	1,750,000	1,750,000								08/09/2019	
BAS0H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)			2,589,762.220	1,087,700	0.420	1,087,700	105,750				1,087,700		1,087,700		08/22/2016	
BASOSV-AB-3	SIGMUND INTERNATIONAL S.A.		B1	10,476,475.000	9,747,339	0.088	9,747,339	8,844,001				1,394,094		1,394,094		05/17/2018	
BAS0EV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE		B	2,825.000	945,203	334.585	945,203	39				(11,655)		(11,655)	37,499	03/01/2016	
	ubtotal - Common Stock - Industrial and M	Miscellar	eous (Unaffilia	ted) Other	66,971,583	XXX	66,971,583	57,322,869				3, 162, 426	3,087,411	75,015	(184,439)	XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY			100,000.000		0.000		15,000,000								02/02/2005	
020010-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	614, 166, 506	6,141.665	614, 166, 506	132,347,181				(30,307,595)		(30,307,595)		12/30/1999	
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			1,000.000	1,070,167	1,070.167	1,070,167	100,000				23,043		23,043		05/14/2001	
	ALLSTATE INTERNATIONAL ASSIGNMENT LTD.			20,000.000	63,885,073	3, 194.254	63,885,073	376,490		40 500 000		(7,448)		(7,448)		05/08/2014	
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			1,000.000	15, 109, 413	15, 109.413	15, 109, 413	14, 164, 696		16,500,000		(15,538,022)		(15,538,022)		01/01/2003	
	ubtotal - Common Stock - Parent, Subsid	iaries an	a Affiliates Oth		694,231,159	XXX	694,231,159	161,988,367		16,500,000		(45,830,023)		(45,830,023)		XXX	XXX
09258N-80-2	BLACKROCK ADV S/C CORE K			520,833.330	8,078,125	15.510	8,078,125	8,000,000		00.050		78,125		78, 125		12/17/2019	
46432F-84-2 46434G-10-3	ISHARES CORE MSCI EAFE ETF		٠	29,013.000	1,892,808 _ 43.873.160	65.240	1,892,808 _ 43.873.160	1,620,986 38.577.152		60,258 1,381,293		271,822				05/29/2019	
464287-20-0	ISHARES CORE S&P 500 ETF		·	20,414.000		323.240	6,598,621			1,381,293						08/05/2019	
464286-50-9	ISHARES MSCI CANADA ETF		r	6,327.000		29.890				4.091		33,843		33,843		08/05/2019	
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF		c	720, 196.000	44,853,807	62.280	44,853,807	35,661,099		1,499,355		6,611,065	24.852	6,586,213		12/13/2019	
464287-62-2	ISHARES RUSSELL 1000 INDEX			23,506.000	4,193,941	178.420	4,193,941	3,437,673		63,623		756,267		756,267		08/05/2019	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			82.090.000	13,599,850	165.670	13,599,850	9,694,398		250.501		2,559,865	2.890	2.556.975		05/22/2019]
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	LS		88,840.000	14,718,123	165.670	14,718,123	10,356,448		418,016		2,822,447		2,822,447		10/15/2015	
78462F-10-3	SPDR S&P 500 ETF TRUST			131.000	42,164	321.860	42, 164	39,558	206	89		2,605		2,605	[12/03/2019	
9499999. S	ubtotal - Mutual Funds		•		138,039,712	XXX	138,039,712	113,048,809	206	3,794,591		19,524,445	27,742	19,496,703		XXX	XXX
9799999 - T	Total Common Stocks				1,638,381,606	XXX	1,638,381,606	795,796,216	1,424,238	32,269,874		131,625,463	4,475,668	127,149,796	2,089,503	XXX	XXX
9899999 - T	Total Preferred and Common Stocks				1,667,671,370	XXX	1,670,795,779	825,451,681	1,777,110	33,546,698		131,805,526	4,484,093	127,288,844	2,090,656	XXX	XXX

		Showi	ng All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
912828-YM-6	TNOTE			Various		6,963,961	7,000,000	2, 176
912828-5U-0	TREASURY NOTE		01/02/2019	GOLDMAN, SACHS & CO.		13,080,742	13,000,000	2,828
912828-6A-3	TREASURY NOTE		02/15/2019	Various		6,623,461	6,600,000	9,093
912828-6B-1	TREASURY NOTE		04/15/2019	Various		6,974,844	7,000,000	2,030
912828-6S-4	TREASURY NOTE		05/23/2019	Various	······	13,337,672	13,200,000	
912828-6X-3	TREASURY NOTE		06/19/2019	Various		14,210,547	14,000,000	16,257
912828-7C-8 912828-WG-1	TREASURY NOTE		07/17/2019 11/07/2019	BARCLAYS Various		10,981,953 2,015,703	11,000,000	1,569 1,484
912828-YB-0	TREASURY NOTE		10/31/2019	Various			460,000	1,484
912828-YC-8	TREASURY NOTE		09/25/2019	HSBC SECURITIES, INC.			53,300,000	
912828-YE-4	TREASURY NOTE		09/25/2019	Various		31,505,820	32,000,000	
912828-YK-0	TREASURY NOTE		11/07/2019	NOMURA SECURITIES INTERNATIONAL INC		12,346,984	12,450,000	12,450
912828-YP-9	TREASURY NOTE		11/07/2019	Various			11,250,000	4,739
912828-YQ-7	TREASURY NOTE		10/31/2019	BARCLAYS		.3,505,879	3,500,000	625
912828-YS-3	TREASURY NOTE		12/19/2019	BARCLAYS		7,872,500		
912828-YT-1	TREASURY NOTE		12/20/2019	GOLDMAN, SACHS & CO.		136,374,270	136,700,000	
912828-YU-8	TREASURY NOTE		12/19/2019	Various		30,617,266	31,000,000	14,696
912828-YV-6	TREASURY NOTE		12/20/2019	JPMORGAN CHASE & CO.		112,082,910	113,300,000	
0599999. Subto	otal - Bonds - U.S. Governments					473,293,359	475,760,000	424,834
	DAE FUNDING LLC	C	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		.57,249		74
	otal - Bonds - All Other Governments					57,249	56.000	74
	ADAMS ST UNIV COLO INSTL ENTER		04/24/2019	RBC DOMINION SECURITIES		1,091,309	1,005,000	
	BONNEVILLE & BINGHAM CNTYS IDA		05/30/2019	KEYCORP			575,000	6,229
	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		615.100	500.000	
	CANYON CNTY IDAHO SCH DIST NO		05/24/2019	PIPER JAFFRAY INC.		613.140	500.000	
	COLORADO MESA UNIV COLO ENTERP		05/24/2019	PIPER JAFFRAY INC.		968,632		
	GRANT & DOUGLAS CNTYS WASH SCH		06/05/2019	D.A. DAVIDSON & CO.				
	HAWAII ST		02/07/2019	BANK OF AMERICA/MERRILL LYNCH		1,617,870	1,500,000	
	LINCOLN PK MICH SCH DIST		06/07/2019	STIFEL CAPITAL MARKETS		1,103,550	1,000,000	
1799999, Subto	otal - Bonds - U.S. States. Territories and Possessions	*		·		7.689.494	6.775.000	6.229
728350-MK-2	PLEASANT HILL IOWA		09/25/2019	LUNB BANK		1,078,367	955,000	-,
2499999 Subti	otal - Bonds - U.S. Political Subdivisions of States, Territories and Poss					1,078,367	955.000	
	ARAPAHOE CNTY COLO WASTEWATER AUTH		10/23/2019	STIFEL CAPITAL MARKETS		1, 143, 540	1,000,000	
	BAPTIST HEALTH SOUTH FLORIDA INC		09/25/2019	BANK OF AMERICA/MERRILL LYNCH		1,248,350	1,000,000	
	EASLEY S C UTIL REV		09/19/2019	STIFEL CAPITAL MARKETS		886.665	780.000	
	FOUNTAIN COLO ELEC WTR & WASTE		07/12/2019	PIPER JAFFRAY INC.		226,436	185,000	
	FOUNTAIN COLO ELEC WTR & WASTE		07/12/2019	PIPER JAFFRAY INC.		361.908	300,000	
350686-AL-5	FOUNTAIN COLO ELEC WTR & WASTE		07/12/2019	PIPER JAFFRAY INC.		179,706		
350686-AP-6	FOUNTAIN COLO ELEC WTR & WASTE		07/12/2019	PIPER JAFFRAY INC.		266, 191		
39167J-DV-4	GREATER CLEVELAND REGL TRAN AU		04/25/2019	HUTCHINSON SHOCKEY ERLEY & CO.		1,190,994	980,000	
45528U-ZG-9	INDIANAPOLIS IND LOC PUB IMPT		03/22/2019	BANK OF AMERICA/MERRILL LYNCH		793,718	750,000	
45528U-ZH-7	INDIANAPOLIS IND LOC PUB IMPT		03/22/2019	BANK OF AMERICA/MERRILL LYNCH		1, 171, 840	1,000,000	
46246K-6L-1	IOWA FIN AUTH REV		02/14/2019	RBC DOMINION SECURITIES		967,394	840,000	
498622-KC-2	KLICKITAT CNTY WASH PUB UTIL DIST		10/31/2019	BARCLAYS		1,122,570	900,000	
594712-UJ-8	MICHIGAN ST UNIV REVS		02/08/2019	BANK OF AMERICA/MERRILL LYNCH		223,430	200,000	
	MICHIGAN ST UNIV REVS		02/08/2019	BANK OF AMERICA/MERRILL LYNCH		810,226	740,000	
	MICHIGAN ST UNIV REVS		02/08/2019	BANK OF AMERICA/MERRILL LYNCH		697,716	600,000	
	MICHIGAN ST UNIV REVS		02/08/2019	BANK OF AMERICA/MERRILL LYNCH		1,459,738	1,400,000	
	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UNB BANK		563,075	500,000	
	MINNESOTA ST HIGHER ED FACS AU		05/16/2019	UMB BANK		863,534	700,000	
	MISSOURI ST HEALTH & EDL FACS		05/15/2019	JPMORGAN CHASE & CO.		866,912	800,000	
	NORTH CAROLINA TURNPIKE AUTHORITY		11/21/2019	JPMORGAN CHASE & CO. RBC DOMINION SECURITIES		1,460,130	3,000,000	
	ROCHESTER INSTITUTE OF TECHNOLOGY		09/20/2019			342,657	270,000	
64990G-TF-9	ROCHESTER INSTITUTE OF TECHNOLOGY		09/20/2019	RBC DOMINION SECURITIES			600,000	
772249-RA-8	ROCK HILL S C UTIL SYS REV		05/17/2019	WELLS FARGO	·····		660,000	
	ROSS CNTY OHIO HOSP REV		06/06/2019	KEYCORP RAYMOND JAMES & ASSOCIATES. INC.	······	1,200,120	1,000,000 1,000,000	
902562-DD-6	UAB MEDICINE FIN AUTH ALA REV		05/23/2019	HAYMOND JAMES & ASSUCIATES, INC. STIFEL CAPITAL MARKETS		1,094,950		
91417K-4Q-1 914703-HT-3	UNIVERSITY COLO ENTERPRISE SYS		10/02/2019	STIFEL CAPITAL MARKETS		1,011,780	875,000	
	UNIVERSITY NORTH ALA REV		10/23/2019	Frazer Lanier			1,000,000	
438701-T5-3 759831-DC-1	RENO NEV CAP IMPT REV		10/24/2019 03/14/2019	BANK OF AMERICA/MERRILL LYNCH		1,137,100 1,966,553	1,000,000 4,580,000	
759831-DE-7	RENO NEV CAP IMPT REV		03/14/2019 03/14/2019	PRE-REFUNDING PRE-REFUNDING		1,726,785	4,495,000	
	RENO NEV CAP IMPT REV		03/14/2019	PRE-REFUNDING		2.726.553	4,495,000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	RENO NEV CAP IMPT REV	roreign	03/14/2019	PRE-REFUNDING	OI Stock	2.395.218	6,235,000	Dividends
	otal - Bonds - U.S. Special Revenues			THE THE VIOLITY		32,708,753	44,115,000	
	3M CO		02/12/2019	MORGAN STANLEY		10,117,200	10,000,000	7,222
88579Y-BG-5	3M CO		02/12/2019	MORGAN STANLEY		14,994,750	15,000,000	
	3M CO		08/19/2019	MORGAN STANLEY		4,969,950	5,000,000	
	3M CO		08/19/2019	BANK OF AMERICA/MERRILL LYNCH		1,978,360	2,000,000	
	ABBOTT LABORATORIES ACADIA HEALTHCARE CO INC		08/13/201905/22/2019	BANK OF AMERICA/MERRILL LYNCH Various				75,891 3,472
	ACADIA HEALTHCARE CO INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		493,284	487,000	,472 ق
	AEP TRANSMISSION COMPANY LLC		06/10/2019	BANK OF AMERICA/MERRILL LYNCH			600,000	
00774Y-AA-7	AERCAP HOLDINGS NV	D	10/03/2019	CREDIT SUISSE		3,500,000	3,500,000	
	AES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,230	11,000	116
	AES CORP		06/18/2019	Various		577, 194	555,000	5,492
	AES CORP		06/12/2019	MORGAN STANLEY		1,063,750	1,000,000	4,833
	AES CORPORATION (THE) ALBERTSONS COMPANIES LLC	-	05/22/201911/06/2019	BANK OF AMERICA/MERRILL LYNCH				6,670 10,237
	ALCOA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH				10,237
	ALCOA INC		07/10/2019	BARCLAYS		301,031	285,000	4,098
01748T-AB-7	ALLEGION PLC		09/19/2019	BANK OF AMERICA/MERRILL LYNCH		1,999,320	2,000,000	
02005N-BF-6	ALLY FINANCIAL INC		05/22/2019	Various		275,832	258,000	3,360
	ALLY FINANCIAL INC		06/12/2019	Various		8, 150, 958	8,025,000	18,568
	ALTRIA GROUP INC		02/07/2019	Various		1,908,997	2,006,000	
	ALTRIA GROUP INC ABS		02/26/2019	. SUSQUEHANNA FINANCIAL GROUP LLLP			280,000 5,000,000	
	AMAZUN.COM INC		08/01/2019	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
	AMERICAN AXLE AND MANUFACTURING IN		09/18/2019	CITIGROUP GLOBAL MARKETS		271,676	279,000	
	AMERICAN EXPRESS CO		07/17/2019	BANK OF AMERICA/MERRILL LYNCH		5,052,600	5,000,000	17,299
025816-CF-4	AMERICAN EXPRESS COMPANY		05/15/2019	BARCLAYS		8,975,880	9,000,000	
	AMERICAN HONDA FINANCE CORPORATION	. C	01/10/2019	WELLS FARGO		9,997,300	10,000,000	
	AMERICAN INTERNATIONAL GROUP INC		03/12/2019	U.S. BANCORP		4,985,900	5,000,000	
	AMERICAN TOWER CORPORATION		03/12/2019	RBC DOMINION SECURITIES		4,945,850	5,000,000	
	AMPHENOL CORPORATION ANHEUSER BUSCH COS LLC / ANHEUSER	C	09/04/2019	. JPMORGAN CHASE & CO. BANK OF AMERICA/MERRILL LYNCH		9,992,000 3,539,134	10,000,000	
	ANHEUSER BUSCH COS LLC / ANHEUSER	C	01/10/2019	BANK OF AMERICA/MERRILL LYNCH		4,492,988	4,508,000	
	ANHEUSER-BUSCH COMPANIES LLC	C	05/16/2019	EXCHANGE		13,230,122	13,366,000	142,292
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	02/20/2019	Various		10,947,975	10,700,000	24,785
	ANHEUSER-BUSCH INBEV WORLDWIDE INC	. C	02/25/2019	Various		14, 176, 776	13,600,000	60,114
	ANTERO MIDSTREAM LLC		04/18/2019	EXCHANGE		(2,000)		45.000
	ANTERO RESOURCES CORP ANTERO RESOURCES CORP		10/08/201912/16/2019	. Various			904,000 250,000	
	ANTERO RESOURCES CORP		08/06/2019	Various Various		162,828		4, 165
	APPLE INC		01/30/2019	BANK OF AMERICA/MERRILL LYNCH		6,138,000	6,000,000	48,875
	APPLE INC	.	09/04/2019	GOLDMAN, SACHS & CO.		24,957,750	25,000,000	
03835V-AG-1	APTIV PLC		02/28/2019	BARCLAYS		1,572,095	1,574,000	
	ARCELORMITTAL	D	07/11/2019	BANK OF AMERICA/MERRILL LYNCH		4,992,950	5,000,000	
	AT&T INC	[02/13/2019	WELLS FARGO		4,975,400	5,000,000	
	AT&T INC	[02/13/2019	. WELLS FARGO		2,248,868	2,360,000	
	AT&T INC		06/27/2019	JPMORGAN CHASE & CO.		3,999,637 1,576,918		.23,833
	AT&T INC		06/06/2019	JPMORGAN CHASE & CO.		3,453,096	3,542,000	
	AT&T INC		06/14/2019	EXCHANGE		9,959,644	10,000,000	122,444
00206R-JH-6	AT&T INC		06/27/2019	EXCHANGE		4,947,976	5,000,000	
	AXA EQUITABLE HOLDINGS INC		01/24/2019	EXCHANGE			800,000	8,147
	AXA EQUITABLE HOLDINGS INC		01/24/2019	EXCHANGE		14,973,969	15,000,000	170,375
	B&G FOODS INC		09/13/2019	Various		3,004,998	3,000,000	
	BANCO SANTANDER SA BANK OF AMERICA CORP	. U	06/20/2019	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		1,200,000 1,591,000	1,200,000 1,591,000	
	BANK OF AMERICA CORP	-	03/12/2019	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		5,797,000	5,797,000	
	BANK OF AMERICA CORP	-	04/17/2019	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000	
	BANK OF AMERICA CORP		10/17/2019	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000	
06051G-HX-0	BANK OF AMERICA CORP		10/17/2019	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000	
	BANK OF MONTREAL	A	06/25/2019	BANK MONTREAL / NESBITT BURNS		1,999,720	2,000,000	
	BANK OF NEW YORK MELLON CORP/THE	[08/20/2019	CITIGROUP GLOBAL MARKETS		3,998,720	4,000,000	
	BANK OF NEW YORK MELLON CORP/THE		10/17/2019	BANK OF AMERICA/MERRILL LYNCH		12,727,688	12,750,000	
064159-QE-9	BANK OF NOVA SCOTIA	A	07/24/2019	SCOTIA CAPITAL (USA) INC.		9,974,000	10,000,000	

SCHEDULE D - PART 3

		Shov	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
011015			Б.		N (2)			Paid for Accrued
CUSIP Identification	Description	Faraian	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	BAT CAPITAL CORP ABS	Foreign	09/03/2019 .	Name of Vendor BANK OF AMERICA/MERRILL LYNCH	Of Stock	Actual Cost10,000,000	10,000,000	Dividends
	BAT CAPITAL CORP ABS	C	09/03/2019 .	DEUTSCHE BANK AG		4,500,000	4,500,000	
05541T-AM-3	BGC PARTNERS INC		12/20/2019	EXCHANGE		1,991,594	2,000,000	
	BLACKROCK INC		04/17/2019	CITIGROUP GLOBAL MARKETS		5,951,400	6,000,000	
	BLUE CUBE SPINCO INC		05/22/201903/13/2019	BANK OF AMERICA/MERRILL LYNCH MORGAN STANLEY				697 6 . 497
	BOEING CO		04/30/2019	Various		8,473,550	8,600,000	
097023-CH-6	BOEING CO		04/30/2019	CITIGROUP GLOBAL MARKETS		1,595,504	1,600,000	
	BOEING CO		07/29/2019 .	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		6,981,100	7,000,000	
	BOEING CO		07/29/2019 .	JPMORGAN CHASE & CO.		1,348,421 4.957.750	1,350,000 5,000,000	
	BOSTON SCIENTIFIC CORPORATION		02/21/2019	BARCLAYS		2,358,584	2,360,000	
	BOSTON SCIENTIFIC CORPORATION		02/21/2019 .	BARCLAYS		1,569,656	1,574,000	
	BP CAPITAL MARKETS AMERICA INC. BP CAPITAL MARKETS AMERICA INC.	C	02/06/2019	BANK OF AMERICA/MERRILL LYNCH MORGAN STANLEY		8,397,200 11,000,000	8,000,000 11,000,000	89,384
	BROADRIDGE FINANCIAL SOLUTIONS INC	·	12/04/2019	JPMORGAN STANLEY JPMORGAN CHASE & CO.		5.983.020	6,000,000	
	BUCKEYE PARTNERS LP		10/11/2019	MORGAN STANLEY			500,000	7,734
	CAPITAL ONE NA		09/03/2019 .	MORGAN STANLEY		3,998,160	4,000,000	
	CDK GLOBAL INC		09/17/2019	WELLS FARGO		1,035,000	1,000,000	14,625
	CDW LLC / CDW FINANCE CORP		09/12/2019 .	MORGAN STANLEY BANK OF AMERICA/MERRILL LYNCH		3,000,000 1,598,320	3,000,000	
15135U-AM-1	CENOVUS ENERGY INC	A	08/22/2019	CREDIT SUISSE		438,287		6,495
	CENTENE CORPORATION		12/03/2019 .	Various		3,715,267	3,614,000	49,711
	CENTERPOINT ENERGY INC		12/13/2019 .	Various		854,959	854,000	
	CENTURY COMMUNITIES INC		11/14/201905/22/2019 .	Various		2,756,308 11,465	2,669,000	44,968
	CF INDUSTRIES INC		05/22/2019	Various		445,325		
12527G-AD-5	CF INDUSTRIES INC		02/22/2019 .	CREDIT SUISSE		1,465,625	1,750,000	20,453
	CHARTER COMMUNICATIONS OPERATING L		01/14/2019	DEUTSCHE BANK AG	-	6,995,450	7,000,000	
	CHARTER COMMUNICATIONS OPERATING L		12/02/201906/25/2019 .	Various		4,028,000 1,997,600	4,000,000 2,000,000	13,867
	CHASE 2007-A1 11M1 RMBS		12/01/2019	SCHEDULED PAY UP		1,997,000	12.063	
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		02/06/2019	Various		889,678	846,000	4,428
	CHENIERE CORPUS CHRISTI HOLDINGS L		06/03/2019	Various		590,567	587,000	7,588
	CHENIERE ENERGY PARTNERS LP CHOICE HOTELS INTERNATIONAL INC		07/31/201911/13/2019 .	JPMORGAN CHASE & CO.		1,159,000 1,491,060	1,159,000 1,500,000	21,731
	CIGNA CORP		08/30/2019	EXCHANGE		4,997,836	5,000,000	23,438
	CIGNA CORP		08/30/2019	EXCHANGE		5,995,602	6,000,000	
	CIGNA CORP		08/30/2019	EXCHANGE		9,987,724	10,000,000	164,063
	CIMAREX ENERGY CO.		03/06/201909/24/2019 .	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		2,130,056 2,475,000	2, 133,000	
	CIT GROUP INC		05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH		2,475,000	2,475,000 33,000	.284
	CIT GROUP INC		11/07/2019	JPMORGAN CHASE & CO.		2,300,000	2,300,000	201
	CITIZENS FINANCIAL GROUP INC		07/22/2019	BARCLAYS		4,989,900	5,000,000	
	CLEARWAY ENERGY OPERATING LLC		10/04/2019	EXCHANGE		2,564,489	2,608,000	70,398
	CNH INDUSTRIAL CAPITAL LLC		01/28/201905/30/2019 .	Various		1,342,812 6,476,928	1,347,000	15, 123
	COCA-COLA CO		09/04/2019 .	CITIGROUP GLOBAL MARKETS		6,797,552	6,800,000	
20030N-BS-9	COMCAST CORP		06/06/2019	JPMORGAN CHASE & CO.		5,094,050	5,000,000	43,313
	COMCAST CORPORATION		10/29/2019 .	MORGAN STANLEY		4,990,500	5,000,000	
	COMERICA BANK COMERICA INCORPORATED		07/18/201901/28/2019 .	JPMORGAN CHASE & CO. MORGAN STANLEY		1,998,140 3,985,000	2,000,000 4,000,000	
	CONSOLIDATED EDISON COMPANY OF NEW		11/05/2019 .	WELLS FARGO			4,000,000	
225310-AK-7	CREDIT ACCEPTANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,471	11,000	155
	CREDIT SUISSE AG (NEW YORK BRANCH)	D	11/04/2019	CREDIT SUISSE		1,999,760	2,000,000	
	CRESTWOOD MIDSTREAM PARTNERS LP		08/30/201911/01/2019	OPPENHEIMER & CO., INC.		1,793,750	1,750,000	42,766
	CRINST 2006-3, M2 HMBS		11/01/2019	SCHEDULED PAY UP				
17312H-AJ-8	CRINSI_07-2 RMBS		02/01/2019 .	SCHEDULED PAY UP			2, 184	
228187-AB-6	CROWN AMERICAS LLC		06/13/2019 .	Various		2,557,873	2,500,000	51, 128
	CSFB 2005-9 5A9 RMBS		12/01/2019	SCHEDULED PAY UP		0.007.400	195	00 470
	CSX_CORP		02/21/201909/03/2019 .	JPMORGAN CHASE & CO. MORGAN STANLEY		3,087,120 996,440	3,000,000	36,479
	CVS HEALTH CORP		08/03/2019 .	BARCLAYS		4.775.280	4,800,000	
	CWALT 2005-29 CB A6 RWBS		12/01/2019	SCHEDULED PAY UP			5,408	
			,					

			wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
12668B-VD-2	CWALT 2006-9T1 A4 RMBS	1 oreign	10/01/2019	SCHEDULED PAY UP	OI GLOCK	/ totaai Oost	13.679	Dividendo
02151N-AB-8	CWALT_07-18CB RIMBS		09/25/2019	SCHEDULED PAY UP			300	
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2019	SCHEDULED PAY UP			159	
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		11/01/2019	SCHEDULED PAY UP			2,354	
12543P-AK-9	CIIHL_06-21 RIMBS		05/01/2019	SCHEDULED PAY UP			2,877	
12666R-AF-7	CVIL_06-9 RIMBS		05/01/2019	SCHEDULED PAY UP			1,437	
	D R HORTON INC		10/07/2019	MIZUHO SECURITIES USA INC. CITIGROUP GLOBAL MARKETS		999,390	1,000,000	
235825-AF-3	DANA INC		11/05/2019			484,000	484,000	642
23918K-AR-9 23311V-AH-0	DAVITA HEALTHCARE PARTNERS INC		05/17/201905/22/2019	Various			231,000 981,000	
	DELTA AIR LINES 2019-1 CLASS AA PA ABS		03/22/2019	CREDIT SUISSE		2.374.000	2.374.000	112
247361-ZT-8	DELTA AIR LINES INC		10/21/2019	JPMORGAN CHASE & CO.				
247361-ZU-5	DELTA AIR LINES INC		10/21/2019	BARCLAYS		2,390,472	2,400,000	
25179M-AU-7	DEVON ENERGY CORP		05/03/2019	Various		840,461	800,000	
	DH EUROPE FINANCE II SARL		10/29/2019	BANK OF AMERICA/MERRILL LYNCH		3,999,760	4,000,000	
23291K-AG-0	DH EUROPE FINANCE II SARL		10/29/2019	BANK OF AMERICA/MERRILL LYNCH		1,999,040	2,000,000	
23291K-AH-8	DH EUROPE FINANCE II SARL		10/30/2019	BANK OF AMERICA/MERRILL LYNCH		6,993,210	7,000,000	
	DH EUROPE FINANCE II SARL		10/30/2019	BANK OF AMERICA/MERRILL LYNCH		12,975,170	13,000,000	
	DH EUROPE FINANCE II SARL		10/30/2019	BANK OF AMERICA/MERRILL LYNCH		4,987,800	5,000,000	
	DIAGEO CAPITAL PLC	D	09/30/2019	DEUTSCHE BANK AG		6,997,970	7,000,000	
25243Y-BB-4	DIAGEO CAPITAL PLC	D	09/30/2019	DEUTSCHE BANK AG		5,945,760	6,000,000	
	DISCOVERY COMMUNICATIONS LLC		05/16/2019	BARCLAYS		1,796,940	1,800,000	
	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,393	11,000	357
	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,164	11,000	105
25470X-AW-5 25470X-AY-1	DISH DBS CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		9,713 9,986	11,000	
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC		11/18/2019	MITSUBISHI UFJ SECURITIES (USA)		1,991,960	2,000,000	339
257375-AQ-8	DOMINION ENERGY GAS HOLDINGS LLC		11/18/2019	MITSUBISHI UFJ SECURITIES (USA)		1,799,064	1,800,000	
	DOMINION ENERGY INC		06/24/2019	CREDIT SUISSE		3,600,864	3,600,000	
	DOMINION ENERGY INC		06/24/2019	CREDIT SUISSE		3,000,750	3,000,000	7,000
	DOVER CORP		10/28/2019	GOLDMAN. SACHS & CO.			1,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	DOW CHEMICAL COMPANY (THE)		11/26/2019	EXCHANGE		1,883,330	1,885,000	.41,931
	DOW CHEMICAL COMPANY (THE)		11/26/2019	EXCHANGE		930,456	936,000	1,373
	DOW CHEMICAL COMPANY (THE)		11/26/2019	EXCHANGE		6,401,667	6,200,000	6,867
	DTE ENERGY COMPANY		08/08/2019	WELLS FARGO		3,598,812	3,600,000	6,300
233331-BA-4	DTE ENERGY COMPANY		12/20/2019	MIZUHO SECURITIES USA INC.		7,958,573	7,632,000	112, 169
	DUKE ENERGY CAROLINAS LLC		08/12/2019	BARCLAYS		1,398,278	1,400,000	
	DUKE ENERGY CORP		06/04/2019	MITSUBISHI UFJ SECURITIES (USA)		798,784	800,000	
26817R-AB-4 281020-AP-2	DYNEGY INC EDISON INTERNATIONAL		05/22/2019	BANK OF AMERICA/MERRILL LYNCH BARCLAYS			33,000	932
281020-AP-2	EDISON INTERNATIONAL		11/14/2019	BARCLAYS		1.997.280	2,000,000	
	EL PASO PIPELINE PART OP		12/16/2019	TD SECURITIES			2,000,000	.29,313
	ELANCO ANIMAL HEALTH INC		07/08/2019	EXCHANGE		4,740,000		73, 122
	ELANCO ANIMAL HEALTH INC		07/08/2019	EXCHANGE EXCHANGE				
	ELANCO ANIMAL HEALTH INC		07/08/2019	EXCHANGE		530,814		9,325
	ELI LILLY AND COMPANY		02/20/2019	BANK OF AMERICA/MERRILL LYNCH		15, 176, 592	15,200,000	J,020
268648-AQ-5	EMC CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		55,766	56,000	713
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP		09/04/2019	JPMORGAN CHASE & CO.			1,000,000	
29250R-AP-1	ENBRIDGE ENERGY PARTNERS		01/23/2019	BANK OF AMERICA		(2,750)		
29250R-AU-0	ENBRIDGE ENERGY PARTNERS		01/23/2019	CITIBANK		(20,000)		
29250N-AZ-8	ENBRIDGE INC		11/13/2019	BARCLAYS		4,996,150	5,000,000	
29250N-BA-2	ENBRIDGE INC		11/13/2019	BARCLAYS		1,482,675	1,500,000	
29261A-AA-8	ENCOMPASS HEALTH CORP		09/09/2019	CITIGROUP GLOBAL MARKETS		279,000	279,000	
29261A-AB-6	ENCOMPASS HEALTH CORP		09/13/2019	Various		7,551,188	7,529,000	
29278N-AG-8	ENERGY TRANSFER OPERATING LP		01/08/2019	BANK OF AMERICA/MERRILL LYNCH		2,361,008	2,366,000	
29278N-AL-7	ENERGY TRANSFER OPERATING LP ENERGY TRANSFER OPERATING LP		03/27/2019	EXCHANGE EXCHANGE				
29278N-AM-5	ENERGY TRANSFER OPERATING LP		03/27/201903/27/2019	EXCHANGE		3,916,747	3,625,000	64,243
	ENLINK MIDSTREAM LLC		12/02/2019	RBC DOMINION SECURITIES				
	ENTERGY ARKANSAS LLC		03/13/2019	JPMORGAN CHASE & CO.		4,970,350		
294429-AQ-8	EQUIFAX INC		11/15/2019	WELLS FARGO		2,993,370	3,000,000	
29444U-AR-7	EQUINIX INC		02/21/2019	GOLDMAN, SACHS & CO.		513,750	500,000	7,465
29444U-BC-9	EQUINIX INC		11/06/2019	BANK OF AMERICA/MERRILL LYNCH		2,750,000	2,750,000	
29444U-BD-7	EQUINIX INC		11/06/2019	BANK OF AMERICA/MERRILL LYNCH		4,583,345	4,590,000	
29444U-BE-5	EQUINIX INC		11 /06 /0010	BANK OF AMERICA/MERRILL LYNCH		1,833,128	1,835,000	

			wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
29736R-AM-2	ESTEE LAUDER COMPANIES INC. (THE)		11/19/2019	CITIGROUP GLOBAL MARKETS		2,963,070	3,000,000	
29736R-AN-0	ESTEE LAUDER COMPANIES INC. (THE)		11/19/2019	JPMORGAN CHASE & CO.		3,976,840	4,000,000	
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)		11/19/2019	BANK OF AMERICA/MERRILL LYNCH	-	5,942,760	6,000,000	
30034W-AB-2	EVERGY INC		09/05/2019	MITSUBISHI UFJ SECURITIES (USA)	.	2,495,675	2,500,000	
30231G-AT-9	EXXON MOBIL CORP			DEUTSCHE BANK AG		9,541,705	9,500,000	48,98
30231G-BD-3	EXXON MOBIL CORP			JPMORGAN CHASE & CO.		10,000,000	10,000,000	
30231G-BE-1 31428X-BV-7			08/13/2019	_UPMORGAN CHASE & CO. _UPMORGAN CHASE & CO.			7,500,000 1,800,000	
31428X-BV-7	FEDEX CORP FIDELITY NATIONAL INFORMATION SERV		05/14/2019	JPMORGAN CHASE & CO.	-	1,793,988 1,597,216	1,800,000	
316773-CX-6	FIFTH THIRD BANCORP		05/14/2019	MORGAN STANLEY		1,597,216		
316773-CY-4	FIFTH THIRD BANCORP		10/23/2019	RBC DOMINION SECURITIES		1,999,440	2,000,000	
337738-AS-7	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.		4.991.600	5,000,000	
337738-AT-5	FISERV INC		06/10/2019	JPMORGAN CHASE & CO.	-		8,200,000	
33938X-AA-3	FLEX LTD		10/31/2019	CITIGROUP GLOBAL MARKETS	-	1,869,746	1,800,000	.20,44
345397-ZW-6	FORD MOTOR CREDIT CO LLC		07/29/2019	CITIGROUP GLOBAL MARKETS		2.000.000	2,000,000	
345397-ZM-8	FORD MOTOR CREDIT COMPANY LLC		01/03/2019	MORGAN STANLEY		2,362,000	2,362,000	
34528Q-HG-2	FORDF 19-4 B ABS		09/17/2019	BANK OF AMERICA/MERRILL LYNCH		8,059,340		
34532F-AE-2	FORDL_19-A ABS		08/12/2019	TD SECURITIES		10,189,063	10,000,000	24,00
35671D-AU-9	FREEPÖRT-MCMORAN C & G		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,843	11,000	9
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		05/22/2019	Various		791,351	806,000	13,33
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		05/22/2019	Various	.	2,947,653	3,344,000	
35671D-BJ-3	FREEPORT-MCMORAN INC		05/22/2019	. Various		224,999	242,000	25
35671D-CC-7	FREEPORT-MCMORAN INC		08/01/2019	JPMORGAN CHASE & CO.		285,000	285,000	
35671D-CD-5	FREEPORT-MCMORAN INC		08/01/2019	UPMORGAN_CHASE_&_CO		4,785,000	4,785,000	
361448-BE-2	GATX CORPORATION		01/29/2019		-	2,995,080 674,520	3,000,000	40.00
37185L-AJ-1 375558-BF-9	GILEAD SCIENCES INC		09/03/201906/14/2019	. Various		3,131,880		
377373-AH-8	GLAXOSMITHKLINE CAPITAL PLC	n	08/14/2019	DEUTSCHE BANK AG			8,000,000	32,34
37940X-AA-0	GLOBAL PAYMENTS INC		08/07/2019	BANK OF AMERICA/MERRILL LYNCH		2.999.250	3,000,000	
37940X-AB-8	GLOBAL PAYMENTS INC		08/07/2019	BANK OF AMERICA/MERRILL LYNCH	-	4,485,870	4,500,000	
361841-AL-3	GLP CAPITAL LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		59.387		1.06
361841-AN-9	GLP CAPITAL LP		08/15/2019	WELLS FARGO		1.098.889	1,100,000	
361841-AP-4	GLP CAPITAL LP		08/15/2019	WELLS FARGO		2, 194, 522	2,200,000	
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		01/28/2019	MORGAN STANLEY		276,640	272,000	2,34
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		47,590	44,000	1,21
361841-AH-2	GLP CAPITAL LP FIN II		01/29/2019	BANK OF AMERICA/MERRILL LYNCH		173, 114	170,000	2,69
38012T-AC-6	GMACM_06-HE3 RMBS		11/01/2019	SCHEDULED PAY UP	-		64, 105	
36245E-AG-3	GSAMP_06-HE7 RMBS		09/25/2019	. SCHEDULED PAY UP				
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		08/01/2019	SCHEDULED PAY UP			1,141	
402635-AL-0	GULFPORT ENERGY CORPORATION		05/22/2019	. Various		118,482	134,000	3,76
404030-AH-1 418056-AW-7	H&E EQUIPMENT SERVICES INC		08/06/2019	Various	-	867,427	852,000	13,60
418056-AX-5	HASBRO INC		11/13/201911/13/2019	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		1,999,780	2,000,000 3,000,000	
418056-AX-5	HASBRO INC		11/13/2019	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH	-	2,994,330 997,050	3,000,000	
418056-AZ-0	HASBRO INC		11/13/2019	BANK OF AMERICA/MERRILL LYNCH	-	996,800	1,000,000	
404119-BY-4	HCA INC		06/05/2019	BANK OF AMERICA/MERRILL LYNCH	-	1.585.376	1,600,000	
404121-AF-2	HCA INC		05/17/2019	BARCLAYS		1,006,214	960,000	2.53
421924-BK-6	HEALTHSOUTH CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,166	11,000	4
427866-BC-1	HERSHEY COMPANY THE		10/28/2019	RBC DOMINION SECURITIES		4,496,130	4,500,000	
427866-BD-9	HERSHEY COMPANY THE		10/28/2019	BANK OF AMERICA/MERRILL LYNCH		2,998,920	3,000,000	
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		06/04/2019	EXCHANGE		5,000,000	5,000,000	23,49
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		11/14/2019	EXCHANGE		3,028,298	3,000,000	58,50
437076-BS-0	HOME DEPOT INC		06/03/2019	MORGAN STANLEY		1,230,504	1,200,000	26
437076-BY-7	HOME DEPOT INC		08/13/2019	Various	.	9,415,266	9,100,000	35,64
438516-BT-2	HONEYWELL INTERNATIONAL INC		07/30/2019	DEUTSCHE BANK AG	-	9,290,607	9,300,000	
404280-CC-1	HSBC	D	05/15/2019	HSBC SECURITIES, INC.	-	1,800,000	1,800,000	
404280-BZ-1	HSBC HOLDINGS PLC HSBC HOLDINGS PLC		03/04/2019	HSBC SECURITIES, INC.	-	3,165,000	3,165,000	
404280-CE-7	HUMANA INC	n	10/31/2019	HSBC SECURITIES, INC. BANK OF AMERICA/MERRILL LYNCH	-	3,000,000	3,000,000	
444859-BK-7 44701Q-BD-3	- HUNTSMAN INC		08/08/201902/06/2019	BANK OF AMERICA/MERRILL LYNCH	-	4,994,900 696.020	5,000,000 676,000	7,39
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC		02/06/2019	BANK OF AMERICA/MERRILL LYNCH	-	3.757.060	3,800,000	
44701Q-BE-1	HVMLT 2004-8 2A4B RMBS		10/21/2019	SCHEDULED PAY UP	-			
451102-BJ-5	I ICAHN ENTERPRISES LP			BANK OF AMERICA/MERRILL LYNCH	-			1,09
451102-BJ-5	I I CAIN ENTERPRISES LP		10/28/2019	EXCHANGE	-	57,389		
	I IHS MARKIT LTD			CITIGROUP GLOBAL MARKETS	-	1, 111, 499	1,115,000	

SCHEDULE D - PART 3

		Shov	ing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
44962L-AJ-6	IHS MARKIT LTD		04/03/2019	RBC DOMINION SECURITIES			796,000	
456873-AD-0	INGERSOLL-RAND LUXEMBOURG FINANCE		03/19/2019	CITIGROUP GLOBAL MARKETS		2,497,525	2,500,000	
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE INTEL CORPORATION		03/19/2019	GOLDMAN, SACHS & CO. BANK OF AMERICA/MERRILL LYNCH		4,994,750 9,986,800	5,000,000	
459200-JQ-5	INTERNATIONAL BUSINESS MACHINES CO		08/13/2019	BANK OF AMERICA/MERRILL LYNCH		9,980,800	9,000,000	11,250
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO		.05/08/2019	JPMORGAN CHASE & CO.		4.980.900	5,000,000	11,230
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		05/15/2019	CITIGROUP GLOBAL MARKETS		1,924,064	1,920,000	.352
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CO		.05/08/2019	JPMORGAN CHASE & CO.		2,992,470	3,000,000	
	ISTAR INC		11/26/2019	JPMORGAN CHASE & CO.		86,700	85,000	819
	JB HUNT TRANSPORT SERVICES INC		11/21/2019	Various		11,957,528	11,200,000	90,417
	JOHN DEERE CAPITAL CORP		03/04/2019	HSBC SECURITIES, INC.		10,965,900	11,000,000	
	JOHN DEERE CAPITAL CORP		06/04/2019	CITIGROUP GLOBAL MARKETS MITSUBISHI UFJ SECURITIES (USA)		1,996,580	2,000,000 4,000,000	
	JOHN DEERE CAPITAL CORP		09/09/2019	HSBC SECURITIES, INC.		9,975,500	10,000,000	
	JPALT RMBS		12/01/2019	SCHEDULED PAY UP		3,373,300	328,382	
	JPMAC_07-CH1_RMBS		08/01/2019	SCHEDULED PAY UP			261	
	JPMNT 2006-A2 2A1 RMBS		10/01/2019	SCHEDULED PAY UP			233	
	JPMORGAN CHASE & CO		01/22/2019	JPMORGAN CHASE & CO.		6,500,000	6,500,000	
	JPMORGAN CHASE & CO		04/29/2019	JPMORGAN CHASE & CO.		800,000	800,000	
	JPMORGAN CHASE & CO		11/08/2019	JMIORGAN CHASE & CO.		5,475,805	5,500,000	7,076
	KIMBERLY-CLARK CORPORATION		04/23/2019	JPMORGAN CHASE & CO. BANK OF AMERICA/MERRILL LYNCH		9,983,000 7.666.600		9,946
	KROGER CO		06/27/2019	CREDIT SUISSE		4,098,669	3,770,000	
	KROGER CO/THE		00/27/2019	DEUTSCHE BANK AG		3,583,125	3,500,000	31,072
	LABORATORY CORP OF AMERICA		11/18/2019	BANK OF AMERICA/MERRILL LYNCH		1.994.820	2,000,000	01,072
	LAM RESEARCH CORPORATION		02/25/2019	JPMORGAN CHASE & CO.		7,491,675		
	LAMAR MEDIA CORP.		05/22/2019	Various		689,149	674,000	10,585
	LAS VEGAS SANDS CORP		07/29/2019	BANK OF AMERICA/MERRILL LYNCH		3,237,488	3,250,000	
	LAS VEGAS SANDS CORP		07/29/2019	BARCLAYS		997 , 120	1,000,000	
	LAS VEGAS SANDS CORP		07/29/2019	GOLDMAN, SACHS & CO.		4,246,643	4,250,000	
	LEAR CORPORATION		04/29/2019	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.			1,000,000	
	LEGGETT & PLATT INC		04/29/2019	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		3,975,640	7,000,000 4,000,000	
	LENNAR CORP		05/14/2019	BANK OF AMERICA/MERRILL LYNCH			260,000	5,695
	LENNAR CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		44.766	44,000	
526057-CR-3	LENNAR CORPORATION		02/06/2019	JPMORGAN CHASE & CO.		805,350	780,000	9,801
	LENNAR CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,151	11,000	243
	LEVEL 3 FINANCING INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,353	22,000	273
	LLOYDS BANK PLC	D	08/07/2019	JPMCRGAN CHASE & CO.		4,983,850	5,000,000	
	LMT 2006-1 1A5 RMBS		09/01/2019	SCHEDULED PAY UP		0.005.400	15,123	00.044
	LOWE S COMPANIES INC		07/02/2019	CREDIT SUISSE GOLDMAN, SACHS & CO.		6,895,182 7,988,720	6,986,000 8,000,000	38,811
	LXS 2006-17. WF62 RMBS		12/01/2019	SCHEDULED PAY UP		, 900,720	29,100	
	LXS 07-9 RMBS		10/01/2019	SCHEDULED PAY UP			29, 100	
	LYB INTERNATIONAL FINANCE III LLC		.09/26/2019	WELLS FARGO		984,880	1,000,000	
	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		784,959	750,000	16,229
	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		25,425,391	25,500,000	210,552
	MARKEL CORPORATION		09/12/2019	WELLS FARGO		748,673	750,000	
	MARRIOTT INTERNATIONAL INC. MARSH & MCLENNAN COMPANIES INC.		10/01/2019	JPMORGAN CHASE & CO. GOLDMAN, SACHS & CO.		997,920	1,000,000	
	MASSACHUSETTS INSTITUTE OF TECHNOL		12/17/2019	BARCLAYS		10,496,325	10,500,000 2,500,000	
	MASTERCARD INC		05/28/2019	ICITIGROUP GLOBAL MARKETS		2,900,000	3,000,000	
	MERCK & CO INC		03/06/2019	Various		8,548,486	8,571,000	115
	MERCK & CO INC		.03/05/2019	JPMORGAN CHASE & CO.		7,955,040	8,000,000	
59001K-AD-2	MERITOR INC		08/13/2019	Various		1,625,719	1,590,000	
	METHANEX CORPORATION	A	09/09/2019	JPMORGAN CHASE & CO.		2,999,070	3,000,000	
	MGM GROWTH PROPERTIES OPERATING PA		03/14/2019	UNION BANK OF SWITZERLAND		1,406,250	1,500,000	11,813
	MGM RESORTS INTERNATIONAL		10/17/2019	BANK OF AMERICA/MERRILL LYNCH		1,611,500	1,465,000	1,343
	MICROCHIP TECHNOLOGY INCORPORATED		12/16/2019	. Various		3,408,528	3,400,000	2,702 542
	MICROCHIP TECHNOLOGY INCORPORATED	n	06/07/2019	MORGAN STANLEY				542
	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2019	MORGAN STANLEY		2,400,000	2,400,000	
	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2019	MITSUBISHI UFJ SECURITIES (USA)		5.000.000	5,000,000	
	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2019 .	MITSUBISHI UFJ SECURITIES (USA)		7,500,000		
	MIZUHO FINANCIAL GROUP INC	D		MIZUHO SECURITIES USA INC.		2,000,000	2,000,000	

			owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC	D	07/09/2019	MIZUHO SECURITIES USA INC.		7,000,000	7,000,000	
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2019	SCHEDULED PAY UP			329	
60871R-AG-5	MOLSON COORS BREWING CO		06/04/2019	MORGAN STANLEY DEUTSCHE BANK AG		9,682,000	10,000,000	117,500
609207-AR-6 615369-AP-0	. MONDELEZ INTERNATIONAL INC MONDAYS CORPORATION		02/11/201908/13/2019	Various	-	3,481,170 8,657,168	3,500,000 7,998,000	
617446-8J-1	MORGAN STANLEY		06/13/2019	MORGAN STANLEY		2,400,000	2,400,000	21,1 lo
55336V-AT-7	MPLX LP		05/30/2019	BARCLAYS		1,265,887	1,197,600	
55336V-BH-2	MPLX LP		09/04/2019	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
55342U-AH-7	MPT OPER PARTNERSP/FINL		08/30/2019	OPPENHEIMER & CO., INC.		1,070,000	1,000,000	19,306
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		07/17/2019	BARCLAYS		1,194,000	1,200,000	
61748H-VW-8 90520E-AK-7	MISMT 2006-2 6PT RIBS MUFG UNION BANK NA		02/01/2019 12/05/2019	SCHEDULED PAY UP		5.000.000	9,350 5.000.000	
626738-AD-0	MURPHY OIL USA INC		06/13/2019	WELLS FARGO		1,550,625	1,500,000	10,78
626738-AE-8	MURPHY USA INC		09/04/2019	JPMORGAN CHASE & CO.			465,000	
62957H-AF-2	NABORS INDUSTRIES INC		09/17/2019	Various				
63938C-AB-4	NAVIENT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,180	11,000	52
63938C-AJ-7	NAVIENT CORP		05/22/2019	Various		377,408	393,000	5,247
64110L-AN-6	NETFLIX INC		07/10/2019	Various		298,183	291,000	
64110L-AT-3 64110L-AX-4	NETFLIX INC NETFLIX INC		04/29/201911/04/2019	EXCHANGE EXCHANGE		2,000,000 3,498,832	2,000,000 3,500,000	53,528
641423-CC-0	NEVADA POWER COMPANY		01/28/2019	CITIGROUP GLOBAL MARKETS		6,475,040	6,500,000	104,74
651229-AW-6	NEWELL RUBBERMAID INC		12/18/2019	Various		2.242.125	2,150,000	18.600
651229-AX-4	NEWELL RUBBERMAID INC		12/18/2019	JEFFERIES & COMPANY, INC.		2,712,500	2,500,000	.29,488
651290-AR-9	NEWFIELD EXPLORATION COMPANY		02/13/2019	Various		948,513	910,000	5,823
651639-AX-4	NEIIMONT GOLDCORP CORP		09/05/2019	GOLDMAN, SACHS & CO.		2,975,280	3,000,000	
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/28/2019	BANK OF AMERICA/MERRILL LYNCH		7,975,680	8,000,000	
65473Q-BH-5	NISOURCE FINANCE CORPORATION		12/16/2019	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		2,070,572	2,046,000	4,669
655844-CE-6 665859-AU-8	NORFOLK SOUTHERN CORPORATION NORTHERN TRUST CORPORATION		10/24/201904/30/2019	BANK OF AMERICA/MERRILL LYNCH		2,391,384 20,480,730	2,400,000 20,500,000	
629377-CA-8	NRG ENERGY INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH				60
629377-CC-4	NRG ENERGY INC		05/22/2019	Various		1.544.615	1,440,000	
67021C-AN-7	NSTAR ELECTRIC CO		05/14/2019	BANK OF AMERICA/MERRILL LYNCH		3,492,300	3,500,000	
67066G-AE-4	NVIDIA CORPORATION		06/06/2019	JPMORGAN CHASE & CO.		2,316,596	2,295,000	17 , 136
674599-CR-4	. OCCIDENTAL PETROLEUM CORPORATION			BANK OF AMERICA/MERRILL LYNCH	.	4,496,895	4,500,000	
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		08/06/2019	BANK OF AMERICA/MERRILL LYNCH		2,985,180	3,000,000	
674599-CW-3 680665-AJ-5	OCCIDENTAL PETROLEUM CORPORATION OLIN CORP		08/06/2019 07/03/2019	CITIGROUP_GLOBAL_MARKETS		4,993,500 4,965,750	5,000,000 4,910,000	51.985
680665-AK-2	OLIN CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH			99,000	1,554
680665-AL-0	OLIN CORP		07/11/2019	Various		1,996,671	1,997,000	
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LL		01/31/2019	EXCHANGE		3,496,598	3,500,000	30,29
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL		11/22/2019	EXCHANGE		10,188,775	10,000,000	42,650
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL		11/22/2019	EXCHANGE		4,998,912	5,000,000	
68389X-BM-6	ORACLE CORPORATION		08/05/2019	Various		12,061,290	12,000,000	64,704
67103H-AE-7 67103H-AH-0	OREILLY AUTOMOTIVE INC OREILLY AUTOMOTIVE INC		08/09/2019 05/09/2019	BANK OF AMERICA/MERRILL LYNCH WELLS FARGO		2,701,992 1,919,827	2,571,000 1,920,000	37,522
690742-AJ-0	OWENS CORNING		07/29/2019	WELLS FARGO	-	1,995,740		
703481-AC-5	PATTERSON-UT I ENERGY INC.		11/07/2019	GOLDMAN, SACHS & CO.		1,373,028	1,376,000	
70450Y-AB-9	PAYPAL HOLDINGS INC		09/19/2019	GOLDMAN, SACHS & CO.		998,730	1,000,000	
69318F-AG-3	PBF HOLDING COMPANY LLC		04/01/2019	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,289,063	1,250,000	27 , 188
713448-EL-8	PEPSICO INC		08/13/2019			20,078,150	20,000,000	5,830
717081-ET-6	PFIZER INC		03/04/2019	BARCLAYS		2,992,950	3,000,000	
717081-EU-3718172-CH-0	PFIZER INC PHILIP MORRIS INTERNATIONAL INC ABS		03/04/2019 05/14/2019	UPMORGAN CHASE & CO. Various	-	3,947,960		2,564
718172-CH-0 718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC ABS		05/14/2019	Various			3,740,000	2,564
718549-AH-1	PHILLIPS 66 PARTNERS LP		09/03/2019	RBC DOMINION SECURITIES	·		4,000,000	
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP		10/17/2019	HSBC SECURITIES, INC.		2,053,440	2,000,000	
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		10/17/2019	CITIGROUP GLOBAL MARKETS		995,830	1,000,000	
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		07/18/2019	PNC CAPITAL MARKETS LLC	ļ	7,485,675	7,500,000	
693506-BR-7	PPG INDUSTRIES INC		08/06/2019	JPMORGAN CHASE & CO.		4,986,600	5,000,000	
69352P-AD-5	PPL CAPITAL FUNDING INC		12/16/2019	U.S. BANCORP		3,650,430	3,500,000	
69352P-AE-3 740212-AK-1	PPL CAPITAL FUNDING INC PRECISION DRILLING CORPORATION	A	12/16/2019	TD SECURITIES RBC DOMINION SECURITIES	·	5,466,739 274,050	5,290,000 270,000	8,740 5,464
743315-AV-5	PROGRESSIVE CORPORATION (THE)	м		JPMORGAN CHASE & CO.	-	4,246,280	4,000,000	
745867-AX-9	PULTE GROUP INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH		4,240,260		32,000
745867-AW-1	PULTEGROUP INC		05/22/2019	Various		558,137	541,000	2.380

1 CUSIP	2	3	4	I =	6	-	•	
			Date	5	Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
74733V-AD-2	QEP RESOURCES INC			Various			668,000	3,401
	QORVO INC		06/26/2019	EXCHANGE		4,005,000	4,000,000	98,389
	QUALCOMM INCORPORATED		04/17/2019	Various		812,414	797,000	14,470
	QUEST DIAGNOSTICS INCORPORATED		12/09/2019	. JPMORGAN CHASE & CO.		1,496,070	1,500,000	
912920-AK-175281A-AS-8	QWEST CORPORATION		05/22/201905/22/2019	BANK OF AMERICA/MERRILL LYNCH		23,989		306 2,087
	RANGE RESOURCES CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH			11,000	2,007
	REGIONS FINANCIAL CORPORATION		01/23/2019	GOLDMAN, SACHS & CO.		1,577,258	1,578,000	27,484
	REPUBLIC SERVICES INC		08/09/2019	BANK OF AMERICA/MERRILL LYNCH		1,227,084	1, 193,000	4,036
	REPUBLIC SERVICES INC		07/29/2019	JPMORGAN CHASE & CO.		1,497,600	1,500,000	
	REYNOLDS GRP ISS/REYNOLD		05/22/2019	Various		146,088	146,335	1,764
76200R-AV-0	RFMSI 2007-S7 A20 RIMBS		11/01/2019	SCHEDULED PAY UP			487	
	RPM INTERNATIONAL INC		02/25/2019	. WELLS FARGO		2,995,680	3,000,000	
78355H-KL-278355H-KN-8	RYDER SYSTEM INC		02/25/2019 08/01/2019	. WELLS FARGO U.S. BANCORP		1,998,120 4,296,517	2,000,000 4,300,000	
	I S&P GLOBAL INC		11/19/2019	GOLDMAN, SACHS & CO.		2,994,990	3,000,000	
	S&P GLOBAL INC		11/19/2019	GOLDMAN, SACHS & CO.		3,969,600	4,000,000	
	SABRA HEALTH CARE LP		09/26/2019	WELLS FARGO		1,969,800	2,000,000	
	SANCHEZ ENERGY CORP		02/12/2019	Various		520,650	2,730,000	10,307
	SANDS CHINA LTD	D	01/30/2019	EXCHANGE		3, 199, 356	3,200,000	69,920
	SASC 2005-17 5A1 RMBS		02/01/2019	. SCHEDULED PAY UP			1,238	
	SHERWIN-WILLIAMS COMPANY (THE)		12/05/2019	BANK OF AMERICA/MERRILL LYNCH		15,809,100	15,000,000	11,500
	SLM CORPORATION		05/22/2019	Various		956,834	991,000	
78443C-BV-578443C-CL-6	SLMA_05-A ABS		05/29/201902/22/2019	GOLDMAN, SACHS & CO. GOLDMAN, SACHS & CO.			1,000,000	6,247
78454L-AL-4	SM ENERGY CO		12/18/2019	Various			2, 121,041 1,936,000	12,877
78454L-AN-0	SM ENERGY CO		10/07/2019	Various		1,837,633	2,101,000	
	SOUTHERN CALIFORNIA EDISON COMPANY		01/24/2019	CITIGROUP GLOBAL MARKETS		1,688,440	2,000,000	26,000
	SOUTHERN CALIFORNIA EDISON COMPANY		03/12/2019	JPMORGAN CHASE & CO.		1,826,183	1,829,000	
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		01/23/2019	JPMORGAN CHASE & CO.		(2,000)		
	SPRINGLEAF FINANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,624	11,000	17
	SPRINGLEAF FINANCE CORP		06/11/2019	Various		2,762,988	2,705,000	81,253
	SPRINGLEAF FINANCE CORP		10/09/2019	Various		2,685,000	2,500,000	19,906
85172F-AQ-2 85172F-AR-0	SPRINGLEAF FINANCE CORP SPRINGLEAF FINANCE CORP		06/11/201911/05/2019	Various				
852060-AD-4	SPRINT CAPITAL CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH				38
852060-AT-9	SPRINT CAPITAL CORPORATION		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		12.485	11.000	184
85207U-AH-8	SPRINT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11.383	11,000	346
85207U-AJ-4	SPRINT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,536	11,000	231
85207U-AK-1	SPRINT CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		34,664	33,000	580
852061-AR-1	SPRINT NEXTEL CORP		07/11/2019	CREDIT SUISSE		173,263	167,000	4,871
	STANLEY BLACK & DECKER INC		02/27/2019	CITIGROUP GLOBAL MARKETS		3,994,320	4,000,000	
	STARBUCKS CORPORATION STARWOOD PROPERTY TRUST INC		05/09/2019 07/10/2019	BANK OF AMERICA/MERRILL LYNCH		1,566,030 244,205	1,500,000 235,000	
	STARWOOD PROPERTY TRUST INC		07/10/2019	Various Various		2,095,978	2,056,000	43,524
	STARWOOD PROPERTY TRUST INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		43.878	2,030,000	501
	STATE STREET CORP		10/29/2019	MORGAN STANLEY		14,000,000	14,000,000	
857477-BF-9	STATE STREET CORP		10/29/2019	MORGAN STANLEY		3,000,000	3,000,000	
	STEEL DYNAMICS INC		02/27/2019	GOLDMAN, SACHS & CO.		930,885	976,000	16,255
858119-BJ-8	STEEL DYNAMICS INC		12/09/2019	GOLDMAN, SACHS & CO.		1,998,500	2,000,000	
	STEEL DYNAMICS INC		12/09/2019	GOLDMAN, SACHS & CO.		1,994,720	2,000,000	
858155-AE-4 86562M-BP-4	STEELCASE INC. SUMITOMO MITSUI FINANCIAL GROUP IN		01/16/2019 07/08/2019	_UPMORGAN CHASE & CO. _SNBC Nikko Securities America. Inc		3,968,520 5,000,000	4,000,000 5,000,000	
86765L-AQ-0	SUNOCO LP	υ	07/08/2019	SNBC NIKKO Securities America, inc				33,067
87165B-AP-8	SYNCHRONY FINANCIAL		07/18/2019	JPMORGAN CHASE & CO.		1,587,563	1,591,000	33,007
87165B-AQ-6	SYNCHRONY FINANCIAL		07/22/2019	MORGAN STANLEY		2,698,299	2,700,000	
87422V-AA-6	TALEN ENERGY SUPPLY LLC		12/23/2019	Various		1,539,895	1,873,000	14,740
87612B-BB-7	TARGA RESOURCES PARTNERS LP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,451	22,000	354
87612B-BG-6	TARGA RESOURCES PARTNERS LP		08/27/2019	Various		1,715,718	1,724,000	10,855
87612E-BH-8	TARGET CORPORATION		03/18/2019	BARCLAYS		4,999,500	5,000,000	
87927V-AR-9	TELECOM ITALIA CAPITAL	D	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,630	22,000	554
87971M-BK-8	TELUS CORPORATION	A	05/22/2019	RBC DOMINION SECURITIES		3,961,920	4,000,000	2,360
88033G-CU-2 88033G-CS-7	TENET HEALTHCARE CORP		07/11/201905/22/2019	BANK OF AMERICA/MERRILL LYNCH		225, 120	224,000	2,360
	TEXAS INSTRUMENTS INC		03/22/2019 08/26/2010	BANK OF AMERICA/MERRILL LYNCH		3.987.560	4,000,000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
87264A-AN-5	T-MOBILE USA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		22,896	22,000	323
87264A-AU-9	T-MOBILE USA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		21,921	22,000	311
87264A-AV-7	T-MOBILE USA INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		43,841	44,000	656
88947E-AU-4 89153V-AQ-2	TOLL BROTHERS FINANCE CORP		11/22/2019	Various		3,286,495	3,340,000	10,631
89153V-AU-2 89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA		02/11/201907/08/2019	MORGAN STANLEY JPMORGAN CHASE & CO.		3,500,000 8,000,000	8,000,000	
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA	D	07/08/2019	JPMORGAN CHASE & CO.		5,000,000	5,000,000	
892331-AF-6	TOYAL CAPITAL INVENION ON TOWAL SA		06/25/2019	JPMORGAN CHASE & CO.		2,000,000	2,000,000	
902494-BJ-1	TYSON FOODS INC	U	02/13/2019	MORGAN STANLEY		2,391,528	2,400,000	
902494-BK-8	TYSON FOODS INC		02/13/2019	MORGAN STANLEY		8.998.380	9,000,000	
90932J-AA-0	UNITED AIRLINES 2019-2 CLASS AA PA		09/03/2019	CREDIT SUISSE		2.000.000	2,000,000	
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS		09/03/2019	CREDIT SUISSE		2.000.000	2,000,000	
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		05/22/2019	Various		4,495,916	4,524,000	89
	UNITED PARCEL SERVICE INC		03/13/2019	BANK OF AMERICA/MERRILL LYNCH		9,988,200	10,000,000	
911312-BU-9	UNITED PARCEL SERVICE INC		08/13/2019	MORGAN STANLEY		2,492,275	2,500,000	
	UNITED RENTALS (NORTH AMERICA) INC		06/13/2019	BANK OF AMERICA/MERRILL LYNCH		2,024,199	2,017,000	41,464
	UNITED RENTALS (NORTH AMERICA) INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		18,161	17,000	626
	UNITED RENTALS (NORTH AMERICA) INC		05/22/2019	Various		2,514,321	2,502,000	45
	UNITED RENTALS (NORTH AMERICA) INC		10/21/2019	BANK OF AMERICA/MERRILL LYNCH		1,680,000	1,680,000	
	UNITEDHEALTH GROUP INC		07/23/2019	BANK OF AMERICA/MERRILL LYNCH		1,999,500	2,000,000	
	UNITEDHEALTH GROUP INC		07/23/2019	BANK OF AMERICA/MERRILL LYNCH		2,999,190	3,000,000	
	US BANCORP		01/28/2019	U.S. BANCORP		5,998,380	6,000,000	
	US BANCORP		07/24/2019	U.S. BANCORP		1,349,879	1,350,000	
	VALERO ENERGY CORPORATION		03/21/2019	CITIGROUP GLOBAL MARKETS		3,572,388	3,600,000	
92343V-ES-9	VERIZON COMMUNICATIONS INC		02/05/2019	BANK OF AMERICA/MERRILL LYNCH		1,996,220	2,000,000	
92343V-EU-4	VERIZON COMMUNICATIONS INC		09/13/2019	EXCHANGE		37,819,701	38,637,000	431,017
92857W-BT-6	VODAFONE GROUP PLC	b	06/12/2019	BANK OF AMERICA/MERRILL LYNCH		591,162	600,000	40.044
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		11/06/2019	MORGAN STANLEY JPMORGAN CHASE & CO.		1, 129,540	1,104,000	19,811
	WALMART INC		06/06/2019	JPMUHGAN CHASE & CO		5, 147, 700	5,000,000 9,000,000	19,910
	WALT DISNEY CO		09/19/201911/27/2019	EXCHANGE		8,990,460 7,011,067	6,000,000	164.042
	WALT DISNEY CO		11/27/2019	EXCHANGE		5, 179, 133	5,000,000	
	WALT DISNEY CO		11/27/2019	EXCHANGE		5,073,169	4,000,000	111,600
	WALT DISNEY CO		09/03/2019	JPMORGAN CHASE & CO.		1,477,755	1,500,000	
941053-AJ-9	WASTE CONNECTIONS INC		04/09/2019	BANK OF AMERICA/MERRILL LYNCH		6,482,970	6,500,000	
94106L-BG-3	WASTE MANAGEMENT INC		06/27/2019	Various		7,875,225		28,031
	WASTE MANAGEMENT INC		05/14/2019	GOLDMAN, SACHS & CO.		2,399,352	2,400,000	25,00.
92939U-AB-2	WEC ENERGY GROUP INC		03/04/2019	BARCLAYS		1.582.003	1,583,000	
94946T-AC-0	WELLCARE HEALTH PLANS INC		07/10/2019	Various		423,964	409,000	5,793
94973V-AX-5	WELLPOINT INC		08/13/2019	BANK OF AMERICA/MERRILL LYNCH		5,112,450	5,000,000	
95000U-2D-4	WELLS FARGO & COMPANY		01/16/2019	WELLS FARGO		2,756,085	2,761,000	
95000U-2F-9	WELLS FARGO & COMPANY		06/10/2019	WELLS FARGO		15,000,000	15,000,000	
95000U-2G-7	WELLS FARGO & COMPANY		10/24/2019	WELLS FARGO		1,000,000	1,000,000	
	WELLS FARGO & COMPANY		10/24/2019	WELLS FARGO		3,000,000	3,000,000	
	WELLTOWER INC		12/09/2019	WELLS FARGO		998,930	1,000,000	
958254-AL-8	WESTERN GAS PARTNERS LP		06/13/2019	CITIGROUP GLOBAL MARKETS		274,707	300,000	5,592
959802-AY-5	WESTERN UNION CO/THE		11/18/2019	WELLS FARGO		1,996,900	2,000,000	
961214-EH-2	WESTPAC BANKING CORP	D	11/12/2019	BANK OF AMERICA/MERRILL LYNCH		9,997,200	10,000,000	
962166-BX-1	WEYERHAEUSER COMPANY		02/21/2019	GOLDMAN, SACHS & CO.		11,438,130	11,500,000	
	WFMBS 2007-13 A7 RMBS		05/01/2019	SCHEDULED PAY UP			94	
	WFMBS_06-AR4_RMBS		12/01/2019	SCHEDULED PAY UP		FOF 005	69	7 007
	WILLIAM LYON HOMES INC		11/06/2019	SEAPORT GROUP BANK OF AMERICA/MERRILL LYNCH		505,925		7,837
	WILLIS NORTH AMERICA INC WISCONSIN ELECTRIC POWER COMPANY		09/03/2019	BNP CAPITAL MARKETS		6,987,330	7,000,000	
976656-CL-0 976843-BM-3	WISCONSIN ELECTRIC POWER COMPANY		12/03/2019	BNP CAPITAL MARKETS		1,999,620 1,048,793	2,000,000 1,050,000	
98161Y-AD-6	WISCONSIN PUBLIC SERVICE CORPORATI		10/08/2019	TD SECURITIES		3,027,891	3,000,000	6, 125
	WPX ENERGY INC		09/16/2019	BARCLAYS				
98212B-AH-6	WPX ENERGY INC		09/10/2019	Various		169.494	164,000	1,867
92940P-AB-0	WRKCO INC		02/21/2019	EXCHANGE	·····	1. 178.320	1.180.000	11,889
92940P-AD-6	WRKCO INC		02/21/2019	EXCHANGE				
96145D-AB-1	WRKCO INC		02/21/2019	EXCHANGE		698.426	700.000	9,100
96145D-AD-7	WRKCO INC		02/21/2019	EXCHANGE		6,497,506	6,500,000	95,063
98389B-AW-0	XCEL ENERGY INC		11/04/2019	BARCLAYS		5,956,740	6,000,000	
	XEROX CORPORATION		05/22/2019	Various		568.994	612.000	7,722
984121-CQ-4								

		Sho	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	1011778 BC / NEW RED FIN	A	05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH			44,000	670 14,122
	1011778 BC UNLIMITED LIABILITY CO	Α	08/28/201911/19/2019 .	Various MORGAN STANLEY		1.329.000	1,324,000	14, 122
	ABBVIE INC	n	11/12/2019	MORGAN STANLEY		4.982.350	5.000.000	240
	ABBVIE INC		11/12/2019	BANK OF AMERICA/MERRILL LYNCH		9,988,100	10,000,000	
	ABBVIE INC		11/12/2019	BANK OF AMERICA/MERRILL LYNCH		6,998,250	7,000,000	
	ABC SUPPLY CO INC		10/24/2019 .	BANK OF AMERICA/MERRILL LYNCH		9,453,750	9,410,000	
	ACRISURE LLC / ACRISURE FINANCE IN		10/10/2019	JPMORGAN CHASE & CO. MORGAN STANLEY			185,000 2,000,000	2,923
	AIR LIQUIDE FINANCE SA	n	10/02/201909/05/2019 .	INDIGAN STANLEY INSEC SECURITIES, INC.		6,930,560		3,056
	ALBERTSONS COS LLC/SAFEWAY INC/NEW	D	11/07/2019	BANK OF AMERICA/MERRILL LYNCH		7.590.000	7.590.000	
	ALBERTSONS HOLDINGS LLC / SAFEWAY		10/03/2019	Various		4,703,000	4,550,000	
	ALCOA NEDERLAND HOLDING BV		07/09/2019 .	JEFFERIES & COMPANY, INC.		417,000	400,000	3,811
	ALCON FINANCE CORP	C	09/16/2019	BANK OF AMERICA/MERRILL LYNCH		1,393,112	1,400,000	
	ALLIED UNIVERSAL HOLDCO LLC		10/24/2019 .	CREDIT SUISSE Various		3,556,250	3,400,000	39,014
	ALLISUN HANSMISSIUN INC	n	05/22/201909/13/2019 .	Various		2.050.000		197
	ALTICE FRANCE ON (FRANCE)	C	06/25/2019 .	EXCHANGE			36,085,000	
	AMERICAN AIRLINES GROUP INC		05/22/2019	Various		3,127,205	3, 127,000	15
	AMERICAN AIRLINES INC ABS		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		3,260	3, 190	64
	AMERICAN AIRLINES INC ABS		05/22/2019 .	Various		151,568	149,940	258
	AMERICAN MIDSTREAM PARTNERS LP AMSTED INDUSTRIES INCORPORATED		12/25/201905/21/2019 .	Various Various				12,446
	ANISTED INDUSTRIES INCORPORATED		12/18/2019	Various		8,233,969	8.181.000	1.156
	ANTERO MIDSTREAM PARTNERS LP ANT		05/22/2019	Various		1.750.000	1,750,000	1, 100
	AQFIT 19-A ABS		09/16/2019	KEYCORP		2,999,534	3,000,000	
	ARAMARK SERVICES INC		09/19/2019 .	Various		9,568,194	9,605,000	64,867
	ARCHROCK PARTNERS LP / ARCHROCK PA		05/22/2019 .	Various		2,613,444	2,611,000	132
	ARCHROCK PARTNERS LP / ARCHROCK PA		12/16/2019 .	RBC DOMINION SECURITIES		174,000	174,000	
	ARDAGH PACKAGING FINANCE PLC ARDAGH PACKAGING FINANCE PLC	D	08/12/201907/30/2019 .	GOLDMAN, SACHS & COCITIGROUP GLOBAL MARKETS			400,000 2,000,000	92
	ARIVO 19-1 A ABS	U	10/07/2019	CANTOR FITZGERALD		6.999.714		
	ASCENT RESOURCES UTICA HOLDINGS LL		12/23/2019	Various		1,123,340	1,389,000	20,416
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		10/07/2019 .	Various		4,024,875	3,960,000	33,060
	ASGN INC		11/14/2019	WELLS FARGO		757,000	757,000	
	ASHTEAD CAPITAL INC	C	01/29/2019 .	Various		614,715	642,000 2,800,000	12,211
	ASHTEAD CAPITAL INC	r	04/11/2019	Various		2,804,000 3,182,675		
	AVOLON HOLDINGS FUNDING LTD	D	05/15/2019	Various		3, 162, 673	3, 188,000	2,721
	AVOLON HOLDINGS LTD	D	04/11/2019	JPMORGAN CHASE & CO.			390,000	
	BABSN_15-1A		09/18/2019	BNP CAPITAL MARKETS		440,625	500,000	6,481
	BAUSCH HEALTH COMPANIES INC		02/22/2019 .	JPMORGAN CHASE & CO.		415,000	415,000	
	BAUSCH HEALTH COMPANIES INC		10/21/2019	BARCLAYS		430,000	400,000	7,622
	BAUSCH HEALTH COMPANIES INC		12/17/2019 .	GOLDMAN, SACHS & CO.			470,000 650,000	
	BBA US HOLDINGS INC		10/29/2019	BANK OF AMERICA/MERRILL LYNCH		8,250,000	8,250,000	
073685-AF-6	BEACON ROOFING SUPPLY INC		10/07/2019 .	Various		2,459,538	2,448,000	
073685-AD-1	BEACON ROOFING SUPPLY INC.		12/16/2019	WELLS FARGO		987,500	1,000,000	6,365
	BEMIS COMPANY INC		06/25/2019 .	EXCHANGE		9,972,438	10,000,000	
	BEMIS COMPANY INC		06/26/201909/04/2019 .	EXCHANGE		5,019,211	5,000,000	00 774
	BERRY PLASTICS ESCROW CORP		09/04/2019 .	Various		2,293,050 6,421,000	2,390,000 6,421,000	28,774
	BLUEM 12-2RR CLO		10/01/2019	GOLDMAN, SACHS & CO.			500,000	4,819
	BMN US CAPITAL LLC	C	04/15/2019	BANK OF AMERICA/MERRILL LYNCH		5,990,040	6,000,000	,,010
09659W-2J-2	BNP	D	11/12/2019	BNP CAPITAL MARKETS		3,000,000	3,000,000	
	BOSTON GAS COMPANY		07/24/2019 .	MORGAN STANLEY		1,350,000	1,350,000	
	BOYD GAMING CORPORATION		11/18/2019 .	BANK OF AMERICA/MERRILL LYNCH EXCHANGE		2,771,000	2,771,000	40.004
	BRISTOL-MYERS SQUIBB CO		12/04/2019 .	EXCHANGE EXCHANGE		4,994,231 3,986,874	5,000,000 4,000,000	49,201 48,444
	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY				40,444
	BRISTOL-MYERS SQUIBB CO		07/19/2019	Various		15, 153, 595	14,800,000	
11135F-AD-3	BROADCOM INC		03/29/2019 .	JPMORGAN CHASE & CO.		5,556,208	5,600,000	
	BROADCOM INC		05/21/2019 .	Various		12,098,952	12,200,000	5,667
	BUILDING MATERIALS CORP OF AMERICA		07/12/2019	JEFFERIES & COMPANY, INC.		163,998	159,000	1,365
12429T-AD-6	BWAY HOLDING CO		06/03/2019	Various		3,430,000	3,500,000	26,736

SCHEDULE D - PART 3

		Shov	ving All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
			_					Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	BINAY HOLDING CO		05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH CREDIT SUISSE		21,626 4,906,727		
	CALPINE CORP		12/11/2019 .	Various		1,719,625	1,714,000	1,097
	CALPINE CORP		12/19/2019	CREDIT SUISSE		5,250,000		h
	CARGILL INC		05/20/2019 .	JPMORGAN CHASE & CO. BANK OF AMERICA/MERRILL LYNCH		4,926,650	5,000,000	
	CARGILL INC		05/20/2019 .			4,975,050	5,000,000	
	CASL 19-A A2 ABS		06/26/2019 . 10/01/2019 .	BARCLAYS JPMORGAN CHASE & CO.		6,037,788 528,782	6,040,000 526,479	429
	CASL_17-A ABS		08/14/2019 .	OPPENHEIMER & CO INC.		510.000		2,099
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		07/31/2019 .	Various		3,061,058	3,000,000	
	CCO HOLDINGS LLC		06/25/2019 .	Various		4,010,000	4,000,000	
	CCO HOLDINGS LLC		12/02/2019 .	Various		6,042,313	6,020,000	6,213
1248EP-BT-9 1248EP-BZ-5	CCO HOLDINGS LLC/CCO HOLDINGS CAPI CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		11,089 11,028	11,000	36
	CDK GLOBAL INC		03/22/2019 .	Various		1,503,750	1,500,000	3,938
	CENTENE CORPORATION		11/21/2019	BARCLAYS		354,919	345,000	6,418
	CENTENE CORPORATION		11/21/2019 .	BARCLAYS		509,682	514,000	
	CENTENE ESCROW I CORP		12/19/2019 .	RBC DOMINION SECURITIES		2,874,960	2,700,000	8,869
	CENTURY COMMUNITIES INC		06/20/2019 .	MORGAN STANLEY		1,018,750	1,000,000	5,813
	CENTURYLINK INC		12/09/2019 . 05/21/2019 .	CITIGROUP GLOBAL MARKETS				5,076
	CFX ESCROW CORP		06/12/2019 .	Various		2,347,138	2,240,000	
14314N-AA-9	CGMS_14-2RR_CLO		07/26/2019	NOMURA SECURITIES INTERNATIONAL INC		452,500	500,000	8,305
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		10/22/2019 .	JPMORGAN CHASE & CO.		1,013,750	1,000,000	118
	CHENIERE CORPUS CHRISTI HOLDINGS L		11/06/2019 .	BANK OF AMERICA/MERRILL LYNCH		3, 197, 600	3,200,000	r
	CHENIERE ENERGY PARTNERS LP		09/09/2019 .	RBC DOMINION SECURITIES		2,965,000	2,965,000	
	CHURCHILL DOWNS INCORPORATED CIGNA CORP		05/22/2019 .	Var i ous			671,000 10,000,000	
	CIGNA CORP		10/21/2019 .	EXCHANGE EXCHANGE		3,101,986	3,000,000	61,750
	CIGNA CORP		10/21/2019	EXCHANGE		3.025.118	3,000,000	
125523-CA-6	CIGNA CORP		10/21/2019 .	EXCHANGE		14,980,518	15,000,000	70,833
	CLEAN HARBORS INC		09/10/2019 .	Various		2,024,355	1,944,000	13,073
	CLEAN HARBORS INC		09/17/2019	Various		1,862,626	1,751,000	19, 194
	CLEAR CHANNEL WORLDWIDE HOLDINGS I COMMONWEALTH BANK OF AUSTRALIA	n	08/09/2019 .	JPMORGAN CHASE & CO. GOLDMAN, SACHS & CO.		654,000 4,000,000		
	COMMISCOPE FINANCE LLC	D	06/19/2019 .	Various		1,400,338	1,399,000	4,951
	COMISCOPE FINANCE LLC		05/22/2019	Various		13,583,624	13,581,000	1,568
	CONNECT FINCO SARL	D	09/23/2019 .	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000	+
	CPS 19-D D ABS		10/09/2019 .	CREDIT SUISSE		5,999,140	6,000,000	
	CRC ESCROW ISSUER LLC		05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH		21,501 3,909,144		125
	CREDIT ACCEPTANCE CORPORATION		05/22/2019 . 12/09/2019 .	Various				312
	CRESTWOOD MIDSTREAM PARTNERS LP		05/22/2019	Various		2.411.616	2,406,000	.201
146868-AF-1	CRVNA_19-1 ABS		04/23/2019	CREDIT SUISSE		4,253,148	4,250,000	1,455
	CSC HÖLDINGS LLC		05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH		11,219	11,000	212
	CSC HOLDINGS LLC		05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH		35,855	33,000	474
	CSC HOLDINGS LLC		05/22/2019 .	Various		3,038,345	2,898,000 640.000	23,739
	DARLING INGREDIENTS INC		07/01/2019 .	BANK OF AMERICA/MERRILL LYNCH		9,284,500	9,100,000	40.192
	DAYTON POWER AND LIGHT CO		06/03/2019	JPMORGAN CHASE & CO.		1,192,260	1,200,000	
24703D-AY-7	DELL INTERNATIONAL LLC/EMC CORP		03/06/2019 .	JPMORGAN CHASE & CO.		787,512	791,000	
	DELL INTERNATIONAL LLC/EMC CORP		03/06/2019 .	JPMORGAN CHASE & CO.		1,578,932	1,583,000	
	DIAMOND 1 FIN/DIAMOND 2		05/22/2019 .	Various		435,721	437,000	3,045
	DIAMOND 1 FIN/DIAMOND 2 DIAMOND SPORTS GROUP LLC/DIAMOND S		10/22/2019 .	BANK OF AMERICA/MERRILL LYNCH Various		23,237 2,945,000		692
	DIAMOND SPORTS GROUP LLC/DIAMOND S		10/22/2019 .	BARCLAYS			7,500,000	12,243
233293-AP-4	DPL INC		04/08/2019 .	MORGAN STANLEY		2,156,717	2,160,000	
26245M-AL-5	DRSLF_18-55A CL0		08/02/2019	GUGGENHEIM SECURITIES, LLC		476,875	500,000	1,575
	DRSLF_26-R		11/14/2019 .	WELLS FARGO		453, 125	500,000	3,561
	DTAOT_19-4 ABS		10/23/2019 .	WELLS FARGO		8,999,192	9,000,000	
	DYNEGY INC DYNEGY INC		05/22/2019 .	Various				1,111
	EG GLOBAL FINANCE PLC	n	12/18/2019 .	Various		527,509		13,244
	ENDEAVOR ENERGY RESOURCES LP/ EER	J	12/ 10/2019 .	Various		1,353,763	1,291,000	16,597
	ENERSYS		12/09/2019 .			258,000	258,000	

SCHEDULE D - PART 3

Color Part			ear	ng-Term Bonds and Stocks ACQUIRED During Current Yea	wing All Lo	Shov		
Description		7	6	5	4	3	2	1
	Paid for Accrued							
December Comment Com	Interest and							
Description Description			of Stock			Foreign		
March Marc								
Section From Prince 10								
Section Process						n		
Michael 1985						D		
Section Property State 100 1								
Description Description						A		
Section Proceedings Process Section						n		
Section						D		
\$250.4-1-1 FOLORS	4,300,000				09/05/2019 .	D		
Septiment Sept								
1986-1-1	2,400,000	2,400,000						
1970-1-1-1 1970-1-1-1 1970-1-1-1 1970-1-1 197	I	E00 000						
2006 100								
Symptom Company Symptom Symp								
Sept Colors Inc. Sept Colors Sept Co	650,000	625,144		JPMORGAN CHASE & CO.	09/25/2019 .			38748Y-AA-0
MURIS PATIONS IN CO.								
MOSP MINE SIDE FOR 1								
SPRIT 14-1 18 18 18 18 18 18 18								
Figure 1.4 1.5 1								
\$770-1-1-7 \$700 \$								
PROTECT 1-9 & 18 PS 18 PS 17 19 & 18 PS 17 19 PS 18 PS 17 19 PS 18 PS 17 19 PS 18 PS 17 19 PS 18 PS 2.4 PS 19 PS 2.4 PS 19 PS 2.4 PS 19 PS 2.4 PS 19 PS 2.4 PS 19 PS 2.4 PS 19 PS 2.4 PS 19 PS 2.4 PS 19 PS 2.4 PS 19 PS 2.4 PS 2.				MORGAN STANLEY			HERO_16-2 ABS	42770W-AA-7
CROSS-0-5-7 METT, 51-185 CROSS-0-14-1 METT, 185 CROSS-0-14-1 METT, 185 CROSS-0-14-1 METT, 185 ME								
REST MISTALE DRIVER P.								
Decided -1								
SAMO PARTICLE SAMO PARTICL								
He8914-80-0 MIDDAI OPFITAL MERICA C. 10/28/2019 SMCLAYS SMCLAYS C. 10/28/2019 SMCL								
STOCA B-U CIAM ENTERPRISES IP / I CIAM ENTERPRISES	4,000,000	3,999,560		BARCLAYS	10/28/2019 .	C	HYUNDAI CAPITAL AMERICA	
Section						C		
Segregation Segregation								
45026-2-7 WERTAL BRAUS FINANCE FLC 485 D								
INSTALLED BUILDING PRODUCTS INC						n		
462667-A-6- 10/14 NC				BANK OF AMERICA/MERRILL LYNCH				
A7032-4A-7 Jules HARDIE INTERNATIONAL FINANCE D. 0.763/02019 CANTOR FITZERPALD 2.94 500 2.000,000 645001-4A-4 J.S. ISA LLU SA 1.266 880 1.247 000 545001-4A-5 J.S. ISA LU SA 1.266 880 1.247 000 545001-4A-5 J.S. ISA LU SA 9.32 000 3.92 000								
466112-AP-0								
465907-AB-4						D		
ABS ISA LUX SA								
AZ2 AZ2								
ABSOD7-AJ-9 KAISER ALLMINM CORPORATION 1.119/2019 BARCLAYS 4.25,000 4.25,000							JBS USA LUX SA/JBS USA FINANCE INC	
S0771-A'-2 KRAFT HE INZ FOODS CO D9/11/2019 BANK OF AIRERICA/MERRILL LYNCH D9/11/2019 S07431-AB-5 L3HARRIS TECHNULOGIES INC D7/11/2019 EXCHANGE D9/11/2019	425,000	425,000		BARCLAYS	11/19/2019 .		KAISER ALUMINUM CORPORATION	483007-AJ-9
502431-AB-5 L3HAPRIS TECHNOLOGIES INC .07/11/2019 EXCHANGE .1,600,000 .07/11/2019 EXCHANGE .1,600,000 .07/11/2019 EXCHANGE .0,000 .0								
502431-AE-9 L3HARRIS TECHNOLOGIES INC .07/11/2019 EXCHANGE .08/19/2019 MCRIAN STAILEY .08/2019 MCRIAN STAILEY .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .08/2019 .09/2019 .08/2019 .08/2019 .09/2019 .08/2019 .09/								
50189H-AC-4 LONILC_22-R CLO .08/19/2019 MORGAN STANLEY								
\$2606B-AA-2								
527298-BN-2 LEVEL 3 FINANCING INC 5,325,000 5,325,000 5,325,000 5,325,000 5,225,000 5,								
527298-BQ-5 LEVEL 3 FINANCING INC 999,850 1,000,000 53079E-BG-B LIBERTY MUTUAL GROUP INC 01/31/2019 EXCHANGE EXCHANGE 10,013,000 0.133/000 0.1586797-AC-7 LITHIA MOTORS INC 0.12/18/2019 U.S. BANCOPP 0.10,000 0.12/18/2019 0.1586797-AE-3 LITHIA MOTORS INC 0.10,000 0.10	5,325,000	5,325,000		CITIGROUP GLOBAL MARKETS	09/11/2019 .		LEVEL 3 FINANCING INC	527298-BN-2
53079E-BG-8 LIBERTY MUTUAL GROUP INC .01/31/2019 EXCHANGE .01/31/2019 EXCHANGE .01/31/2019 .01/31/								
536797-AC-7								
536797-AE-3								
538034-AR-0 LIVE NATION ENTERTA INMENT INC 10/02/2019 JPI/ORGAN CHASE & CO. 2,820,063 2,806,000 56845D-AA-0 MARNR 2018-5A E CLO 07/24/2019 JPI/ORGAN CHASE & CO. 473,125 500,000 576436-AS-8 MARP 2005-1 1A2 RIMBS .07/01/2019 SCHEDULED PAY UP 284								
56845D-AA-O MARNR 2018-5A E CLO								
576436-AS-8 MARP 2005-1 1A2 RMBS	500,000110			JPMORGAN CHASE & CO.	07/24/2019		MARNR 2018-5A E CLO	56845D-AA-0
				SCHEDULED PAY UP				576436-AS-8
	5,000,000	4,985,250		BANK OF AMERICA/MERRILL LYNCH	03/26/2019 .		MARS INCORPORATED	571676-AB-1
571676-AC-9 WARS INCORPORATED	6,500,000	6,4/6,080		BANK OF AMERICA/MERRILL LYNCH	03/26/2019 .		MARS INCURPURATED	5/16/6-AC-9

SCHEDULE D - PART 3

1 CUSIP Identification 571676-AF-2 575385-AB-5 575385-AB-5 575385-AD-1 57629II-CK-4 59982II-AA-5 55282G-AA-5 55282G-AA-5 59217G-BV-4 59217G-BV-4 59217G-BV-4 59833C-AA-0 59833C-AA-0 59833C-AA-0 59833C-AA-0 608567-AC-4 608567-AH-3 619658-AH-3 619658-AA-3	Description Foreign MARS INCORPORATED MASONITE INTERNATIONAL CORPORATION MASONITE INTERNATIONAL CORPORATION MASONITE INTERNATIONAL CORPORATION MASSINITUAL GLOBAL FUNDING II MASSINITUAL GLOBAL FUNDING II MASSINITUAL GLOBAL FUNDING II MASSINITUAL GLOBAL FUNDING II MASSINITUAL GLOBAL FUNDING II METHOPOLITAN EDISON COMPANY METHOPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDOONTINENT COMMANICATIONS MIDIMEST CONNECTOR CAPITAL COMPANY MIDIMEST CONNECTOR CAPITAL COMPANY MINERAL RESOURCES LTD MOLINA HEALTHCARE INC MOLINA HEALTHCARE INC	4 Date Acquired	Name of Vendor BANK OF AMERICA/MERRILL LYNCH Various Various MELLS FARGO "PMORGAN CHASE & CO. Various BARCLAYS "PMORGAN CHASE & CO. WELLS FARGO "PMORGAN CHASE & CO. WELLS FARGO "PMORGAN CHASE & CO. WELLS FARGO "PMORGAN CHASE & CO. Warious SUNTRUST INVESTMENT SERVICES, INC. MMFG SECURITIES AMERICAS INC.	6 7 Number of Shares of Stock Actual Cost .1,661,108 .2,067,500 .7,290,168 .6,817,305 .1,999,480 .10,469,726 .4,000,000 .1,808,791 .525,830 .6,444,410 .525,250 .373,000	8 Par Value	9 Paid for Accrued Interest and Dividends 30,347 39,109 70,037 5,890 719
Identification 571676-AF-2 571676-AF-2 575385-AB-5 575385-AB-5 575385-AD-1 57629III-CK-4 59982III-AK-5 55282G-AK-5 55282G-AK-5 59217G-BY-4 59217G-DC-0 59417G-DC-0 594087-AU-2 59565K-AC-4 59833C-AA-0 59833C-AA-0 60855R-AK-3	MARS INCOPPORATED MASONITE INTERNATIONAL COPPORATION MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MESLT 19-1 A ABS ME 19-1 A1 ABS METHOPOLITAN EDISON COMPANY METHOPOLITAN LIFE GLOBAL FUNDING I METHOPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDDIEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MINERAL RESOURCES LTD D. D.	Acquired	BANK OF AMERICA/MERRILL LYNCH Various Various MELLS FARGO "PMORGAN CHASE & CO. Various BARCLAYS "PMORGAN CHASE & CO. JELLS FARGO "PMORGAN CHASE & CO. JELLS FARGO "PMORGAN CHASE & CO. MILLS FARGO "PMORGAN CHASE & CO. MILLS FARGO "PMORGAN CHASE & CO. Various SUNTRUST INVESTMENT SERVICES, INC. MAFG SEQURITIES AMERICAS INC	of Stock Actual Cost 1, 661,108 2,067,500 7,290,168 6,817,305 1,999,480 10,469,726 4,000,000 1,808,791 525,830 6,494,410 525,250 373,000	1,671,000 2,000,000 7,076,000 6,505,000 2,000,000 10,443,038 4,000,000 1,811,000 500,000 6,500,000 530,000	Dividends 30,347 39,109 70,037 5,890
571676-AF-2 575385-AB-5 575385-AD-1 57629III-CH-1 57629III-CK-4 59982III-AA-5 55282G-AA-5 591894-CC-2 591894-CC-2 59217G-BY-4 59217G-DC-0 594087-AU-2 59565X-AC-4 598330-AA-0 698330-AA-0 608558-AH-3 619558-AH-3 619558-AH-3	MARS INCOPPORATED MASONITE INTERNATIONAL COPPORATION MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MESLT 19-1 A ABS ME 19-1 A1 ABS METHOPOLITAN EDISON COMPANY METHOPOLITAN LIFE GLOBAL FUNDING I METHOPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDDIEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MINERAL RESOURCES LTD D. D.		BANK OF AMERICA/MERRILL LYNCH Various Various MELLS FARGO "PMORGAN CHASE & CO. Various BARCLAYS "PMORGAN CHASE & CO. JELLS FARGO "PMORGAN CHASE & CO. JELLS FARGO "PMORGAN CHASE & CO. MILLS FARGO "PMORGAN CHASE & CO. MILLS FARGO "PMORGAN CHASE & CO. Various SUNTRUST INVESTMENT SERVICES, INC. MAFG SEQURITIES AMERICAS INC		1,671,000 2,000,000 7,076,000 6,505,000 2,000,000 10,443,038 4,000,000 1,811,000 500,000 6,500,000 530,000	
575385-AB-5 575385-AB-1 57623W-CH-1 57622W-CH-1 57622W-CH-4 59982W-AA-5 55826-AA-5 591894-CC-2 59217G-DC-0 594087-AU-2 59565X-AC-4 59833C-AB-0 60855P-AH-3 615394-AM-5 61965P-AA-3	MASONITE INTERNATIONAL CORPORATION MASONITE INTERNATIONAL CORPORATION MASONITUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MASSIMUTUAL GLOBAL FUNDING II MOSALT 19-1 A ABS METROPOLITAN EDISON COMPANY METROPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDCONTINENT COMMUNICATIONS MIDIEST CONNECTOR CAPITAL COMPANY MIDIEST CONNECTOR CAPITAL COMPANY MIDIEST CONNECTOR CAPITAL COMPANY MINERAL RESOURCES LTD D. D. D. D. D. D. D. D. D. D. D. D. D.	06/18/2019 09/18/2019 06/28/2019 06/26/2019 05/08/2019 05/08/2019 06/12/2019 07/01/2019 07/11/2019 07/11/2019 07/24/2019 03/07/2019 03/07/2019	Various Various Various WELLS FARGO JPMORGAN CHASE & CO. Various BARCLAYS JPMORGAN CHASE & CO. WELLS FARGO Various SARCLAYS JPMORGAN CHASE & CO. Various SUNTRUST INVESTMENT SERVICES, INC. MAFG SEQURITIES AMERICAS INC		2,000,000 7,076,000 6,505,000 2,000,000 10,443,038 4,000,000 1,811,000 500,000 6,500,000 530,000	
575385-AD-1 57629II-CH-1 57629II-CK-4 59982II-AA-5 55282G-AA-5 55282G-AA-5 591894-CC-2 59217G-BY-4 59217G-DC-0 594087-AL-2 59565X-AC-4 59833C-AA-0 59833C-AA-0 60855R-AH-3 61965R-AA-3	MASONITE INTERNATIONAL CORPORATION MASSINUTUAL GLOBAL FUNDING II MCSLT 19-1 A ABS ME 19-1 A1 ABS METROPOLITAN EDISON COMPANY METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDDIEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY		Various WELLS FARGO JPMORGAN CHASE & CO. Various BARCLAYS JPMORGAN CHASE & CO. WELLS FARGO JPMORGAN CHASE & CO. Various SULTRUST INVESTMENT SERVICES, INC. MAFG SECURITIES AMERICAS INC.	7, 290, 168 6, 817, 305 1, 1993, 480 10, 469, 726 4, 000, 000 1, 808, 791 525, 830 6, 494, 410 525, 250 373, 000	7,076,000 .6,505,000 .2,000,000 .10,443,038 .4,000,000 .1,811,000 .500,000 .500,000 .500,000	
57629III-CK-4 59982III-AA-5 55928C9-AA-5 591894-CC-2 59217G-BY-4 59217G-DC-0 594087-AU-2 59565X-AC-4 59833C-AA-0 59833C-AA-0 60855P-AH-3 61965P-AH-3 61965P-AA-3	MASSINITUAL GLOBAL FUNDING II MASSINITUAL GLOBAL FUNDING II MISCRIT 19-1 A1 ABS ME 19-1 A1 ABS METROPOLITAN EDISON COMPANY METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDONITIENT COMMUNICATIONS MIDINEST CONNECTOR CAPITAL COMPANY MIDINEST CONNECTOR CAPITAL COMPAN		JMICRGAN CHASE & CO. Various BARCLAYS JMICRGAN CHASE & CO. INELLS FARGO JMICRGAN CHASE & CO. Various SUNTRUST INVESTMENT SERVICES, INC. MAFG SEQUEITIES AMERICAS INC		6,505,000 2,000,000 10,443,038 4,000,000 1,811,000 500,000 6,500,000 530,000	
59982III-AA-5 55282C-AA-5 55282C-AA-5 591894-CC-2 59217G-BY-4 59217G-DC-0 594087-AL-2 59565X-AC-4 59833C-AA-0 59833C-AB-8 603051-AA-1 60855P-AH-3 61965P-AH-3 61965P-AA-3	MCSLT 19-1 A ABS ME 19-1 AT ABS METROPOLITAN EDISON COMPANY METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDONITIENT COMMUNICATIONS MIDIEST CONNECTOR CAPITAL COMPANY MIDIEST		. Various BARCLAYS . JPMORGAN CHASE & CO. WELLS FARGO . JPMORGAN CHASE & CO. Various . SUNTRUST INVESTMENT SERVICES, INC. MAFG SECURITIES AMERICAS INC			
55282G-AA-5 591894-CC-2 59217G-BY-4 59217G-DC-0 594087-AU-2 59565K-AC-4 59833C-AA-0 59833C-AB-8 603051-AA-1 60855P-AH-3 61965P-AH-3	ME 19-1 A1 ABS METROPOLITAN EDISON COMPANY METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDDONTINENT COMMUNICATIONS MIDIEST CONNECTOR CAPITAL COMPANY MIDIEST CONNECT		BARCLAYS JPMORGAN CHASE & CO. WELLS FARGO JPMORGAN CHASE & CO. Various SUNTRUST INVESTMENT SERVICES, INC. MAFG SECURITIES AMERICAS INC			
591894-CC-2 59217G-BY-4 59217G-DC-0 594087-AL-2 59565X-AC-4 59853C-AB-8 603051-AA-1 60855P-AH-3 615394-AII-5 61965P-AA-3	METROPOLITAN EDISON COMPANY METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDCONTINENT COMMUNICATIONS MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL CONNECTOR		JPMORGAN CHASE & CO. WELLS FARGO JPMORGAN CHASE & CO. Various SUNTRUST INVESTMENT SERVICES, INC. MAFG SEQUEITIES AMERICAS INC			
59217G-BY-4 59217G-DC-0 594087-AU-2 59565X-AC-4 59833C-AA-0 59833C-AB-8 60305T-AA-1 60855R-AH-3 615394-AHI-5 61965R-AA-3	METROPOLITAN LIFE GLOBAL FUNDING I METROPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDCONTINENT COMMUNICATIONS MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL CONNECTO	07/01/2019 06/11/2019 11/07/2019 07/24/2019 03/07/2019 03/07/2019	. WELLS FARGO JPMORGAN CHASE & CO Various SUNTRUST INVESTMENT SERVICES, INC MAFG SECURITIES AMERICAS INC			
59217G-DC-0 594087-AU-2 59565X-AC-4 59833C-AB-0 59833C-AB-8 603051-AA-1 60855R-AH-3 615394-AM-5 61965R-AA-3	METROPOLITAN LIFE GLOBAL FUNDING I MICHAELS STORES INC MIDONITIENT COMMUNICATIONS MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL CONNECTOR CAPITAL CONNECTOR CAPITAL CONNECTOR CAPITAL CONNECTOR CAPITAL CONNECTOR CAPITAL CONNECTOR CAPITAL CONNECTOR CAPITAL CONNECTOR CAPITAL CONNECTOR CAPITAL CA	06/11/2019 11/07/2019 07/24/2019 03/07/2019 03/07/2019	. JPMORGAN CHASE & CO. Various SUNTRUST INVESTMENT SERVICES, INC. MUFG SECURITIES AMERICAS INC		6,500,000 530,000	
594087-AU-2 59565X-AC-4 59833C-AA-0 59833C-AB-8 603051-AA-1 60855R-AH-3 615394-AM-5 61965R-AA-3	MICHAELS STORES INC MIDDONTINENT COMMANICATIONS MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CONNECTOR CONNEC	11/07/2019 .07/24/2019 .03/07/2019 .03/07/2019	Various SUNTRUSTIMENT SERVICES, INC. MAFG SECURITIES AMERICAS INC		530,000	300 3
59565X-AC-4 59833C-AA-0 59833C-AB-8 603051-AA-1 60855R-AH-3 615394-AM-5 61965R-AA-3	MIDIOCONTINENT COMMUNICATIONS MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MIDWEST CONNECTOR CAPITAL COMPANY MINERAL RESOURCES LTD D. MOLINA HEALTHCARE INC	07/24/2019 03/07/2019 03/07/2019	SUNTRUST INVESTMENT SERVICES, INC. MUFG SECURITIES AMERICAS INC	373,000		
59833C-AB-8	MIDWEST CONNECTOR CAPITAL COMPANY MINERAL RESOURCES LTD MIDLINA HEALTHCARE INC	03/07/2019		4 570 000		
603051-AA-1 60855R-AH-3 615394-AM-5 61965R-AA-3	MINERAL RESURCES LTD D. MIOLINA HEALTHCARE INC			1,579,802	1,583,000	
60855R-AH-3 615394-AM-5 61965R-AA-3	MOLINA HEALTHCARE INC	08/22/2019	MIZUHO SECURITIES USA INC.	1,581,971	1,583,000	
615394-AM-561965R-AA-3			Various	1,695,946	1,676,000	21,212
61965R-AA-3	MUUG ING	04/11/2019	Various	269,725	273,000	3,070
	MOSS CREEK RESOURCES HOLDINGS INC	12/06/201901/14/2019	JPMORGAN CHASE & CO	343,000 217,195	343,000 242,000	
55336V-BE-9	MPLX LP	01/14/2019	EXCHANGE	663.332	242,000	9,028
55354G-AB-6	MSCI INC	07/23/2019	Various	1,482,315	1,406,000	
553777-AA-1	MTS SYSTEMS CORPORATION	08/22/2019	WELLS FARGO	1,472,500	1,430,000	6,389
632525-AS-0	NATIONAL AUSTRALIA BANK LIMITED		CITIGROUP GLOBAL MARKETS	1,500,000	1,500,000	
64110L-AU-0	NETFLIX INC	08/30/2019	Various		3,000,000	41,059
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING	07/01/2019	WELLS FARGO		2,655,000	29,290
64952W-DG-564952W-DH-3	NEW YORK LIFE GLOBAL FUNDING	04/03/201907/09/2019	CREDIT SUISSE	18,487,235 1,997,340	18,500,000 2,000,000	
65343H-AA-9	NEXTAR ESCROW INC	11/12/2019	Various	993,888	2,000,000	
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS	09/19/2019	WELLS FARGO	2,731,000	2,731,000	10,042
65409Q-BB-7	NIELSEN FINANCE LLC	07/11/2019	Various	392,000		4,900
665501-AL-6	NORTHERN NATURAL GAS COMPANY	06/12/2019	BARCLAYS	1,245,096	1,200,000	21,787
62954J-AA-2	NPRL 19-1A A1 ABS	08/22/2019	CREDIT SUISSE	1,499,989	1,500,000	
62947A-AB-9	NPRL 19-2A A2 ABS	11/01/2019	CREDIT SUISSE	4,999,790	5,000,000	
629377-CH-3	NRG ENERGY INC	05/22/2019	Various	1,831,150	1,829,000	121
629377-CK-6	NRG ENERGY INC	05/20/201905/20/2019	CREDIT SUISSE		3,600,000 5,000,000	
67091G-AC-7	OCI NV D.	10/11/2019	GOLDMAN, SACHS & CO.	1,000,000	1,000,000	
67590G-BQ-1	OCT17 2013-1A DR2 CL0	08/01/2019	SOCIETE GENERALE	492,180	520,000	
67576T-AA-7	OCTL 19-1A ABS	11/22/2019	CREDIT SUISSE	9,999,202	10,000,000	
67777L-AC-7	OI EUROPEAN GROUP BV		Various	(16,675)		
683715-AB-2	OPEN TEXT CORP	05/01/2019	BANK OF AMERICA/MERRILL LYNCH		3,000,000	74,417
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC	06/12/2019	DEUTSCHE BANK AG	300,000	300,000	
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC OWENS-BROCKWAY GLASS CONTAINER INC	12/25/2019	DEUTSCHE BANK AG	(4,588)		
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC	12/25/201912/25/2019	Various		11,000	60
69832A-AA-4	PANASONIC CORP D	07/10/2019	GOLDMAN, SACHS & CO.	5,000,000	5.000.000	
69832A-AB-2	PANASONIC CORP D.	07/10/2019	GOLDMAN, SACHS & CO.	10,000,000	10,000,000	
69832A-AC-0	PANASONIC CORP	07/10/2019	GOLDMAN, SACHS & CO.		15,000,000	
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP	07/24/2019	Various	4,202,344	4, 125,000	
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP	12/19/2019	Various	2,024,063	1,905,000	17,092
70137T-AP-0	PARKLAND FUEL CORP	06/25/2019	JPMORGAN CHASE & CO.		1,200,000	
701885-AD-7	PARSLEY ENERGY LLC	05/22/2019	Various			
701885-AH-8 708696-BZ-1	PARSLEY ENERGY LLC/ PARSLEY FINANC PENNSYLVANIA ELECTRIC COMPANY	05/22/201905/28/2019	BANK OF AMERICA/MERRILL LYNCH BARCLAYS			86
709599-BD-5	PENSKE TRUCK LEASING CO LP	05/28/2019	JPMORGAN CHASE & CO.	2,365,367	2,000,000	
709599-BE-3	PENSKE TRUCK LEASING CO LP	01/22/2019	JPMORGAN CHASE & CO.			
709599-BH-6	PENSKE TRUCK LEASING CO LP	09/10/2019	WELLS FARGO	1,991,080	2,000,000	
72147K-AE-8	PILGRIMS PRIDE CORP	11/19/2019	Various	878,103	814,000	6,038
737446-AP-9	POST HOLDINGS INC	08/01/2019	Various	3,676,625	3,647,000	
75606D-AG-6	REALOGY GROUP LLC	05/22/2019	Various		677,000	
76119L-AA-9	RESIDEO FUNDING INC	04/01/2019	Various		1,500,000	
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	08/20/2019	MORGAN STANLEY	5,202,500	5,000,000	37,028
806851-AJ-0 810186-AQ-9	SCHLUMBERGER HOLDINGS CORP	01/28/201910/09/2019	BANK OF AMERICA/MERRILL LYNCH	1,884,073 12,290,500	1,888,000 12,250,000	
816196-AU-9	SELECT MEDICAL CORPORATION	12/05/2019	JPMORGAN CHASE & CO.	273.480	258,000	5,778
81728U-AA-2	SENSATA TECHNOLOGIES INC	09/18/2019	Various	7,288,125	7,285,000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	SIRIUS XM RADIO INC		07/22/2019	JPMORGAN CHASE & CO.		384,275	380,000	7,076
	SIRIUS XM RADIO INC		06/05/2019	JPMORGAN CHASE & CO.		2,160,000	2,150,000	ļ
	SIRIUS XM RADIO INC		06/18/2019	JPMORGAN CHASE & CO.		1,100,000	1,100,000	ļ'
	SNVA 19-AA A ABS		11/20/2019	Various		6,415,151	6,399,071	291
7846EL-AC-1	SPCM SA	D	07/16/2019	BANK OF AMERICA/MERRILL LYNCH		588,507	582,000	9,533
84779M-AA-2	SPEEDWAY MOTORSPORTS INC		10/16/2019	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000	70.040
	SPX FLOW INC		08/06/2019	Various		4,251,634	4,091,000 5,000,000	78,612
			04/10/201905/22/2019			4,999,046 3,774,586		
853254-BP-4	SS&C TECHNOLOGIES HOLDINGS INC	n	05/22/2019	Various		1,600,000	1,600,000	282
853496-AB-3	STANDARD INDUSTRIES INC	u	05/10/2019	BANK OF AMERICA/MERRILL LYNCH				333
855030-AN-2	STAPLES INC		05/22/2019	Various		15. 184. 909	15, 186,000	
855030-AP-7	STAPLES INC		05/22/2019	Various		1,277,302	1,278,000	
858912-AF-5	STERICYCLE INC		07/19/2019	BANK OF AMERICA/NERRILL LYNCH		6,879,000	6,700,000	10,272
	SUMMIT MATERIALS LLC/SUMMIT MATERI		05/22/2019	Various			755,000	1,019
	SUNTORY HOLDINGS LTD	D	10/09/2019	MORGAN STANLEY		4,991,800	5,000,000	I
	TALEN ENERGY SUPPLY LLC		08/06/2019	Various		1,073,265	1,099,000	2,946
	TARGA RESOURCES PARTNERS LP		09/03/2019	BANK OF AMERICA/MERRILL LYNCH			1,500,000	14,323
87612B-BP-6	TARGA RESOURCES PARTNERS LP		11/13/2019	RBC DOMINION SECURITIES		490,000		
	TAYLOR MORRISON COMMUNITIES INC		05/21/2019	CITIGROUP GLOBAL MARKETS		823,000	823,000	L
87901J-AC-9	TEGNA INC		09/11/2019	JPMORGAN CHASE & CO.				ļ
88023J-AA-4	TEMPO ACQUISITION LLC		08/19/2019	EXCHANGE			520,000	7,605
88032W-AN-6	TENCENT HOLDINGS LTD	D	04/03/2019	DEUTSCHE BANK AG			796,000	L'
88033G-CY-4	TENET HEALTHCARE CORPORATION		08/12/2019	BARCLAYS		3,552,605	3,545,000	ļ'
88033G-DA-5	TENET HEALTHCARE CORPORATION		08/12/2019	BARCLAYS		1,875,000	1,875,000	ļ'
88033G-DC-1	TENET HEALTHCARE CORPORATION		08/12/2019	BARCLAYS		445,000	445,000	ļ'
87261Q-AB-9	TMS INTERNATIONAL CORP		12/02/2019	Various		1,179,218	1,318,000	31,588
89055F-AA-1	TOPBUILD CORP		12/16/2019	Various		4,785,923	4,604,000	46,935
893647-BE-6	TRANSDIGN INC		05/22/2019	Various		654,004	653,000	579
893647-BJ-5	TRANSDIGN INC		10/29/2019	MORGAN STANLEY		8,250,000		ļ'
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D.	09/16/2019	. CITIGROUP GLOBAL MARKETS		5,821,815	5,597,000	33,370
91127K-AC-6	UNITED OVERSEAS BANK LTD	D.	04/08/2019	HSBC SECURITIES, INC.		1,349,356	1,354,000	
	VALEANT PHARMACEUTICALS INTERNATIO		05/22/2019	Various		414,335	392,000	11,402
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		05/22/2019	. Various		2,955,841	2,962,000	42,714
92676X-AD-9	VIKING CRUISES LTD		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		10,819	11,000	124
927320-AA-9 92769X-AP-0	VINCE SA	U	04/03/2019	HSBC SECURITIES, INC		14,962,800	15,000,000	22.458
	VIRGIN MEDIA SECURED FINANCE PLC VISTRA OPERATIONS COMPANY LLC		06/25/2019			3,052,500	3,000,000	
92840V-AB-8 92840V-AD-4	VISTRA OPERATIONS COMPANY LLC		12/18/201911/06/2019	Various		5,994,140	5,954,000 11,835,000	13,098
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC		06/04/2019	CITIGROUP GLOBAL MARKETS		1.596.544	1,600,000	21,801
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		06/06/2019	GOLDMAN, SACHS & CO.		500,000	500,000	· · · · · · · · · · · · · · · · · · ·
	VISTRA OPERATIONS COMPANY LLC		11/06/2019	JPMORGAN CHASE & CO.		1,374,095	1,377,000	
	VIZIENT INC		05/22/2019	Various		514,609	513.000	
928668-AX-0	VOLKSWAGEN GROUP OF AMERICA FINANC	C.	09/19/2019	BANK OF AMERICA/MERRILL LYNCH		998.610	1,000,000	I
92913D-AJ-3	VOYA 15-3A CLO	······	07/31/2019	MIZUHO SECURITIES USA INC.		472,500		1,295
91831A-AC-5	VRX ESCROW CORP		05/22/2019	Various		328.837	353,000	
929566-AJ-6	WABASH NATIONAL CORPORATION		09/05/2019	MORGAN STANLEY		2,652,995	2,711,000	
	WARRIOR MET COAL LLC		06/27/2019	Various		257,401	246,000	2,737
	WELLCARE HEALTH PLANS INC		05/22/2019	BANK OF AMERICA/MERRILL LYNCH				
92933B-AM-6	WMG ACQUISITION CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH		11,177	11,000	34
	WOLVERINE ESCROW LLC		11/13/2019	BANK OF AMERICA/MERRILL LYNCH			532,000	L
97789L-AC-0	WOLVERINE ESCROW LLC		11/13/2019	BANK OF AMERICA/MERRILL LYNCH		351,450	355,000	
98625T-AQ-8	YCLO_2R CLO		07/26/2019	CITIGROUP GLOBAL MARKETS		472,250	500,000	542
001220-AA-9	AES SOUTHLAND ENERGY LLC		10/02/2019	CITIGROUP GLOBAL MARKETS		2,386,603	2,397,603	ļ
BAS10F-77-9	AFCAL_2019-B1 ABS		12/16/2019	DIRECT		141,808,948	139,562,000	h
BAS10F-7A-2	AFCAL_2019-B2 ABS		12/16/2019	DIRECT		74,066,000	74,066,000	+
BAS10F-78-7	AFCAL_2019-C1 ABS		12/16/2019	DIRECT		111,388,606	110,253,000	
BAS10F-7B-0	AFCAL_2019-C2 ABS		12/16/2019	DIRECT		58,511,000	58,511,000	
	AFCAL_2019-SUB ABS		12/16/2019	DIRECT		45,978,860		·
	CARRIX INC SR SEC 4.96 SERIES A		11/19/2019	BANK OF AMERICA/MERRILL LYNCH		(13,000)		
	CENTENNIAL ENERGY HOLDING 10Y SR A		04/04/2019	TD SECURITIES		7,000,000	7,000,000	·
	CENTENNIAL ENERGY HOLDING 12Y SR B		04/04/2019	TD SECURITIES		6,000,000	6,000,000	
	MDU RESOURCES GROUP INC		01/17/2019	EXCHANGE		19,500,000	19,500,000	490,311
	NATIONAL GRID / COLONIAL GAS		03/28/2019	BANK OF BOSTON		(47,500)		r
G6363#-AG-2	NORDIC AVIATION SER G SR NT	ID	03/14/2019	CITIGROUP GLOBAL MARKETS		8,000,000	8.000.000	L

		Sho	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
70259#-AB-3	PASHA HAWATI SHIPPING COMPANY LLC	1 Oreign	12/01/2019	EXCHANGE	OI CLOCK	11,798,594	12,200,000	Dividends
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	12/30/2019	SCHEDULED PAY UP		135,092	135,092	
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	12/30/2019	SCHEDULED PAY UP		137,811	137,811	
Q9116#-AA-8 Q9194*-AL-3	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	12/23/201905/15/2019	Various		3,671,033	3,671,033 7,000,000	
	ווארואטחאאיז עטבאיאגראיוט אבה זי אי אי אבע	D	03/ 13/2019	JOSOUTHA CAPITAL (USA) INC.		3,208,185,515	3, 195, 185, 418	8,497,116
060505-FP-4	BANK OF AMERICA CORP		06/17/2019	BANK OF AMERICA/NERRILL LYNCH		1,200,000	1,200,000	0,407,110
40052V-AF-1	GRUPO BIMBO SAB DE CV	D	08/13/2019	Various		920,750	875,000	3,380
4899999. Su	ubtotal - Bonds - Hybrid Securities					2,120,750	2,075,000	3,380
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		08/12/2019	Various	0.000	29,881,872		
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		12/12/2019	Various	0.000	431,972		
464288-63-8 464288-64-6	I SHARES INTERMEDIATE-TERM CORPORAT I SHARES SHORT-TERM CORPORATE BOND		12/12/201912/12/2019	Various	0.000	64,261,949 774,201		
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		12/20/2019	Various	0.000	34,578,211		
	ibtotal - Bonds - SVO Identified Funds					129.928.205		
25365E-AP-0	DIEBOLD NIXDORF INCORPORATED TL-A1		08/14/2019	JPMORGAN CHASE & CO.		(80)		
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	11/25/2019	EXCHANGE		1,781,750	1,788,031	
00448F-AH-9 BAS0X0-WE-5	ACHILLES ACQUISITION LLC TL		07/25/2019 06/13/2019			251,205 8,277,149		
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		08/27/2019	CREDIT SUISSE		341.480	340.951	
01957T-AD-9	ALLIED UNIVERSAL HOLDCO LLC DD			CREDIT SUISSE		34,049	34,049	
BASOZY-1W-3	American Builders & Contractors		11/19/2019	BANK OF AMERICA/MERRILL LYNCH		199,625	200,000	
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB					494,862	495,000	
03460#-AB-9 00709L-AF-4	ANESTHESIA (NORTHSTAR) TL-A		02/04/2019	RBC DOMINION SECURITIES		1,980,000	2,000,000 480.000	
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		09/06/2019	DEUTSCHE BANK AG		249.850	250,000	
BAS0TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	09/20/2019	DEUTSCHE BANK AG		498,406	500,000	
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		02/25/2019			1, 105, 313	1,125,000	
BAS0ZW-ZQ-3 08579J-BC-5	BELRON FINANCE US LLC TL B BERRY GLOBAL INC TERM LOAN		11/19/2019 07/17/2019	BANK OF AMERICA/MERRILL LYNCH GOLDMAN SACHS		249,375 997,500	250,000 1,000,000	
09179F-AU-6	BUS WHOLESALE CLUB INC			SOCIETE GENERALE		1,000,127	1,000,000	
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL			BANK MONTREAL / NESBITT BURNS		468,407	471,092	
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		01/10/2019			3,909,690	3,929,336	
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL		09/13/2019			497,985	500,000	
12769L-AB-5 17273L-AG-2	CAESARS RESORT COLLECTION TLB CIRCOR INTERNATIONAL INC. TL		06/04/2019 08/16/2019	SOCIETE GENERALE DEUTSCHE BANK AG		999,633 374,661	1,000,000 375,000	
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		06/24/2019	Various		374,730	536,719	
20337E-AQ-4	COMMISCOPE INC TLB		05/31/2019	JPMORGAN CHASE & CO.		1,004,381	1,000,000	
20902C-AT-7	CONSOLIDATED CONTAINER CO LLC TL		08/20/2019	BARCLAYS		498,540	500,000	
BAS0XM-R6-0 22409*-AC-5	COUNTRY FRESH HLDG 2ND LIEN TL OP 0PC0 LLC TERM LOAN B1		12/31/201902/28/2019	Various DIRECT		2,910,518	3, 130, 705 20, 193	
22409*-AD-3	CP OPCO LLC TERM LOAN C		02/28/2019	DIRECT				
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		10/23/2019	JPMORGAN CHASE & CO.		747,789	748,082	
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		06/03/2019	MORGAN STANLEY		988,687	1,000,000	
23308U-AG-9 25277B-AB-4	DCG ACQUISTION CORP TL DIAMOND SPORTS GROUP TERM LOAN		11/27/201909/04/2019	. JPMORGAN CHASE & CO. Chase Lincoln First Commercial Corporati		83,943 497,500		
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		09/04/2019	Various			000,000	
25471Y-AF-9	DISCOVERORG LLC INTL TL		06/04/2019	MORGAN STANLEY			500,001	
23341M-AC-5	DUNN PAPER TLB		01/18/2019	EXCHANGE		5,346,049	5,392,981	
27005@-AA-4	EAGLETREE PUIIP ACQ (AIRTECH) TL		04/10/2019	Various		(24,250)		
87264N-AB-3 N2820E-AC-2	EASTERN POWER LLC (TPF II PWR) TL EG GROUP LIMITED		06/10/201908/28/2019	Various		(1,289)	500,000	
28470Y-AB-3	ELDORADO RESORTS TL B		12/04/2019	JPMORGAN CHASE & CO.				
28849T-AC-6	ELLIE MAE INC TL		06/07/2019	Jefferies & Company, Inc.		1,002,869	1,000,000	
29426N-AE-4	EPICOR SOFTWARE TLB		06/12/2019	Jefferies & Company, Inc.		997,284	1,000,000	
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TIB		07/26/2019	CITIGROUP GLOBAL MARKETS		501,875 374,709	500,000	
30214X-AC-0 30233F-AF-9	EXPLORER HOLDINGS INITIAL TL		08/06/201912/12/2019	GOLDMAN, SACHS & CO		374,709	375,000	
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		08/05/2019	UNION BANK OF SWITZERLAND				
33905P-AB-7	FLEETWASH INC DDTAL		11/27/2019	BANK MONTREAL / NESBITT BURNS		852,386		
33905P-AC-5	FLEETWASH INC DDTBL		01/02/2019	BANK MONTREAL / NESBITT BURNS		(706)		
33905P-AE-1 35039H-AB-9	FLEETWASH INC TERM LOAN B		08/12/201908/02/2019	EXCHANGE RBC DOMINION SECURITIES		2,273,607 500,729	2,274,255	
372491LANL6	GENTIVA HEALTH SERVICES INC TI		08/02/2019	IPMORGAN CHASE & CO		1 004 653		

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4	5	6	7	8	9 Paid for Accrued
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	GFL ENVIRONMENTAL INC TERM LOAN B	A	09/05/2019	BARCLAYS CITIGROUP GLOBAL MARKETS				
	GOLDEN NUGGET INC TLB		09/04/2019	DEUTSCHE BANK AG		374,957	375,000	
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		09/04/2019	BANK OF AMERICA/MERRILL LYNCH		373.695	375.000	
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		11/05/2019	Various			518,000	
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		06/19/2019	CITIGROUP GLOBAL MARKETS		985, 171	1,000,000	
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/03/2019	GOLDMAN, SACHS & CO.		982,747	1,000,000	
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL		06/28/2019	DIRECT			535,979	
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		12/09/2019	BANK OF AMERICA/MERRILL LYNCH MORGAN STANLEY				
L5137L-AF-2	INTELSAT JACKSON HOLD SA TLB-3	n	10/15/2019	MORGAN STANLEY CITIGROUP GLOBAL MARKETS		250,525	250,000	
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		06/07/2019	JPMORGAN CHASE & CO.		1,001,138	1,000,000	
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		07/08/2019	BARCLAYS			997,403	
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		09/04/2019	. GOLDMAN, SACHS & CO.		250,728	250,000	
	KAR AUCTION SERVICES INC		09/19/2019	EXCHANGE		157,257	157,854	
50179U-AJ-2	LBM BORROWER LLC TL C		09/13/2019	RBC DOMINION SECURITIES		374,492	375,000	
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		08/12/2019	BARCLAYS		185,711	187,500	
50218U-AC-0 58506P-AF-8	LTCG HLDG CORP LONG TERM CARE TL		05/22/2019	. INTRA-CO. XFER (BOOKTO, ALL LEVELS)		(28,386)	375.000	
58506P-AF-8	MEDPLAST HULDINGS INC IL		08/14/2019	BANK OF AMERICA/MERRILL LYNCH		374,202	2,000,467	
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		10/24/2019	GOLDMAN, SACHS & CO.		1,970,480	2,000,467	
	NAVISTAR INC TERM LOAN B		08/15/2019	JPMORGAN CHASE & CO.		326,219	325.000	
	NELLSON NUTRACEUTICAL LLC TLA1		06/05/2019	Antares Holdings LP		(13,234)	220,000	
629740-AA-8	NSM SUB HLDGS TL (BABSON)		05/08/2019	BABSON CAPITAL MANAGEMENT LLC		(29,800)		
	NTM HLDGS LLC (NORTHSTAR TVL) TLB		10/18/2019	MIHI , LLC		1,431,771	1,500,000	
F6628D-AL-8	NUMERICABLE US TLB-12	D	05/29/2019	JPMORGAN CHASE & CO.		970,000	1,000,000	
	ORBIT PURCHASER LLC DD TL		03/05/2019	Regions Capital Markets		(2,382)		
BAS0V4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		12/17/2019	DIRECT BANK MONTREAL / NESBITT BURNS		(34,478)		
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		01/01/2019	JPMORGAN CHASE & CO.		(972)		
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		06/28/2019	CIT CAPITAL MARKET		1,030,147	1,031,551	
	PQ CORPORATION THIRD AMEND TL B-1		06/13/2019	CREDIT SUISSE		1.000.382	1,000,000	
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		12/02/2019	DIRECT		7,397,016	7,500,000	
76100L-AH-5	RESEARCH NOW GROUP INC TL		06/21/2019	GOLDMAN, SACHS & CO.			1,000,000	
	REVLON CONSUMER PRODUCTS CORP TLB		11/07/2019	. Various		200,968	257 , 136	
77313D-AN-1	ROCKET SOFTWARE INC TL		06/12/2019	Jefferies & Company, Inc.		1,001,896	1,000,000	
74966F-AJ-2 81727P-AB-2	RP CROWN PARENT ITL		05/29/2019			998,750	1,000,000	
82925B-AE-5	SENSATA TECH FIN TOTH AMEND IL.		09/20/2019	Chase Lincoln First Commercial Corporati				
83172D-AJ-8	SMILE BRANDS INC DDTL		10/02/2019	BANK MONTREAL / NESBITT BURNS		666,820	670,367	
	SS&C TECHNOLOGIES HOLDINGS INC TL		09/13/2019	CITIGROUP GLOBAL MARKETS		499,281	500,000	
855031-AQ-3	STAPLES INC TL		05/31/2019	CITIGROUP GLOBAL MARKETS		976,978	1,000,000	
N8233B-AC-6	STARS GROUP HOLDINGS BY USD TL	D.	08/01/2019	DEUTSCHE BANK AG		376,919	375,000	
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		09/19/2019	Various		800,601	1,047,758	
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		06/07/2019	Jefferies & Company, Inc.		986,075	1,000,000	
87422L-AM-2 87876H-AC-4	TALEN ENERGY SUPPLY INTL TL TECOSTAR HOLDINGS INC TL B		07/16/2019	JPMORGAN CHASE & CO.			500,000	
87876H-AC-4 88023H-AC-4	TEMPO ACQUISITION ITL		06/07/2019	. Jefferies & Company, Inc. BANK OF AMERICA/MERRILL LYNCH		1,000,512 997,074	1,000,000 1,000,000	
88046#-AA-5	TEMPO ACQUISITION TIL TEMPESSEE IND ELEC (BABSON) TL		05/20/2019	INTRA-CO. XFER (BOOKTO, ALL LEVELS)		(27,801)		
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		08/02/2019	EXCHANGE		4,875,500	4,925,000	
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		06/06/2019	GOLDMAN, SACHS & CO.		1,000,936	1,000,000	
BAS0ZZ-C2-4	THE SERVICEMASTER COMPANY TLB		11/15/2019	JPMORGAN CHASE & CO.				
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		09/12/2019	JPMORGAN CHASE & CO.		124,673	125,000	
89334G-AX-2	TRANS UNION TLB-5		11/15/2019	EXCHANGE		888,678		
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		05/31/2019	JPMORGAN CHASE & CO.		1,004,156	1,000,000	
90266U-AF-0 91349D-AM-2	UFC HOLDINGS LLC TERM B LOAN UNIVERSAL FIBER SYSTEMS 1ST L TL		08/02/2019	CITIGROUP GLOBAL MARKETS			499,469	
91349D-AM-2 90320E-AC-7	UNIVERSAL FIBER SYSTEMS 1ST L IL		03/21/2019	Various MCRGAN STANLEY		(26,395)	500,000	
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		06/29/2019	BANK OF AMERICA/MERRILL LYNCH		1,002,219	1,000,000	
92531H-AB-3	VERSCEND HOLDING CORP TLB		08/19/2019	JPMORGAN CHASE & CO.		251,548	250,000	
93369P-AB-0	WAND NEWCO 3 INC AKA CALIBER		08/22/2019	BANK OF AMERICA/MERRILL LYNCH		501,581	500,000	
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		08/05/2019	JPMORGAN CHASE & CO.			500,000	
96244U-AB-3	WHATABRANDS LLC TERM B LOAN		11/19/2019	Various		251,144	250,000	
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		06/05/2019	MORGAN STANLEY		998,067	1,000,000	

	Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 2	3	4	5	6	7	8	9
							Paid for Accrued
CUSIP		Date		Number of Shares			Interest and
Identification Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
8299999. Subtotal - Bonds - Unaffiliated Bank Loans					92,303,631	94,577,189	
8399997. Total - Bonds - Part 3					3,947,365,322	3,819,498,608	8,931,633
8399998. Total - Bonds - Part 5					1, 172, 965, 285	1,060,311,408	1,776,496
8399999. Total - Bonds					5,120,330,607	4,879,810,015	10,708,129
S50767-05-2 HENKEL VORZUG	В	12/13/2019	Various	4,789.000	483,881	1.00	,,
S71010-69-8 PORSCHE AUTOMOBIL HOLDING SE	B		CITIGROUP GLOBAL MARKETS	3,999.000	306,233	0.10	
S54971-68-4 VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	08/30/2019	Various	1,261.000	203,880	1.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpet	ual Preferred				993,994	XXX	
23311P-AA-8 DCP MIDSTREAM PARTNERS			BANK OF AMERICA/MERRILL LYNCH	33,000.000	32,600	100.00	1,075
SBJ02V-94-9 ROLLS-ROYCE HOLDINGS PLC SB669W-X9-3 ROLLS-ROYCE NON CUM REDEEM C PREF	B	06/30/201907/19/2019	Various		2,904 2,170	0.00 1.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redee	mable Dreferred	017 19720 19	EXCHANGE		37,675	XXX	1,075
	mable Preferred					XXX	
8999997. Total - Preferred Stocks - Part 3					1,031,669		1,075
8999998. Total - Preferred Stocks - Part 5					718,286	XXX	
8999999. Total - Preferred Stocks		40 (40 (00 10	ALTHORUP OLORAL MARKETO	011.000	1,749,955	XXX	1,075
88579Y-10-1 3M COMPANY S71088-99-1 ABB LTD-REG CMN STK	p	12/13/2019	CITIGROUP GLOBAL MARKETS		57,557 4.029		
57 1088-99-1 ABB LID-HEG CMN SIK	o	10/23/2019	Various	212.000	4,029		
00287Y-10-9 ABBVIE INC			Various Various		365,755		
G1151C-10-1 ACCENTURE PLC		10/01/2019	Various		2,074		
F00189-12-0 ACCOR S.A.	B	12/13/2019	CITIGROUP GLOBAL MARKETS		250,005		
[E7813W-16-3 ACTIVIDADES DE CONSTRUCCION Y SERV	B	08/30/2019	GOLDMAN, SACHS & CO.	6,217.000	236,398		
00508Y-10-2		12/03/201912/18/2019	Various Various				
00724F-10-1 ADDBE INC		12/18/2019	Various Various				
007903-10-7 ADVANCED MICRO DEVICES INC		07/08/2019	Various	13.311.000	372.031		
S59273-75-5 AEGON	В	08/30/2019	GOLDMAN, SACHS & CO.	186,565.000	714,978		
\$60552-08-0 AGC INC	B	09/24/2019	Various	4,300.000	134,375		
00846U-10-1 AGILENT TECHNOLOGIES INC		09/04/2019	Various		126,203		
Q01630-19-5 AGL ENERGY LTD	B	08/30/2019	GOLDMAN, SACHS & CO.		228,919		
001230-10-4 AGNC INVESTMENT REIT CORP			GOLDMAN, SACHS & CO. GOLDMAN, SACHS & CO.				
009158-10-6 AIR PRODUCTS & CHEM	D	11/01/2019	BANK OF AMERICA/MERRILL LYNCH		1,206		
00971T-10-1 AKAMAI TECHNOLOGIES		12/03/2019	Various	81,000	7.084		
SBJ2KS-G2-8 AKZO NOBEL NV	B	01/23/2019	EXCHANGE				
H01301-12-8 ALCON INC	B	04/09/2019	DISTRIBUTION		198,267		
015351-10-9 ALEXION PHARMACEUTICAL INC		12/13/2019	Various	1,773.000	192,318		
016255-10-1 ALIGN TECHNOLOGY INC		08/29/2019	Various		283,421 1.895,606		
102005N-10-0 ALLY FINANCIAL INC		12/03/2019	Various		7,016		
020430-10-7 ALNYLAM PHARMACEUTICALS INC		05/20/2019	GOLDMAN, SACHS & CO.	3.734.000	245.921		
02079K-30-5 ALPHABET INC CLASS A		12/03/2019	Various		25,558		
02079K-10-7 ALPHABET INC CLASS C		12/03/2019	Various		24,232		
S60215-00-1 ALPS ALPINE LTD ALTIC IND. IND. GLADA	B	12/13/2019	CITIGROUP GLOBAL MARKETS	9,400.000	224,399		
02156K-10-3 ALTICE USA INC CLASS A		08/14/201912/18/2019	CITIGROUP GLOBAL MARKETS		3,098		
102208-10-3 ALTRIA GROUP INC.		12/13/2019	Various				
023135-10-6 AMAZON COM INC		10/01/2019	Various		215,510		
G0250X-10-7 AMCOR PLC	D	12/13/2019	Various	21,250.000	224,400		
023586-10-0 AMERCO		12/03/2019	Various	16.000	6,009		
023608-10-2 AMEREN CORP		12/03/2019	Various		1,202		
025537-10-1 AMERICAN ELEC PIIR INC		12/03/201912/03/2019	Various Various		15,948 14,797		
1026874-78-4 AMERICAN INTL GROUP INC		01/31/2019	BANK OF AMERICA/MERRILL LYNCH	4.786.000	206.899		
03076C-10-6 AMERIPRISE FINL INC		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	1,299,000	164,453		
031162-10-0 AMGEN INC		10/01/2019	Various	3,761.000	719,373		
032654-10-5 ANALOG DEVICES INC		11/01/2019	Various		9,500		
SBYYHL-23-3 ANHEUSER BUSCH INBEV SA NV	B	01/31/2019	BANK OF AMERICA/MERRILL LYNCH	14,596.000	1,110,832		
035710-40-9 ANNALY CAPITAL MANAGEMENT IN		09/23/2019	Various	30,896.000	264, 199		
03662Q-10-5 ANSYS INC		08/01/2019	Various	32.000	6,439 5,804		
036752-10-3 ANTHEM INC S60655-86-7 ANZ NATIONAL BANK	p	10/01/2019	Various Various		5,804		
300000-00-1 ANK INHITOWAL DANK	0	12/ 13/2019	Tal I UUS	41,800.000	12,040		

		Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description For	eign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	P MOLLER MAERSK B	cigii	08/07/2019	Various	273.000	287,211	i ai vaiue	Dividends
	PA GROUP UNITS B		12/13/2019	CITIGROUP GLOBAL MARKETS	13,794.000	102,991		
	PACHE CORP		08/29/2019	GOLDMAN, SACHS & CO.		1,009,322		
	PPLE INC.		12/03/2019	Various	269.000	55,936		
	PPLIED INDUSTRIAL TECH INC		12/18/2019	Various	4,460.000	297,806		
	PTARGROUP INC		12/18/2019	Various	5,292.000	601,378		
	RAMAPK		12/03/2019	. Various BANK OF AMERICA/MERRILL LYNCH	1,579.000	58,622		
	RCELORMITTAL SA B. B. CCC CAPITAL GROUP		08/07/201912/03/2019	BANK OF AMERICA/MEHRILL LYNCH	33,163.000			
	RCHER DANIELS MIDLAND CO		09/30/2019	Various	5,949.000	224,818		
	RCONIC INC INC		08/06/2019	BANK OF AMERICA/NERRILL LYNCH	84.000	2.064		
	RGENX B.		12/13/2019	CITIGROUP GLOBAL MARKETS	1,096.000	173,389		
	RISTA NETWORKS INC		08/29/2019	Various	13.000	2,853		
	RISTOCRAT LEISURE LTD B.		05/21/2019	GOLDMAN, SACHS & CO.	13, 191.000	244,455		
	RROW ELECTRONICS INC		12/03/2019	Various	79.000	5,505		
	SPEN TECHNOLOGY		12/18/2019	Various	2,344.000	280,526		
	SSETMARK FINANCIAL HOLDINGS INC		12/20/2019	MORGAN STANLEY	1,949.000			
	STRAZENECA PLC URD USUU.25		10/02/2019	Various Various				
	THENE HOLDING LTD		08/29/2019	GOLDMAN, SACHS & CO.	4,685.000	179,717		
	TINOS ENERGY CORP.		12/03/2019	Various	63.000	6,984		
	UTOLIV INV		05/21/2019	GOLDMAN, SACHS & CO.	5,328.000	357,656		
053332-10-2 AU	UTOZONE INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	11.000			
	VALONBAY CMNTYS INC		11/01/2019	Various	42.000	7,392		
	VIVA ORD GBP0.25		12/13/2019	Various	31,143.000	169,888		
	AKER HUGHES CO		11/04/2019	Various		192, 121		
	ALL CORP COM		12/03/2019	Various	19.000	1,334		
	ALOISE HOLDING NAMEN B. ANCO DE SABADELL S.A. B.		12/13/201912/20/2019	CITIGROUP GLOBAL MARKETS Various				
	ANCO SANTANDER SA EUR 0.5		12/20/2019	Various	216.160.000	894.522		
	ANK AMER CORP COM		10/01/2019	Various	544,000	15,981		
	ANK NEW YORK MELLON CORP		06/30/2019	Various	209.000	9,608		
	ANK NOVA SCOTIA HALIFAX COM B.		08/29/2019	Various	20,352.000	1,078,269		
	ANK OF IRELAND GROUP PLC		12/13/2019	. CITIGROUP GLOBAL MARKETS	29,400.000	165,225		
	ANKINTER B		12/13/2019	CITIGROUP GLOBAL MARKETS	26,763.000			
	ANKUNITED INC		12/18/2019	Various	7,949.000	293,893		
	ARCLAYS ORD GBPO.25 B. ARRICK GOLD CORP COM NPV B.		09/24/2019	Various Various				
	ARHIOX GULD CORP COM NPV		09/18/2019	BANK OF AMERICA/MERRILL LYNCH				
	AUSCH HEALTH COMPANIES INC		12/13/2019	Various	8.233.000	255,075		
	AXTER INTL INC		11/01/2019	BANK OF AMERICA/MERRILL LYNCH	164.000	13,566		
	AYER AG ORD NPV		12/13/2019	Various		1,530,942		
	AYERISCHE MOTOREN WERKS AG B.		09/24/2019	Various	1,322.000	92,566		
	BVA(BILB-VIZ-ARG) EURO.49 B.		09/24/2019	Various	63,198.000	324,515		
	EIGENE ADR REPRESENTING LTD		12/13/2019	CITIGROUP GLOBAL MARKETS	1,028.000			
	ERKLEY W R CORP COM		12/03/2019	Various	95.000	6,817		
	ERKSHIRE HATHAWAY INC - CL B		10/01/2019	Various Various	19.000 4.044.000	3,890 241.039		
	HP BILLITON LTD COMN STOCK B.		12/06/2019	Various Various	4,044.000	241,039		
	ILL COM HOLDINGS INC		12/18/2019	Various	1,987.000			
	IOGEN INC		11/04/2019	Various	4,238.000	1,038,114		
05550J-10-1 BJ/	JAS WHOLESALE CLUB HOLDINGS INC		12/18/2019	Various	11,564.000	271,279		
09227Q-10-0 BL	LACKBAUD INC		12/18/2019	Various	3,159.000	251, 175		
	LACKROCK INC		08/14/2019	. CITIGROUP GLOBAL MARKETS	8.000	3,291		
	NP PARIBAS S.A		10/23/2019	Various	10,486.000	505,317		
	OC HONG KONG HOLDINGS		12/13/2019	CITIGROUP GLOBAL MARKETS	67,000.000	236,916		
	OEING CO		12/03/2019 05/23/2019	Various	16.000 4,105.000	5,941 		
	OLIDEN REDEMPTION SHARES B.		05/23/2019	EXCHANGE DISTRIBUTION	4,105.000			
	OCKING HOLDINGS INC		11/01/2019	BANK OF AMERICA/MERRILL LYNCH	4, 105.000	1,942		
	ORG WARNER INC.		09/04/2019	Various		3,024		
	P PLC B		12/13/2019	Various	173,737.000	1,072,900		
104674-10-6 BR/	RADY CORPORATION		12/18/2019	Various	6,432.000			
	RENNTAG AG B		12/13/2019	CITIGROUP GLOBAL MARKETS	1,006.000	55,373		
110122-10-8 BR	RISTOL MYERS SQUIBB CO		12/03/2019	Various	47,035.000	2,272,933		

SCHEDULE D - PART 3

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	BRIT AMER TOBACCO ORD GBP0.25	В	12/13/2019	Various		1,361,156		
G15540-11-8	BRITISH LAND COMPANY PLC	В	08/30/2019	GOLDMAN, SACHS & CO.	156,920.000	976,293		
	BROADCOM INC		07/03/2019	Various	4.000	1,156		
	BROWN FORM AN CORP CLASS B		01/31/2019	BANK OF AMERICA/MERRILL LYNCH		302,164		
117043-10-9 G16612-10-6	BRUNSWICK CORP. BT GROUP PLC ORD GBP0.05	D	12/18/2019	Various Various				
G16962-10-5	BUNGE LTD	D	08/24/2019	Various	236,446.000	115,210		
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		12/18/2019	Various	2,624.000	356,454		
127097-10-3	CABOT OIL + GAS CORP COM		12/03/2019	Various	390.000	6,127		
12739A-10-0	CADENCE BANCORPORATION CLASS A		12/20/2019	MORGAN STANLEY		156,763		
127387-10-8	CADENCE DESIGN SYSTEMS INC		12/03/2019	Various	116.000	8,000		
127686-10-3	CAESARS ENTERTAINMENT CORP		05/20/2019	GOLDMAN, SACHS & CO.	22,849.000	206,326		
E2427M-12-3	CALXABANK SA	B	12/13/2019	Various	97,746.000	299,275		
133131-10-2 S21705-25-6	CAMDEN PROP		12/03/2019	Various	9.000 5,051.000			
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	08/29/2019	Various BANK OF AMERICA/MERRILL LYNCH	1,141,000	233.978		
143130-10-2	CARMAX INC	٠	02/01/2019	BANK OF AMERICA/MERRILL LYNCH	4.379.000	257,398		
143658-30-0	CARNIVAL CORP		11/01/2019	Various		9,380		
146229-10-9	CARTER'S INC		12/18/2019	Various	2,416.000	259,643		
148806-10-2	CATALENT INC		12/18/2019	Various	8,589.000	456,136		
	CCL INDUSTRIES INC CLASS B	В	12/13/2019	Various	6,708.000	282,798		
S21715-73-5	CON NAT RES COM NPV	B	11/04/2019	Various	25,198.000	676,291		
	CDW CORP/DE CELANESE CORP		09/04/2019	Various	4.000 L 57.000	407 6.983		
150870-10-3 SB57FG-04-7	CELANESE COHP		11/01/2019	Various Various				
15135B-10-1	CENTENE CORP	υ	08/29/2019	Various	8,118.000			
15189T-10-7	CENTERPOINT ENERGY INC		12/03/2019	Various	276.000			
G2018Z-14-3	CENTRICA ORD GBPO.0617284	В	09/24/2019	Various	677,453.000	595,491		
	CENTURYLINK INC		08/29/2019	Various				
156782-10-4	CERNER CORP		12/03/2019	Various	110.000	7,818		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		12/03/2019	Various		12,216		
166764-10-0	CHEVRON CORP		11/01/2019	Various		4,418		
169656-10-5 H1467J-10-4	CHIPOTLE MEXICAN GRILL CHUBB LTD		01/31/2019	BANK OF AMERICA/MERRILL LYNCH				
171798-10-1	CHUBB LTD		12/03/2019	Various Various				
172062-10-1	CINCINNATI FINL CORP		12/10/2019	Various		7,116		
17243V-10-2	CINEMARK HOLDINGS INC		12/18/2019	Various	9,965.000	352,191	•••••	
17275R-10-2	CISCO SYS INC		12/03/2019	Various		3,166		
G1992S-10-9	CISION LTD		12/18/2019	Various	17,387.000	173,347		
172967-42-4	CITIGROUP INC		10/01/2019	Various	235.000	15,635		
174610-10-5	CITIZENS FINANCIAL GROUP		08/29/2019	GOLDMAN, SACHS & CO.	21,334.000	714,537		
	CITRIX SYS INC CK ASSET HOLDINGS LTD		12/03/2019	Various	94.000	10,294		
	CK HUTCHISON HOLDINGS LTD	D	10/24/2019	CITIGROUP GLOBAL MARKETS	2,000.000			
	CLP HOLDINGS LTD	В	10/24/2019	BANK OF AMERICA/MERRILL LYNCH	500.000	5.105		
	COCA COLA CO.		11/01/2019	Various	246.000			
192422-10-3	COGNEX CORP		08/06/2019	Various		42,378		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		11/01/2019	Various	10,304.000	655,630		
20030N-10-1	COMCAST CORP NEW CL A		11/01/2019	Various	469.000	20,048		
200525-10-3	COMMERCE BANCSHARES, INC.		12/18/2019	Various		351,064		
BRSJ39-U3-7	COMMERZBANK AG COMMONIFEALTH BANK OF AUSTRALIA	p	12/13/2019	GOLDMAN, SACHS & CO.				
20337X-10-9	COMISCOPE HOLDING INC	υ	12/13/2019	CITIGROUP GLOBAL MARKETS		359,813		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	В	12/13/2019	Various	3,758,000	286.690		
205887-10-2	CONAGRA BRANDS INC		08/29/2019	Various				
20605P-10-1	CONCHO RESOURCES INC		12/13/2019	Various	4,815.000			
20825C-10-4	CONOCOPHILLIPS		10/01/2019	Various		5,652		
209115-10-4	CONSOLIDATED EDISON INC		12/03/2019	CITIGROUP GLOBAL MARKETS	97.000	8,370		
D16212-14-0	CONTINENTAL AG	В	12/13/2019	Various	8,783.000	1,087,635		
N22717-10-7	CORE LABORATORIES		12/18/2019	Various		211,644		
21871D-10-3 21925Y-10-3	CORPELOGIC INC		12/18/2019	Various Various		232,272 240,743		
219257-10-3	CORNING IN C COM		10/01/2019	Various Various	4,174.000	240,743		
22052L-10-4	CORTEVA INC		06/30/2019	Various Various	14.640	465		
	COSTCO WHS L CORP NEW COM			BANK OF AMERICA/NERRILL LYNCH	112.000			
501(10 0	000.000 2 00.0		1/ 0 1/ 20 10	prints or remaining manner lab. In 111011				

SCHEDULE D - PART 3

Column Part Column Part Column Part Column Part Column Part Column Part Column Part Column Part			Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
Duty Duty	1	2	3	4	5	6	7	8	9
				_					Paid for Accrued
Tribute Color Co		D	-		No. of March		A - 1 - 1 - 0 1	D. Wale	Interest and
Description Company			Foreign					Par Value	Dividends
Table Tabl			B						
Death 1 Column Microsoft			В						
March Company March Ma									
Destrict Common									
Commonweight Comm									
	126650-10-0	CVS HEALTH CORPORATION		05/20/2019	Various		1,376,352		
Description Description									
DECTOR CONTROL CONTR			В						
Section Sect			B						
1980-1-4 1981-1-4			В		EXCHANGE				
			B						
March Marc	J11508-12-4	DATIVA HOUSE INDS JPY50	B						
March Marc	235851_10_2	DANAHER OF RP COM	В						
2794-7-5 2006 1797-1794	K22272-11-4	DANSKE BANK	В						
STYTE-0-1-1-1 SECURITY SERVICE TO 1,700 1,770	237194-10-5	DARDEN RESTAURANTS INC		11/01/2019			1,160		
\$2000-0-2									
\$ \$15 A F (F (F (F F F F F F F F F F F F F F F			В						
1800 CPP 1800 CPP									
1499-9-9 1599-1590 1599			В						
STRIST-9-5-9	24906P-10-9	DENTSPLY SIRONA INC		11/01/2019	Various	4,431.000			
SetTime First A COUNTY TO A			B						
CONSIDER SCHING			В						
25739-19-0 25749-19-0 25749-19-0 25729-19-0 25739-19-0 257			B						
SYMPO-17-7 DIRECT LIKE INSPANCE PLC B. 10/19/20 Various 11/18/00 3.25									
257FF-10-4 SISCIPET COMMUNICATION INC 1007/2019 Veri los 1111:000 15,265 156FF IUL7 CO 1007/2019 Veri los 1111:000 15,655 156FF IUL7 CO 1007/2019 Veri los 1111:000 15,655 156FF IUL7 CO 1007/2019 Veri los 120:000 547 156FF IUL7 CO 1007/2019 Veri los 20:000 547 156FF IUL7 CO 1007/2019 Veri los 20:000 547 156FF IUL7 CO 15,655 150:000 5,740									
25467-10-6 019EF NAT CO			B						
1918/12-10-5 DIE AS B									
25687-10-5 DULHA TREE INC 9,740 120/3/2019 Various 51.00 9,740 256746-10-8 DULHA TREE INC 1,900 10,700 256746-10-8 DULHA TREE INC 1,900 150,641 2,900 150,641 2,900 2,90			В						
SATIFY-62-2 DULAMIA INC S. 05/21/2019 DUMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC S. 05/21/2019 DAMINO BERTY INC DAM	256677-10-5			12/03/2019	Various	61.000	9,740		
SAME DOMINION PERFORM DOMI									
280007-0-8 DOMER CRP	SB41P9-G2-2		В		GOLDMAN, SACHS & CO.				
					RANK OF AMERICA/MERRILI LYNCH				
28924-40-1 E TRUE F INNICIAL COPP									
D2491-13-3 E. ON AG DMN SIK B 12/13/2019 CTITIGROUP GLOBAL MARKETS 26,643.000 270,126 CTITIGROUP GLOBAL MARKETS 28,612.000 1,094,655 CTITIGROUP GLOBAL MARKETS 28,12.000 1,094,655 CTITIGROUP REPORTERTY 3,286.000 428,778 CTITIGROUP REPORTERTY 3,286.000 428,778 CTITIGROUP GLOBAL MARKETS 3,286.000 428,778 CTITIGROUP GLOBAL MARKETS 3,286.000 428,778 CTITIGROUP GLOBAL MARKETS 3,286.000 428,778 CTITIGROUP GLOBAL MARKETS 3,286.000 428,778 CTITIGROUP GLOBAL MARKETS 3,286.000 428,778 CTITIGROUP GLOBAL MARKETS 47,000 2,298 CTITIGROUP GLOBAL MARKETS 47,000 2,298 CTITIGROUP GLOBAL MARKETS 47,000 2,298 CTITIGROUP GLOBAL MARKETS 47,000 2,298 CTITIGROUP GLOBAL MARKETS 47,000 47,000 42			В						
277598-10-4									
277736-10-1			D						
277422-10-0 EASTMAN CH BILL CO									
278685-10-3	277432-10-0	EASTMAN CH EM CO COM		09/04/2019	Various	47.000	2,993		
278642-10-3 EBAY INC 12/03/2019 Various 241.000 9.222									
278865-10-0 ECOLAB INC 11/01/2019 Various 6.000 1,169 281020-10-7 EDISN INIT E									
281020-10-7 EDISON INTL									
S80072-00-3 EISAI LTD B									
532457-10-8 ELI LILLY & CO			B	09/24/2019		5,200.000	261,647		
291011-10-4 EMERSON ELEC CO			В						
E41759-10-6 ENAGAS S.A. B. 12/13/2019 CITIGROUP GLOBAL MARKETS									
\$24661-49-8			В						
292505-10-4 ENCANA CORP COM NPV B. .12/13/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12/18/2019 Various .12/18/2019 .12	S24661-49-8		В	12/13/2019			48,011		
29364G-10-3 ENTERGY CORP	292505-10-4		В	12/13/2019					
29404K-10-6 ENVESTNET INC									
	29415F-10-4	ENVISTA HOLDINGS CORP		12/18/2019	Various	5,640,000	161.992		
25875P-10-1 ECG RESIOUR CES INC COM 12/13/2019 Various									

SCHEDULE D - PART 3

		Shov	ving All L	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	EQUITY LIFESTYLE PROPERTIES	В	08/30/2019	Various	49,797.000			
	EQUITY RESIDENTIAL SHIBEN IN		11/01/2019	Various	52.000	7,300		
	ERIE IDENNITY CO CL A		12/03/2019	Various	37.000	7,688		
S52898-37-6	ERSTE GROUP BANK	В	12/13/2019	Various	11,921.000	431,788		
	ESSEX PROPERTY		12/03/2019	Various	25.000	7,570		
	ESSILORLUXOTTICA SA	B	05/21/2019	GOLDMAN, SACHS & CO. CITIGROUP GLOBAL MARKETS	2,390.000			
	EVERGY INC	В	12/13/2019	Various				
	EVONIK INDUSTRIES AG	В	12/13/2019	CITIGROUP GLOBAL MARKETS	.5, 195.000			
811054-40-2	EW SCRIPPS CLASS A		12/18/2019	Various	9,474.000	142,895		
	EXACT SCIENCES CORP		12/13/2019	Various	3,113.000	271,454		
	EXELON CORP COM		12/03/2019	Various	119.000	5,367		
	EXPEDIA IN C DEL COM		12/13/2019	Various				
	EXXON MOBIL CORP		12/03/2019	Various	67.486.000	5.244.628		
30303M-10-2	FACEBOOK INC		12/03/2019	Various	1,679.000	281, 182		
	FACTSET RESEARCH SYSTEMS		12/18/2019	Various		125,838		
	FAIRFAX FINL HLDGS SUB-VTG COM NPV	В	12/13/2019	Various		354,895		
	FAMILYMART CO LTD	В	12/13/2019	Various	8,100.000			
G3421J-10-6	FERGUSON LTD		05/21/2019	Various				
	FERRARI W	В	03/21/2019	GOLDMAN, SACHS & CO.	398.000			
	FIAT CHRYSLER AUTOMOBILES NV	B	08/07/2019	Various	8,232.000			
	FIDELITY N ATL INFORMATION SVC COM		12/03/2019	Various	107.000	14,065		
	FIFTH THIRD BANCORP		12/03/2019	Various	23,391.000	615,888		
	FINECOBANK BANCA FINECO	В	08/07/2019	BANK OF AMERICA/MERRILL LYNCH MORGAN STANLEY	29,040.000	290,667		
	FIRST FINL BANCORP FIRST HAWAIIAN INC		12/20/2019	Various	9,638.000 10,022.000			
	FIRST HORIZON NATL CORP		12/20/2019	Various	16,700.000	277.953		
335934-10-5	FIRST QUANTUM MINERALS LTD	В	12/13/2019	Various	23,314.000	200,942		
337738-10-8	FISERV INC COM		12/03/2019	Various	107.000	12,243		
34354P-10-5	FLOWSERVE CORPORATION		08/29/2019	GOLDMAN, SACHS & CO.	3,797.000	160,088		
	FLUTTER ENTERTAINMENT PLC FOCUS FINANCIAL PARTNERS INC CLASS	В	08/07/2019	BANK OF AMERICA/MERRILL LYNCH	2,398.000 7,972.000			
	FORD MTR C 0 DEL COM PAR U		12/ 18/2019	Various Various	199.000	231,767		
	FORTESCUE METALS GROUP LTD	В	08/30/2019	Various	25,736.000	135, 195		
34959J-10-8	FORTIVE CORP		08/14/2019	CITIGROUP GLOBAL MARKETS	45.000	3,030		
	FORTUNE BRANDS HOME AND SECURITY INC		12/18/2019	Various	4,807.000	316,519		
	FRANCE TELECOM	В	12/13/2019	Various	4,605.000	67,963		
	FRANKLIN RES INC FREEPORT MCMCRAN INC		12/03/2019	Various Various	6,123.000 11,824.000	162,821 152,175		
	FRESENIUS MEDICAL COM STK	R	08/30/2019	Various	5,271,000			
D27348-12-3	FRESENIUS SE & CO KGAA	В	08/07/2019	Various	9,294.000			
B44170-10-6	GALAPAGOS NV	В	12/13/2019	Various	746.000	135,474		
	GALAXY ENTERTAINMENT GROUP LTD	B	05/21/2019	GOLDMAN, SACHS & CO.	34,000.000	207, 175		
	GALP ENERGIA SCPS SA GATES INDUSTRIAL PLC	В	08/30/2019	GOLDMAN, SACHS & CO.				
	GCI LIBERTY INC CLASS A		08/06/2019			236,065		
	GCP APPLIED TECHNOLOGIES INC		12/18/2019	Various	10.968.000	247,749		
D28304-10-9	GEA GROUP AG	В	12/13/2019	CITIGROUP GLOBAL MARKETS	3,407.000			
	GENERAC HOLDINGS INC		12/18/2019	Various	2,879.000	291,019		
	GENERAL MLS INC		11/01/2019	Various	3,731.000	167,044		
	GENERAL MOTORS CO	D	12/03/2019	Various		2,304 144,757		
	GENUINE PARTS CO	D	12/13/2019	Various	67.000	144,757		
	GILDAN ACTIVEWEAR INC.	В	12/03/2019	CITIGROUP GLOBAL MARKETS	3,463.000			
375558-10-3	GILEAD SCIENCES INC		11/04/2019	Various	6,987.000	455,438		
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	В	11/05/2019	Various	40,301.000	134,926		
37940X-10-2	GLOBAL PAYMENTS INC.		12/03/2019	Various	61.000	10,823		
	GODADDY INC CLASS A		08/14/2019	Various BANK OF AMERICA/MERRILL LYNCH	42.000	3,148 1,252,215		
	GOLDMAN SA CHS GROUP INC GREAT-WEST LIFECO INC	R	01/31/2019	GOLDMAN, SACHS & CO.	6,324.000 3.070.000	1,252,215		
	GROUPE DANONE	В	10/02/2019	CITIGROUP GLOBAL MARKETS		8,548		
	GRUBHUB INC	-	12/18/2019		3,142.000	144,575		
			0, 2010		,			

SCHEDULE D - PART 3

		Shov	wing All L	ong-Te	rm Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4		5	6	7	8	9
									Paid for Accrued
CUSIP	December	-	Date		No. of Woods	Number of Shares	A . I I O I	D	Interest and
Identification 40171V-10-0	Description GUIDEWIRE SOFTWARE INC	Foreign	Acquired 12/18/2019		Name of Vendor	of Stock 2,580.000	Actual Cost	Par Value	Dividends
	HAIN CELESTIAL GROUP INC		01/31/2019		S	3,698.000	272,00867,784		
	HARTFORD FINANCIAL SVCS GRP		11/01/2019		F AMERICA/MERRILL LYNCH	1,421.000			
	HD SUPPLY HOLDINGS INC		12/03/2019	Variou		157.000	6, 153		
	HEALTHEQUITY INC		12/18/2019		S	3,212.000 3,343.000	241,409		
	HENNES & MAURITZ SEKO.25'B'	B	08/07/2019	Vario					
426281-10-1	HENRY JACK & ASSOCIATES	D	12/03/2019		s	44.000			
427866-10-8	HERSHEY COMPANY		11/01/2019	Variou	s	1,253.000			
	HESS CORP		08/06/2019		F AMERICA/MERRILL LYNCH	2,057.000	111,078		
	HEWLETT PACKARD ENTERPRISE HILTON WORLDWIDE HOLDINGS INC		12/03/2019	Variou	S		1,131 400.181		
	HISCOX LTD	B	12/13/2019		OUP GLOBAL MARKETS	7,396.000	132.934		
	HOLCIM	В	10/23/2019		OUP GLOBAL MARKETS	200.000	9,813		
	HOLLYFRONTIER CORP		12/03/2019	Variou		122.000	6,327		
	HOLOGIC, INC.		12/03/2019	Variou			6,623		
	HONE DEPOT INC		12/03/2019	Variou		81.000 91.000			
	HONGKONG LAND HOLDINGS LTD	D	08/30/2019		s	49.800.000	271.919		
440452-10-0	HORMEL FOODS CORP		11/01/2019	Variou		46.000	1,906		
	HOST HOTELS & RESORTS INC		11/01/2019			402.000	7,677		
	HP INC	n	11/01/2019	Variou		111.000	2, 138		
	HSBC HOLDINGS PLC OWN STK	В	12/13/2019	Vario	OUP GLOBAL MARKETS	243,587.000 6.973.000	1,858,459		
SB288C-92-0	IBERDROLA	В	07/04/2019		DIV.	8.293.970	59.078		
450828-10-8	IBERIABANK CORP		12/18/2019	Variou	s	3,304.000	250, 143		
	ICU MEDICAL		12/18/2019	Variou	S	1,492.000	278,068		
	IDEX CORP ILLUMINA INC		12/03/2019		s	42.000	7,019		
452327-10-9 453038-40-8	IMPERIAL OIL LTD		08/06/2019	Variou	s	262.000			
S04544-92-0	IMPERIAL TOBACCO GROUP	В	12/13/2019	Variou		22,246.000	515, 185		
45337C-10-2	INCYTE CORPORATION		05/20/2019		N, SACHS & CO.	3,035.000	233, 179		
	ING GROEP NV	B	10/14/2019	Variou		29,521.000	305,457		
G47791-10-1 457187-10-2	INGERSOLL-RAND PLC INGREDION INC		09/04/2019		S		737 5,901		
	INPEX CORP	R	11/05/2019		S	39,300.000			
	INTEL CORP		10/01/2019	Variou			3,640		
SBDD54-N3-0	INTER PIPELINE LTD	В	05/21/2019		N, SACHS & CO	59,875.000	933,604		
459200-10-1 460146-10-3	INTERNATIONAL BUSINESS MACHINES CORP INTERNATIONAL PAPER CO		12/03/2019	Variou Variou			36,690		
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/04/2019	Variou		3,187.000			
	INTESA SANPAOLO EURO.52	В	05/21/2019		N, SACHS & CO.	141,768.000	314, 157		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		08/29/2019		N, SACHS & CO.	1,242.000			
	INTUIT INC.		11/01/2019	Variou		7.000	1,790		
	INTUITIVE SURGICAL INC		08/14/2019	Vario	S	6.000 4,425.000	3,003		
	INVESCU LID		12/03/2019		S	4,425.000	1,710		
S64671-04-3	I SUZU MOTORS LTD	В	08/30/2019		S	37,000.000			
	ITV PLC ORD GBPO.10	В	12/13/2019		S	58,050.000	105,972		
	JACOBS ENGINEERING GROUP INC	D	12/03/2019	Variou		9.000	783		
	JAMES HARDIE INDUSTRIES CDI PLC	B	05/21/2019		N, SACHS & CO.	3,643.000	45,013 171,486		
	JAPAN RETAIL FUND INVT	В	12/13/2019	Variou			262,265		
J27869-10-6	JAPAN TOBACCO INC JPY50000	В	08/30/2019			15,300.000			
	JFE HOLDINGS INC	В	09/24/2019		S	55,500.000	673,072		
	JOHNSON & JOHNSON JOHNSON CONTROLS INTERNATIONAL PLC		11/01/2019	Vario			8,092		
	JOHNSON MATTHEY PLC	B	12/03/2019	Variou	s	214.000 5,198.000			
	JONES LANG LASALLE INC.		05/20/2019	Variou		2,218.000	291, 187		
46625H-10-0	JP MORGAN CHASE & CO		12/03/2019	Variou	s		4,564		
	JUNIPER NETWORKS INC		11/01/2019	Variou		6.000	162		
	JXTG HOLDINGS INC	B	12/13/2019	Variou	S	147,200.000			
	KANSAI ELECTRIC POIIER INC	B	12/13/2019 05/21/2019		OUP GLUBAL MARKETS				
	KANSAS CITY SOUTHERN				F AMERICA/MERRILL LYNCH	48.000	7,017		
4001/0-30-2	VANDAD CLIT DUTILEMM		1/01/2019	BANK	r AMERICA/MERKILL LINCT	48.000			

SCHEDULE D - PART 3

		Sho	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	KAR AUCTION SERVICES INC		12/18/2019	Various	8,260.000 1,828.000			
	KBC GROUP NV	B	12/13/2019	CITIGROUP GLOBAL MARKETS	1,500,000	93.055		
	KELLOGG CO.	D	08/14/2019	Various				
SB3SGM-V5-2	KEYERA CORP	В	09/30/2019	BANK OF AMERICA/MERRILL LYNCH		406,948		
	KIKKOMAN CORP	В	12/13/2019	CITIGROUP GLOBAL MARKETS	2,700.000	139,089		
	KIMBERLY-CLARK CORP		11/01/2019	Various	77.000	10,167		
	KINCO REALTY CORP		06/04/2019	Various Various		3,223 10.021		
	KINGFISHER ORD GBPO.157142857	В	09/24/2019	Various	112,895.000	280,014		
49714P-10-8	KINSALE CAPITAL GROUP INC		12/20/2019	Various	3,090.000			
	KNIGHT-SWIFT TRANSPORTATION HOLDIN		12/18/2019	Various		296,811		
	KOHLS CORP		08/29/2019	Various		291,238		
	KONTOUR BRANDS INC	В	08/30/2019	GOLDMAN, SACHS & CO. DISTRIBUTION				
	KOSE CORP	В	12/13/2019	CITIGROUP GLOBAL MARKETS	500.000	74.892		
	KRAFT HEINZ ORD		08/29/2019	GOLDMAN, SACHS & CO.	21,748.000	550,876		
	KROGER CO		08/06/2019	Various'		270,236		
	KUBOTA CORP	В	04/12/2019	GOLDMAN, SACHS & CO.	5,300.000			
	L3HARRIS TECHNOLOGIES INC		11/01/2019	Various	1,368.000	211,950		
	L'AIR LIQUIDE S.A.	B	11/01/2019	BANK OF AMERICA/MERRILL LYNCH	42.000	6,994 83,823		
	LAND SECURITIES GROUP REIT PLC	В	08/30/2019	Various				
515098-10-1	LANDSTAR SYSTEMS INC		12/18/2019	Various	2,393.000			
	LANXESS AG	B	12/13/2019	CITIGROUP GLOBAL MARKETS	1,901.000	128,962		
G54050-10-2	LAZARD LTD CL A		12/18/2019	Various	7,455.000	290,264		
	LCI INDUSTRIES LEAR CORP		12/18/2019	Various Various	3,560.000 5,202.000			
	LEGAL & GENERAL GP ORD GBP0.025	R	08/30/2019	GOLDMAN, SACHS & CO.				
	LEIDOS HOLDINGS INC		11/01/2019	Various	13.000	1.010		
Q55368-11-4	LEND LEASE GROUP	В	07/09/2019	Various	19,703.000			
	LENNAR COR P CL A		12/03/2019	Various	4,284.000	206,365		
	LIBERTY BROADBAND CORP SERIES C		12/13/2019	Various	2,154.000	253,380		
	LIBERTY GLOBAL PLC SERIES A LIBERTY GLOBAL PLC SERIES C	C	12/03/2019	Various Various	142.000 6,291.000	3,401		
	LIBERTY NEDIA LIBERTY SIRIUSXM COR	D	10/01/2019	Various		405		
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/04/2019	Various	7.000	285		
	LINCOLN ELEC HLDGS		12/18/2019	Various	4,365.000	421,381		
534187-10-9	LINCOLN NA TL CORP IN COM		08/29/2019	Various		418,205		
	LINDE PLC	D	09/04/2019	Various	5,148.000 114.000			
	LIXIL GROUP CORP	B	12/13/2019	Various	5,200.000			
	LLOYDS BANKING GROUP PLC	В	09/24/2019	CITIGROUP GLOBAL MARKETS	1,337,739.000			
539830-10-9	LOCKHEED MARTIN CORP		11/01/2019	BANK OF AMERICA/MERRILL LYNCH		14,686		
	LONZA GROUP AG	В	12/13/2019	Various	1,432.000	438,718		
	LOWES COS INC USD0.50		08/14/2019	CITIGROUP GLOBAL MARKETS		3,088		
	LUNDIN PETROLEUM	D	08/07/2019	Warious		15,029		
	M & T BANK CORP		09/04/2019	Various	49.000	8,252		
554382-10-1	MACERICH COMPANY		08/14/2019	CITIGROUP GLOBAL MARKETS	104.000			
	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	В	08/06/2019	Various	7,908.000	376,161		
	MAKITA CORP	В	08/30/2019	GOLDMAN, SACHS & CO.		237,467		
	MARATHON OIL CORP		11/04/2019	Various Various	41,029.000 6,031.000			
	MARKS & SPENCER GP ORD GBP0.25	B	12/03/2019	VARTIOUS		408,481		
	MARUBENI	В	08/30/2019	GOLDMAN, SACHS & CO.				
574599-10-6	MASCO CORP		12/03/2019	CITIGROUP GLOBAL MARKETS		6,855		
	MASTERCARD INC CLASS A		10/01/2019	Various	31.000	8,395		
	MAXIM INTEGRATED PRODUCTS		12/03/2019	Various		7,067		
	MAZDA MOTOR CORP MCDONALDS CORP	в	12/13/2019	Various Various	34,100.000	304,8381,991		
	MEDALLIA INC		12/18/2019	Various Various	2,766.000			
	MEDIOBANCA BANCA DI CREDITO FINANZ	В	08/30/2019	Various	50,066.000	496,688		
G5960L-10-3	MEDTRONIC PLC		11/01/2019	Various		31,378		
SB60DQ-V3-9	MEIJI HOLDINGS LTD	В	12/13/2019	CITIGROUP GLOBAL MARKETS	1,900.000	129,344		
•	·							·

SCHEDULE D - PART 3

Column C			Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
Description	1	2	3	4	5	6	7	8	-
									Paid for Accrued
Second Second Secon									Interest and
September Sept			Foreign					Par Value	Dividends
Common C			В						
Section Column			R				3,588 253 815		
Date			D						
Deck 100				05/20/2019 .					
Section Sect									
Machine Mach									
March Marc			D						
DEST-101 STEAM OF THE PROPERTY OF THE PROP			В						
SQUART S	S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B						
September December			B						
Section 2-9 U.S. (1995) Section 2-9 U.S. (1995) Section 2-9 U.S. (1995) Section 2-9 U.S. (1995)									
PROPER 1997									
March Marc									
1969-19-5 1970 1					Various				
A Trans. A Trans.	SB1CRL-C4-3	MONDI PLC	В	08/07/2019 .	BANK OF AMERICA/MERRILL LYNCH	34,482.000			
Decompose Deco									
SSME-TO-1			D						
SSS-NOT-10-10 SSS NOT-10-1			В						
Mayes 1-9									
STORE STOR	N59465-10-9								
MITCH MITC			В						
STRIPPS									
STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE STOTI-T-1- WITCHING LIBEL 1982 DIE WITCHING LIBEL 1			D						
SYTHETO-10- NOTIFICE HIS PROPERTIES 1778/200 1760 28.000			D						
SSSS-1-1-9 NET_ASPELLA EN COMMUN STOCK D. 06/30/2019 Tell rosp SSSS-1-1-9 NET_ASPELLA EN COMMUN STOCK D. 10/10/2019 Tell rosp SSSS-1-1-9 Tell rosp									
Section Sect	63845R-10-7	NATIONAL VISION HOLDINGS INC		12/31/2019		915.000			
STEAD PRODUCTION STEAD PRODU			В						
SETTION SETT		NESTE	B						
Set 1.0-16 SET 1.1 1.0 S. 1.0 S. 1.0 S. 1.0 S. 1.0 S. 1.0 S. S. S. S. S. S. S.			В						
SESTIPATION SECTION									
SECTION SEPTIC RESERVATION TO COMPANY									
56193-10-6 NEMBRY GLOCKP CVP			В						
FESCHIP SETTER DEFET NO	651229-10-6								
SESSEN -0-1 SETTER DERBY INC 1,200/2019 Various 5,000 1,129 5,500 1,129 5,500 3,180 5,5180-8 MIESEN HUNIS PLC U. B 1,170 / 120 MIESEN HUNIS PLC U. B 1,170 / 120 MIESEN HUNIS PLC U. B 1,170 / 120 MIESEN HUNIS PLC U. B 1,200 MIESEN HUNIS PLC U. B 1,200 MIESEN HUNIS PLC U. B 1,200 MIESEN HUNIS PLC U. B 1,200 MIESEN HUNIS PLC U. B MIES									
665140-10-3 NIKE NIC D.B. D.B									
65410-10-13 NIKE INC									
Seafary-11-0 NITTO DENKO COPP S. 06873-72-019 Various Seafary-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC S. 062874-11-0 N. LIGHT INC		NIKE INC CL B							
E6587R-10-0 N. I.GHT INC			В						
NB-60028-10-7 NN GRULP W B. 08/30/2019 CLIDIAN, SACRS & CO. 2,376 000 8.0 0.00			В						
SS0029-13 NKIA DVI LEIRD .06 B. 12/13/2019 Various 123, 278,000 440, 825 12, 58090-15-9 NMBAR HLDINGS INC B. 08/07/2019 Various 8. 08/07/2019 Various 9. 08/07/2019 Various 9. 08/07/2019 Various 9. 08/07/2019 Various 9. 08/07/2019 Various 9. 08/07/2019			B						
1,55009-15-9 NMMRA HOLDINS INC B. 0,8707/2019 Various 87,400,000 2,79,568 88/72P-JB-9-B NORDEA BANK B. 0,8703/2019 GOLDMAN, SACHS & CO. 175,218,000 1,700,391 1,75,218,000			В						
655844-10-8 NORFOLK SOUTHERN CORP 10/01/2019 Various 18.000 3,080 18.000 19.000	J59009-15-9	NOMURA HOLDINGS INC	В	08/07/2019	Various	87,400.000			
R61115-10-2 NORSK HYDRO ASA COMMON STOCK B 12/13/2019 Various 12/03/2019 Vari			В						
66807-10-2 NORTH-ROP GRUMMAN CORP 12/03/2019 Various 32.000 11,729 668074-30-5 NORTH-ROSTERN CORP 12/18/2019 Various 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,409 5,229.000 374,000									
688074-30-5 NORTHINESTERN CORP 12/18/2019 Various 5,229.000 374,409 668771-10-8 NortonLife Lock Inc 11/05/2019 EXCHANGE 4,008.000 96,954 9,000 17/05/2019 Various 3,008.000 147,023 9,009.000 17/05/2019 Various 5,009.000 17/05/2019 Various 3,008.000 147,023 9,009.000 17/05/2019 Various 5,009.000 17/05/2019 Various 5,009.000 17/05/2019 Various 12/05/2019 Various 12/05/2019 Various 12/05/2019 Various 14/06.000 8,009.000 17/05/2019 Various 14/06.000 8,009.000 17/05/2019 Various 14/06.000 14/06.			D						
66871-10-8									
SBHC8X-90-3 NOV0-NORDISK B ORD B 10/14/2019 Various 568.000 27,821 670364-10-5 NUCDR CORP. 12/03/2019 Various 140.000 8,204 67046-10-4 NVIDIA CORP 11/01/2019 Various 2,406.000 346.741 SB0F9V-20-4 OCBC BANK B 10/16/2019 CITIGROUP GLOBAL MARKETS 100.000 792 674599-10-5 OCCIDENTAL PETROLEUM CORP 11/04/2019 Various 18,706.000 827,366 566561-06-9 ODAKYU ELECTRIC RAILWAY LTD B 12/03/2019 Various 3,700.000 88,497 670837-10-3 OCE ENERGY CORP 12/03/2019 Various 156.000 6,218									
670346-10-5 NUCR CORP. 12/03/2019 Various									
67066G-10-4 NVIDIA CORP			В						
SB0F9V-20-4 OCBC BANK B 10/16/2019 CIT IGROUP GLOBAL MARKETS 100.000 792									
674599-10-5 CCCIDENTAL PETROLEUM CORP 1.1704/2019 Various 1.8,706.000 827,366			R						
\$66561-06-9 ODAKYU ELECTRIC RAILWAY LTD B. 12/13/2019 CITIGROUP GLOBAL MARKETS 3,700.000 88,497 670837-10-3 OGE ENERGY CORP 12/03/2019 Various 156.000 6,218			·						
670837-10-3 OGE ENERGY CORP 12/03/2019 Various 156.000 6,218			В						
00,000,0040 00,	670837-10-3	OGE ENERGY CORP		12/03/2019 .	Various		6,218		
S66576-04-2 OIL SEARCH LTD B	\$66576-04-2	OIL SEARCH LTD	В	08/30/2019 .	GOLDMAN, SACHS & CO.	104,041.000	466,301		

SCHEDULE D - PART 3

1 2 3 4 5 Name of Virence Name of			Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
Color Procession Processi	1	2	3	4	5	6	7	8	-
				_					
Transfer of the Community of the Commu		5			N. C.			5 1/1	
			Foreign					Par Value	Dividends
Part									
March 1			В						
1982 50 50 50 50 50 50 50 5									
Personal Section Filter Section Sect			B						
Depart Specific									
PTD-10-1			В						
	Q71610-10-1	ORIGIN ENERGY LTD	В	08/30/2019	GOLDMAN, SACHS & CO.	54,750.000	281, 154		
\$17000 Feb. \$1,0000			В						
			В						
Description Company	.l62320-11-4		B						
Procedure Comment Co			В						
Page Page									
September Process Pr									
\$70,000 \$70,									
STATE STAT									
Procedure Proc	J41121-10-4 F		В	11/05/2019	Various	82,100.000	680,795		
1907-19-3									
Second S									
17540-0-1-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0			B						
\$60,000 \$60,	713448-10-8 F	PEPSICO INC.			Various				
FINEST S. EXECUTE SERIES B. 0.078/2018 0.0000, \$40.00 0.0000, \$40.00 0.0000 1.0000									
F7/25 W			B						
Times 10-0			в						
Find Find									
27/18/10-10 PLASE FIRES INC CLASS à 17/18/2019 Var incs 2,111 000 11,526	718546-10-4 P	PHILLIPS 66		12/03/2019			675, 140		
89877-10-5 PM, FF IN SC 900 PM									
Table Public Market Ma									
12/8/2019 12/8	731068-10-2	THE FINE SVES GROUP INC.							
Season Policy Company Season Policy									
78907F-0-3 PURE INTERATIONS INC 12/18/2019 Various 2,346,000 220,676 79080F-10-10 79080F-10-2 79080F-10-10 79080F-10-2 79080F-10-10 79080F-10-2 79080F-10-10 7			B						
798451-10-3 PO GROP PELIDINGS INC 12/18/2019 Various 15.671.000 256.866 12/18/2019 Various 1.5671.000 255.866 12/18/2019 Various 1.5671.000 255.54 12/18/2019 Various 1.5671.000 255.54 12/18/2019 Various 1.5671.000 255.54 12/18/2019 Various 1.5671.000 255.54 12/18/2019 Various 1.5671.000 244.642 12/18/2019 Various 1.5671.000 244.642 12/18/2019 Various 1.5671.000 244.642 12/18/2019 Various 1.5671.000 244.642 12/18/2019 Various 1.5671.000 244.642 12/18/2019 Various 1.5671.000 3.465.000 3.465.000 3.465.000 3.465.000 3.465.000 3.56			В						
TAUSDITION CLASS A									
TAY2TB-10-9 PRICER & GAMBLE 0	74051N-10-2 P	PREMIER INC CLASS A		12/18/2019	Various	6,768.000			
G7899-10-0 PRILENTIAL COPP S. 12/13/2019 Various S. 38,880.000 5.16,750 T44300-10-9 PRILENTIAL FIN. INC 10,061.000 9,0719 T44300-10-9 PRILE ISTORAGE 1,000 9,9779 T44573-10-6 PRILE ISTORAGE 1,000 9,9779 T44573-10-6 PRILE ISTORAGE 1,000 1,16.32 T44573-10-1 PRILE GRUP T. 15,000 5.06 T. 15,000 T									
TA4400-10-2 PRUENTIAL FINL INC 0.8729/2019 GUDIANI, SANS & CO 1.0,061.000 90.151 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10 1.74400-10-10-10-10 1.74400-10-10-10-10-10-10 1.74400-10-10-10-10-10-10-10-10-10-10-10-10-1									
TA4600-10-9			U						
74586-10-0 PULTE GROUP INC 12/03/2019 Various 15.000 5.60	74460D-10-9 P	PUBLIC STORAGE		12/03/2019	Various	41.000	9,779		
603656-10-0 PIH CORP PIH CORP .08/29/2019 GOLDIAN, SACHS & CO. .7,426.000 .564,447 .747361-10-9 .02 HLD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-7 .04 LD INSS INC .747361-10-1 .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .04 LD INSS INC .747361-10-1 .7									
74736L-10-9 Q2 HUDINGS INC 12/18/2019 Various 4,108.000 325,659 S8YXSS-99-6 01AGEN NV 5,139.000 157,423 747316-10-7 0JUKEP CHEMICAL CORP 12/18/2019 Various 2,045.000 325,659 747316-10-3 0JULCOMM INC 18,526.000 157,423 747525-10-3 0JULCOMM INC 08/29/2019 Various 18,526.000 1,055,056 74834L-10-0 0JEST DIAGNOSTICS INC 1,1071/2019 Various 9,900 9,991 749807-10-7 R L L CORP 1,2718/2019 Various 3,784.000 345,991 862295-97-7 RAKUTEN INC 8 12/13/2019 Various 19,000.000 162,201 86419-95-9 RAIGNY HEALTH CARE LTD 8 0,5/21/2019 Various 3,069.000 128,493 755498-10-4 RBC BEARING INS 12/18/2019 Various 2,370.000 3,489 756109-10-4 REALTY INCOME CORP 12/03/2019 Various 2,370.000 1,584.000 1,594.000 759351-60-4 REALTY INCOME CORP 1,000.000 1,19917 759351-60-4 REINISTRANCE GROUP PILC 8 1,1105/2019 Various 5,000 1,19917 759351-60-4 REINISTRANCE GROUP PILC 8 1,1105/2019 Various 5,000 7,091 674966-10-3 REINISTRANCE GROUP MIRRICAL INC									
SBYXSE-99-6 OIAGEN NV 11/05/2019 CITIGROUP GLOBAL MARKETS 5, 139.000 157, 423 747316-10-7 QUAKER CHEMICAL CORP 12/18/2019 Various 2, 045.000 329.881 12/18/2019 Various 2, 045.000 329.881 12/18/2019 Various 2, 050.000 329.881 12/18/2019 Various 2, 050.000 329.881 12/18/2019 Various 2, 050.000 329.881 12/18/2019 Various 2, 050.000 329.881 12/18/2019 Various 2, 050.000 329.881 12/18/2019 Various 2, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 329.881 12/18/2019 Various 3, 050.000 3, 050.									
747316-10-7 QUAKER CHEMICAL CORP. 12/18/2019 Various 2,045.000 329,881									
74894L-10-0 QLEST D1A9NOSTICS INC 99.000 9.991 11/01/2019 Various 99.000 9.991 12/18/2019 Various 99.000 9.991 12/18/2019 Various 99.000 99.901 12/18/2019 Various 99.000 99.000 99.901 12/18/2019 Various 99.000 99.	747316-10-7 0			12/18/2019		2,045.000	329,881		
T49607-10-7 R L I CORP. 12/18/2019 Various 3,784.000 345.991 S92295-97-7 RAKUTEN INC B. 12/13/2019 Various 19,000.000 162.201 S60419-95-9 RAINAY HEALTH CARE LTD B. 0.5/21/2019 Various 3,069.000 12/18/2019 Various 3,069.000 383.154 S75248-10-4 RBC BEARING INS 12/18/2019 Various 2,370.000 383.154 S76109-10-4 REALTY INCOME CORP 12/03/2019 Various 12/03/2019 Various 12/03/2019 Various 15/									
862295-97-7 RAKUTEN INC B 12/13/2019 Various 19,000.000 162,201 980419-95-9 RAINSAY HEALTH CARE LTD B 05/21/2019 Various 3,069.000 128,493 755249-10-4 REGERATING INS 2,370.000 381,54 381,54 756109-10-4 REALTY INCOME CORP 12/03/2019 Various 20.00 7,691 674079-10-7 RECKLITT BEDKKISER GROUP PLC B 11/05/2019 Various 1,584.000 1,19,917 759351-60-4 REINSLANCE GROUP AIRERICA INC 0,8701/2019 Various 5,500 732 674866-10-3 REINAL SSANCE RE HOLDINGS LTD 11/01/2019 Various 3,500 6,384									
S80419-95-9 RAMSAY HEALTH CARE LTD B .05/21/2019 Various .3,069.000 .128,493 .755249-10-4 RBC BEARING INS .2,370.000 .383,154 .75649-10-4 RELITY INCOME CORP .12(03/2019 Various .100 .76400 .7691 .769351-60-4 .76000 .76400-10-3 REINJARNCE GROUP PLC .8 .11/05/2019 Various .769351-60-4			B						
756109-10-4 REALTY INCOME CORP	S60419-95-9 F	RAMSAY HEALTH CARE LTD	В	05/21/2019	Various	3,069.000	128,493		
G74079-10-7 RECKITT BENCKISER GROUP PLC B. 11/05/2019 Various									
759251-60-4 REINSURANCE GROUP AMERICA INC									
G7496G-10-3 RENAISSANCE RE HOLDINGS LTD			D						
	S56693-54-2 F	REPSOL YPF SA EUR1	В	07/08/2019	STOCK DIV.				
760759-10-0 REPUBLIC \$ VCS INC COM	760759-10-0 F	REPUBLIC S VCS INC COM		11/01/2019	Various	12.000	1,022		

		Shov	wing All L	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Doid for Approad
CUSIP			Date		Number of Shares			Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	RESONA HOLDINGS	R B	12/13/2019	Various	102,000.000	460,862	i ai value	Dividends
S53345-88-0	RHEINMETALL AG	В	12/13/2019	Various	1,219.000			
	Rights on BRISTOL-MYERS SQUIBB-CVR Strik		11/20/2019	MERGER	0.000			
74965L-10-1 \$71103-88-1	RLJ LODGING TRUST	D	12/18/2019	Various	14,948.000			
	ROCKWELL AUTOMATION INC	D	08/14/2019	Various	18,000	3,213		
	ROKU INC CLASS A		12/13/2019	CITIGROUP GLOBAL MARKETS	2,018.000	226,403		
	ROPER TECHNOLOGIES INC		11/01/2019	BANK OF AMERICA/MERRILL LYNCH	25.000	8,636		
	ROSS STORES, INC. ROYAL BANK OF SCOTLAND GROUP PLC	R	11/01/2019	Various	7.000 			
	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	12/13/2019	Various	62,283.000	1,799,386		
	ROYAL GOLD INC		05/21/2019	GOLDMAN, SACHS & CO.	1,199.000	100,905		
	RYOHIN KEIKAKU LTD	В	12/13/2019	Various	3,700.000 4.000			
	SAILPOINT TECHNOLOGIES HOLDINGS IN		12/18/2019	Various	6,287.000	149,246		
79466L-30-2	SALESFORCE.COM INC		12/03/2019	Various		6,243		
	SAIPO PLC	В	12/13/2019	CITIGROUP GLOBAL MARKETS	847.000	35,500		
	SANDS CHINA LTD	B	12/13/2019	Various				
	SAREPTA THERAPEUTICS INC	D	12/13/2019	Various	1,545.000	204,017		
S63094-66-8	SBI HOLDINGS INC	В	12/13/2019	Various	7,400.000	155,394		
	SCHLUMBERGER LTD		11/04/2019	Various	28,484.000	1,032,260		
	SEATTLE GENETICS INC	D	05/20/2019	GOLDMAN, SACHS & CO.		234,617		
	SEKISUI HOUSE	В	01/31/2019	BANK OF AMERICA/NERRILL LYNCH	8.200.000	121.659		
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		12/18/2019	Various	4,445.000			
	SES	В	12/13/2019	Various		181,985		
	SEVEN & I HOLDINGS NPV SHAW COMMUNICATIONS INC CL B	В	12/13/2019	VariousBANK OF AMERICA/MERRILL LYNCH	8,500.000 1,161.000			
	SHIONOGI & CO	B	12/13/2019	CITIGROUP GLOBAL MARKETS	2,600,000			
J74358-14-4	SHISEIDO CO. LTD.	В	01/31/2019	BANK OF AMERICA/MERRILL LYNCH	6,500.000			
	SHOPIFY SUBORDINATE VOTING INC CLA	В	12/13/2019	CITIGROUP GLOBAL MARKETS	1,194.000	423,475		
D69671-21-8 H7631K-27-3	SIEMANS AG SIKA AG	В	12/13/2019	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	6,461.000 469.000			
	SIMON PPTY GROUP INC	D	08/14/2019	Various	17.000	2,985		
	SIRIUS XM HOLDINGS INC		05/20/2019	Various		145,023		
	SKAND ENSKILDA A	B	08/30/2019	GOLDMAN, SACHS & CO.	23,965.000	207, 120		
	SKANSKA B	В	05/21/2019	GOLDMAN, SACHS & CO.		3,000		
	SMITH (A.O.)		12/03/2019	Various	130.000	6,071		
832696-40-5	SMUCKER J M CO COM NEW		11/01/2019	Various	63.000	6,652		
	SMURFIT KAPPA GROUP PLC	В	08/30/2019	Various				
83304A-10-6 833034-10-1	SNAP INC CLASS A		12/03/2019	Various	9,000	1/3,535		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	В	08/07/2019	Various	41,365.000	1,039,372		
	SOFTBANK CORP	В	04/12/2019	GOLDMAN, SACHS & CO.		434,603		
	SOLVAY SA COMMON STOCK SOUTH32 LTD	В	05/21/2019	GOLDMAN, SACHS & CO.	5,522.000	535,325		
	SOUTHERN CO	υ	01/31/2019	BANK OF AMERICA/MERRILL LYNCH	3.336.000	162,130		
844741-10-8	SOUTHWEST AIRLINES CO		12/03/2019	Various	112.000	6,264		
	SPLUK INC		08/29/2019	Various	848.000	95,329		
	SPRINT CORPORATION SQUARE INC CLASS A		11/01/2019	Various Various		6,688 3,139		
	SS&C TECHNOLOGIES HOLDINGS		08/29/2019	Various Various	52.000			
G8842P-10-2	SSE PLC	В	08/30/2019	GOLDMAN, SACHS & CO.	26,648.000			
	ST JAMESS PLACE PLC	В	08/30/2019	Various		246,293		
	STANDARD LIFE ABERDEEN PLC	В	08/30/2019	Various BANK OF AMERICA/MERRILL LYNCH		211,317 5,091		
	STARS GROUP INC	В	12/13/2019	CITIGROUP GLOBAL MARKETS				
857477-10-3	STATE STREET CORPORATION		08/29/2019	Various				
	STEEL DYNAMICS INC		09/04/2019	Various	200.000	6,778		
	STERIS	D	11/01/2019	VariousBANK OF AMERICA/MERRILL LYNCH	49.000 4.446.000	6,698		
	STOCKLAND	В	01/31/2019	GOLDMAN, SACHS & CO.				
	STRYKER CORP			CITIGROUP GLOBAL MARKETS		7,311		
			5/ 25 10					

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Yea	r			
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	SUMITOMO CHEMICAL CO	B	12/13/2019	Various	71,800.000	321,081		r
	SUMITOMO ELECTRIC INDUSTRIES LTD SUMITOMO METAL MINING LTD	B	08/30/2019	Various Various		1,012,340 160.023		
	SUMITOMO MITSUI FI COMMON STOCK	B	12/13/2019	Various	2,200,000	81.647		
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	В	12/13/2019	Various		255,444		
	SUNCOR ENERGY INC	B	08/29/2019	Various		1,701,474		ļ
	SUZUKI MOTOR CORP JPY50	B	12/13/2019	CITIGROUP GLOBAL MARKETS	4,300.000	186, 120		
	SVB FINANCIAL GROUP	D	09/30/2019	Various Various		3,042 404.510		
	SYNCHRONY FINANCIAL	0	01/31/2019	BANK OF AMERICA/MERRILL LYNCH	4,010.000	120,460		L
87166B-10-2	SYNEOS HEALTH INC CLASS A		12/18/2019	Various	4,782.000	269,621		
	SYNOPSYS INC		11/01/2019	Various		7,198		ļ
	SYSNEX CORP	B	04/12/2019	GOLDMAN, SACHS & CO.	3,400.000	192,203		r
74144T-10-8 \$68732-62-7	T. ROWE PRICE GROUP TABCORP HOLDINGS LTD	D	11/01/2019	Various Various		8,127 		
	TAISEL CORP	В	08/07/2019	Various	4,900.000	166,549		
	TAKEDA PHARMACEUTICAL CO LTD	В	12/13/2019	Various	25,900.000	1,009,369		
	TAPESTRY INC		09/04/2019	Various	21,121.000	428,334		
	TARGA RES CORP		08/29/2019	Various	26,339.000	935,368		·
	TARGET CORP TAYLOR WIMPEY PLC 25P	D	11/04/2019	Various				
	TC ENERGY CORP	B	08/30/2019	Various		143,788		
	TE CONNECTIVITY LTD		12/03/2019	Various	96.000			
	TECHNIPFIIC PLC	D	12/13/2019	Various	11,746.000	253,580		L
	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	12/13/2019	Various		283,103		ļ
	TEGNA INC		01/31/2019	BANK OF AMERICA/MERRILL LYNCH		162,505		
	TELEFONICA DE ESPANA TELENOR	B	08/30/2019	GOLDMAN, SACHS & CO. BANK OF AMERICA/MERRILL LYNCH				
	TELSTRA CORP NPV	D	01/31/2019	BANK OF AMERICA/MERRILL LYNCH		132,644		
	TESLA INC		12/13/2019	Various	819.000	271.506		L
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	08/29/2019	GOLDMAN, SACHS & CO.		341,697		
	TEXAS INST RS INC COM		12/03/2019	Various	19.000	2,301		
	THERMO FIS HER SCIENTIFIC INC COM		10/01/2019	Various	8.000	2,140		ļ
	THOR INDUSTRIES, INC	D	12/18/2019	Various Various		158,653341.327		
	TORAY INDUSTRIES	B	12/13/2019	Various	25,200.000	176,439		
	TORO CO.		12/18/2019	Various	8,707.000	677,065		L
	TOTAL SA EUR 2.5	B	10/23/2019	Various		10,534		ļ
	TOYOTA MOTOR	B	12/06/2019	Various	600.000	42,307		
	TREASURY WINE ESTATES LTD	В	07/09/2019	Various Various				
	TYLER TECHNOLOGIES		12/18/2019	Various	689.000			
	TYSON FOODS INC CLASS A		11/01/2019	Various	2,580.000			L
H42097-10-7	UBS GROUP AG	В	08/30/2019	Various	39,631.000			
	UOB	B	12/13/2019	Various	2,284.000	170,431		·
	UDR INC		12/03/2019	Various		6, 109		_[]
	ULTA BEAUTY INC	R	08/30/2019	Various Various				·····
	UNILEVER NV	В	07/09/2019	EXCHANGE	27,259.000	1,068,222		
907818-10-8	UNION PACIFIC CORP		10/01/2019	BANK OF AMERICA/MERRILL LYNCH	10.000	1,647		ļ
910047-10-9	UNITED AIRLINES HOLDINGS INC		12/03/2019	Various		9, 143		
V96194-12-7	UNITED OVERSEAS BANK	B	10/17/2019	BANK OF AMERICA/MERRILL LYNCH	200.000	3,794		
	UNITED PARCEL SERVICE INC CLASS B UNITED URBAN INVESTMENT REIT CORP	D	12/13/2019	Various				
	UNITED UNBAN INVESTMENT HETT COMP	D	12/13/2019	Various				·
	UNIVERSAL HEALTH SERVICES INC		11/01/2019	Various	47.000	6,844		
91529Y-10-6	UNUM GROUP		11/04/2019	Various	.35.000	1,027		
	UPM-KYMMENE	В	08/30/2019	GOLDMAN, SACHS & CO.	8,959.000	243, 103		
	US BANCORP		10/01/2019	Various	18.000	957		_[]
	VALERO ENERGY CORP VALLOUREC S. A.	D	12/03/2019	Warious				
92047W-10-1	VALLUOHEU S.A. VALVOLINE INC	υ	12/18/2019	Various	9,674.000	207,313		
	VENTAS INC		12/03/2019	Various		7,611		
92339V-10-0	VEREIT INC		12/03/2019	Various		6,549		
	VERISIGN INC.		12/03/2019	Various		8,352		
	<u> </u>			·	•			

		Sho	wing All Lo	ong-Te	rm Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4 Date		5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired		Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
92345Y-10-692343V-10-4	VERISK ANALYTICS INC-CLASS A		11/01/2019 .	Variou Variou			8,001		
92556H-20-6	VERTIZON COMMONICATIONS VIACONCBS INC CLASS B		11/01/2019 .	Variou			17,714		
H9150Q-10-3	VIFOR PHARMA AG	В	12/13/2019	Variou		1.042.000	171.098		
928260-83-9	VISA INC		11/01/2019	Variou			3,602		
SBH4HK-S3-2	VODAFONE GROUP PLC	В	07/29/2019 .	Variou			760,551		
D94523-14-5	VOLKSWAGEN AG	В	08/30/2019 .	Variou		928.000	152,511		
929042-10-9 929089-10-0	VORNADO RLTY TR VOYA FINANCIAL INC		08/14/2019 .	Variou Variou			3,190 9,407		
92936U-10-9	JV. P. CAREY REIT INC		12/03/2019	Variou		84.000	6.795		
929740-10-8	WABTEC		05/20/2019	Variou		3,830.980	237,244		
931427-10-8	WALGREENS BOOTS ALLIANCE		12/13/2019	Variou		6,870.000	404,578		
931142-10-3	WALMART INC		11/01/2019 .	Variou			17,917		
94106B-10-1	WASTE CONNECTIONS INC		12/03/2019 .	Variou		14.000	1,257		
94106L-10-9 941848-10-3	WASTE MGMT INC DEL WATERS CORPORATION		11/01/2019 .	Variou Variou			1, 139 10,719		
92939U-10-6	WEC ENERGY GROUP INC		12/03/2019 .	Variou					
G95248-13-7	WEIR GROUP PLC	В	12/13/2019 .		S OUP GLOBAL MARKETS	16,654.000			
949090-10-4	WELBILT INC		12/18/2019	Variou		12,224.000	194,402		
949746-10-1	WELLS FARGO CO		12/13/2019	Variou	s		3,238,780		
95058W-10-0	WENDY'S COMPANY (THE)		12/18/2019	Variou		6,938.000	153, 177		
955306-10-5 957638-10-9	WEST PHARMACEUTICAL SERVICES		12/18/2019 .	Variou			186,294		
95/638-10-9 958102-10-5	WESTERN ALLIANCE BANCORP WESTERN DIGITAL CORP.		12/18/2019	Variou Variou					
959802-10-9	WESTERN UN CO COM		03/20/2019 .	Variou		16.000	430,762		
Q97417-10-1	WESTPAC BANKING CORP	В	12/13/2019 .	Variou					
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	В	12/13/2019 .	Variou	s	1,278.000			
G96007-10-2	WH GROUP LTD	В	08/30/2019		N, SACHS & CO	86,000.000	69,160		
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	05/21/2019 .		N, SACHS & CO	12,991.000	260,339		
963320-10-6	WHIRLPOOL CORP COM		12/03/2019 .	Variou			225,535		
969457-10-0 971375-12-6	WILLIAMS COS INC WILLSCOT CORP		12/13/2019	Variou Variou					
97650W-10-8	WINTRUST FINANCIAL CORP		12/18/2019		ss	4.569.000	322.802		
980228-10-0	WOODSIDE PETROLEUM	В	12/13/2019		OUP GLOBAL MARKETS	11,508,000	270.321		
980745-10-3	WOODWARD INC		12/18/2019 .	Variou	s		377,870		
G9788D-10-3	WPP PLC	B	08/30/2019 .	Variou		12,930.000	145,309		
98389B-10-0	XCEL ENERGY INC		11/01/2019		F AMERICA/MERRILL LYNCH	140.000	9,082		
98421M-10-6 983919-10-1	XEROX HOLDINGS CORP		09/30/2019 .	Variou		13,019.000	257,255		
983919-10-1	XILINX INC COM		12/03/2019	Variou Variou					
J95732-10-3	YAMAHA CORP	B	12/13/2019	Variou		2,900.000	150,639		
J96612-11-4	YAMATO HOLDINGS CO LTD	В	12/13/2019	Variou		15,200,000	261,469		
988498-10-1	YUM! BRANDS INC		11/01/2019 .	Variou	s	94.000	9,070		
J95402-10-3	Z HOLDINGS CORP	В	08/30/2019 .		N, SACHS & CO.	47,000.000	117,450		
D98423-10-2	ZALANDO	В	08/07/2019 .		F AMERICA/MERRILL LYNCH		9,540		
98919V-10-5 98956P-10-2	ZAYO GROUP HOLDINGS INC		08/06/2019 .		F AMERICA/MERRILL LYNCH		75,026		
98978V-10-3	ZOETIS INC		12/03/2019 .			93,000	11.209		
	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded		50/ 20 10		-		185.022.663	XXX	
22530K-10-8	CREATIVE SCIENCE PROPERTIES INC		10/25/2019	BAYMON	D JAMES & ASSOCIATES, INC.	583,333.000	8,749,995	7001	
BASOXP-E9-1	COUNTRY FRESH HOLDINGS LLC		04/29/2019	EXCHNG		4,608.320	3,932,863		
BASOYW-PN-2	PETROLEUM SERVICE CORPORATION		08/09/2019 .			17,500.000	1,750,000		
9199999. Subt	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other			•			14,432,858	XXX	
09258N-80-2	BLACKROCK ADV S/C CORE K		12/17/2019 .	DIRECT			8,000,000		
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	08/05/2019 .	Variou		4,833.000	291,468		
46434G-10-3	I SHARES CORE MSCI EMERGING MARKETS	C	08/05/2019				3,763,718		
464287-20-0	I SHARES CORE S&P 500 ETF		08/05/2019 .				3,276,589		
464286-50-9 464288-27-3	ISHAPES NSCI CANADA ETF ISHAPES NSCI EAFE SMALL-CAP ETF	C	08/05/2019 . 12/13/2019 .		S		39,5115,515,644		
464287-62-2	ISHARES NUSCI EAFE SMALL-CAP ETF	v	08/05/2019	Variou		8,962.000	1,420,566		
464287-65-5	I SHARES TRUST RUSSELL 2000 INDEX FUND		08/05/2019	Variou		2.926.000			
78462F-10-3	SPDR S&P 500 ETF TRUST		12/03/2019	Variou		417.000	123,654		
	otal - Common Stocks - Mutual Funds						22,876,868	XXX	
5 100000. Oubt	Cta. Common Glorio Matauri and						22,010,000	7071	1

E13.2

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

		SIIC	JWILIG All LOI	ig-reini bolius aliu Stocks ACQUIRED Dulling Cultent real				
1	2	3	4	5	6	7	8	9
CUSIP			Date		Number of Shares			Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
9799997. Total	- Common Stocks - Part 3					222,332,389	XXX	
9799998. Total	- Common Stocks - Part 5					210,239,675	XXX	
9799999. Total	- Common Stocks					432,572,064	XXX	
9899999. Total	- Preferred and Common Stocks	•				434,322,019	XXX	1,075
9999999 - Tota	ıls	·			·	5,554,652,626	XXX	10,709,204

SCHEDULE D - PART 4

					Showing All Lo	ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Valu		16	17	18	19	20	21
·	_					•	· ·	· ·		11	12	13	14	15				.0		
												10		Total						
												Current	Total	Foreign					Bond	
															Book/					
									5			Year's	Change in	Exchange					Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		12/01/2019 .	SCHEDULED REDEMPTION		334		381	372		(38		(38			- 1		- 1		06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		12/01/2019	SCHEDULED REDEMPTION		15,543	15,543	13,974	14,563		981		981		15.543				696	
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		12/01/2019 .	SCHEDULED REDEMPTION		1,624	1,624	1,667	1,661		(37)	(37)	1,624				87	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		12/01/2019	SCHEDULED REDEMPTION		4,319	4,319	3,971	4, 119		200		200		4,319				189	
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		12/01/2019 .	SCHEDULED REDEMPTION		634	634	650	652				18		634				34	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		12/01/2019 .	SCHEDULED REDEMPTION		1,359	1,359	1,553	1,431		(73		(73		1,359				59	01/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		12/01/2019 .	SCHEDULED REDEMPTION		1,001	1,001	1,035	1,034		(33		(33		1,001				31	01/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		12/01/2019 .	SCHEDULED REDEMPTION		2, 195	2, 195	2,404	2,356		(160)		(160		2, 195				125	07/15/2025
36206H-5L-8 36206V-VU-8	GOVT NATL MTG ASSOC I #412251		12/01/2019 .	SCHEDULED REDEMPTION	-	11	11	11	11		(1)		(1		11				1	11/15/2030
36206V-VU-8 36209F-L3-1	GOVT NATL MTG ASSOC I #422827		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		925	925	937	942 46		(17	\}	(17		925				46	06/15/2026 04/15/2029
36210J-XJ-2	GOVT NATE MTG ASSOC I #470246		12/01/2019 .	SCHEDULED REDEMPTION		41 F	41 F	44 F	40 F		(4	' 	(4	/	41				2	04/15/2029
36210W-KC-2	GOVT NATE MTG ASSOC I #493961	1	12/01/2019	SCHEDULED REDEMPTION	·	59	50	63	63	·····	(4)	1	(4)	,	59	<u> </u>				06/15/2029
36211E-SM-1	GOVT NATE MTG ASSOC I #504351	1	12/01/2019 .	SCHEDULED REDEMPTION	-	79	79	77	77		(4	,	(4)	72				3	06/15/2029
36211H-U6-6	GOVT NATE MTG ASSOC I #513705	1	12/01/2019 .	SCHEDULED REDEMPTION		135	135	143	146	[(11	[(11) [135				7	07/15/2029
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		12/01/2019	SCHEDULED REDEMPTION		311	311	334	343		(32)		(32		311				15	01/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		12/01/2019	SCHEDULED REDEMPTION		667	667	706	721		(53)	(53)	667				41	12/15/2030
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		12/01/2019 .	SCHEDULED REDEMPTION		118,535	118,535	120,461	121,516		(2,981)	(2,981)	118,535				5,281	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		12/01/2019 .	SCHEDULED REDEMPTION		576	576	555	572		4		4		576				23	
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		12/01/2019 .	SCHEDULED REDEMPTION		28	28	28	28						28				2	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		12/01/2019 .	SCHEDULED REDEMPTION		326	326	374	359		(32)		(32))	326				14	05/15/2027
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		12/01/2019 .	SCHEDULED REDEMPTION		251	251	258	252		(1		(1)	251				14	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		12/01/2019 .	SCHEDULED REDEMPTION		337	337	347	340		(3		(3)	337		000 004	000 004	19	08/20/2021
912810-SD-1 912828-4N-7	TREASURY BOND		05/22/2019 .	GOLDMAN, SACHS & CO Various		7,973,109 5,218,020	7,700,000 5,150,000	7, 136, 938 5, 161, 545	7, 138,732 5, 161,028		4,344		4,344		7, 143,075 5, 160,995		830,034	830,034 57,025	177,398 24,488	
912828-40-0	TREASURY NOTE		05/22/2019 .	Various		1.100.048	1,100,000	1.099.613	1.099.723		(33)			/	1.099.745		303	303	5,541	
912828-4R-8	TREASURY NOTE		05/22/2019 .	GOLDMAN, SACHS & CO		1, 100,048	150,000	149,736	1,099,723		1/1		1/1		1,099,743		5.516	5.516	2,061	
912828-48-6	TREASURY NOTE	-	.05/22/2019	GOLDMAN, SACHS & CO		2,664,020	2,630,000	2,631,577	2,631,436		11		11		2,631,447		32.573	32,573	20,521	
912828-4U-1	TREASURY NOTE		05/22/2019	JPMORGAN CHASE & CO		7,544,238	7,500,000	7,453,105	7,457,296		1,357		1,357		7,458,653		85,585	85,585	30,565	
912828-4V-9	TREASURY NOTE		05/22/2019	Various		17,438,659	16,950,000	16,569,244	16,574,691		7,545		7,545		16,582,237		856,422	856,422		08/15/2028
912828-4W-7	TREASURY NOTE		05/22/2019 .	Various		28,715,119	28,550,000	28,496,074	28,500,974		2,179		2, 179		28,503,153		211,967	211,967		08/15/2021
912828-4X-5	TREASURY NOTE		01/23/2019 .	. GOLDMAN, SACHS & CO		25, 182, 617	25,000,000	24,918,945	24,923,678		972		972		24,924,650		257,968	257,968		08/31/2023
912828-4Y-3	TREASURY NOTE		05/22/2019 .	Various		6,814,693	6,800,000	6,776,359	6,779,602		1,381		1,381		6,780,983		33,710	33,710		08/31/2020
912828-4Z-0	TREASURY NOTE	-	10/31/2019 .	GOLDMAN, SACHS & CO		6,031,594	5,800,000	5,714,828	5,717,914		5,257		5,257		5,723,171	ļ	308,423	308,423		08/31/2025
912828-50-0	TREASURY NOTE		05/22/2019 .	Various		12,451,018	12,000,000	11,951,719	11,952,759		1,744		1,744		11,954,503		496,515	496,515	190,993	
912828-5F-3	TREASURY NOTE		05/22/2019 .	Various		2,022,763	2,000,000	1,996,953	1,997,117		120		120		1,997,237		25,526	25,526	19,256	
912828-5K-2 912828-5M-8	TREASURY NOTE	-	05/22/2019 .	Various	†····	22,154,266	21,800,000 24,500,000	21,716,313 24,555,508	21,718,816 24,554,901	·····	802		802		21,719,618	····	434,648	434,648	159,032	
912828-5N-8 912828-5N-6	TREASURY NOTE	1	01/09/2019 .	Various	†	25,374,004	24,500,000	24,555,508			69	/	(280)	/	24,554,621	l				11/30/2025
912828-5P-1	TREASURY NOTE	-	02/25/2019 .	Various		95, 123, 430		94,803,688	94,804,096		(11,407		(11,407)	94,792,689		330,740	330,740	375,227	
912828-5U-0	TREASURY NOTE	1	02/07/2019	JPMORGAN CHASE & CO		10,069,922	10,000,000	10,062,109			(1,267)	(1,267)	10,060,842		9,079	9,079	30,456	
912828-6B-1	TREASURY NOTE]	10/31/2019	Various			800,000				178		178		797,303		68,353	68,353		02/15/2029
912828-68-4	TREASURY NOTE		11/13/2019 .	Various		6,218,906	6,000,000	6,062,578			(3,973		(3,973)	6,058,605		160,301	160,301		04/30/2026
912828-6X-3	TREASURY NOTE		08/09/2019 .	Various		12,805,781	12,500,000	12,687,988		L	(3,232		(3,232)	12,684,756		121,025	121,025	48,277	05/31/2026
912828-V5-6	TREASURY NOTE		01/31/2019 .	MATURED		500,000	500,000	498,789	499,950		50		50		500,000					01/31/2019
912828-XY-1	TREASURY NOTE		05/22/2019 .	Various		300,001	300,000	299,660	299,740		19		19		299,760		241	241		06/30/2020
912828-XZ-8	TREASURY NOTE		05/22/2019 .	GOLDMAN, SACHS & CO		616,875	600,000	597 , 141	597,317	ļ	149		149		597,466	ļ	19,409	19,409		06/30/2025
912828-Y2-0	TREASURY NOTE		05/22/2019 .	Various		1,205,418	1,200,000	1, 198, 172	1, 198, 392		80		80		1, 198, 472		6,946	6,946		07/15/2021
912828-Y7-9	TREASURY NOTE		05/22/2019 .	Various	- 	9,729,093	9,520,500	9,531,384	9,530,892		(739	/ 	(739)	9,530,152		198,941	198,941	168,078	
912828-YB-0 912828-YC-8	TREASURY NOTE	-	11/07/2019 .	Various	-	143, 158 2, 297, 754	147,000			<u> </u>	2	<u> </u>	2	ļ		<u> </u>	(3,056)	(3,056)	578	08/15/2029
912828-YC-8 912828-YE-4	TREASURY NOTE		10/31/2019 .	GOLDMAN. SACHS & CO	†		2,300,000	4,923,242			1.486		387		2,292,750			5,004	5,876	08/31/2021
912828-YQ-7	TREASURY NOTE		11/07/2019 .	Various		2,040,821	2,068,600	2,072,075)	2,072,065		(31,244)	(31,244)	1,087	10/31/2024
912810-ED-6	US TREASURY N/B		08/15/2019	MATURED	***************************************	580,000					(13,935		(13,935)	580,000		(01,244)	(01,274)		08/15/2019
71654Q-BC-5	PETROLEOS MEXICANOS	D	12/20/2019	SCHEDULED REDEMPTION		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000					12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	D.	12/20/2019	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000					12/20/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING		11/06/2019 .	Various		466,987	464,220	482,964	475,541		(11,320)		(11,320		464,220					02/06/2022
	PURPLE CHEN 2011 LLC	.		SCHEDULED REDEMPTION		441,089	441,089	441,089	441,089						441,089					08/01/2023

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	-			,					11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	I lana alian d						Exchange			Dividends	Con-
OLICID					Ni. and no of					Unrealized	Year's	Than-	Adjusted	Book/	Carrying		Deallead	T-4-1 O-:-		
CUSIP			5	N1	Number of	0.1			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
797224-AC-6	. SAN CLEMENTE LEASING LLC		11/22/2019 .			1 , 137 , 155	1, 137, 155	1 , 137 , 155	1, 137, 155										28,049	
805649-AB-6	. SAYARRA LTD		10/29/2019 .	SCHEDULED REDEMPTION		911,375	911,375	911,375	911,375						911,375				19, 100	
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		12/26/2019 .	CALLED @ 112.585		39,976,558	35,507,806	35,507,806	35,507,806						35,507,806				6,345,364	
899768-AF-2 899768-AE-5	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2019 .	Various		965,200	965,200	1,035,660	965,200		(3.531)		(3.531)		965,200				65,308	
	TUNISIA A.I.D. 9.29% GOVT GTD NTS		1.09/01/2019 .	SUMEDULED REDEMPTION		, , , , , , , , , , , , , , , , , , , ,	,						, , , , , , , , , , , , , , , , , , , ,				5 700 070	5 700 070		
	Subtotal - Bonds - U.S. Governments) 	00/01/0010	WATURER		385,046,030	374,822,233	375, 127, 329	335,854,625	-	(23,880)	,	(23,880)		374,874,439		5,700,072	5,700,072	9,365,154	
651333-DK-9 683234-8D-3	. NEWFOUNDLAND PROV DEB	. A	06/01/2019 . 10/07/2019 .	MATURED	······	10,000,000	10,000,000	9,712,000 14,984,850	9,957,548		42,452		42,452		10,000,000					06/01/2019 .
50064F-AJ-3	REPUBLIC OF KOREA	· [^	04/16/2019			5,000,000	5,000,000	14,984,850			(13, 194)		(13,194)		5,000,000					04/16/2019 .
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	۵		SCHEDULED REDEMPTION	† 	1,704,044	1.704.044	1.704.044	1,704,044		(15, 194)	'	(15, 194)		1.704.044			·		01/01/2023 .
	Subtotal - Bonds - All Other Governm	nents			· p	31,704,044	31,704,044	31,741,444	31,673,387		30,657		30,657		31,704,044				1,334,197	
138824-KP-1	CANYON CNTY IDAHO SCH DIST NO	ICIIIO	.08/20/2019	IIMR RANK		129.648	100,000	122,628	31,073,307	 	30,637		30,637		122.194		7.454	7.454		09/15/2038 .
179093-KD-0	CLACKAMAS CNTY ORE SCH DIST NO	1	.02/21/2019			1,285,646	1,075,000	1.248.548	1,247,973		(2,387)		(2,387)		1,245,586		40,060	40.060		06/15/2035 .
196696-QJ-0	COLORADO ST BRD CMNTY COLLEGES	1	09/13/2019			110,108	100,000	111,206	109,362		(1,323)		(1,323)		108,039		2,069	2,069	3,511	
196696-QK-7	COLORADO ST BRD CMNTY COLLEGES	1	06/04/2019 .	UMB BANK		134, 134	125,000	132,541	131,495		(453)		(453)		131.041		3,092	3,092	2,240	
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	
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	
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009		05/01/2019 .	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					05/01/2039 .
398892-JL-4	. GROSSE ILE TWP MICH SCH DIST	.	05/22/2019 .	UMB BANK		267,792	250,000	274,085	267,718		(1,445)		(1,445)		266,273		1,519	1,519		05/01/2021 .
419792-VT-0	. HAWAII ST		11/01/2019 .			2,020,188	1,855,000	2,074,261	2,025,876		(35, 132)		(35, 132)		1,990,744		29,444	29,444		01/01/2022 .
534655-FW-0	LINCOLN PK MICH SCH DIST		11/15/2019 .			214,237	185,000	204, 157			(680)		(680)		203,477		10,760	10,760		05/01/2036 .
590621-KX-5	MESA CNTY COLO VY SCH DIST NO		06/25/2019 .			126,115	100,000	120,390	118,776		(911)	1	(911)		117,864		8,251	8,251	3,004	
594610-3R-6 605580-4W-6	MICHIGAN ST G O SCH LOAN 2009A		11/01/2019 .	MATURED		9,825,000	9,825,000	9,788,058	9,820,901		4,099		4,099		9,825,000					
71915P-BT-5	PHOENIX TALENT SCH DIST NO 004		1.12/12/2019	UMB BANK		17,300,000	215.000	122.339	126, 175		4.874		4.874		17,500,000		21,433	21,433		06/15/2032 .
833068-MY-2	SNOHOMISH & ISLAND CNTYS WASH		05/14/2019 .	Various		1,974,374	1,900,000	1,971,554	1,970,277		(10.398)		(10,398)		1,959,878		14.496	14,496	25,084	
88161Y-DG-7	TETON CNTY IDAHO SCH DIST NO 4		08/02/2019			1, 166, 795	1,000,000	1,086,930	1,081,565		(3.763)		(3,763)		1,077,802		88,993	88,993		09/15/2032
	Subtotal - Bonds - U.S. States, Territo	ories a				70,133,496	69,410,000	69,594,075	69,313,628		251,589		251,589		69,892,001		241,495	241,495	3,314,363	
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 09 B	T		CALLED @ 100.000		25,000,000	25,000,000	25,000,000	25,000,000		201,000		201,000		25,000,000		241,400	241,400		02/15/2039 .
111746-AK-9	BROCKTON MA G O 2005		.08/01/2019			1,845,000	1,845,000	1,860,037	1,846,723		(888)		(888)		1,845,834		(834)	(834)	97,785	
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1		11/01/2019	CALLED @ 100.000		23,250,000	23,250,000	23,250,000	23,250,000				,		23,250,000					11/01/2038
232392-AG-5	CUYAHOGA OHIO CMNTY COLLEGE DI		10/31/2019	UMB BANK	.	740,534	660,000		736,593		(8,896)		(8,896)		727,697		12,838	12,838	18,239	12/01/2022
249174-SN-4	. DENVER COLO CITY & CNTY SCH DI		12/04/2019 .			457 , 488	405,000	461,214	453,340		(7,524)		(7,524)		445,816		11,673	11,673	16,703	
386448-EB-6	GRAND RIVER HOSP DIST COLO		07/10/2019 .			294,370	250,000	290,013	284,907		(2,930)		(2,930)		281,977		12,393	12,393	7,674	
510390-YR-2	LAKE OSWEGO ORE		08/23/2019 .	UMB BANK		569,093	520,000	573,633	563,974		(5,227)		(5,227)		558,747		10,347	10,347	11,392	12/01/2021
F07070 F0 7	MARICORA CATY ARIZ INII COLIDIC	1	10/17/0010	CITIGROUP GLOBAL		047 040	000 000	000 750	050 700	1	(00.457)		(00.457)		007 005		0.040	0.040	70.005	07/04/0004
567373-E2-7 60534W-SK-5	MARICOPA CNTY ARIZ UNI SCH DIS		10/17/2019 .	MARKETS	+	947,218		980,753	959,762		(22, 157)		(22, 157)		937,605		9,613 1,051	9,613 1,051		07/01/2021
60534W-SL-3	MISSISSIPPI DEV BK SPL OBLIG		06/03/2019 .	UMB BANK	-	212,608	275,000	290,848	211,580		(1,520)		(1,520)		286,208		2,549		6.089	
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		03/01/2024
68583R-BR-2	OREGON CHINTY CLG LTD TAX PENSION 2004		06/30/2019 .	SCHEDULED REDEMPTION	[940,412	940,412		940,412		[940,412					06/30/2023
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A		06/30/2019 .	MATURED		6,270,000	6,270,000	2,333,192	6,087,791		182,209		182,209		6,270,000					06/30/2019
728350-MK-2	PLEASANT HILL IOWA		11/12/2019 .	UMB BANK		113,609	100,000	112,918			(95)		(95)		112,823		786	786	244	06/01/2033 .
796269-ZF-8	SAN ANTONIO TEX INDPT SCH DIST		11/12/2019 .	UMB BANK		796,907	700,000	795,431	787,643		(14,635)		(14,635)		773,008		23,899	23,899	48,556	
825434-5A-7	. SHREVEPORT LA	.	12/06/2019 .	Various	 	302, 187	250,000	291,320	286,969	ļ	(4, 140)		(4, 140)		282,830		19,357	19,357	16,876	
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 .
86476P-WN-4	SUFFOLK CNTY N Y		05/06/2019 .				400,000	460,868	450,824		(3,563)		(3,563)		447,262		9,058	9,058	11,278	10/15/2023 .
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP		04/01/2019 .	CALLED @ 83.335	· 	770,847	925,000	352,527	759,218		11,622		11,622		770,840		/	/	1 547 000	04/01/2022
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		400 710		400.740		23,200,000		440.010	440.040		08/01/2035
	Subtotal - Bonds - U.S. Political Subd	IOISIVIL			SSESSIONS	86,577,657	86,190,412	82,280,743	86,225,957	 	120,740		120,740		86,459,614		118,043	118,043	4,623,112	
011903-CA-7 04780E-AB-3	. ALASKA INDL DEV RENTAL CAR FAC 2005 B ATLANTA GA DNTWN DEV ATLANTA FEDL 93		03/01/2019 .	CALLED @ 73.448	÷	1,740,708	2,370,000		1,710,955		15, 132		15, 132		1,726,087 524,632		14,621	14,621		03/01/2025
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A	1		CALLED @ 100.000		11,700,000	525,000	11,607,219	524,603		29		29		11,700,000		80د	368		07/01/2021
113003-11-3	DESCRIPTION OF THE CONTROL DADG OF A		1.5170172019	CABRERA CAPITAL	· · · · · · · · · · · · · · · · · · ·	11,700,000			1,070,090		20,900		20,500		11,700,000					01/01/2004
115065-ZL-1	BROWARD CNTY FLA SCH BRD CTFS	J	06/10/2019 .			2,336,800	2,000,000	2,340,480	2,290,825	L	(22,387)	L	(22,387)	[2,268,438	L	68,362	68,362	94.722	07/01/2024
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B		1.11/01/2019	MATURED		490.000	490,000	518,714	491.036		(1,036)		(1,036)		490.000					11/01/2019 .

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current`	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation		-	,	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		For	Diaposal	Nama		Con			•		(Amor-	Temporary	Carrying	, ,					During	
Identi-	Description	For-		Name	Shares of	Con-	Dan Value	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on		Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposai	on Disposal	Disposal	Year	Date
196632-H7-1	COLORADO SPRINGS COLO UTILS RE		09/18/2019 .	. UMB BANK		69, 128	60,000	68,723	67,987		(686)		(686)		67,301		1,827	1,827	1,696	
19668Q-JH-9 19668Q-JV-8	COLORADO ST BLDG EXCELLENT SCH		05/02/2019 .	. UMB BANK		310,233 205,446	300,000	314,838	312,015		(1,986)	}	(1,986)		310,029		204 483	204 483	7,306 7,472	
19668Q-JW-6	COLORADO ST BLDG EXCELLENT SCH		00/13/2019 .	UMB BANK				107,762	208,010 106,887		(3,047)		(3,047)				611	611	2,222	
196696-QH-4	COLORADO ST BEDG EXCELLENT SCIT		.03/06/2019 .	. UMB BANK		105,385	100,000	105 . 158	104, 122		(193)		(193)		103,928		1.457	1.457	1.058	
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		1.06/01/2019	. CALLED @ 100.000		1,450,000	1,450,000	1,450,000	1,433,054		3.540		3,540		1,436,595		13.405	13,405	125,063	
235241-LT-1	DALLAS TX AREA RAPID TRANS BABS 09 B		.06/01/2019	CALLED @ 100.000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000			,		
276731-YG-5	EASTERN MI UNIV BABS 09		.02/15/2019	CALLED @ 100.000		4,275,000	4,275,000	4,275,000	4,275,000						4,275,000				154, 114	
313401-U2-5	FED HOME LOAN MTG CORP #360088		10/01/2019 .	. SCHEDULED REDEMPTION	.	9	9	9	9		ļ		ļ		9					01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		12/01/2019 .	. SCHEDULED REDEMPTION		192	192	223	214		(21)		(21)		192				12	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		08/01/2019 .	. SCHEDULED REDEMPTION	-	56	56	65	57		(1)		(1)		56				3	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726		10/01/2019 .	. SCHEDULED REDEMPTION		27	27	31	29		(3)		(3)		27				1	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778	·	12/01/2019 .	. SCHEDULED REDEMPTION		51,340	51,340	54,517	53,598	}	(2,257)		(2,257)	·	51,340				1,347	
3128E2-7C-4 31295W-NQ-7	FED HOME LOAN MTG CORP #D96291		12/01/2019 .	. SCHEDULED REDEMPTION		12,369	12,369	13, 130	12,947		(578)		(578)		12,369				359	09/01/2023
31295W-NQ-7 31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A01299 FED HOME LOAN MTG CORP GOLD #A23538		12/01/2019 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,455	339	359	4,341		(3)	'	(3)		4,455				18	04/01/2021
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A23336		112/01/2019 .	. SCHEDULED REDEMPTION		1.401	1.401	1.387	1.389		12		12		1.401					12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A30203		12/01/2019 .	. SCHEDULED REDEMPTION		7,673		7,432	7,461		212		212		7,673				156	03/01/2035
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		03/01/2019 .	Various		552	552	532	552										3	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		.05/01/2019 .	Various		43		41	42						43					05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		05/01/2019 .	Various		540	540	521	539		1		1		540				5	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		05/01/2019 .	. Various		297	297	287	297						297				3	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		05/01/2019 .	. SCHEDULED REDEMPTION		976	976	942	974		1		1		976				9	06/01/2019
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		12/01/2019 .	. SCHEDULED REDEMPTION		918	918	1,109	925		(7)		(7)		918				47	06/01/2021
31292G-C4-6 31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00091		12/01/2019 .	. SCHEDULED REDEMPTION		1,027	1,027	1,086	1,040 348		(13)		(13)		1,027					12/01/2021
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00896 FED HOME LOAN MTG CORP GOLD #C00910		12/01/2019 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		314	136	326			(34)		(34)		314				ال	12/01/2029
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2019 .	. SCHEDULED REDEMPTION		183	183	191	140		(22)		(22)		183				10	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2019	SCHEDULED REDEMPTION		31	31	32	34		(3)		(3)		31				2	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		12/01/2019 .	. SCHEDULED REDEMPTION		83	83	85	89		(6)		(6)		83				4	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		12/01/2019 .	. SCHEDULED REDEMPTION		1,467	1,467	1,525	1,576		(109)		(109)		1,467				107	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		12/01/2019 .	. SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2019 .	. SCHEDULED REDEMPTION		1,087	1,087	1, 133	1,208		(121)		(121)		1,087				65	07/01/2030
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		07/01/2019 .	. SCHEDULED REDEMPTION		1,604	1,604	1,673	1,626		(21)		(21)		1,604				82	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		12/01/2019 .	. SCHEDULED REDEMPTION		1,478		1,673	1,679 7.737		(201)		(201)		1,478				67	03/01/2026
31283H-GE-9 31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2019 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	7,225 51	7,225 51	7,442 52	/,/3/		(511)		(511)		7,225 51				393	12/01/2029
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01133		12/01/2019 .	. SCHEDULED REDEMPTION		343	343	352	371	·	(27)		(27)		343				ے 16	01/01/2030
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322	1	12/01/2019 .	. SCHEDULED REDEMPTION		44.429		45,705	46,813		(2,383)		(2,383)		44.429				1.461	
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072	1	1.12/01/2019	. SCHEDULED REDEMPTION		6,256	6,256	6,199	6,203		53		53		6,256				198	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		12/01/2019	. SCHEDULED REDEMPTION		13,525	13,525	13,914	14,254		(729)		(729)		13,525				411	03/01/2038
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2019 .	. SCHEDULED REDEMPTION	.	65,500	65,500	67,841	67,054	ļ	(1,554)		(1,554)		65,500				1,967	
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2019 .	. SCHEDULED REDEMPTION	-	24,354	24,354	25,224	25,015		(661)		(661)		24,354				711	04/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2019 .	. SCHEDULED REDEMPTION	-	105,259	105,259	109,021	108,582		(3,323)		(3,323)		105,259				3,081	
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2019 .	. SCHEDULED REDEMPTION		152,320	152,320	157,764	157,438		(5, 117)		(5, 117)		152,320				4,657	
3128MC-DE-2 3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2019 .	. SCHEDULED REDEMPTION		65,504	65,504	67,845 58,896	67,767	<u> </u>	(2,263)	}	(2,263)	·	65,504				1,933	
3128MC-E1-8 3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2019 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	56,864	56,864	58,896	58,892		(2,028)		(2,028)						1,753	
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2019 .	. SCHEDULED REDEMPTION	-	20,491	15.888	21,224	16.322		(434)		(434)		20,491				450	
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2019	. SCHEDULED REDEMPTION		26,301		27,241	26.985		(685)		(685)		26,301				819	
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310	1	12/01/2019 .	. SCHEDULED REDEMPTION		23,470	23,470	24,309	24,037		(567)		(567)		23,470				729	
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2019 .	. SCHEDULED REDEMPTION		21,855	21,855	22,636	22,365		(511)		(511)		21,855				621	
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2019 .	. SCHEDULED REDEMPTION		8,222	8,222	8,516	8,469		(247)		(247)		8,222				256	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2019 .	. SCHEDULED REDEMPTION	-	6,053	6,053	6, 192	6,096		(43)		(43)		6,053				283	
31283Y-5N-4	. FED HOME LOAN MTG CORP GOLD #P20054		12/01/2019 .	. SCHEDULED REDEMPTION		2,901	2,901	2,853	2,871	ļ	29		29		2,901				109	
313614-Y3-7	FED NATL MTG ASSOC #050230		07/01/2019 .	. SCHEDULED REDEMPTION		34	34	32	34		/00		/001		34					09/01/2019
313615-GJ-9	FED NATL MTG ASSOC #050601		12/01/2019 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	963	963	1,057 378	1,002		(38)	'	(38)		963				44	07/01/2022
31371H-Q2-7	LEED INVITE MICE ASSUL #2525/3	1	L U3/U1/2019	LOCATION FOR REDEMPTION	1	390	390	. 3/8	389			1	. 1	1	390		i .			U0/U1/2019

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15			_			
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
31371H-Q4-3	FED NATL MTG ASSOC #252575		07/01/2019 .	Various		520		503	518	200.0000	2	. tooogzou	2	74.40	520				8	07/01/2019
31371J-L5-1	FED NATL MTG ASSOC #253348		12/01/2019 .	SCHEDULED REDEMPTION		226	226	240	257		(31)	(31)		226				9	06/01/2030
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2019 .	SCHEDULED REDEMPTION		329	329	348	379		(50		(50)		329				18	11/01/2030
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2019 .	SCHEDULED REDEMPTION		246	246	260	283		(37)	(37)		246				17	01/01/2031
31371J-3J-1 31371J-5G-5	FED NATL MTG ASSOC #253801 FED NATL MTG ASSOC #253847		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,425	1,425	1,380 1,967	1,397 1,995		28		28		1,425				53	05/01/2021
31371J-6W-9	FED NATL MTG ASSOC #253885		12/01/2019	SCHEDULED REDEMPTION			2,002		339		6		6						11	07/01/2021
31371K-EQ-0	FED NATL MTG ASSOC #254043		12/01/2019	SCHEDULED REDEMPTION		1,365	1,365	1,322	1,338		27		27		1,365				53	
31371K-F2-2	FED NATL MTG ASSOC #254085	.	12/01/2019 .	SCHEDULED REDEMPTION		2,281	2,281	2,208	2,237		44		44		2,281	ļ				11/01/2021
31371K-GV-7	FED NATL MTG ASSOC #254112		12/01/2019 .	SCHEDULED REDEMPTION		279	279	296	302		(22)	(22)		279				15	11/01/2031
31371K-KE-0 31371K-LL-3	FED NATL MTG ASSOC #254193 FED NATL MTG ASSOC #254231	-	12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,392 2,605	1,392 2,605	1,348 2,523	1,365 2,552		27		27	·	1,392 2,605				49	02/01/2022
31371K-LL-3	FED NATE MTG ASSOC #254231	1	12/01/2019 .	SCHEDULED REDEMPTION		2,605	2,710	2,623	2,552	····	59		59	ļ	2,605	ļ			101	03/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2019 .	SCHEDULED REDEMPTION		1,728	1,728	1,673	1,690		38		38		1,728				61	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471		12/01/2019 .	SCHEDULED REDEMPTION		2,695	2,695	2,610	2,632		64		64		2,695				95	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2019 .	SCHEDULED REDEMPTION		3,074	3,074	2,977	3,004		70		70		3,074				117	
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/01/2019 .	SCHEDULED REDEMPTION		4,207	4,207	4, 174	4, 171		36		36		4,207				144	
31371M-AA-5 31371M-PC-5	FED NATL MTG ASSOC #255701		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		391,382	391,382	419,758 146	416, 171		(24,788)	(24,788)		391,382				11,/22	04/01/2025
31371N-TS-4	FED NATL MTG ASSOC #250119		12/01/2019 .	SCHEDULED REDEMPTION		27,052	27,052	30,141	30,423		(3,372)	(3,372)		27,052				940	
31371N-U9-4	FED NATL MTG ASSOC #257208		1.12/01/2019	SCHEDULED REDEMPTION		11,064	11,064	11,351	11,258		(194		(194)		11,064				296	
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2019 .	SCHEDULED REDEMPTION		196	196	207	207		(12		(12)		196				10	12/01/2025
31376K-FE-1	FED NATL MTG ASSOC #357565		01/01/2019 .	SCHEDULED REDEMPTION		1,555	1,555	1,612	1,557		(2		(2)		1,555				6	04/01/2019
31384V-VZ-2	FED NATL MTG ASSOC #535332		12/01/2019 .	SCHEDULED REDEMPTION		170	170	180	192		(22		(22)		170				9	04/01/2030
31384V-YT-3 31384W-G2-0	FED NATL MTG ASSOC #535422		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		397	397	420			(26		(26)		397				21	07/01/2030
31385F-LV-6	FED NATL MTG ASSOC #5333617		1.12/01/2019	SCHEDULED REDEMPTION		286		303	331		(44		(44)		286				14	06/01/2030
31385P-5Y-6	FED NATL MTG ASSOC #549063		12/01/2019	SCHEDULED REDEMPTION		361	361	383	405		(43		(43)		361				19	06/01/2030
31386Y-LA-0	FED NATL MTG ASSOC #577321		12/01/2019	SCHEDULED REDEMPTION		645	645	625	634		12		12		645				24	04/01/2021
31387E-RH-2	FED NATL MTG ASSOC #581988		03/01/2019 .	SCHEDULED REDEMPTION		617	617	641	660		(42		(42)		617					07/01/2030
31387S-AE-6 31388C-FF-2	FED NATL MTG ASSOC #592305		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,087	1,087	1,052	1,061		25		25		1,087				38	06/01/2021
31390J-D9-9	FED NATL MTG ASSOC #600366		12/01/2019 .	SCHEDULED REDEMPTION		615	615	683	695		(80)	(80)		615				21	07/01/2032
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2019	SCHEDULED REDEMPTION		425		422	422		3	,	3		425				14	02/01/2033
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2019 .	SCHEDULED REDEMPTION		109,803	109,803	114,950	117,940		(8,137		(8, 137)		109,803				5,070	05/01/2033
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2019 .	SCHEDULED REDEMPTION		4,007	4,007	4, 195	4,258		(251		(251)		4,007				163	
31402Y-SK-1 31403D-J6-7	FED NATL MTG ASSOC #742222	-	12/01/2019 .	SCHEDULED REDEMPTION		10,241	10,241	10,721	10,598	····	(357		(357)	 	10,241	····			415	
31403D-J6-7 31403D-VZ-9	FED NATL MTG ASSOC #745585 FED NATL MTG ASSOC #745932	1	12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,663	1,663	1,705	1,721	····	(2		(2)		1,663	·			14	05/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947		12/01/2019 .	SCHEDULED REDEMPTION		13,002	13,002	13,328	13,446		(444		(444)		13,002				522	
31403V-TZ-2	FED NATL MTG ASSOC #759368		01/01/2019 .	MATURED		48	48	49	48						48					01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281	.	02/01/2019 .	Various		374	374	380	374	ļ		. }		ļ	374	ļ			2	02/01/2019
31403X-Y4-1 31404F-6Z-1	FED NATL MTG ASSOC #761331		03/01/2019 .	SCHEDULED REDEMPTION		618	618	639	619		(1)	(1)	·	618				5	04/01/2019
31404F-6Z-1 31404G-J3-6	FED NATL MTG ASSOC #767788		02/01/2019 .	Various		41 55	41		41 55						41 55					02/01/2019 01/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691	1	12/01/2019 .	SCHEDULED REDEMPTION		16.452	16.452	16,925	16.904		(453)	(453)		16,452	L			353	
31405D-QP-5	FED NATL MTG ASSOC #786262		07/01/2019 .	Various		3,302	3,302	3,467	3,315		(13		(13)		3,302				59	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783		07/01/2019 .	SCHEDULED REDEMPTION		1,823	1,823	1,888	1,828		(5		(5)		1,823				34	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186		12/01/2019 .	SCHEDULED REDEMPTION		1,663	1,663	1,672	1,672		(9		(9)		1,663				67	08/01/2034
31405V-JZ-1 31405Y-MR-9	FED NATL MTG ASSOC #800480		10/01/2019 .	SCHEDULED REDEMPTION Various		1,241 1,268	1,241 1,268	1,262 1,290	1,243 1,270		(2		(2)		1,241	····			26	11/01/2019
31406S-TE-3	FED NATL MTG ASSOC #803208	1	12/01/2019 .	SCHEDULED REDEMPTION				5,791	5,793	····	(32		(2)		5.761	<u> </u>			233	
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2019 .	SCHEDULED REDEMPTION		1,205	1,205	1,235	1,241		(35		(35)		1,205				48	11/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554	.	12/01/2019 .	SCHEDULED REDEMPTION		1,069	1,069	1,093	1,094		(25		(25)		1,069				47	12/01/2035
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2019 .	SCHEDULED REDEMPTION		5,747	5,747	5,776	5,779		(33)	(33)		5,747	ļ			102	,, 2000
31409A-HN-2 31409A-Q2-8	FED NATL MTG ASSOC #865237 FED NATL MTG ASSOC #865473		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		79 218					(2	·	(2)	·	79 218	····			3	02/01/2036
31409U-AW-5	FED NATL MTG ASSOC #865473		12/01/2019 .	SCHEDULED REDEMPTION				389	389		(2		(2)		218				9 10	02/01/2036

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		l_	l		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31410G-5Q-2 31410Q-6U-0	FED NATL MTG ASSOC #889255		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		17, 106	17, 106	17,732	17,524		(418		(418)		17, 106				496	03/01/2023
31410S-BJ-5	FED NATL MTG ASSOC #895641		12/01/2019 .	SCHEDULED REDEMPTION		239	239	245	245		(7		(6)		239				7	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2019 .	SCHEDULED REDEMPTION		1,620	1,620	1,661	1,670		(50		(50)		1,620				86	08/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2019 .	SCHEDULED REDEMPTION		529	529	543	537		8		(8)		529				15	02/01/2022
31410W-GJ-1 31410X-TS-5	FED NATL MTG ASSOC #899401		12/01/2019 .	SCHEDULED REDEMPTION		23,918	23,918	24,794	24,439		(522		(522)		23,918				626	
31410A-15-5	FED NATL MTG ASSOC #900661 FED NATL MTG ASSOC #902234		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8,026 960	8,026 960	8,228 984	8,285 987		(259		(259)		8,026 960				344	09/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188	1	12/01/2019 .	SCHEDULED REDEMPTION		2,273	2,273	2,330	2,311		(38		(38)		2,273				92	
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2019 .	SCHEDULED REDEMPTION		1, 173	1, 173	1,202	1,226		(54		(54)		1, 173				57	10/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274		05/01/2019 .	SCHEDULED REDEMPTION		37,949	37,949	38,902	39,317		(1,368		(1,368)		37,949				1,022	12/01/2036
31411H-XT-2 31411J-H5-8	FED NATL MTG ASSOC #908890	-	12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,265 18,201	1,265	1,276 18,868	1,278	·	(13		(13)		1,265	····		····	561	02/01/2037
31411L-RL-7	FED NATE MTG ASSOC #909332	1	12/01/2019 .	SCHEDULED REDEMPTION		6,942		7,103		ļ	(346		(346)		6,942	····			127	03/01/2022
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2019 .	SCHEDULED REDEMPTION		25,891	25,891	26,840	26,310		(419		(419)		25,891					
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2019 .	SCHEDULED REDEMPTION		11,517	11,517	11,939	11,808		(291		(291)		11,517				339	
31411W-YF-8	FED NATL MTG ASSOC #917010		12/01/2019 .	SCHEDULED REDEMPTION		21,053	21,053	21,824	21,438		(386		(386)		21,053				581	04/01/2022
31411X-XB-6 31411Y-AD-5	FED NATL MTG ASSOC #917874		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,138 28,957	1, 138 28,957	1,149	1, 155 29, 585		(17		(17)		1, 138 28, 957				46 781	05/01/2037
31411Y-NN-9	FED NATL MTG ASSOC #918497		12/01/2019 .	SCHEDULED REDEMPTION		16,146	16,146	16,737	16,483		(337		(337)		16,146				408	
31411Y-3F-8	FED NATL MTG ASSOC #918898		12/01/2019 .	SCHEDULED REDEMPTION		14	14	15	15						14					04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2019 .	SCHEDULED REDEMPTION		17,729	17,729	18,378	18, 127		(399		(399)		17,729				604	04/01/2022
31412D-2D-9 31412L-LE-8	FED NATL MTG ASSOC #922472 FED NATL MTG ASSOC #928325		12/01/2019 .	SCHEDULED REDEMPTION		7,805 6,728		8,001	8,031		(226		(226)		7,805 6,728				447	03/01/2037
31412L-LE-8 31412L-R8-5	FED NATL MTG ASSOC #928323		1.12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6,705	6,728 6,705	6,897 6,873	6,947 6,909		(205		(218)		6,728				222	
31412L-ZB-9	FED NATL MTG ASSOC #928738		12/01/2019 .	SCHEDULED REDEMPTION		334	334	342	345		(11		(11)		334				13	10/01/2037
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2019 .	SCHEDULED REDEMPTION		13,680	13,680	14, 196	14,092		(413		(413)		13,680				413	
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2019 .	SCHEDULED REDEMPTION		7,793	7,793	7,974	8, 112		(319		(319)		7,793				248	
31412X-JU-9 31412X-V4-3	FED NATL MTG ASSOC #937775		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		27, 153 3,013	27, 153	28,148	27,774		(621		(621)		27, 153 3, 013				799	06/01/2022
31412X-2U-7	FED NATL MTG ASSOC #938287		1.12/01/2019	SCHEDULED REDEMPTION		17,673	17,673	18,321	18,070		(397		(397)		17,673					07/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115		12/01/2019 .	SCHEDULED REDEMPTION		3, 146	3, 146	3,225	3,241		(95		(95)		3, 146				81	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456		12/01/2019 .	SCHEDULED REDEMPTION		3,370	3,370	3,494	3,441		(71		(71)		3,370				105	06/01/2022
31413B-YL-9 31413B-4M-0	FED NATL MTG ASSOC #940915 FED NATL MTG ASSOC #941028		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		228	228	233	230		(3		(3)		228				6	07/01/2022
31413H-LU-0	FED NATL MTG ASSOC #941020		12/01/2019 .	SCHEDULED REDEMPTION		13.135	13. 135	13,465	13.579		(445		(445)		13, 135				342	08/01/2037
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2019 .	SCHEDULED REDEMPTION		694	694	712	705		(11		(11)		694				18	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697	.	12/01/2019 .	SCHEDULED REDEMPTION		302	302	310	307	ļ	(5		(5)		302	ļ		ļ	8	06/01/2023
31414F-4K-4 31414F-6Y-2	FED NATL MTG ASSOC #965326		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		659 17,824		675	682		(23		(23)		659				10	09/01/2038
31414F-6Y-2 31414G-CB-3	FED NATL MTG ASSOC #965387		12/01/2019 .	SCHEDULED REDEMPTION		1,239	1,239	1,271			(400		(400)		1, 824				289	09/01/2023
31414H-QF-7	FED NATL MTG ASSOC #966754		12/01/2019 .	SCHEDULED REDEMPTION		15, 178	15, 178	15,734	15,439		(261		(261)		15, 178				452	
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2019 .	SCHEDULED REDEMPTION			33,640	34,872	34,414		(774		(774)						1,256	
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2019 .	SCHEDULED REDEMPTION		45,266	45,266	46,925	46, 169		(903		(903)		45,266				835	
31414K-GB-0 31414P-7G-8	FED NATL MTG ASSOC #968294	1	12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,448	4,448	4,552 2,387	4,629 2,429		(181		(181)		4,448				139	02/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #972091		12/01/2019 .	SCHEDULED REDEMPTION		1,447	1,447	1,481	1,509		(62		(62)		1,447				45	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2019 .	SCHEDULED REDEMPTION		33,630	33,630	34,501	34, 191		(561		(561)						995	03/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2019 .	SCHEDULED REDEMPTION		1,339	1,339	1,371	1,393	ļ	(54		(54)		1,339	ļ			45	04/01/2038
31414U-G6-9 31414U-NY-0	FED NATL MTG ASSOC #976421		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		9,770	118 9,770	121	120	····	(3		(3)		118 9,770	·····			3	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607	1	12/01/2019 .	SCHEDULED REDEMPTION		9,770	9,770	10, 128	10,050	İ	(280		(280)		9,770	<u></u>			304 6	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2019 .	SCHEDULED REDEMPTION		27,243	27,243	28,241	27,978		(735		(735)		27,243				1,166	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365	.	12/01/2019 .	SCHEDULED REDEMPTION		2,005	2,005	2,057	2,036	ļ	(30		(30)		2,005	 			56	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831		12/01/2019 .	SCHEDULED REDEMPTION		528	528	540	557		(29		(29)		528	ļ			16	05/01/2038
31415L-QX-8 31415L-4E-4	FED NATL MTG ASSOC #983470	1	12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,950 199,564	1,950	1,995	2,042 221,638		(92		(92)		1,950				52 2 QNR	05/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102	1	12/01/2019 .	SCHEDULED REDEMPTION		17,603	17,603	18,248	17,938		(334		(334)		17,603					09/01/2023

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
31415R-6V-1	FED NATL MTG ASSOC #987484	cigii	12/01/2019	SCHEDULED REDEMPTION	Otook	27, 157	27.157	28, 152	27.737	Decircuse	(580		(580)	Value	27,157	Віоробиі	on Biopodai	Бюрооа	850	
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2019	SCHEDULED REDEMPTION		26, 199	26, 199	27 , 159	26,846		(647		(647)							08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2019	SCHEDULED REDEMPTION		3,126	3, 126	3,207	3, 184		(57		(57)		3, 126				88	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956		04/01/2019	SCHEDULED REDEMPTION		75,269	75,269	78,026	77,344		(2,075		(2,075)		75,269				1,205	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2019 .	SCHEDULED REDEMPTION		16,555	16,555	17, 162	16,856		(301)		(301)		16,555				489	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155		12/01/2019 .	SCHEDULED REDEMPTION			20,450	21, 199	21,017		(567		(567)		20,450				637	01/01/2024
31416P-GQ-4 31417Y-GM-3	FED NATL MTG ASSOC #AA5606 FED NATL MTG ASSOC #MA0203		12/01/2019 .	SCHEDULED REDEMPTION Various		6,488 324,128	6,488 324,128	6,656	6,595 325,731		(1,603		(107)		6,488				183	10/01/2023
31417Y-JL-2	FED NATL MTG ASSOC #MAO203	1	12/01/2019	Various			198,665			····	(1,503		(1,603)	<u> </u>	198.665	····		····		
31418A-GL-6	FED NATL MTG ASSOC #MA0200	1	12/01/2019	SCHEDULED REDEMPTION		25,297	25,297	26,531	26,242		(1,365		(1,363)		25,297				450	
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B	1	10/01/2019	CALLED @ 100.000		650,000	650,000	634,706	649,321		489		489		649,810		190	190	20,336	
34073T-KL-0	FLORIDA HIGHER EDL FACS FING A	.	03/06/2019	UMB BANK		293,783	250,000	290,958			(900)	(900)		285,255			8,528		11/01/2025
362832-AR-8	GAINESVILLE FL PENSION OBLIG 2003 A	.	10/01/2019 .	MATURED		2,000,000	2,000,000	754,020	1,913,399	ļ	86,601		86,601		2,000,000	ļ				10/01/2019
414005-WP-9	HARRIS CNTY TEX		12/11/2019 .	UMB BANK	.	192,975	160,000	184, 141	182,237		(2,505		(2,505)		179,733	ļ	13,243	13,243	10,610	
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C		11/01/2019 .	CALLED @ 100.000		8,500,000	8,500,000	8,384,060	8,406,711		93,289		93,289		8,500,000		0.040	0.040	584,375	
452272-A6-4	ILLINOIS ST UNIV REVS FORMERLY		02/20/2019 .	UMB BANK		196,568	185,000	198,501	194,927		(608))	(608)	'	194,319		2,249	2,249	3,623	04/01/2021
452272-A8-0	ILLINOIS ST UNIV REVS FORMERLY		10/22/2019 .	BLATLOUR PARTNERS, L.P.		322,410	290,000	318,771	314,298		(4,425)	(4,425)		309,873		12,538	12,538	15 //26	04/01/2023
452272-D5-3	ILLINOIS ST UNIV REVS FORMERLY		10/15/2019	UMB BANK		278,505	250,000	274,803			(3,722		(3,722)		267,225		11,280	11,280	13,056	
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
46246K-6L-1	IOWA FIN AUTH REV		. 02/22/2019	UMB BANK		235,328	200,000	230,332							230,332		4,996	4,996		08/01/2042
469383-ZZ-9	JACKSONVILLE FL EXCISE TAX 2006 C		10/01/2019 .	MATURED		3, 170,000	3, 170,000	3, 170,000	3, 170,000						3, 170, 000				165,474	
48507T-GA-5	KANSAS CITY MO SAN SWR SYS REV		06/25/2019 .	UMB BANK		444,476	420,000	445,284	442,625		(4,079		(4,079)		438,546		5,930	5,930		01/01/2021
48507T-HE-6 555758-HW-4	KANSAS CITY MO SAN SWR SYS REV		12/19/2019 .	UMB BANK		432,452	350,000	412,738	407,846		(4,057)		(4,057)		403,788 747,206		28,663	28,663 61,679	21, 194	
574295-DH-1	MACON GA WTR AUTH WTR & SWR RE		12/15/2019	Various			650,000 565,000		749,653 558,037				(2,446)	'	559,775		5,225	5,225	11,472	
59259N-7G-2	METROPOLITAN TRANSN AUTH N Y D			UMB BANK		12.494		12.042	11.904		(67)	(67)		11.836			658	26,956	11/15/2033
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		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	(07)		10.000.000				653.800	
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABSO		07/01/2019	CALLED @ 100.000		4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				338,590	
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		02/15/2025
64711N-2T-1	NEW MEXICO FIN AUTH REV		10/30/2019 .	Various		2,118,697	2,000,000	2,203,400	2, 153, 109		(51,685)	(51,685)		2, 101, 423		17,273	17,273		06/01/2021
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		01/01/2019 .	CALLED @ 100.000		100,000	100,000	100,000	100,000						100,000					01/01/2046
650009-R2-1 65830T-AH-8	NEW YORK ST TWY AUTH GEN REV NORTH CAROLINA TPK AUTH TRIANG	·	02/14/2019 .	Various		1,290,976 1,515,000	1,180,000 11,515,000	1,311,169 11,493,741	1,284,005 11,515,000		(4, 181)	' 	(4, 181)	' 	1,279,825		11, 151	11, 151		01/01/2022
65830T-AH-8	NORTH CAROLINA TPK AUTH TRIANG	1	01/01/2019 .	CALLED @ 100.000						·	537	ļ	537		8,470,475	<u> </u>	14,525	14,525		
677522-XG-4	OHIO ST			UMB BANK			450,000		482,222		(2,725)	(2,725)		479,497		1,306	1,306	9,979	
677522-XH-2	OHIO ST		06/03/2019	UMB BANK		988, 164	900,000	1,009,431	987,205		(11, 174)	(11, 174)		976,032		12, 132	12, 132	30,500	04/01/2022
67756D-PJ-9	OHIO ST HIGHER EDL FAC COMMN	.	06/03/2019 .	UMB BANK	.	279,745	250,000	280,110	275,829		(2,711		(2,711)		273, 118	ļ	6,627	6,627	6,389	
67756D-PK-6	OHIO ST HIGHER EDL FAC COMMN	.	08/01/2019 .	UMB BANK		460,389	400,000	455,080	448,740		(4,383)	(4,383)		444,357		16,032	16,032	10,986	12/01/2023
677E60 DL 4	OLIO CT LICUED EDI. EAC COMMI	1	00/00/0040	BLAYLOCK PARTNERS, L.P.		000 000	000 000	050 045	050 500]	(0.007	J	(0.007)	.]	047 000	1	10 707	10 707	0.550	10 /01 /0004
67756D-PL-4 67868V-BR-1	OHIO ST HIGHER EDL FAC COMMN	·		UMB BANK		260,988 255,178	220,000	253,845 257,934	250,589 253,445		(3,367		(3,367)	<u> </u>	247,222 249,260		13,767	13,767 5,918	8,556	12/01/2024
0/000V-BH-1	UNLAHORIA UNIT UNLA FIN AUTO LE		11/14/2019 .	CABRERA CAPITAL	-	200, 1/8	230,000		203,445	<u> </u>	(4, 185	/	(4, 185)	'	249,260	ļ		5,918	9,281	12/01/2022
696550-D4-1	PALM BEACH CNTY FLA SCH BRD CT		06/10/2019 .	MARKETS, INC		2,077,781	1,875,000	2,118,469	2,071,968		(23,851)	(23,851)	· [2,048,117		29,664	29,664	80,990	08/01/2022
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		.06/01/2019	CALLED @ 100.000		3,980,000	3,980,000	3,966,070	3,975,845		683		683		3,976,528		3,472	3,472	224, 114	
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	ļ	ļ	ļ	ļ		5, 150, 000	ļ		ļ	307,455	
718846-AM-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04	.	12/05/2019 .	CALLED @ 111.220	.	2,780,501	2,500,000	2,543,600	2,512,591		(3,032)	(3,032)		2,509,558	ļ	(9,558)	(9,558)	500,736	
735389-MT-2	PORT OF SEATTLE WA REV 2009 B-1		05/01/2019 .	CALLED @ 100.000		20,000,000	20,000,000	19,377,400	19,539,626		7,639		7,639		19,547,265		452,736	452,736	700,000	
743759-AN-2 759831-BB-5	PROVIDENCE HEALTH SYSTEM AK 2005 RENO NV CAP IMPT REV 2005 C TXBL		10/01/2019 .	CALLED @ 100.000 PRE-REFUNDING		1,670,000 4,693,106	1,670,000	1,670,000 2,227,643	1,670,000 4,636,877		52,605		52,605		1,670,000 4,689,482		3,624	3,624		10/01/2020
759831-BB-5	RENO NV CAP IMPT REV 2005 C TXBL	1	03/14/2019 .	PRE-REFUNDING		4, 122, 004	10,930,000	1,956,616	4,030,877	ļ	46,206				4,089,482	ļ	3,624	3,024		06/01/2034
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B	1		CALLED @ 100.000		10,000,000	10,730,000	9.944.600	9,962,247		37.753		37,753		10,000,000	<u></u>			720,000	
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 10 A		.01/10/2019	CALLED @ 128.073		345,797	270,000	270,000	270,000				2.,100		270,000				89, 189	
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B		05/01/2019	CALLED @ 100.000		16,900,000	16,900,000	16,900,000	16,900,000						16,900,000					05/01/2044
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D	.	12/17/2019 .	UMB BANK		466,569	390,000	419,355	419, 168		(1,241)		(1,241)		417,927		48,642	48,642	10,686	
84059N-BX-0	SOUTH VY WTR RECLAMATION FAC U		01/31/2019 .	UMB BANK		1, 130, 360	1,000,000	1, 123,630	1, 111, 411		(2,363		(2,363)		1,109,048		21,312	21,312	28,333	
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	
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2019	CALLED @ 100.000	1	240.000	240,000	240,000	240,000	1	1	1	1	1	240.000	I	1	1	9 024	06/01/2028

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1										11	12	13	14	15		1				
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Lincolinad					Carrying	Exchange			Dividends	Con-
OLIOID					N					Unrealized	Year's	Than-	Adjusted	Book/			D. C. C.	T. () () ()		
CUSIP		l_	<u>.</u> .		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B		11/15/2019 .			15,000,000	15,000,000	14,506,350	14,725,601		274,399		274,399		15,000,000				1,312,500	
914733-CW-8	UNIVERSITY NORTHN COLO GREELEY		12/19/2019 .	UMB BANK		151,841	150,000	155,840	154,444		(3,055)		(3,055)		151,389		452	452	6,367	
914733-CX-6	UNIVERSITY NORTHN COLO GREELEY		02/14/2019 .			107,444	100,000	108,090	106,845		(370)		(370)		106,476		968	968	1,083	
914733-CY-4	UNIVERSITY NORTHN COLO GREELEY		04/09/2019 .	UMB BANK		248,245	225,000	247,887	245,310		(1,595)		(1,595)		243,715		4,530	4,530	4,063	
914733-DA-5			10/18/2019 .	UMB BANK		321,098	275,000	311,022	308,433		(4,700))	(4,700)		303,733		17,366	17,366	12,260	
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2		05/01/2019 .	CALLED @ 100.000		18,580,000	18,580,000	18,580,000	18,580,000						18,580,000					05/01/2039
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		(000)		(000)		4,000,000		077			08/15/2041
917393-CH-1 938782-CW-7	UTAH CNTY UTAH HOSP REV	-	02/05/2019 .		-	104,510	100,000	105,911	104,455		(322)	'	(322)	····	104,133	····	377	377	1, 139	
938782-CW-7 940093-Z5-9	. WASHINGTON DC MET TRAN BABS 09 WASHINGTON ST UNIV BABS 2009 B	1	10/01/2019 .	CALLED @ 100.000 CALLED @ 100.000	-	13,000,000	13,000,000	12,785,110	12,951,910		48,090		48,090		13,000,000				910,000 160,350	
940093-25-9 95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04		07/01/2019 .	CALLED @ 100.000	· -		1,295,000												60,350	
594751-AL-3	MICHIGAN TOB SETTLEMENT FIN ABS	1	.08/01/2019 .	UMB BANK					14.449		982		982		1,295,000		11.569	11.569	09, 342	06/01/2046
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS	1	12/01/2019	SCHEDULED REDEMPTION	·	92,035	92,035	83,374	89, 159		2,877		2,877		92,035	ļ	11,309	11,509	4 252	306/15/2022
312910-R5-4	FED HOME LOAN MTG CORP 1209 PZ RMBS	1	12/01/2019 .	SCHEDULED REDEMPTION	·		109,035	101.417	106.690		2,345		2,345		109.035	ļ			5,256	
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS	1	1.12/01/2019	SCHEDULED REDEMPTION	-	73,287	73,287		70.933		2,354		2,354		73.287					09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		12/01/2019	SCHEDULED REDEMPTION		42,252		36,628	39,795		2,457	***************************************	2,457		42,252				1,823	
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		12/01/2019	SCHEDULED REDEMPTION		15,780	15,780	11,634	15,347		433		433		15,780				583	
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		12/01/2019	SCHEDULED REDEMPTION		38 . 107	38,107	30.874	36.850		1.257		1.257						1,772	
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS]	12/01/2019	SCHEDULED REDEMPTION		317, 168	317, 168		312,023		5,145		5, 145		317, 168				14, 190	
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		12/01/2019	SCHEDULED REDEMPTION		90,981	90,981	68,419	84,726		6,255		6,255		90,981				4,080	
3133T1-C5-9	FHR 1602 PJ RMBS		12/01/2019	SCHEDULED REDEMPTION		7,759	7,759	8,190	7,880		(120)		(120)		7,759				297	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS		12/01/2019 .	SCHEDULED REDEMPTION		99,843	99,843	93,952	96,160		3,683		3,683		99,843				4,728	07/15/2031
313399-TE-7	FHR 2345 PZ RMBS		12/01/2019 .	SCHEDULED REDEMPTION			81,707	77, 137	78,983		2,724		2,724		81,707					08/15/2031
313399-FX-0	FHR 2351 AZ RMBS		12/01/2019 .	SCHEDULED REDEMPTION		46,846	46,846	44,932	45,732		1,113		1,113		46,846					08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS	.	12/01/2019	SCHEDULED REDEMPTION		333,515	333,515	318,501	325,380				8, 135		333,515					01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS		12/01/2019 .	SCHEDULED REDEMPTION		130,078	130,078	124,222	127 , 186		2,892		2,892		130,078				4,057	
31392K-ZE-9	FHR 2448 TN RMBS		12/01/2019 .	SCHEDULED REDEMPTION		44,392	44,392	46,223	45,477		(1,085)		(1,085)		44,392				2, 121	
31358U-7D-2	FNR 1993-70 Z RMBS		12/01/2019 .	SCHEDULED REDEMPTION		5,934	5,934	6,186	5,934						5,934				249	
31397M-WQ-6	FNR 2008-82 EY RMBS		12/01/2019 .	SCHEDULED REDEMPTION		550,354	550,354	532,726	549,058		1,296		1,296		550,354				12,865	
911760-AP-1 31771K-AA-5	. VENDEE MTG TR 1992-1 2-Z RMBS		12/01/2019 .	SCHEDULED REDEMPTION		260,456	260,456	240,700	255,277		5, 180 1,085		5, 180		260,456				12,092	
02554C-AB-5	FICO STRIP PRINC		09/26/2019 .	MATURED		1, 130, 000		1, 130, 000	1,130,000		1,085		1,085		1, 130, 000				01.004	09/26/2019
025540-AB-5 637432-LH-6	. AMERICAN EAGLE NW LLC WA MILITARY 05A NATIONAL RURAL UTIL COOP CLN ENGY 08A		1.12/15/2019 .			1, 130,000	1,130,000	1,727,799	1,891,896		15.104		15, 104		1, 130,000				61,924	12/15/2028
78449L-AC-2	SMB 2018-B A2B ABS	1		GOLDMAN. SACHS & CO	·· 	2,486,719		2.500.000			10, 104		10, 104		2,500,000		(13,281)	(13,281)	65.363	
		.	40/ 13/2019 .	συμμικίν, οκυπό α UU	.						400 747		400 747				, ,	, , ,		
	Subtotal - Bonds - U.S. Special Reve	nues	00 (00 (00 1	EVOLUNOE	1	252,644,349		243,701,362	250,514,609	1	469,747		469,747	1	251,342,692	1	945,358	945,358	12, 104, 139	
90131H-AT-2	. 21ST CENTURY FOX AMERICA INC	-	03/20/2019 .		· 	7, 171, 320	6,000,000	6,338,837	6,218,995		(8,079)	'	(8,079)		6,210,916		960,404	960,404	310,000	
90131H-BF-1 90131H-BW-4	21ST CENTURY FOX AMERICA INC		03/20/2019 .	EXCHANGE		5,112,928 5,203,060	4,000,000	3,688,228 5,060,770	3,720,169		2, 158		2, 158		3,722,327 5,047,146		1,390,601 155,914	1,390,601 155,914	65,444	
90 I3 IN-8W-4	12101 CENTURY PUX AMERICA INC	·	1.03/20/2019 .	PNC CAPITAL MARKETS LLC			5,000,000	5,000,770				'	(1,392)				100,914	135,914	19,653	10/ 15/2025
88579Y-AQ-4	3M CO	1	04/02/2019 .	FING CAPITAL MAMAETS LLC	'	4,976,550	5,000,000	4,971,200	4,990,454	I	1,521		1,521		4,991,975]	(15,425)	(15,425)	65 000	08/07/2020
000/31-AV-4	UIII UU	1	1.54/02/2019 .	BANK OF AMERICA/MERRILL	···				4, 990, 404				1,321			····	(10,420)	(10,420)		
00037B-AD-4	ABB FINANCE INC	c	04/26/2019	LYNCH	·	1,601,472	1,600,000	1.598.976	1,599,351	1	169		169		1.599.519	l	1,953	1,953	25 760	04/03/2020
00037B-RD-4	ABBOTT LABORATORIES	· [~	02/24/2019 .		· † · · · · · · · · · · · · · · · · · ·	2,059,324	2,057,000	2,059,628	2,055,727		107		107		2,055,834	·····	1, 166	1,166		309/15/2020
00287Y-AT-6	ABBVIE INC	1	04/26/2019 .		Ţ	2,584,028		2,571,104	2,586,117		1.637		1.637		2,587,754		(3,726)	(3,726)		205/14/2020
		1	T	RBC DOMINION SECURITIES			2,000,000		2,000,111		,007		,007				(0,720)	(3,720)		
00287Y-AU-3	ABBVIE INC	.1	04/03/2019 .			1,481,430	1,500,000	1,497,390	1,498,727	L	137		137		1,498,864	L	(17,434)	(17,434)	13.513	05/14/2021
00287Y-BD-0	ABBVIE INC		04/03/2019 .	CREDIT SUISSE		613,983	628,000		621,390				26		621,415		(7,432)	(7,432)		311/14/2048
1		1		JEFFERIES & COMPANY,		.,	,	,,,,,	, , , , , ,	1					,			, , , , , , , , ,	,,,,,	
00287Y-BF-5	ABBVIE INC		04/03/2019 .	INC		3,201,064	3,144,000	3,117,119	3, 117, 726		561		561		3, 118, 287		82,777	82,777	73, 120	11/14/2028
1		1		BANK OF AMERICA/MERRILL	. "[1	I			[1				
00404A-AJ-8	ACADIA HEALTHCARE CO INC	.	11/06/2019	LYNCH		261,819	257,000	259,570		ļ	(766)		(766)		258,804	ļ	3,015	3,015	10,561	
00404A-AM-1	. ACADIA HEALTHCARE CO INC		05/24/2019 .	JPMORGAN CHASE & CO		236,325	230,000	232,588			(183)		(183)		232,405		3,921	3,921	3,654	
00440E-AM-9	ACE INA HOLDINGS		06/15/2019 .	MATURED		13,000,000	13,000,000	13, 187, 791	13,047,870		(47,870)		(47,870)		13,000,000					06/15/2019
00507V-AH-2	ACTIVISION BLIZZARD INC	.	07/24/2019 .			2,992,560	3,000,000	2,996,841	2,997,963		418		418		2,998,381		(5,821)	(5,821)	59,608	
00510R-AC-7	ACUITY BRANDS INC	.	12/15/2019 .			11,250,000	11,250,000	11,227,163	11, 247, 192	ļ	2,808		2,808		11,250,000	ļ			675,000	
00101J-AM-8	. ADT CORP	-1	10/23/2019 .	Various		3,844,569	3,800,000	3,770,000	3,792,322	ļ	1 , 186		1, 186	·····	3,793,509	ļ	29,406	29,406		203/15/2020
00774Y-AA-7	. AERCAP HOLDINGS NV	ID.	11/07/2019	Various		824,000	800.000	800.000	1	I	I	1	1	ı	800.000	1	24.000	24.000	2 089	10/10/2079

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
00130H-BW-4	AES CORP	Cigii	08/21/2019 .	STIFEL CAPITAL MARKETS	Otook	515,613	494.000		487.936	Decircuse	(1,416		(1,416)	Value	502,115	Біоробаі	13,497	13,497	22.833	
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		1,355,110		20,891	20,891	80,123	
001055-AY-8	AFLAC INCORPORATED		02/01/2019 .	WELLS FARGO		834,327			775,858		7		7		775,866		58,461	58,461	9,790	
00868P-AA-3	AHOLD LEASE USA ABS	C	12/19/2019	Various		3,953,830	3,399,210	3,558,872	3,446,049		(46,839		(46,839)		3,399,210				701, 126	
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	
009363-AP-7	AIRGAS INC		12/30/2019 .	CALLED @ 100.081		15,012,150	15,000,000	14,983,650	14,990,182		8,716		8,716		14,998,898		1, 102	1,102	501,994	02/15/2020
010392-FS-2	ALABAMA POWER COMPANY	1	06/19/2019	JEFFERIES & COMPANY, INC.		4,415,720	4,000,000	3,969,880	3,970,132		239		239		3,970,372	1	445,349	445,349	100 000	07/15/2048
010392-FS-2 012725-AA-5	ALBEMARLE CORP		12/23/2019 .	CALLED @ 102.522	-		4,000,000	5,969,880		l	12.499		12.499		5,986,917		13,083	445,349		12/15/2048 12/15/2020
013817-AW-1	ALCOA INC	1	10/31/2019 .	GOLDMAN, SACHS & CO		117,975	110,000			<u> </u>	(334		(334)		115,853		2,122			12/15/2020 10/01/2024
2.0011 /111 1				BANK OF AMERICA/MERRILL							(004	,	(004)						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
01609W-AU-6	ALIBABA GROUP HOLDING LTD	. D	01/29/2019	LYNCH		617,014	665,000	664,089	664, 122		3		3		664,124		(47,111)	(47,111)	3,990	12/06/2037
02005N-AT-7	ALLY FINANCIAL INC		01/27/2019 .	MATURED		100,000	100,000	102,000	100,076		(76		(76)		100,000				1,750	01/27/2019
02005N-AW-0	ALLY FINANCIAL INC		11/18/2019 .	MATURED		525,000	525,000	524,022	524,817		183		183		525,000				19,688	11/18/2019
	5	1	00 (05 (00 :5	BANK OF AMERICA/MERRILL		404	404	400]		J	,		400	I	,	,,		11 (00 (005-
02005N-BF-6	ALLY FINANCIAL INC		03/25/2019 .	LYNCH		131,905	124,000	132,525			(126		(126)		132,399		(494)	(494)		11/20/2025
02005N-BG-4	ALLY FINANCIAL INC		11/07/2019 .	CITIGROUP GLOBAL		496,444	485,000	486,819	486,539		(564)	(564)		485,975		10,468	10,468	22, 158	04/15/2021
02004V-AC-7	ALLYA 18-2 A3 ABS		05/02/2019 .	MARKETS		5,039,700	5,024,000	5,023,088	5,023,327		92		92		5,023,418		16,282	16,282	57 458	11/15/2022
020041 AU 7	. ALLIA 10 2 AO ADO		1.00/02/2010 .	BANK OF AMERICA/MERRILL							52		52				10,202	10,202		11/ 13/2022
023135-AZ-9	AMAZON.COM INC		.07/29/2019	LYNCH		718.564	700.000	698.376	698.510		143		143		698.654		19.910	19.910	18.457	08/22/2024
00164V-AE-3	AMC NETWORKS INC		10/24/2019 .	Various		346,920	354,000	354,000	354,000						354,000		(7,080)	(7,080)	10,603	
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	05/15/2019 .	CALLED @ 102.088			7,000,000	7, 122, 370	7,054,376		(16,056		(16,056)		7,038,320		(38,320)	(38,320)		03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV	D	05/15/2019 .	CALLED @ 100.971		10,097,102	10,000,000	9,918,600	9,991,973		3,735		3,735		9,995,707		4,293	4,293	387,380	
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		10/15/2019	SCHEDULED REDEMPTION		37,734	37,734	35, 166	35, 176		2,559		2,559		37,734				1, 132	
023771-S2-5 02378W-AA-7	AMERICAN AIRLINES 2016-3 PASS THRO ABS AMERICAN AIRLINES INC		10/15/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			44,767	41,986	41,992		2,775		2,775		44,767				1,455	
023772-AB-2	AMERICAN AIRLINES INC.		08/15/2019 .	SCHEDULED REDEMPTION		1.506.662	1,506,662	1.506.662	1.506.662						1.506.662					
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2019	SCHEDULED REDEMPTION		86,304	86,304	84.638	84.638		1.666		1,666		86.304				3,797	
02377U-AB-0	AMERICAN AIRLINES INC ABS		07/15/2019 .	SCHEDULED REDEMPTION		1,697,895	1,697,895	1,697,895	1,697,895						1,697,895					07/15/2024
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION	. C	06/19/2019 .	Various		10,361,430	10,750,000	10,746,453	10,748,168		49		49		10,748,217		(386,787)	(386,787).	95,528	07/12/2021
031162-AZ-3	AMGEN INC		02/01/2019 .	MATURED		3,000,000	3,000,000	3,234,030	3,009,153		(9, 153		(9, 153)		3,000,000					02/01/2019
031162-CF-5	AMGEN INC		06/26/2019	BNP CAPITAL MARKETS		702,026	650,000	644,787	644,820		34		34		644,854		57, 172	57, 172		06/15/2051
031652-BG-4	AMKOR TECHNOLOGY INC		04/15/2019 .	CALLED @ 101.594		1, 168, 331	1,150,000	1, 159, 530	1,148,829		(561		(561)		1,148,268		1,732	1,732	57,838	
032654-AQ-8 03350W-AC-3	ANALOG DEVICES INC ANDEAVOR LOGISTICS LP		07/22/2019 .	GOLDMAN, SACHS & CO EXCHANGE		1,604,448	1,600,000	1,596,912	1,598,131		868		868		1,598,999		5,449	5,449	39,393	303/12/2020 312/01/2027
03523T-BU-1	ANHEUSER BUSCH COS LLC / ANHEUSER	C	09/26/2019 .	Various		2,492,936	2,366,000	2,359,423			/4 R		/4 Ω		2,359,431		133,506	133,506		01/23/2039
03523T-BV-9	ANHEUSER BUSCH COS LLC / ANHEUSER	C	12/18/2019	Various		3,850,272	3,278,000	3.267.084			63		63		3,267,147		583.125	583,125		01/23/2049
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	. C	01/15/2019 .	Various		2,416,046	2,401,000	2,398,599							2,398,599		17,447	17,447		01/23/2025
035240-AD-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	. C	02/11/2019 .	Various		25,773,666	25,542,000	27, 131, 159	26,505,863		(34,050		(34,050)		26,471,813		(1,464,407)	(1,464,407).		01/15/2022
03674X-AC-0	ANTERO RESOURCES CORP	.	12/16/2019 .	Various		3,222,675	3,941,000	3,864,832	3,281,282		1 , 135		1, 135		3,859,697		(637,022)	(637,022)		12/01/2022
03674X-AF-3	ANTERO RESOURCES CORP		10/01/2019 .	Various		415,430	470,000	470,688	470,376	ļ	(110		(110)		470,266	ļ	(54,836)	(54,836)		06/01/2023
03674X-AJ-5	ANTERO RESOURCES CORP		08/13/2019 .			577,308	660,000	628,916	493,706		568		568		630,674		(53,367)	(53,367)	26,453	03/01/2025
03674P-AL-7	ANTERO RESOURCES FINANCE CORP	1	10/08/2019	BANK OF AMERICA/MERRILL LYNCH		199,238	207,000	206,741	206,744		66		66		206,810	1	(7,573)	(7,573)	10 477	11/01/2021
03674P-AL-7 037411-AX-3	APACHE CORP		06/21/2019 .	Various			3.811.000	3,771,747			2.046		2.046		3,803,750		(7,5/3)	(7,573).		02/01/2021
00/411-MA-0	ALAVIE VVII			BANK OF AMERICA/MERRILL		, 000, 394		,111,141			∠,040				,000,730		(40,007)	(40,007).		
037833-BS-8	APPLE INC		01/30/2019 .	LYNCH		9,910,100	10,000,000	10 , 150 , 600	10,067,461	L	(2,563		(2,563)		10,064,897	L	(154,797)	(154,797)	98.750	02/23/2021
038522-AN-8	ARAMARK SERVICES INC		.04/11/2019	Various		9,010,625	9,005,000	9,077,742	9,060,385		(2,079		(2,079)		9,058,307		(47,682)	(47,682)	131,409	06/01/2026
03938L-AU-8	ARCELORMITTAL	D	12/27/2019	CALLED @ 104.050		1,560,745	1,500,000	1,500,000	1,500,000						1,500,000				169,828	
007036-UQ-7	. ARMT_05-11 RMBS		12/26/2019 .	SCHEDULED REDEMPTION		320,886	320,886	150,816	168,523	ļ	152,362		152,362		320,886					04/25/2057
2254W0-MM-4	ARMT_05-12 RMBS		12/26/2019 .	SCHEDULED REDEMPTION		417,411	417,411	188,226	206,908		210,503		210,503		417,411					07/25/2056
00206R-CY-6 00206R-FU-1	AT&T INC		03/27/2019 .	CALLED @ 102.375		10,237,458	10,000,000	10,000,006	10,000,001		86				10,000,001		(1) 41.194	(1). 41.194		03/15/2020
UU2U0K-FU-1	AIαI INU			MIZUHO SECURITIES USA	-	438 , 137	422,000		396,857	·····	86		86		396,943		41, 194	41, 194	14,308	02/15/2050
00206R-GD-8	AT&T INC	1	.07/16/2019	INC.		3.168.924	3, 156, 000	3, 156,000	3, 156,000]					3.156.000	I	12.924	12,924	45 ans	06/12/2024
054303-BA-9	AVON PRODUCTS INC		02/08/2019	GOLDMAN, SACHS & CO		1,840,200	2,000,000	1,980,600	1,990,371		224		224		1,990,594		(150,394)	(150,394)		03/15/2023
02582J-GN-4	AXCMT 14-1 ABS	1	05/15/2019	SCHEDULED REDEMPTION		5,565,000	5,565,000		5,570,032	[(5,032)	(5.032)		5,565,000					12/15/2021

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
,	_		-	_						11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									Deine Voor		0	Year's	Change in	Exchange						04-4-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
05508W-AB-1	B&G FOODS INC		11/08/2019 .	Various		655,705	659,000				(30)		(30)		660,617		(4,912)	(4,912)	3,940	09/15/2027
059500-AG-3	BACM 2006-3 AJ CMBS		05/01/2019 .	SCHEDULED REDEMPTION			87,795													07/10/2044
059497-BA-4	BACM_07-1 CMBS		11/01/2019 .	SCHEDULED REDEMPTION		4,512,715	4,512,715	3,988,112	4, 476, 147		36,568		36,568		4,512,715					01/15/2049
059523-BB-5	BAFC 2007-5 7A5 RMBS		12/01/2019	SCHEDULED REDEMPTION		71,629	454,947	148,507	226,637		(155,009)		(155,009)		71,629				23,537	02/25/2052
				BANK OF AMERICA/MERRILL																
06051G-EU-9	BANK OF AMERICA CORP		08/19/2019 .	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
000540 FW 4	DANK OF AMEDICA CODD		05 (00 (0010	RBC DOMINION SECURITIES		740.050	750,000	749.828	740.040		45		45		749.932		(00)	(00)	10 141	04/40/0004
06051G-FW-4	BANK OF AMERICA CORP		05/29/2019 .	BARCLAYS	······	749,850	750,000		749,918		15		15		1,400,000		(82)	(82)		04/19/2021
06051G-GJ-2 06051G-GZ-6	BANK OF AMERICA CORP		02/01/2019 .			4,463,130	1,400,000	1,400,000	4,562,000						4,562,000		(98,870)	2,831(98,870).		04/24/2023
06406H-BM-0	BANK OF NEW YORK MELLON		05/15/2019 .	MATURED	†	7,000,000	7,000,000	4,562,000	4,562,000		432		432		7,000,000		(30,070)	(30,070).		01/23/2026
06406H-DD-8	BANK OF NEW YORK MELLON CORP		04/26/2019	JPMORGAN CHASE & CO		999,980	1,000,000	1,005,765	1,002,058		(412)		(412)		1,001,646		(1,666)	(1,666)		08/17/2020
06738E-BB-0	BARCLAYS BANK PLC	D	10/11/2019	BARCLAYS		1.671.904	1,600,000	1,600,700	1,600,000		(412)	'			1.600.000		71.904	71.904		05/16/2024
06739F-JJ-1	BARCLAYS BANK PLC	D	06/19/2019	BARCLAYS		750,825	750,000	749,273	749,502		116		116		749.618		1,207	1,207		01/11/2021
05526D-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)		09/06/2049
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		06/23/2020
075887-BE-8	BECTON DICKINSON AND CO		12/15/2019 .	Various		2,616,424	2,614,000	2,639,199	2,619,662		(4,716)		(4,716)		2,614,946		(946)	(946)		12/15/2019
075887-BW-8	BECTON DICKINSON AND COMPANY		06/05/2019 .	Various		3,606,254	3,480,000	3,480,000	3,480,000						3,480,000		21,854	21,854		06/06/2027
081437-AF-2	BEMIS COMPANY INC		06/13/2019 .			2,999,875	3,000,000	2,990,730	2,999,273		560		560		2,999,833		42	42		08/01/2019
081437-AH-8	BEMIS COMPANY INC		06/13/2019 .			9,982,438	10,000,000	9,935,300	9,978,981		3,215		3,215		9,982,196		242	242		10/15/2021
081437-AJ-4	BEMIS COMPANY INC		06/13/2019 .		·	5,019,211	5,000,000	5,025,300	5,020,354		(1,063)		(1,063)		5,019,290		(79)	(79)	115,389	09/15/2026
084659-AB-7	BERKSHIRE HATHAWAY ENERGY CO		04/26/2019 .	MIZUHO SECURITIES USA INC.		798,464	800,000				47		47		799,891		(1,427)	(1,427)	14 047	02/01/2020
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP		04/26/2019 .	WELLS FARGO		755,828			746,222		4/		4/		799,891		(1,427)	9,601		02/01/2020
085790-AX-1	BERRY PLASTICS CORP		11/07/2019	BARCLAYS		125,428	124,000	125,085	125,058		(658)		(658)		124,400		1,027	1,027	14,430	05/15/2022
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
097023-CQ-6	BOEING CO		08/01/2019 .	Various		3,042,009	3,000,000	2,974,650	13,300,042		5		5		2,974,655		67,354	67,354		02/01/2050
101137-AN-7	BOSTON SCIENTIFIC CORP		11/12/2019			2, 131, 540	2,000,000	1,998,720	1.999.334		112		112		1.999.446		72.094	72,094		10/01/2023
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		.04/25/2019	DEUTSCHE BANK AG		798,898					15		15		785,544		13,354	13,354		03/01/2024
101137-AW-7	BOSTON SCIENTIFIC CORPORATION		03/07/2019 .	BNP CAPITAL MARKETS		791,349	788,000	785,825			12		12		785,837		5,512	5,512		03/01/2026
103304-BQ-3	BOYD GAMING CORPORATION		03/28/2019 .	Various		1, 166, 569	1,152,000	1, 145,648	1, 145,746		161		161		1, 145, 907		20,662	20,662		08/15/2026
05565Q-BJ-6	BP CAPITAL MARKETS PLC	. D	03/10/2019 .			5,332,000	5,332,000	5,576,392	5, 347, 827		(15,827)		(15,827)		5,332,000					03/10/2019
07330N-AL-9	BRANCH BANKING AND TRUST COMPANY		05/10/2019	MATURED		10,000,000	10,000,000	9,990,900	9,998,893		1, 107		1, 107		10,000,000					05/10/2019
110122-BA-5	BRISTOL-MYERS SQUIBB CO		02/27/2019 .	MATURED		7,500,000	7,500,000	7,494,000	7,499,528		472		472		7,500,000					02/27/2019
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC	D	02/14/2019 .	MATURED		2,500,000	2,500,000	2,497,550	2,499,938		62		62		2,500,000		(7.040)	(7.040)		02/14/2019
11134L-AB-5	BROADCOM CORPORATION		04/01/2019 .	JPMORGAN CHASE & CO		1,491,240	1,500,000	1,497,823	1,498,794		295		295		1,499,088		(7,848)	(7,848).		01/15/2020
11134L-AD-1	BROADCOM CORPORATION		04/05/2019 .	MORGAN STANLEY CITIGROUP GLOBAL	· -	1, 115,210	1, 124,000	1,120,361	1, 121, 124		248		248		1, 121, 371		(6, 161)	(6, 161)	24,728	01/15/2022
11134L-AP-4	BROADCOM CORPORATION		.08/01/2019	MARKETS		682.227	700.000		699.834		15		15		699.849		(17,622)	(17,622)	33 UUU	01/15/2025
07384M-6H-0	BSARM 04-12 RMBS		12/01/2019	SCHEDULED REDEMPTION	†	562,260	562,260				10.742		10.742				(17,022)	(17,022)		05/25/2037
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2019	Various		1,016,000	1,012,519	944,377	1,004,859		7,660		7,660		1,012,519					01/15/2021
12673P-AF-2	CA INC		10/16/2019	CALLED @ 101.137		6,068,220	6,000,000	6,014,650	6,005,238		(2,596)		(2,596)	<u> </u>	6,002,642		(2,642)	(2,642)		08/01/2020
12686C-BA-6	CABLEVISION SYSTEMS CORPORATION		11/01/2019 .	CALLED @ 102.689		155,357	151,000	157,040	156,573		(3,563)		(3,563)		153,011		(2,011)	(2,011)	16,678	04/15/2020
126802-CY-1	CABMT_14-2 ABS		07/15/2019 .	SCHEDULED REDEMPTION		5,940,000	5,940,000	5,947,425	5,946,907	L	(6,907)		(6,907)		5,940,000			ļ	100,961	07/15/2022
126802-DP-9	_ CABMT_16-1 ABS		06/17/2019 .			13,500,000	13,500,000	13,646,484	13,522,186		(22, 186)		(22, 186)		13,500,000					06/15/2022
14042R-BS-9	CAPITAL ONE NA		09/13/2019 .			10,000,000	10,000,000	9,999,700	9,999,929		71		71		10,000,000				185,000	09/13/2019
I				MIZUHO SECURITIES USA							I									
14042R-FJ-5	. CAPITAL ONE NA		03/12/2019 .	INC		3,759,263	3,750,000	3,750,000	3,750,000						3,750,000		9,263	9,263		01/30/2023
14149Y-BG-2	CARDINAL HEALTH INC		02/01/2019 .		· 	2,769,726	2,800,000	2,800,000	2,800,000		····				2,800,000		(30,274)	(30,274)	13,837	06/15/2022
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		I				2,400,000		1,056	1,056	61 140	05/15/2023
1248MG-AP-9	CBASS 07-CB1 RMBS		12/01/2019 .	SCHEDULED REDEMPTION	·	2,401,056	2,400,000	2,400,000			313.312		313.312		2,400,000					05/15/2023
17311Y-AE-3	CBASS_07-CB1 RMBS		12/01/2019 .	SCHEDULED REDEMPTION					330.633		456,252		456,252					·		01/25/2047
17305E-FR-1	CCCIT 14-A5 ABS		05/02/2019	GOLDMAN, SACHS & CO		1,832,430	1,830,000	1,847,085	1,842,617		(1.645)		(1,645)		1,840,972		(8.541)	(8,541)		06/07/2023
17305E-FS-9	CCCIT 14-A6 ABS	1	07/15/2019 .	SCHEDULED REDEMPTION		5,250,000	5,250,000	5,226,621	5,227,858		22 . 142		22, 142		5,250,000			(0,011)		07/15/2021
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				10,817,000					09/20/2021
1248EP-BB-8	CCO HOLDINGS LLC		10/01/2019 .	TENDER OFFER		1,001,250	1,000,000	1,008,750	1,000,511		(511)		(511)		1,000,000		1,250	1,250	54,833	03/15/2021
12513X-AH-5	CD_06-CD2 CMBS		.12/01/2019	Various	ļ[1,797,529	2,628,799	1,615,371	1,732,102		220,912	155,485	65,427		1,797,529			[[01/15/2046

					Showing All L	₋ong-Term B	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	*	•				· ·			11	12	13	14	15		• • •				
											12	10	1-7	Total						
												Current	Total						Bond	
												Current	Total	Foreign	5					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/		Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
	Description						Dan Malina	A -41 O4			tization)/									
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposal	Year	Date
12513G-BB-4	CDW LLC / CDW FINANCE CORP		10/12/2019			6,790,625	6,625,000	6,654,219	6,636,559		(4,027))	(4,027)		6,632,532		(7,532)	(7,532)	534,601	09/01/2023
151020-AE-4			12/04/2019 .			7,997,910	8,000,000	7,979,600	7,995,747		2, 163		2, 163		7,997,910				359,011	10/15/2020
151020-AH-7 151020-AJ-3	CELGENE CORP		12/04/2019 .	EXCHANGE		4,999,231 3,990,874	5,000,000 4,000,000	4,997,450 3,978,080	4,998,982		249		249 2,080		4,999,231					08/15/2022
151020-AJ-3	CELGENE CORP		12/04/2019 .	EXCHANGE			10,000,000		9,993,850				3,473		9,997,324					08/15/2023
151020-AQ-7	CELGENE CORPORATION		12/04/2019 .						9,993,850						9,997,324		17,094	17,094	24,064	
151020-AZ-7 15135U-AD-1	CENOVUS ENERGY INC	Α	12/04/2019 .	Various				765,200	769, 191		23		23		795,290		17,094	17,094		10/15/2019
15135B-AF-8	CENTENE CORPORATION	n	10/13/2019	CALLED @ 101.406		936,994	924,000	931,324	926,643		(1.819)		(1,819)		924,825		(825)	(825)		02/15/2021
153527-AM-8	CENTRAL GARDEN & PET COMPANY		02/12/2019	Various		734,700	790,000		792,087	 	(1,619)		(28)		792,059		(57,359)	(57,359)	21,508	
156504-AH-5	CENTURY COMMUNITIES INC	1	01/10/2019	CREDIT SUISSE		225,388	247,000	247,260	247,218		(20)		(20)		247,216		(21,829)	(21,829)		07/15/2025
156700-AM-8	CENTURY LINK	-	05/31/2019	Various	1	13,110	241,000				(2)	,	(2)				(21,029)	(21,029).	13 110	09/15/2039
12527G-AB-9	CF INDUSTRIES INC	-	11/13/2019	CALLED @ 102.320	1	1,608,469	1,572,000	1,753,235	1,643,265		(45,931)	1	(45,931)		1,597,334		(25,334)	(25,334)	152,208	
161571-HF-4	CHAIT 16-A5 ABS	-1	07/15/2019	SCHEDULED REDEMPTION		1,000,000	1,000,000		991.434		8.566	,			1,000,000		(20,004)	(20,004)	7.408	
161175-BS-2	CHARTER COMMUNICATIONS OPT LLC	1	10/08/2019	Various		1,584,683	1,500,000	1,498,200			, 300 A		,300 A		1,498,206		86,477	86,477	16,977	
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2019	Various		1.039.559	1,039,570	687.312	726.116		322.510	9.068	313.443		1.039.559					03/25/2037
163851-AB-4	CHEMOURS COMPANY		09/11/2019	Various		1,084,541	1,058,000	1,093,347	1,079,016		(1, 167))	(1, 167)		1,077,849		6,693	6,693		05/15/2023
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		11/07/2019	BARCLAYS		344,537		300,000				,			300,000		44,537	44,537		06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		10/31/2019			521,351	481,000	493,490	491,937		(911))	(911)		491,027		30,325	30,325		06/30/2027
1011211110 0	STETTED CONTROL THE STREET CONTROL		1	BANK OF AMERICA/MERRILL								,	(011)							
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		04/16/2019	LYNCH		3,575,358	3,709,000	3,797,810	3,776,094		(3,640))	(3,640)		3,772,454		(197,097)	(197,097)	118.670	03/31/2023
125509-BP-3	CIGNA CORP		10/21/2019			9,991,508	10,000,000	9,949,700	9,986,910		4,631	,	4,631		9,991,541		(33)	(33)		03/15/2021
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		05/15/2027
171798-AE-1	CIMAREX ENERGY CO.		12/04/2019	CREDIT SUISSE		626,372	603,000				50		50		602,218		24, 154	24, 154	19,639	
17275R-AE-2	CISCO SYSTEMS INC		.02/15/2019	MATURED		5,000,000	5,000,000	5,654,500	5,016,376		(16,376)		(16,376)		5,000,000					02/15/2019
125581-GW-2	CIT GROUP INC		10/31/2019	Various		196,895	184,000	184,000	184,000						184,000		12,895	12,895		03/07/2025
125581-GX-0	CIT GROUP INC		10/31/2019	Various		312, 195	276,000	276,000	276,000						276,000		36, 195	36, 195		03/09/2028
125581-GZ-5	CIT GROUP INC		11/13/2019	STIFEL CAPITAL MARKETS .		342,641	342,000	342,000							342,000		641	641	39	11/13/2029
184496-AL-1	CLEAN HARBORS INC		07/02/2019 .			10,531,395	10,500,000	10,748,874	10,500,000						10,500,000		(493,605)	(493,605)	840,401	06/01/2021
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC		.06/18/2019			1,814,889	1,814,000	1,829,760	1,819,825		(5,074))	(5,074)		1,814,751		137	137	56,971	07/15/2019
12594K-AB-8	CNH INDUSTRIAL NV	D	05/03/2019 .			1,686,773	1,750,000	1,637,655	1,642,311		3,451		3,451		1,645,762		41,010	41,010		11/15/2027
198280-AD-1	COLUMBIA PIPELINE GROUP INC		04/26/2019 .			182,795	182,000	181,629	181,864		31		31		181,896		900	900	2,486	06/01/2020
				SUNTRUST INVESTMENT																
20030N-CE-9	COMCAST CORPORATION		06/19/2019	SERVICES, INC		1,060,461	1,018,000		884,570		908		908		885,478		174,983	174,983		11/01/2049
20030N-CL-3	COMCAST CORPORATION		08/27/2019 .	Various		3,526,350	3,000,000	2,998,020	2,998,035		35		35		2,998,070		528,280	528,280	111, 167	
20030N-CM-1	. COMCAST CORPORATION		04/16/2019			7,296,198	6,900,000	6,894,342	6,894,363		14		14		6,894,377		401,821	401,821	129,420	10/15/2048
1		1		BANK OF AMERICA/MERRILL					1		1									1
20030N-CN-9	. COMCAST CORPORATION		04/16/2019	LYNCH		3,877,020	3,500,000	3,496,920	3,496,926	ļ	7	ļ	7	ļ	3,496,933		380,087	380,087	92,881	
200339-DW-6	COMERICA BANK		06/20/2019	JPMORGAN CHASE & CO		454,749	454,000	455,709	454,516		(173)		(173)		454,343		406	406	6,369	
14041N-FC-0	COMET_16-1 ABS	-	04/15/2019 .	SCHEDULED REDEMPTION		4,758,000	4,758,000	4,763,204	4,762,613		(4,613)		(4,613)		4,758,000				46, 154	
14041N-FD-8	COMET_16-A2 ABS		05/02/2019 .	BARCLAYS		2,202,582	2,185,000	2,213,337	2,202,905		(1,564))	(1,564)		2,201,341		1,242	1,242		02/15/2024
201723-AK-9	COMMERCIAL METALS CO	-	10/31/2019	Various		559,432	552,000	553,489	551,927		461		461	·	552,388			7,044		05/15/2023
201723-AL-7	COMMERCIAL METALS COMPANY	-	03/11/2019		+	1,574,925	1,673,000	1,586,803	1,588,812		1,464		1,464	·	1,590,277		(15,352)	(15,352).	59,035	07/15/2027
005007 0# 4	COMMODA DRANDO INO	1	10 (00 (0010	SANTANDER INVESTMENT		0 400 405	0 400 000	0 400 000	0 400 000		1				0 400 000		0.405	0.405	70 470	10 /00 /0000
205887-BW-1	CONAGRA BRANDS INC		12/02/2019 .	SECURITIES INC		2, 103, 465	2,100,000	2, 100,000	2,100,000				·····		2,100,000		3,465	3,465		10/09/2020
205887-BX-9	CONAGRA BRANDS INC		40 (00 (0040	SECURITIES INC		4 500 450	4 500 000	4 500 000	4 500 000						1,500,000		450	450	54.540	40 (00 (0000
205887-81-9	CUNAGRA BRANDS INC		12/02/2019	MITSUBISHI UFJ		1,500,152	1,500,000	1,500,000	1,500,000						1,500,000		152	152	54,512	10/22/2020
205887-BZ-4	CONAGRA BRANDS INC		10/21/2019	SECURITIES (USA)		1,031,710	1,000,000		998.920		300		300		999,220		32,490	32,490	20 100	10/22/2021
205887-BZ-4 205887-CE-0	CONAGRA BRANDS INC		04/16/2019	Various		1,031,710	1,500,000	1,492,470	1,492,490		300		21		1,492,511		32,490	32,490		11/01/2048
20605P-AK-7	CONCHO RESOURCES INC		12/16/2019			1,725,569	1,600,000	1,594,560	1,594,776		385		385		1,492,511		130,408	130,408		08/15/2028
20000F-AR-7	OUNDID HEODOROES INC			MIZUHO SECURITIES USA	†		1,000,000		1, Jo4, 110	····		ļ		ļ	1 , JoJ , 100		130,400	100,400	,420	00/ 13/2020
20826F-AH-9	CONOCOPHILLIPS CO	1	10/22/2019	INC.		1,291,919	1,275,000	1,268,736	1,271,606		781		781		1,272,386		19.533	19.533	A1 A79	05/15/2022
200201 -AII-3	. 0010000 IIILLII 0 00		10/22/2019 .	SUSQUEHANNA FINANCIAL			1,213,000													
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW	1	.04/16/2019	GROUP LLLP		265,706	280,000	278,891	278,904		1		1		278,908		(13,202)	(13,202)	4 760	11/15/2057
209115-AC-8	CONSOLIDATED EDISON INC	-	06/19/2019			2,202,608	2,250,000	2,248,628	2,249,331		55		55		2,249,386		(46,779)	(15,202)		05/15/2021
209115-AD-6	CONSOLIDATED EDISON INC	1	04/26/2019			2,980,590	3,000,000	2,248,028	2,999,600		109		109		2,999,709		(19, 119)	(19, 119)		03/15/2020
21036P-AS-7	CONSTELLATION BRANDS INC	1	06/05/2019			701,554	700,000	698.362	698.594		63		63		698.657		2,897	2,897		05/09/2027
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		05/09/2047
/// 0	1		+.5., .5/2010	or minime to	· p · · · · · · · · · · · · · · · · · ·						IV	F	١٥ عر	p						

SCHEDULE D - PART 4

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
•	_		-	-	-	•	-			11	12	13	14	15						
										• • •				Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D: 1/			Year's	Change in	Exchange						
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				JEFFERIES & COMPANY.								- I I I I I I I I I I I I I I I I I I I	(11 12 10)							
21036P-AY-4	CONSTELLATION BRANDS INC		12/10/2019 .	INC.		337.590	320,000	319,382	319,429		51		51		319,480		18,110	18,110	15,264	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC		04/04/2019			498,816	557,000	510,262	510,614		207		207		510,820		(12,005)	(12,005)		02/15/2048
				MIZUHO SECURITIES USA																
210518-DC-7	CONSUMERS ENERGY COMPANY		02/14/2019 .	INC		807,749	781,000	779,063	779,085		21		21		779, 106		28,643	28,643		11/15/2028
210518-DD-5	CONSUMERS ENERGY COMPANY		04/16/2019 .	U.S. BANCORP		849,331	785,000	782,001	782,008		14		14		782,022		67,309	67,309		04/15/2049
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2019 .	SCHEDULED REDEMPTION		1,732,620	1,732,620	1,725,689	1,730,741		1,879		1,879		1,732,620					07/12/2022
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		10/29/2019 .	SCHEDULED REDEMPTION		22,537	22,537	23,439	23,017		(479)	1	(479)		22,537					04/29/2022
21871N-AA-9	CORECTVIC INC		12/04/2019 .	Various	- 	5,745,815	6,873,000	6,671,323	6,660,658		17,056		17,056	·	6,677,714		(931,899)	(931,899)		10/15/2027
22160K-AL-9	CONTROL WHOLESALE CORPORATION		06/19/2019 .	MORGAN STANLEY		716,674	700,000		697,778				182	·	697,960			18,714	11,390	
22303Q-AL-4 225310-AG-6	COVIDIEN INTL FINANCE SA CREDIT ACCEPTANCE CORP		12/18/2019 .	CALLED @ 101.927 TENDER OFFER		10,192,700	10,000,000	10,699,200	10, 129, 359		(206)		(23,060)		10,106,299		(106,299)	(106,299).	322,200	06/15/2020
17310N-AH-1	CRMST 2006-3. M2 RMBS		12/18/2019 .	SCHEDULED REDEMPTION		333,938					(206)		(206)	 	334, 8 16					02/15/2021
173109-AH-2	CRMSI 07-1 RMBS	1	12/01/2019 .	SCHEDULED REDEMPTION	·			231,990			(10,9/0)	'	(10,9/0)	ˈ 						03/25/2037
17312H-AJ-8	CRMS1 07-2 RMBS		12/01/2019	SCHEDULED REDEMPTION			448.569													06/25/2037
225458-6G-8	CSFB 2005-9 5A9 RMBS		12/01/2019	Various		281,385	340,746	237,581	235,630			790	45,755		281,385					10/25/2035
225470-Q8-9	CSMC 2006-3 5A5 RMBS		11/01/2019	SCHEDULED REDEMPTION		111,616	112,370	65, 150	63,124		48,492		48,492		111,616					04/25/2036
126408-HM-8	CSX CORP		06/14/2019 .	DEUTSCHE BANK AG		1,094,870	1,000,000				130		130		996.576		98.294	98,294		03/15/2029
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP			JPMORGAN CHASE & CO		68,508	67,000	67,000	67,000						67,000		1,508	1,508		06/01/2025
				BANK OF AMERICA/MERRILL																
126650-CW-8	CVS HEALTH CORP		.01/29/2019 .	LYNCH		2,285,970	2,259,667	2,237,545	2,239,773		232		232		2,240,005		45,964	45,964	32,426	03/25/2025
126650-CZ-1	CVS HEALTH CORP		08/28/2019 .	Various		2,023,719	1,875,000	1,909,206	1,908,940		(284)		(284)		1,908,656		115,062	115,062	75,206	03/25/2048
126650-BC-3	CVS PASS-THROUGH TRUST ABS		12/10/2019 .	SCHEDULED REDEMPTION		1,341,327	1,341,327	1,341,327	1,438,280		(96,954)		(96,954)		1,341,327					01/10/2028
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		12/01/2019 .	SCHEDULED REDEMPTION		35,455	35,455	34,441	34,601		854		854		35,455				1,268	
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2019	SCHEDULED REDEMPTION		914,957	1,078,623	964,835	541,641		373,316		373,316		914,957				34,468	
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		12/01/2019 .	SCHEDULED REDEMPTION		429,715	713,097	589,074	381,051		48,664		48,664		429,715					05/25/2036
02151N-AB-8 17025A-AF-9	CWALT_07-18CB RMBS		12/25/2019 .	SCHEDULED REDEMPTION		583,985	628,663		143,079		440,906		440,906		583,985				10,956	
126694-X3-7	CWHL 2006-17 AG HMBS		12/01/2019 .	SCHEDULED REDEMPTION		1,049,000	1,450,198	1, 130, 325	951,811		97 . 189		97,189		1,049,000					05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		12/01/2019	SCHEDULED REDEMPTION		265,647	266,207	184,553	183,872		81.774				265,647					06/25/2047
12669G-NM-9	CWHL 05-7 RMBS		12/25/2019	SCHEDULED REDEMPTION			22,005	21,966	22.235		(230)		(230)		22,005				435	
12543P-AK-9	CWHL 06-21 RMBS		12/01/2019	SCHEDULED REDEMPTION		238,945	269,812	193,349	193.957		44,989		44,989		238.945					02/25/2037
12668X-AF-2	CWL 2006-S8, A6 RMBS		02/01/2019	SCHEDULED REDEMPTION			76,720	76,719	76,720		1		1						681	
12669R-AF-4	CWL 2007-S1 A6 RMBS		.02/01/2019	SCHEDULED REDEMPTION		225,285	225,285		225,283		1		1		225,285					11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS		02/01/2019 .	SCHEDULED REDEMPTION		268,035	268,035	134,012	268,035						268,035					05/26/2037
12666R-AF-7	CWL_06-9 RMBS		12/01/2019 .	SCHEDULED REDEMPTION		111,275	158,211	104,847			111,275		111,275		111,275				6,295	08/27/2046
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN		12/05/2019 .	Various		206,548	200,000	206,726	205,258		(1,452)		(1,452)	ļ	203,805		(3,257)	(3,257)	18,222	
235825-AD-8	DANA HOLDING CORP		11/22/2019 .	Various	ļ ļ	6,209,643	6,073,000	6,404,813	6,213,629		(45,506)		(45,506)		6, 168, 123		(140,670)	(140,670)		09/15/2023
237266-AG-6	DARLING INGREDIENTS INC		04/03/2019 .	TENDER OFFER		19, 122, 234	18,835,000	19,046,801	18,867,502		(11,753)		(11,753)	· [18,855,749		266,485	266,485	725,540	01/15/2022
000401/ 4D 0	DAVITA LIEU THOADE DADTHEDO INO	1	44 (05 (00 10	OPPENHEIMER & CO., INC.	1	450.040	440 000	440.070	000 507		0.004		0.001		400 450		00.004	00.004	00 110	05 (04 (0005
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		11/05/2019 .	011150 0 400 050	·	450,840	442,000	416,978	338,507		2,621		2,621	·	420, 156		30,684	30,684		05/01/2025
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)		08/15/2022
254683-BT-1 23311V-AE-7	DCP MIDSTREAM OPERATING LP		03/15/2019 .	SCHEDULED REDEMPTION		5,500,000 2,250,000	5,500,000	5,542,969 2,140,650	5,504,560		(4,560)	'	(4,560)		2,250,000					09/15/2021
20011V-AE-7	DUP MIDSINEAM OPENATING LF		04/01/2019 .	CITIGROUP GLOBAL		2,230,000	2,230,000	2, 140,000	2,242,000				1 , 101		2,230,000					04/01/2019
23311V-AH-0	DCP MIDSTREAM OPERATING LP		05/08/2019	MARKETS		348,735	347,000	347,000							347,000		1,735	1,735		05/15/2029
20011V-AII-0	DOF MIDSTREAM OFERATING EF			BAIRD (ROBERT W.) & CO.													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			03/ 13/ 2023
247361-ZK-7	DELTA AIR LINES INC		08/05/2019 .	INC.			88.000	87,760	87,901		49		49				270	270	2 277	03/13/2020
247361-ZN-1	DELTA AIR LINES INC	.]	09/27/2019 .	Various		3,202,995	3,000,000	2,998,800	2,998,868						2,998,941		204,054	204,054		04/19/2028
		1	T	SUNTRUST INVESTMENT			,,													
25179M-AU-7	DEVON ENERGY CORP	.1	12/18/2019 .	SERVICES, INC.		209,558	180,000	188,977			(115)		(115)		188,862		20,696	20,696	9, 125	06/15/2045
25278X-AE-9	DIAMONDBACK ENERGY INC		12/20/2019 .	Various			390,000	389,548	389,625		53		53		389,678			7,352		11/01/2024
25278X-AH-2	DIAMONDBACK ENERGY INC		12/04/2019 .	Various		147 , 175	140,000	145,061	144,730		(890)		(890)		143,840		3,335	3,335	7,420	05/31/2025
25470D-AA-7	DISCOVERY COMMUNICATIONS		03/21/2019	CALLED @ 101.122		28,314,105	28,000,000	27,839,840	27,987,213		4,522		4,522		27,991,735		8,265	8,265		08/15/2019
25470D-AP-4	DISCOVERY COMMUNICATIONS LLC	.	02/07/2019 .	JPMORGAN CHASE & CO	.	1,400,420	1,400,000	1,402,292	1,400,856		(135))	(135)		1,400,721		(301)	(301)		09/20/2019
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		11/14/2019 .			1,273,884	1,200,000	1, 197, 960					81		1, 198, 041		75,843	75,843		05/15/2029
	DISH DBS CORP		09/01/2019 .	MATURED		606,000	606,000	631,755	620,329		(14,329)		(14,329)		606,000			(40.050)		09/01/2019
25470X-AY-1	DISH DBS CORP	.	06/13/2019	BAHULAYS		372,950	385,000	432, 163	423,826		(1,921)	ļ	(1,921)		421,905		(48,956)	(48,956)	28,6//	07/01/2026

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
-	_				_		_			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Doole					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal			(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
25746U-CT-4	DOMINION ENERGY INC	eigii			SIUCK		2.800.000	2.802.884	2,801,415	Decrease		Recognized		value	2,800,884	Disposai				
25746U-BU-2	DOMINION ENERGY INC		07/24/2019	GOLDMAN, SACHS & CO		2,803,276 2,250,248	2,800,000		2,801,415		(531)		(531)		2,800,884		2,392	2,392 227	64,794	07/01/2020
260003-AJ-7	DOVER CORP		12/04/2019	CALLED @ 103.066		20,613,250	20,000,000	19,988,400	19,997,059		1,223	'	1,223		19,998,282		1,718	1,718		03/01/2019
260003-AD-3	DOVER CORP		11/13/2019	STIFEL CAPITAL MARKETS		501,060		19,966,400	19, 997, 009		1,223		1,223		497,901		3, 159	3, 159	451	
260543-CF-8	DOW CHEMICAL CO/THE			CALLED @ 104.241		3, 127, 231	3,000,000	3,271,200	3, 143, 326		(42.067)		(42,067)		3.101.260		(101,260)	(101,260)		11/15/2021
200343-01-0	DUN CHENICAL CO/THE		11/12/2019	SMBC Nikko Securities		ا دع, اعا , د					(42,007)	'	(42,007)		3, 101,200		(101,200)	(101,200)	249,900	11/13/2021
26078J-AC-4	DOWDUPONT INC		11/08/2019	America, Inc		1,722,855	1,570,000	1,570,000	1,570,000		1		I		1,570,000	l	152,855	152,855	67 601	11/15/2025
233293-AN-9	DPL INC		04/04/2019	CALLED @ 101.531	-	1,722,833			254,454		(1,856)		(1,856)		252,597		(3,597)	(3,597)		10/01/2019
06742L-AM-5	DROCK 16-1 ABS		04/04/2019	SCHEDULED REDEMPTION	-	2,425,000	2,425,000	2,404,634	2,406,702	 		'		·	2,425,000	ļ	(0,097)			05/16/2022
233331-AT-4	DTE ENERGY COMPANY			WELLS FARGO	-		500,000				175		175		499,882	·	(77)	(77)		12/01/2019
233331-AX-5	DTE ENERGY COMPANY		10/01/2019	MATURED		5,000,000	5,000,000	4,993,750	4,998,406		1.594		1.594		5,000,000		(11)			10/01/2019
20000 I-AA-0	DIE ENGLIGI VOIII ANT		110/01/2019	SUSQUEHANNA FINANCIAL		000,000, لو					1, 394		1, 394			· · · · · · · · · · · · · · · · · · ·				10/01/2019
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		04/16/2010	GROUP LLLP		826,626	784,000	781,107			71		71		781,213	l	45.413	45,413	13 76/	11/15/2028
204420-MA-2	DONE EMERGI CAROLINAS ELS			MITSUBISHI UFJ	†	020,020			101,142	<u> </u>	ļ		ļ/ l	ļ	101,213	†			10,704	11/13/2020
26441C-AR-6	DUKE ENERGY CORP		06/10/2010	SECURITIES (USA)		1.581.168	1,600,000	1.599.840	1,599,914		15		15		1.599.929		(18,761)	(18,761)	23 200	09/01/2021
26442E-AA-8	DUKE ENERGY OHIO INC		04/01/2019			3,000,000	3,000,000	3,237,894	3,025,951		(25,951)		(25,951)		3,000,000		(10,701)	(10,701).		04/01/2019
26483E-AH-3	DUN & BRADSTREET CORP		03/10/2019			1,524,170	1,500,000	1,512,371	1,504,246		(23,931)		(23,931)		1,503,697		(3,697)	(3,697)		06/15/2020
26817R-AN-8	DYNEGY INC		02/06/2019	Various		2,329,086	2,243,000	2,256,233	2,255,549		(1,070)		(1,070)		2,254,479					11/01/2022
26817R-AP-3	DYNEGY INC		11/01/2019	Various		4,846,032	4,655,000	4.402.950	4,456,294		21.079	'	21,079		4,477,373		177,627	177,627		
277432-AQ-3	EASTMAN CHEMICAL CO		12/16/2019			1,855,925	1,856,000	1,852,252	1,855,102		843		843		1,855,945		(20)	(20)		01/15/2020
211402 NG 0	. ENOTHINI CHEMITONE CO		112/ 10/2013	MIZUHO SECURITIES USA		1,000,020	1,000,000	1,002,202	1,000,102									(20)		01/10/2020
278865-AR-1	ECOLAB INC		04/26/2019	INC.		498.670	500,000	505,445	501,415		(451)		(451)		500,963		(2,293)	(2,293)	9 000	01/12/2020
281020-AM-9	EDISON INTERNATIONAL		01/24/2019			1.344.032	1,600,000	1.597.520	1,597,683		16	'	16		1.597.699		(253,667)	(253,667)		03/15/2028
28414H-AE-3	ELANCO ANIMAL HEALTH INC					1.657.744	1.580.000	1,580,000	1, 337,003		10		10		1.580.000		(233,007)			08/28/2023
28414H-AF-0	ELANCO ANIMAL HEALTH INC			JPMORGAN CHASE & CO		2,427,714	2,371,000	2,371,000							2,371,000		56,714	56,714		08/27/2021
28414H-AG-8	ELANCO ANIMAL HEALTH INC		12/17/2019			340,298	314,000	316,264			(89)		(89)		316, 174		24, 123	24,123		08/28/2028
532457-BF-4	ELI LILLY AND CO		03/15/2019	MATIRED		5,005,000	5,005,000	5,085,080	5,010,578		(5,578)		(5,578)		5,005,000		24, 120	24, 120	/8 700	03/15/2019
29103D-AC-0	EMERA US FINANCE LP	С	06/15/2019	MATURED		5.000.000	5.000.000	4.998.504	4,999,711		289		289		5.000.000					06/15/2019
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP	0		STIFEL CAPITAL MARKETS		1,213,092	1,200,000	1, 190, 364	1, 190, 848		229	***************************************	229		1, 191, 078		22,014	22,014		05/15/2028
29261A-AA-8	ENCOMPASS HEALTH CORP		11/07/2019			257,985	252,000	252,000	, 100,040						252,000		5,985	5,985		02/01/2028
29273V-AD-2	ENERGY TRANSFER EQUITY LP		.03/27/2019	EXCHANGE		1,095,113	1,000,000	1,050,000	1,031,953		(1,343)		(1,343)		1,030,610		64,503	64.503		01/15/2024
29273V-AF-7	ENERGY TRANSFER EQUITY LP		.03/27/2019			3,916,747	3,625,000	3,830,938	3.810.484		(4.327)		(4,327)		3.806.157		110.591	110.591		06/01/2027
29273V-AG-5	ENERGY TRANSFER EQUITY LP		03/27/2019					800,000	800,000				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		800,000		24,324	24,324		03/15/2023
29278N-AG-8	ENERGY TRANSFER OPERATING LP		01/16/2019	Various		1,996,247	1,972,000	1,967,839			1		1		1,967,840		28,407	28,407	345	
29278N-AL-7	ENERGY TRANSFER OPERATING LP		11/07/2019	Various		388,172	374.000				(1, 169)		(1, 169)		384,202		3,970	3,970		03/15/2023
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		04/01/2019	MATURED		376.000	374,000	269.310	365,731		10.269		10.269		376.000					04/01/2019
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC		02/01/2019	STIFEL CAPITAL MARKETS		566.325	599.000	598.191	598,203		1		1		598.205		(31,880)	(31,880)		02/15/2048
29413X-AB-3	ENVIVA PARTNERS LP		12/16/2019			193,016	189,000	200,262	195,669		(3,392)		(3,392)		192,277		(3,277)	(3,277)		11/01/2021
	EQT CORP]	06/01/2019			4,000,000	4,000,000	3,986,720	3,999,214	[4,000,000	[(0,2///		06/01/2019
		1	T	BANK OF AMERICA/MERRILL		, 555, 566		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				[Ī				
26884L-AF-6	EQT_CORP	.1	.07/10/2019			717,725	770,000		769,435	L	29		29		769,464	L	(51,739)	(51,739)	23.440	10/01/2027
29444U-AM-8	EQUINIX INC	1	11/18/2019			15,620,078	15,303,000	15,739,545	15,470,806	L	(63,566)	L	(63,566)		15,407,240	L	212,838	212,838		04/01/2023
29444U-AN-6	EQUINIX INC	1	11/18/2019	TENDER OFFER		6,108,000	6,000,000	6,050,000	6,020,427		(8,749)		(8,749)		6,011,677		96,323	96,323		01/01/2022
29444U-AP-1	EQUINIX INC		11/18/2019	Various		3, 135, 155	3,035,000	3,100,850	3,076,170		(8,395)		(8,395)		3,067,774		67,381	67,381		01/01/2025
29444U-AQ-9	EQUINIX INC		10/31/2019				802,000	812,025	811,894		(1,470)		(1,470)		810,424		44,708	44,708		01/15/2026
26924X-AG-0	ETRVM_04-1 ABS		12/07/2019	SCHEDULED REDEMPTION		1,377,240	1,377,240	1,361,367	1,376,561		679		679		1,377,240			[[11/07/2031
30161N-AT-8	EXELON CORP		06/19/2019	U.S. BANCORP			900,000		899,898		21		21		899,919		(765)	(765)		04/15/2021
30161M-AF-0	EXELON GENERATION CO LLC		10/01/2019	MATURED		9,000,000	9,000,000	8,982,450	8,998,354		1,646		1,646		9,000,000				468,000	10/01/2019
30161M-AP-8	EXELON GENERATION CO LLC		.05/09/2019	TD SECURITIES		500, 130	500,000	500,695	500, 184		(64)		(64)		500, 120		10	10		01/15/2020
30219G-AE-8	EXPRESS SCRIPTS HOLDING	. [10/21/2019	EXCHANGE		3,101,986	3,000,000	3,261,960	3, 139, 678	<u> </u>	(37,956)		(37,956)	[3, 101,722	L	264	264		11/15/2021
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO	. [10/21/2019	EXCHANGE		3,028,118	3,000,000	3,023,047	3,012,755		(1,757)	·L	(1,757)	[3,010,999		17, 119	17,119	89,250	
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO		06/19/2019	Various		2,266,125	2,250,000	2,245,275	2,247,873		352		352		2,248,225		17,900	17,900	53,213	02/25/2021
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO		10/21/2019	EXCHANGE		14,995,518	15,000,000	14,993,850	14,995,095		426		426		14,995,521		(3)	(3)		03/01/2027
		1		BANK OF AMERICA/MERRILL	.[1	1		I			1		1		
30219G-AT-5	EXPRESS SCRIPTS HOLDING CO					1,890,196	1,900,000	1,896,067	1,896,871	L	233		233		1,897,104	ļ	(6,908)	(6,908)	22,858	11/30/2022
31428X-BR-6	FEDERAL EXPRESS CORP			CREDIT SUISSE		3, 163, 890	3,000,000	2,996,370	2,996,431		118		118		2,996,549		167,341	167,341		10/17/2028
31428X-BS-4	FEDERAL EXPRESS CORP	. 1	02/12/2019	Various	1	1,079,891	1,067,000	1,059,243	1,059,266	L	13	L	13	L	1,059,279	L	20.612	20,612	16.676	10/17/2048

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Valu		16	17	18	19	20	21
										11	12	13	14	15 Total				-		
									Prior Year Book/	Unrealized	Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
	,			CITIGROUP GLOBAL												•				
31428X-BP-0	FEDEX CORP		02/22/2019	MARKETS		770,312			798,562		21		21		798,582		(28,270)	(28,270).	14,431	
31428X-BQ-8	FEDEX CORP		02/22/2019	MITSUBISHI UFJ		349,240		398,336	398,363		5		5		398,367		(49, 127)	(49, 127)		02/15/2048
320517-AB-1 33766J-AD-5	FIRST HORIZON NATIONAL CORP		12/12/2019	SECURITIES (USA) Various		3,038,430	3,000,000	2,992,570	2,996,993		720		720		2,997,713 5,667,427		40,717	40,717	55, 125	12/15/2020
33766J-AF-0	FIRSTENERGY SOLUTIONS CO		110/24/2019	Various		1,068,775	1,126,000	437,640	487,887		60,984		60,984		548,871		519,904	519,904		08/15/2039
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		02/15/2020
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		02/06/2019			1,406,655	1,500,000	1,500,000	1,500,000						1,500,000		(93,345)	(93,345)		06/09/2025
345397-ZM-8 345280-HG-2	FORD MOTOR CREDIT COMPANY LLC FORDF 19-4 B ABS		04/11/2019			1,600,561 6,493,086	1,547,000	1,547,000							1,547,000 6,499,872		53,561	53,561	22,397	01/07/2022
				CITIGROUP GLOBAL			, ,	,,	0.040.004								,			
34531E-AE-6 349553-AK-3	FORDO_17-A ABSFORTIS INC	Α	12/30/2019	MARKETS		2,969,531 3,010,680	3,000,000	2,936,484	2,946,981		1,533		11,424		2,958,405 2,997,213		11, 126	11,126 2,787	22,560	04/15/2022
349553-AM-9	FORTIS INC	Α	04/18/2019	Various		3,676,357	3,808,000	3.808.000	3,808,000				1,000		3.808.000		(245,883)	(245,883)		10/04/2026
34959J-AE-8	FORTIVE CORP		.06/15/2019	MATURED		139,000		138,900	138,977		23		23		139,000				1,251	06/15/2019
35671D-AU-9	FREEPORT-MCMORAN C & G		08/16/2019			30														03/01/2022
35671D-BH-7	. FREEPORT-MCMORAN INC		08/16/2019	BANK OF AMERICA/MERRILL		618,750		583,500	584,043		3,289		3,289		587,331		13,419	13,419		11/14/2021
35906A-AK-4	FRONTIER COMMUNICATIONS		01/15/2019	LYNCH		1,042,375	1,550,000	1,470,563	1,496,782		613		613		1,497,395		(455,020)	(455,020)		04/15/2022
35906A-AW-8 364725-BA-8	FRONTIER COMMUNICATIONS CORP		01/09/2019			745,000 3,044,000	1,000,000	1,053,750	1,037,014		(233		(233		1,036,782 3,044,097		(291,782)	(291,782)(97)		09/15/2022
364725-BD-2	GANNETT CO INC		10/18/2019			1,012,000			1,011,945		(12,626		(12,626)	'	1,012,000		(97)	(97)		10/15/2020
20173M-AG-5	GCCFC 06-GG7 CMBS		1.1/01/2019			498,921	498,921	473,994	498,921						498,921					07/10/2038
36828Q-SC-1	GECMC_06-C1 CMBS		12/01/2019			510,554		451,261	398,395		112, 160		112, 160		510,554					03/10/2044
369604-BF-9	GENERAL ELECTRIC CO		11/18/2019	GOLDMAN, SACHS & CO		774,788	750,000	579,875	580,255		2,998		2,998		583,253		191,534	191,534		10/09/2042
369604-BH-5 370334-BH-6	GENERAL ELECTRIC CO		09/30/2019	Various		335,537	314,000	251,040 1.538.676	251, 176		818 21		818 21		251,994		67,843	67,843		03/11/2044
			T	RBC DOMINION SECURITIES		,	, ,	, , ,	, , , , , , ,				21		, ,					
370334-CB-8 37045X-AW-6	GENERAL MILLS INCGENERAL MOTORS FINANCIAL CO INC		02/01/2019	U.S. BANCORP		2,385,694 745,118	2,400,000	2,400,000	2,400,000		348		348		2,400,000		(14,306)	(14,306).		04/16/2021
37045X-CH-7	GENERAL MOTORS FINANCIAL CO INC		.02/01/2019			2,368,538		2,400,000	2.400.000		040				2.400.000		(31,462)	(31,462)		04/09/2021
37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC		04/04/2019	Various		1,450,177	1,439,000	1,436,870	1,437,077		96		96		1,437,173		13,004	13,004		06/19/2023
37185L-AF-9	GENESIS ENERGY LP		09/26/2019	Various		265,035		261,790	263,913		1 , 163		1, 163		265,076		(41)	(41)		06/15/2024
37185L-AK-8	. GENESIS ENERGY LP		10/31/2019	Jane Street Execution		46,375	50,000	47 , 125	47,215		249		249		47,464		(1,089)	(1,089).		05/15/2026
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		09/24/2019	Services, LLC		149,910	152,000	146,821	140, 103		430		430	ļ	147,430		2,480	2,480		10/01/2025
373334-JP-7	. GEORGIA POWER COMPANY		12/01/2019	MATURED CITIGROUP GLOBAL		7,000,000	7,000,000	6,982,080	6,998,019		1,981		1,981		7,000,000					12/01/2019
375558-BB-8	GILEAD SCIENCES INC		05/17/2019	MARKETS		906, 102	908,000		907,428		131		131		907,559		(1,457)	(1,457).	16,722	09/01/2020
375558-BC-6	. GILEAD SCIENCES INC		05/20/2019			2,031,140	2,000,000	2,012,210	2,006,937		(706)	(706		2,006,231		24,909	24,909	47 , 125	09/01/2022
375558-BL-6	GILEAD SCIENCES INC		05/17/2019			1,478,370	1,500,000	1,494,690	1,496,331		290		290		1,496,621		(18,251)	(18,251)	27,083	09/01/2023
37940X-AB-8	GLOBAL PAYMENTS INC		09/24/2019	INC		508,775	500,000	498,430			16		16		498,446		10,329	10,329	1,867	08/15/2029
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
361841-AF-6	. GLP CAPITAL LP		11/07/2019	BARCLAYS		381,724		365,625	361,832		(1,951)	(1,951		359,880		21,844	21,844		11/01/2023
361841-AL-3 36185M-BN-1	GLP CAPITAL LP GNACM 2005-AR6 4A1 RMBS		07/16/2019 12/01/2019	Various Various		1,242,515 119,445	1, 182,000	1, 181, 823 77, 328	1,181,826 144,580		5	51.302		·	1, 181,831 119,445		60,684	60,684		01/15/2029
38012T-AC-6	GMACM 2003-AND 4AT NIBS	1	12/01/2019	SCHEDULED REDEMPTION		913,396	922,816		144,300	·····	913.396		913,396	'	913,396					12/25/2040
38141G-WN-0	GOLDMAN SACHS GROUP INC/THE		02/01/2019	BARCLAYS		1,393,889	1,400,000	1,400,000	1,400,000						1,400,000		(6,111)	(6, 111)	14,241	07/24/2023
36245E-AG-3	GSAMP_06-HE7 RMBS		12/26/2019	SCHEDULED REDEMPTION			355,948												5,904	10/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		12/01/2019	SCHEDULED REDEMPTION		202,929	222,764	183,309	174,222		28,707		28,707	ļ	202,929				8,374	01/25/2037
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG	1	08/19/2019	CITIGROUP GLOBAL		5,075,000	5,000,000	4,888,450	4,910,548		2,507		2,507		4,913,055		161,945	161,945	325 922	11/15/2031
	H&E EQUIPMENT SERVICES INC	-	11/07/2019			527.438			443.413		(1.563)	(1.563		508.069		19.369	19.369		09/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

				,	Showing All Long	ig-reiiii b	orius ariu Sic	icks SOLD, i	LDLLIVILD	Of Otherwis	SE DISFUS		ing Current	i cai						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						1 1
												10		Total						
												0	T-4-1						Dand	
												Current	Total	Foreign	5				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at		ealized	Total Gain	Received	tractual
Identi-		For-	Disposal	Nama	Shares of	Con-			Carrying						Disposal		n (Loss)	(Loss) on	During	Maturity
	D			Name			De Mal	A -1 -1 01		Increase/	tization)/	Impairment	Value	Carrying						
fication	Description	eign	Date	of Purchaser		ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal on I	Disposai	Disposal	Year	Date
				BANK OF AMERICA/MERRILL																
404119-BR-9	HCA INC		02/11/2019 .	LYNCH		543,375	525,000	535,673	534,565		(158))	(158)		534,407		8,968	8,968	15,050	
404119-BV-0	HCA INC		01/17/2019 .	MORGAN STANLEY		182, 133	179,000	179,000	179,000						179,000		3, 133	3, 133	1,012	06/15/2047
				JEFFERIES & COMPANY,																
404119-BY-4	HCA INC		06/24/2019 .	INC.		1, 109, 898	1,066,000	1,056,257			11		11		1,056,268		53,630	53,630		06/15/2039
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)		02/15/2020
404121-AH-8	HCA INC		02/11/2019 .		·····	302,085	294,000	294,000	294,000		(0.000		(0.000)		294,000	·····	8,085			09/01/2026
421924-BK-6	HEALTHSOUTH CORP HILTON GRAND VACATIONS BORROWER LL	-	11/01/2019 .	Various		3,022,341	2,988,000	3,034,980	3,001,388	····	(6,966		(6,966)		2,998,482 201.978	<u> </u>	(10,482)	(10,482)		11/01/2024
43283Q-AB-6		-		Various	 		200,000			·····	(250		(250)			<u> </u>	11,282	11,282		12/01/2024
43739E-BS-5	HMBT_05-4 RMBS		12/26/2019 .	SCHEDULED REDEMPTION CITIGROUP GLOBAL		1, 159, 382	1, 159, 382		994,794		164,588		164,588		1, 159, 382				19,788	10/25/2035
437076-BG-6	HOME DEPOT INC		05/15/2019 .	MARKETS		2 006 000	2 000 000	1.995.900	1,997,889		224		224		1.998.113		7,947	7,947	24 200	06/01/2022
						2,006,060	2,000,000		1,997,889		224					<u> </u>	7,947			06/01/2022
404280-CC-1	HSBC	. D	10/11/2019 .	HSBC SECURITIES, INC RBC DOMINION SECURITIES	÷	584, 139	550,000	550,000							550,000	····	34, 139	34, 139		05/22/2030
404280-BR-9	HSBC HOLDINGS PLC	l _n	07/16/2019 .	NDC DOMINION SECONITIES		502,270	.500,000	500.000	500,000						500,000		2,270	2,270	10 100	05/10/2024
404280-BH-9 404280-BW-8	HSBC HOLDINGS PLC		07/16/2019 .	HSBC SECURITIES, INC		805,728			800,000								5.728			05/18/2024
404280-BZ-1	HSBC HOLDINGS PLC		03/13/2019 .	HSBC SECURITIES, INC		1,591,152	1,583,000	1,583,000	000,000						1,583,000		8, 152			
444859-BC-5	HUMANA INC	υ	05/09/2019 .	MORGAN STANLEY	·····	999, 120	1,583,000	1,583,000	1,001,280		(623)		(623)		1,583,000	·····	(1,537)	(1,537)		03/11/2025
44701Q-BD-3	HINTONAN INTERNATIONAL LIC		06/13/2019 .	Millennium Advisors		999, 120			484,807		(1,639		(1,639)		483.167		(1,537)	(1,537).		11/15/2022
41161P-HD-8	HUNTSMAN INTERNATIONAL LLC HVMLT 2004-8 2A4B RMBS		12/19/2019 .	SCHEDULED REDEMPTION		136,612	139,963	74,418	404,007		136,612		136,612		136,612		13,043	13,045		11/19/2034
451102-AX-5	ICAHN ENTERPRISES LP		08/01/2019 .	CALLED @ 100.000		1,520,000	1,520,000	1,524,144	1,521,407		(4,015		(4,015)		1,517,391		2,609	2,609		08/01/2020
451102-AX-5 451102-BJ-5	ICAHN ENTERPRISES LP		06/13/2019 .	Market Axess		363,961	353,000		356,373		(4,015		(7,015)		355,659	·····	8,302	8,302	19,366	
451102-BJ-5 452308-AJ-8	III INDIS TODI WORKS INC		04/01/2019 .	MATURED		3,000,000	3,000,000	3,298,761	3,032,565		(32,565		(32,565)		3,000,000		0,302		93,750	
452308-AU-3	ILLINOIS TOOL WORKS INC ILLINOIS TOOL WORKS INC		.03/01/2019	MATURED		20,000,000	20,000,000	19.974.200	19,999,104		(32,303		(32,303)		20.000.000					03/01/2019
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		12/15/2019			1, 157, 704	1, 157, 704	1, 157, 704	1, 159, 205		(1,501		(1,501)		1, 157, 704					12/15/2020
458140-AW-0	INTEL CORP		10/16/2019	GOLDMAN, SACHS & CO		2,998,770	3,000,000	2,994,720	2,997,427		849				2,998,276		494	494		05/19/2021
430 140-A11-0	INILL CONF		10/ 10/2019 .	MIZUHO SECURITIES USA		2,550,770		2,354,720	2,331,421						2,330,270				40,000	03/ 13/2021
458140-BD-1	INTEL CORPORATION		04/08/2019 .	INC.		703, 171	700,000	699.825	699.863		7		7		699.870		3,301	3,301	8 330	05/11/2024
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					09/17/2019
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP		04/01/2019 .	MATURED		200,000	200,000	212,750	201, 134		(1, 134		(1,134)		200,000					04/01/2019
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		04/16/2019	JPMORGAN CHASE & CO		796,061	785,000				18				780,631		15,430		24,374	
460146-CG-6	INTL PAPER CO		12/20/2019	CALLED @ 105.704		2,000,972	1,893,000	1,891,467	1,892,453		162				1,892,614		386	386		02/15/2022
46284P-AQ-7	IRON MOUNTAIN INC		.04/01/2019	STIFEL CAPITAL MARKETS		3,362,950	3,265,000	3,250,791	3,257,037		352		352		3,257,389		105,561	105,561	124,070	
478045-AA-5	JOHN SEVIER COMB CYCLE		.07/15/2019	SCHEDULED REDEMPTION		255,688	255,688	259,853	259,575		(3,886		(3,886)		255,688					01/15/2042
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	. [05/17/2019 .	Various		4,289,531	4, 116,000	4,449,287	4,379,966		(12,700		(12,700)		4,367,266		(201,215)	(201,215)		02/14/2026
46628G-AF-6	JPALT RMBS		12/01/2019 .	SCHEDULED REDEMPTION		1,327,700	1,431,279	1,053,985	893,633		434,067		434,067		1,327,700				32,424	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS	.	12/01/2019	SCHEDULED REDEMPTION		564,895	564,895	415,359	292,450		272,446		272,446		564,895				6,380	12/25/2050
46630L-AJ-3	JPMAC_07-CH1 RMBS	.	12/01/2019	SCHEDULED REDEMPTION			217,238	11,888			L					ļ			5,092	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS		12/01/2019 .	SCHEDULED REDEMPTION		591,460	591,460	470,504	346,304		245, 156		245, 156		591,460	L				06/25/2042
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		12/01/2019 .	SCHEDULED REDEMPTION		4,631,550	6,653,089	5,487,750	5,487,750	L	(856,201		(856,201)		4,631,550	ļ			324,979	05/12/2045
46629G-AM-0	JPMCC_06-CB16 CMBS		12/01/2019 .	DIRECT			5,000,000	589,082	340,785		(93,569))	(93,569)		247,216		(247,216)	(247,216)		05/12/2045
466247-J4-6	JPMMT 2006-A2 2A1 RMBS	.	12/01/2019	SCHEDULED REDEMPTION		535,241	552,490	374,417	395,795		139,446		139,446		535,241	ļ ļ			12,847	04/25/2036
				BANK OF AMERICA/MERRILL																
46647P-BE-5	JPMORGAN CHASE & CO		09/09/2019 .	LYNCH		1,329,891	1,334,000	1,334,000							1,334,000		(4, 109)	(4, 109)		10/15/2030
485170-AU-8	KANSAS CITY SOUTHERN		12/18/2019 .	CALLED @ 100.084		4,503,780	4,500,000	4, 427, 619	4,472,984		18,876		18,876		4,491,859		8, 141			05/15/2020
487836-BC-1	KELLOGG CO		08/09/2019	Various	ļ	31,166,514	31,013,000	30,914,224	31,002,145			ļ	7,507		31,009,652	ļ	(773,528)	(773,528)		11/15/2019
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	ļ	(67,472)	(67,472)		12/15/2020
49456B-AE-1	KINDER MORGAN INC		12/01/2019 .	Various		4,244,753	4,243,000	4,211,693	4,234,496		3,849		3,849		4,238,344		6,408	6,408		12/01/2019
49456B-AQ-4	KINDER MORGAN INC	·	11/13/2019 .	Various		1,740,717	1,600,000	1,596,144	1,596,190		33		33		1,596,223	ļ ļ	144,494	144,494		03/01/2048
496902-AN-7	KINROSS GOLD CORP	A	04/16/2019	JPMORGAN CHASE & CO	·	651,888	605,000	650,963	642, 196	ļ	(1,905		(1,905)		640,291	 	11,596	11,596		03/15/2024
496902-AQ-0	KINROSS GOLD CORP	A	01/03/2019 .	STIFEL CAPITAL MARKETS .		131,290	152,000	152,522	152,501		(1		(1)		152,500		(21,210)	(21,210)	3,268	
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	
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
50077L-AT-3	KRAFT HEINZ FOODS CO	-	12/17/2019	CREDIT SUISSE		660,960	600,000	596,466	596,608	ļ	261	 	261		596,869	ŀ	64,091	64,091		01/30/2029
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	····				06/15/2023
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					06/15/2028
	LABORATORY CORPORATION OF AMERICA		08/05/2019 .			150,074	150,000	149,405	149,852		81		81		149,933		140	140 .		02/01/2020
512807-AR-9	LAM RESEARCH CORP		06/19/2019	various		1,507,114	1,500,000	1,498,740	1,499,362	L	109		109	L	1,499,471	L L	7,643	7,643	20,050	06/15/2021

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, l	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Valu		16	17	18	19	20	21
	_	-		_	-		-			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D=: \/		0	Year's	Change in	Exchange						04-4-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
521865-AV-7	LEAR CORP		05/29/2019 .	CALLED @ 102.688		13,590,757	13,235,000	13,379,425	13,304,385		(8,312))	(8,312)	13,296,074		(61,074)	(61,074)		03/15/2024
526057-BN-3	LENNAR CORPORATION		04/09/2019 .	GOLDMAN, SACHS & CO		7,851,128	7,641,000	7,426,335	7,546,296		6,030		6,030		7,552,326		298,802	298,802		11/15/2022
				BANK OF AMERICA/MERRILL																
526057-BY-9	LENNAR CORPORATION	.	03/22/2019 .	LYNCH		106,050	105,000	105,000	105,000						105,000		1,050	1,050		01/15/2022
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		12/01/2019 .	CALLED @ 100.000		300,000	300,000	306,750	302,505		(2,505)		(2,505)	300,000					12/01/2022
52520M-FB-4	LMT 2006-1 1A5 RMBS		12/01/2019 .	SCHEDULED REDEMPTION		818,020	841,262	679,542	573, 146		244,874		244,874		818,020					02/25/2036
539830-AT-6 539830-BF-5	LOCKHEED MARTIN CORP		11/15/2019 .	MATURED		8,000,000 997,160	8,000,000	8,065,760	8,007,675		(7,675)		(7,675)	8,000,000 998.828		(1,668)	(1,668)		11/15/2019
	LOCKHEED MARTIN CORP LXS 2006-17, WF62 RMBS		04/26/2019 . 12/01/2019 .			546,892	1,000,000	996,410	998,586		312,281		242				(1,008)	(1,000)		11/23/2020
52523K-AL-8 52524M-AX-7	LXS 2006-17, WF62 HMBS		12/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			551,658	431,528			312,281		312,281		546,892			<u> </u>	5, 106	11/25/2036
55279H-AM-2	MANUFACTURERS AND TRADERS TRUST CO	1	02/07/2019 .	WELLS FARGO		2,084,376	2, 100, 000	2,100,000	2,100,000		044,04		,044		2,100,000		(15,624)	(15,624)		05/18/2022
565849-AN-6	MARATHON OIL CORP		10/03/2019	CALLED @ 100.400		451,800	450,000	2, 100,000			161		161		449,856		144	144		06/01/2020
576433-UF-1	MARM 2004-13 3A1 RMBS	1	1.12/01/2019	SCHEDULED REDEMPTION		428.739	428,739	414.604	415,203		13.537		13.537		428.739					01/21/2057
		1	I	MIZUHO SECURITIES USA			.20,.00	,304					, , , , , , , , , , , , , , , , , , , ,							
573284-AR-7	MARTIN MARIETTA MATERIALS INC		08/06/2019 .	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
574599-BG-0	MASCO CORP		12/19/2019 .	CALLED @ 101.201		3,038,068	3,002,000	3, 126, 065	3,023,042		(16,772))	(16,772))	3,006,270		(4,270)	(4,270)		03/15/2020
57643M-EE-0	MASTR 2004-8 1A1 RMBS		05/01/2019 .	SCHEDULED REDEMPTION		42,333	42,333	41,820	42,308		24		24		42,333					05/25/2034
577081-AT-9	MATTEL INC		12/20/2019 .	CALLED @ 101.970		6, 118, 225	6,000,000	5,986,500	5,997,201		1,526		1,526		5,998,726		1,274	1,274		10/01/2020
577081-BA-9	MATTEL INC		12/20/2019 .	CALLED @ 100.849		1,512,735	1,500,000	1,498,230	1,499,051		344		344		1,499,395		605	605		08/15/2021
577778-BM-4	MAY DEPT STORES		06/01/2019 .			5,000,000	5,000,000	3,680,605	4,907,351		92,649		92,649		5,000,000					06/01/2019
58013M-ET-7	MCDONALD S CORP		03/21/2019 .	SOCIETE GENERALE		995,020	1,000,000	996,605	998,990		166		166		999 , 156		(4, 136)	(4, 136)	/,2/2	05/26/2020
581557-BE-4	MCKESSON CORP		11/06/2019 .	RBC DOMINION SECURITIES		5,245,600	5,000,000	5,257,600	5, 158, 358		(24,221)		(04,004)		5, 134, 137		111,463	111,463	047 740	03/15/2024
581557-BN-4	MCKESSON CORP		10/23/2019 .	Various			1,570,000	1,568,587	1,568,596		(24,221))	(24,221))	1,568,683		181,485	181,435		05/30/2029
582839-AE-6	MEAD JOHNSON NUTRITION C		11/01/2019	Various		10,505,620	10,500,000	10,505,395	10,505,390		611		611		10,506,002		(382)	(382)	500,957	11/01/2019
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		.03/28/2019	MATURED		10,000,000	10,000,000	9,992,600	9,999,094		906		906		10,000,002		(002)	(002)		03/28/2019
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		03/15/2042
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)		03/15/2022
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		03/15/2024
585055-BR-6	MEDTRONIC INC		07/12/2019 .	Various			6,072,000	6,200,831	6, 152, 500		(12,858)		(12,858)	6, 139, 642		(75,474)	(75,474)		03/15/2022
59001A-AN-2	MERITAGE HOMES CORP		12/01/2019 .	CALLED @ 101.873			8, 199,000	8, 295, 940	8,242,421		(30,745)		(30,745		8,211,677		(12,677)	(12,677)		04/15/2020
59001K-AD-2	MERITOR INC		11/07/2019 .	BARCLAYS		514,023	500,000	510,859	507,281		(1,928))	(1,928)	505,354		8,669	8,669		02/15/2024
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	
552953-CB-5	MGM RESORTS INTERNATIONAL	-	04/10/2019 .	Various		356,958	350,000	345,625	348,597		300	.}	300	.	348,897		(2,439)	(2,439).	20, 198	
552953-CA-7	MGM RESORTS INTL		12/18/2019 .	CALLED @ 108.823 SCHEDULED REDEMPTION		4,320,258	3,970,000	4,235,375	4,092,197		(37,837)) _}	(37,837)	4,054,360		(84,360)	(84,360)		12/15/2021
61913P-AQ-5 61913P-AS-1	. MHL_05-1 RMBS 		12/25/2019 .	SCHEDULED REDEMPTION		160 , 154 400 , 384	160, 154 400, 384	160 , 154 400 , 384	160 , 153		2,051		2,051		160, 154				2,957 7,253	
61915R-AK-2	MHL 05-3 RMBS	1	12/25/2019 .	SCHEDULED REDEMPTION		875,301	875,301								875,301					
594918-BX-1	MICROSOFT CORPORATION	1	06/19/2019 .	Various		1.540.358	1.500.000	1.489.080	1.491.828		671		671		1.492.499		47.858	47.858	36.716	
605417-CA-0	MISSISSIPPI POWER COMPANY	1	05/09/2019 .	TD SECURITIES		2,400,782	2,400,000	2,400,000	2,400,000						2.400.000		782	782	31,041	
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	
606935-AM-6	MLCFC_06-1 CMBS	.	12/01/2019	SCHEDULED REDEMPTION		525,389	536,755		299, 165		226,224		226,224		525,389				15,546	02/12/2039
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		12/01/2019 .	SCHEDULED REDEMPTION		349,297	349,297	341, 124	342,732		6,565		6,565		349,297				7,607	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2019 .	Various		233,005	234,249	162,043	173,644		74,536		59,360		233,005				6,268	09/25/2035
60855R-AG-5	MOLINA HEALTHCARE INC		11/07/2019 .	BARCLAYS		231,625	218,000	218,320	218,213		(44)		(44)	218, 169		13,456	13,456		11/15/2022
609207-AN-5	MONDELEZ INTERNATIONAL INC	.	04/26/2019 .	BARCLAYS		2,003,220	2,000,000	1,996,920	1,997,902		505		505		1,998,407		4,813	4,813		05/07/2020
609207-AQ-8	MONDELEZ INTERNATIONAL INC		02/01/2019 .	DEUTSCHE BANK AG		1,518,885	1,500,000	1,496,130	1,496,595		69		69				22,222	22,222		05/07/2023
615369-AD-7	MOODY S CORP		01/03/2019 .	CALLED @ 100.000		800,000	800,000				(21))	(21)	802,061		(2,061)	(2,061)	10,267	
615369-AG-0	MOODYS CORPORATION	-	06/19/2019 .	Various		1,812,082	1,800,000	1,794,438	1,796,478		527	·	527	,	1,797,004		15,077 6,410	15,077	24,863	
61761J-B4-0 620076-BL-2	MORGAN STANLEY		02/07/2019	WELLS FARGO		1,006,950 3,158,029	1,000,000 3,169,000	1,001,756 3,131,026	1,000,584		1 . 184		1. 184	/	1,000,540 3,133,109			6,410 24,920	5,862	
02UU/0-BL-2	MUTUNULA SULUTTUNS TNC	1	100/ 14/2019 .	JEFFERIES & COMPANY.		158,029 د	3, 169,000	3, 131,026	3, 131,924		1, 184	·	1, 184				24,920	24,920	88,261	02/23/2028
55336V-AT-7	MPLX LP	1	02/06/2019 .	INC.		1,035,010	1,000,000		980,342		96		26		980.368		54.642	54.642	12 681	02/15/2049
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		08/01/2029
61750H-AG-1	MSC 2006-H010 AJ CMBS	1	.05/01/2019	SCHEDULED REDEMPTION		124,811	124,811	125,492	124.811						124,811					11/12/2041
61748H-HC-8	MSM 04-11A RMBS	1	12/25/2019	SCHEDULED REDEMPTION		130,312	130,312	130,312	130,312						130,312					07/25/2053
61748H-AN-1	MSM_04-5AR RMBS		12/01/2019 .	SCHEDULED REDEMPTION		134,540	134,540	134,095	134,263		277		277		134,540				3,043	07/25/2034
	MSMT 2006-2 6PT RMBS	.	12/01/2019	SCHEDULED REDEMPTION		489,423	491,693	403,656	345,682		143,740		143,740		489,423					04/25/2058
								•												

				;	Snowing All I	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED											
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Valu	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	I lana alian d						Exchange			Dividends	Con-
OLIOID					N					Unrealized	Year's	Than-	Adjusted	Book/	Carrying		D. III . I	T. (.) O		
CUSIP		_	<u>.</u>		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	MURPHY OIL CORP					1,048,000	1,000,000	997,860	999, 174		208		208		999,382		(1,382)	(1,382)	89,556	
	MURPHY OIL CORP		11/27/2019	Various		2,310,000	2,200,000	2, 168, 380	2, 181, 358		3,923		3,923		2,185,281		14,719	14,719	204, 123	
	MURPHY OIL CORPORATION			Market Axess		65,502	63,000	63,000	63,000						63,000		2,502	2,502		08/15/2024
	MURPHY OIL USA INC		09/13/2019 09/04/2019	TENDER OFFER		204,500	200,000 187,000	211,000 187.000	205,254		(1,407)	(1,407)	203,846		654	654	12,933	08/15/2023
	MUHPHY USA INC			Various		3,026,070	3,000,000	2,999,247	2,999,549		110		110		2,999,659		26,411	26,411	60,000	
	NAAC 2006-AR2 1A4 RMBS			Various		5,020,070	554.496	170.109	2,999,349		383,390		377,056		2,999,039		20,411	20,411	3.021	
	NABORS INDUSTRIES INC			CREDIT SUISSE		222,300	247,000	236,299	236,632		288	0,004	288		236,920		(14,620)	(14.620)	8,837	
			T	CITIGROUP GLOBAL		,000		,200	,	[,020		,,,,,,,,,	[
65478A-AE-3	NAROT_15-C ABS		05/02/2019	MARKETS		14,987,053	15,060,000	14,888,222	14,929,348		43,422		43,422		14,972,770		14,283	14,283	98,505	02/15/2022
	-	1		CITIGROUP GLOBAL							I .									
65478H-AD-0	NAROT_17-C ABS	.	05/02/2019	MARKETS		2,833,746	2,850,000	2,837,531	2,842,220		1,326		1,326		2,843,546		(9,800)	(9,800)	23,665	04/18/2022
		1_		BANK MONTREAL / NESBITT			,				I									
	NATIONAL AUSTRALIA BANK LTD (NEW	D		BURNS		1,486,440	1,500,000	1,495,725	1,497,785		405		405		1,498,190		(11,750)	(11,750)		07/12/2021
	NATIONAL OILWELL VARCO I			CALLED @ 102.314		3,683,304	3,600,000	3,587,040	3,594,531		1,241		1,241		3,595,772		4,228	4,228	1//,684	12/01/2022
63938C-AC-2	NAVIENT CORP		01/10/2019	JPMORGAN CHASE & CO BANK OF AMERICA/MERRILL		935,000	935,000	984,526	968,518		(517)	(517)	968,000		(33,000)	(33,000)	16,632	03/25/2021
63938C-AJ-7	NAVIENT CORP		03/25/2019	LYNCH		119.040	124.000	118.730			55		55		118.785		255	255	2 272	06/15/2026
	NBC UNIVERSAL			Various		16,288,371	15,966,000	15,994,228	15,993,591		(5.790		(5,790)	15,987,801		1,171	1, 171		04/30/2020
	NCR CORP					9,433,000	9,433,000	9,334,423	9,400,748		9,997		9,997	,	9,410,745		22,255	22,255		02/15/2021
	NCR CORP		09/19/2019			14,736,260	14,653,000	14,566,737	14,603,067				228		14,603,295		132.965	132,965		07/15/2022
	NCR CORP			CALLED @ 100.000		400,000	400,000	405,679	401,111		(1,108		(1, 108)	400,003		(3)	(3)		12/15/2021
				BANK OF AMERICA/MERRILL		·		•												
	NCR CORP		03/11/2019			2, 128, 875	2, 100,000	2,278,623	2, 165, 969		(4,408		(4,408)		2, 161, 561		(32,686)	(32,686)	32,725	12/15/2023
	NEVADA POWER CO		03/15/2019			5,000,000	5,000,000	4,995,850	4,999,884		116		116		5,000,000					03/15/2019
	NEWELL RUBBERMAID INC			MATURED		2,817,000	2,817,000	2,816,352	2,816,945		55		55		2,817,000				36,621	
651229-AV-8	NEWELL RUBBERMAID INC		08/27/2019			445,079	429,000	428,867	428,915		12		12		428,927		(5,298)	(5,298)	36,407	04/01/2023
CE4000 AD 0	MEMELELD EVOLODATION COMPANY		.04/04/2019	JEFFERIES & COMPANY, INC.		496,728	461,000	471,373	470,411		(307		(307)	,	470.104		26,624	26,624	19,066	04/04/0000
	NEWFIELD EXPLORATION COMPANY NEWMONT GOLDCORP CORP			MORGAN STANLEY		1,481,475	1,500,000	1,487,640	470,411				208	,	1,487,848		(6,373)			
	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/01/2019			5,000,000	5,000,000	4.994.950	4.999.567		433		433		5,000,000		(0,3/3)	(0,3/3)	57.500	
	NOBLE ENERGY INC			TENDER OFFER		3,123,870	3,000,000	2,998,020	2,999,329		163		163		2,999,492		124.378	124.378	98,908	
	NORFOLK SOUTHERN CORPORATION			U.S. BANCORP			450,000	449,127	449, 127						449, 127		46,666	46,666	20,273	
	NORTHERN STATES POWER CO			WELLS FARGO		995,880	1,000,000	998, 160	999,382		92		92		999,474		(3,594)	(3,594)	13,689	
	NORTHROP GRUMMAN CORP					8,000,000	8,000,000	7,986,960	7,999,049		951		951		8,000,000				404,000	08/01/2019
	NOVARTIS SECS INVEST LTD	D		MATURED		3,000,000	3,000,000	3,349,380	3,005,589		(5,589		(5,589		3,000,000				76,875	
	NRG YIELD OPERATING LLC					3,044,680	2,956,000	3,082,436	3,028,509	ļ	(17,773		(17,773		3,010,736		33,944	33,944	210,081	
	NRG YIELD OPERATING LLC			JPMORGAN CHASE & CO		3,024,950	2,995,000	2,985,734	2,986,966		752		752		2,987,717		37,233	37,233	156,285	
	NSTAR		11/15/2019			10,000,000	10,000,000	9,916,700	9,991,140		8,860		8,860		10,000,000		(0.000)	(0.000)	450,000	
67066G-AD-6	NVIDIA CORPORATION		05/0//2019	WELLS FARGO		740,955	750,000	748,515	749, 175		105		105		749,281		(8,326)	(8,326)	10,679	09/16/2021
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	1	12/18/2019			1,523,220	1,500,000	1,492,590			228		228		1,492,818		30,402	30,402	10 250	08/15/2029
	OGLETHORPE POWER CORP	1	03/15/2019			500,000	500,000	554,830	503,577	<u> </u>	(3,577	1	(3,577)	500,000		,402 بالا	, 402 مالد		03/15/2019
	OLIN CORP	1	07/18/2019			523.688		527,625			(3,3//	í	(144)	527.481		(3,793)	(3,793)		09/15/2027
	OMNICOM GROUP INC			CALLED @ 102.247		4,089,880	4,000,000	3,986,160	3,997,325		940		940		3,998,264		1,736	1,736		08/15/2020
68403B-AG-0	OOMLT_07-FXD2 RMBS		12/01/2019	SCHEDULED REDEMPTION		366,271	366,271	326,317			49,272		49,272		366,271				8,484	03/25/2037
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
	OSHKOSH CORP					3,952,160	3,660,000	3,647,263	3,647,898		830		830		3,648,728		303,431	303,431	154,384	
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP			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	
	OUTFRONT MEDIA CAPITAL LLC/OUTFRON					2,058,760	2,000,000	2,107,500	2,070,565	ļ	(17,572		(17,572		2,052,992		(52,992)	(52,992)	206,614	
	OWENS & MINOR INC	-	05/07/2019			1,295,811	1,500,000	1,507,095	1,503,522	····	(167)	(167)	1,503,355		(207,544)	(207,544)	24,974	
69371R-N2-8	PACCAR FINANCIAL CORP		05/10/2019	CITIGROUP GLOBAL		10,000,000	10,000,000	9,994,100	9,999,284		716		716		10,000,000				65,000	05/10/2019
694308-GY-7	PACIFIC GAS AND ELECTRIC CO	1	07/17/2019			309,600	320,000	289,718	290,054	Ì	(31	\[(31)	,	290,023		19,577	19,577		12/15/2041
	PACIFIC GAS AND ELECTRIC CO	-1		GOLDMAN, SACHS & CO		362,700	390,000			<u> </u>	(74		(74	΄	337,892		24,808	24.808		12/13/2041
TIN-1	INVITIO UND AND ELECTRIC UV	1		UNION BANK OF			, 000, 000	, 100, 1020	, 300			,		,			24,000	24,000		12/01/2040
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY		.01/18/2019	SWITZERLAND		222.927	285.000	284.190	284.235		5		5		284,240	L	(61,313)	(61,313)		12/01/2027
	PACIFIC GAS AND ELECTRIC COMPANY		.07/26/2019	W :		947.003	1,030,000	854.520	855,483	[· · · · · · · · · · · · · · · · · · ·	(28	٠٢	(28	, [855,454		91,549	91.549	r	12/01/2047

							onds and Sto													
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than- Temporary	Book/ Adjusted Carrying	Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
695114-CT-3	PACIFICORP		01/16/2019	CITIGROUP GLOBAL MARKETS		628, 167	650,000	648 , 544	648,556		1		1		648,557		(20,390)	(20,390)	13,779	01/15/2049
695156-AS-8	PACKAGING CORP OF AMERICA		1.12/06/2019			1,914,611	1,900,000	1,897,967	1,898,660		629				1,899,290		710	710	59,997	
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	
703481-AC-5	PATTERSON-UTI ENERGY INC.		12/18/2019	Millennium Advisors		700,996	688,000	686,514			11		11		686,525		14,471	14,471	3,445	
743873-BX-8	PFMLT_05-2 RMBS		12/01/2019	SCHEDULED REDEMPTION		123,298	123,298	66,581	70,561		52,737		52,737		123,298				3,306	
724479-AK-6 724479-AM-2	PITNEY BOWES INC		09/16/2019	Various Various		2,775,754 2,116,552	2,824,000	2,816,206 2,095,044	2,819,567		954 1,278		954 1,278		2,820,522 2,098,395		(44,768)	(44,768)	94,848	310/01/2021 . 509/15/2020 .
724479-AM-2 724479-AN-0	PITNEY BOWES INC	1	02/26/2019	Various	†		1,400,000		1,397,305	ļ					1,397,381	····	(80,940)	(80,940)	26,584	
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		07/16/2019			1,732,739	1,770,000	1,657,058	1,658,698		886		886		1,659,583		73, 155	73, 155		502/15/2045
69353R-EU-8	. PNC BANK NA		04/26/2019 .	TD SECURITIES		1,993,300	2,000,000	2,004,480	2,001,743		(307		(307)		2,001,437		(8, 137)	(8, 137)	23,819	11/05/2020
69353R-FH-6	PNC BANK NA		04/26/2019 .			859,095	862,000	852,458	855,221		1,064		1,064		856,284		2,811	2,811		101/22/2021 .
69353R-EX-2	. PNC BANK NATIONAL ASSOCIATION	.	07/29/2019 .		- 	5,000,000	5,000,000	4,993,000	4,998,628	ļ	1,372		1,372		5,000,000	ļ			72,500	007/29/2019 .
73316P-BT-6	POPLR_05-1 RMBS		07/01/2019	Various		1,725,847	1,725,847				851, 142		830,028		1,725,847					208/25/2042
736508-BQ-4 69352J-AK-3	PORTLAND GENERAL ELEC		04/15/2019 .	MATURED	-	10,000,000	10,000,000	9,992,600 2,075,808	9,999,720		280		280	·	10,000,000		(1,072,919)	(1,072,919)		004/15/2019
09002J-AN-0	. FFL ENERGY SUFFLY LLC			UNION BANK OF			2, 100,000	2,0/3,000	2,000,091		20		20		2,000,919		(1,072,919)	(1,072,919)	110,330	12/ 13/2030
69352J-AN-7	. PPL ENERGY SUPPLY LLC		03/15/2019 .	SWITZERLAND		11,640	12,000	10,320	10,605		91		91		10.696		944	944	144	112/15/2021
742718-ER-6	PROCTER & GAMBLE COMPANY		11/18/2019			5, 125, 050	5,000,000	4,992,950	4,994,331		587		587		4,994,919		130 , 131	130, 131	128,285	
743263-AQ-8	PROGRESS ENERGY INC		12/01/2019	MATURED		10,000,000	10,000,000	9,980,900	9,997,847		2, 153		2, 153		10,000,000					12/01/2019
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		503/15/2028 .
744320-BF-8	PRUDENTIAL FINANCIAL INC		03/26/2019 .			1,572,193	1,572,000	1,572,000	1,572,000						1,572,000		193	193		009/15/2048 .
745867-AX-9	PULTE GROUP INC		10/31/2019			130 , 156	119,000	113,348	113,492		467		467		113,959		16,197	16, 197		201/15/2027 .
745867-AW-1	PULTEGROUP INC		10/31/2019	GOLDMAN, SACHS & CO MIZUHO SECURITIES USA		296,340	264,000	271,920			(593)	(593)		271,327		25,013	25,013		103/01/2026 .
747525-AS-2	. QUALCOMM INCORPORATED		05/17/2019	INC		136,404	135,000	135,000	135,000						135,000		1,404	1,404	2,557	
747525-AV-5	. QUALCOMM INCORPORATED		05/31/2019 .	Various		112,091	111,000	113, 147			(5		(5)		113, 142		(1,051)	(1,051)		205/20/2047 .
74834L-AW-0 747262-AQ-6	QUEST DIAGNOSTICS INC		07/22/2019 .	Market Axess		2,749,505 1,500,000	2,750,000 1,500,000	2,739,893	2,747,293		1,208		1,208		2,748,501		1,004	1,004		03/30/2020 .
747262-AQ-6 74955D-AA-9	. R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		12/07/2019	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,488,090 1,098,635	1, 499,056		(5,028		(5,028)		1,500,000					304/01/2019 . 912/07/2022 .
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		12/07/2019	SCHEDULED REDEMPTION		1,697,890	1,697,890	1,721,555	1,704,519		(6,629		(6,629)		1,697,890					312/07/2022
759950-EP-9	RAMC 04-4 RMBS		12/01/2019	Various		1.388.411	1,388,411	1,326,443	1,332,115		59.569		56.296		1,388,411				29,669	
75281A-AS-8	RANGE RESOURCES CORP		11/08/2019	Various		629,803	742,000	671,218	615,224		6,467		6,467		680,841		(51,038)	(51,038)		205/15/2025
45660L-EW-5	RAST 2005-A1 A3 RMBS		12/01/2019	SCHEDULED REDEMPTION		445,756	445,756	369,977	445,756						445,756				15,846	
7591EP-AK-6	REGIONS FINANCIAL CORPORATION		12/09/2019 .	TENDER OFFER		1,522,215	1,500,000	1,519,035	1,508,773		(3,853		(3,853)		1,504,920		17,295	17,295	64, 133	
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	
761735-AD-1 761735-AP-4	REYNOLDS GROUP HOLDINGS		11/15/2019 .	CALLED @ 100.000 Market Axess	-	273,071 115.892	273,071	275,529 115.468	274,063		(992		(992)		273,071		569	569	23,467	
74957V-AJ-8	REYNOLDS GRP ISS/REYNOLD	1	12/01/2019	Market Axess	†	115,892	115,324	115,468	115,462	ļ			(138)		115,324		569	569		
76200R-AV-0	RFMSI 2007-S7 A20 RMBS	1	12/01/2019	SCHEDULED REDEMPTION		545,378	635,718	487.559	505,423						545.378					307/25/2037
772739-AP-3	ROCK-TENN CO		.06/03/2019	CALLED @ 100.523		603, 138	600,000	613,776	603,955		(1,417		(1,417)		602,538		(2,538)	(2,538)		503/01/2020
773903-AF-6	ROCKWELL AUTOMATION INC	.	04/10/2019	MORGAN STANLEY		497,045	500,000	496,750	499, 151		202		202		499,353	ļ	(2,308)	(2,308)	6,292	203/01/2020 .
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					07/15/2019
78013X-KG-2	ROYAL BANK OF CANADA	. A	05/31/2019	INC		1,014,650	1,000,000	999,290	999,443		99		99		999,541		15, 109	15, 109		204/30/2021 .
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC	. D	01/17/2019	BARCLAYS		786, 112	799,000	799,000	799,000	ļ	ļ	ļ	ļ		799,000		(12,888)	(12,888)	12,655	501/27/2030
78355H-JU-4	. RYDER SYSTEM INC		02/26/2019 .	MATURED		14,000,000	14,000,000	13,984,460	13,999,578		422		422		14,000,000				164,500	02/26/2019 .
704007 110	OUD OLODAL INO	1	04/00/00/0	BANK MONTREAL / NESBITT		0 000 0	0.010.000	0 000 1	0.011.5:-	I	/	J	(0===		0 040 4=-		10 155	10 155	£4 £5:	00/41/222
78409V-AJ-3 785592-AU-0	S&P GLOBAL INC	.	04/26/2019 .	BURNS	 	2,226,929	2,210,000	2,220,462	2,214,340	····	(870	¹	(870)		2,213,470		13,459	13,459 8,929	51,861	108/14/2020 . 203/15/2028 .
78572X-AG-6	SABRA HEALTH CARE LP	·	12/18/2019	HSBC SECURITIES, INC Various	†				193,836								10,246			203/15/2028 910/15/2029
86359D-SR-9	SASC 2005-17 5A1 RMBS	1	04/01/2019	SCHEDULED REDEMPTION	1	3.308.568	4,077,262	2.627,309	2,357,727		950 . 841		950.841	ļ	3.308.568	····	10,240	10,240		210/15/2029
810186-AM-8	SCOTTS MIRACLE-GRO CO/THE		1.10/23/2019			3,605,000	3,500,000	3,666,096	3,603,397		(28,632)	(28,632)		3,574,765		(74,765)	(74,765)	319,667	
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL		.07/15/2019			1,650,000	1,650,000	1,707,750	1,657,582	[(7,504		(7,504)		1,650,078		(78)	(74,760)		
822582-AJ-1	SHELL INTERNATIONAL FIN	. D	09/22/2019 .			2,065,000	2,065,000	2,057,855	2,064,374		626		626		2,065,000				88,795	
824348-AU-0	. SHERWIN-WILLIAMS COMPANY (THE)		04/25/2019 .	U.S. BANCORP		1,389,766	1,400,000	1,399,132	1,399,399		55		55		1,399,454		(9,688)	(9,688)	15,828	
824348-AZ-9	. SHERWIN-WILLIAMS COMPANY (THE)		06/15/2019			6,900,000	6,900,000	6,890,590	6,897,562		2,438		2,438	ļ	6,900,000					06/15/2019 .
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE	1	09/23/2019	I MA LURED	1	5,000,000	5,000,000	4.995.950	4.998.997	1	1.003	1	1.003	1	5.000.000	i	I	1	95 000	09/23/2019

SCHEDULE D - PART 4

							Bonds and Sto													
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									5			Year's	Change in	Exchange						0, , ,
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
	Description						Day Value	A -41 O4												
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposai	on Disposal	Disposal	Year	Date
827048-AR-0	SILGAN HOLDINGS INC		08/01/2019			7,971,000	7,971,000	8 , 109 , 015	7,991,340		(24,046)	(24,046)		7,967,294		3,706	3,706		
829259-AM-2	SINCLAIR TELEVISION GROU		08/13/2019			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	
78442F-EJ-3	SLM CORPORATION		11/21/2019	CALLED @ 102.022		681,507	668,000	725,615	689, 101		(15,087		(15,087)		674,014		(6,014)	(6,014)		03/25/2020
78442F-EQ-7	. SLM CORPORATION		06/13/2019	JPMORGAN CHASE & CO		390,066	383,000	368,638			1,269		1,269		369,906		20,160	20 , 160	18,841	
78443C-BN-3	SLMA_04-B ABS		05/29/2019	Various			6, 157, 875	6, 138, 632	6, 141,223		2,910		2,910		6, 144, 133		(7,498)	(7,498)	82,565	
78443C-CB-8	SLMA_05-B ABS		10/07/2019			9,347,991	9,516,454		9,054,071		85, 103		85, 103		9, 139, 174		208,817	208,817		06/15/2039
78443C-CL-6	SLMA_06-A ABS		12/16/2019			1, 124, 411	1, 124, 411	1,054,194	700,909		58,010		58,010		1, 124, 411					06/15/2039
78454L-AL-4	SM ENERGY CO		01/03/2019			323,070	363,000	353,471	353,729		20		20		353,749		(30,679)	(30,679)		206/01/2025
78454L-AN-0	SM ENERGY CO		11/08/2019				41,000	37,823		ļ	137		137		37,959	ļ	(1,008)	(1,008)		09/15/2026
837004-CL-2	SOUTH CAROLINA ELECTRIC & GAS COMP		02/26/2019			1,926,660	1,898,000	1,898,413	1,898,364		(20		(20)		1,898,344		28,316	28,316		08/15/2021
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS COMP		09/13/2019			1,808,546		1,574,055	1,574,174		229		229		1,574,403		186,803	186,803		08/15/2028
844741-BA-5	SOUTHWEST AIRLINES CO		07/18/2019			1,000,470	1,000,000	1,017,280	1,003,872		(2,507		(2,507)		1,001,365		(895)	(895)		11/06/2019
845467-AL-3	SOUTHWESTERN ENERGY CO		05/03/2019			271,388	280,000	273,700	274,351		133		133		274,484	ļ	(3,097)	(3,097)		01/23/2025
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		12/16/2019			1,313,025	1,435,000	1,435,000	1,435,000								(121,975)	(121,975)	135,000	
85172F-AN-9	. SPRINGLEAF FINANCE CORP		05/08/2019	Various		1,318,965	1,259,000	1,262,250	1,262,121		(121)	(121)		1,262,000		56,965	56,965	55,338	03/15/2026
85172F-AQ-2	SPRINGLEAF FINANCE CORP		10/31/2019	GOLDMAN, SACHS & CO		457,398	413,000	413,000							413,000		44,398	44,398	13,301	01/15/2028
85207U-AH-8	SPRINT CORP		06/13/2019	BARCLAYS		122,980	118,000	125,375	123,467		(395)	(395)		123,072		(92)	(92)	4,250	06/15/2024
855244-AJ-8	STARBUCKS CORP		04/26/2019	BARCLAYS		741,660	750,000	749,573	749,816		29		29		749,844		(8, 184)	(8, 184)	11,638	02/04/2021
855244-AR-0	STARBUCKS CORPORATION		04/16/2019	MARKET AXESS		195,638	188,000	187,789	187,796		5		5		187,801			7,837		11/15/2028
855244-AS-8	STARBUCKS CORPORATION			CREDIT SUISSE		875,760	750,000	742,215	742,263		92		92		742,354		133,406	133,406	29, 156	11/15/2048
				CITIGROUP GLOBAL		•														
857477-BD-4	STATE STREET CORP		01/23/2019			1,642,942	1,570,000	1,570,000	1,570,000						1,570,000		72,942	72,942	9.391	12/03/2029
863667-AM-3	STRYKER CORP		06/19/2019			2,253,103	2,250,000	2,249,145	2,249,610				72		2,249,682		3,421	3,421		03/15/2021
87165B-AE-3	SYNCHRONY FINANCIAL		12/02/2019			1,000,470	1,000,000	987,800	996,677		2.810		2.810		999,487		983	983		02/03/2020
87165B-AJ-2	SYNCHRONY FINANCIAL		01/15/2019			15,000,000	15,000,000	14,996,100	14,999,950		50		50		15,000,000					01/15/2019
01 1000 110 2			1.01, 10, 2010	BANK OF AMERICA/MERRILL																
87612B-AP-7	TARGA RESOURCES PARTNERS LP		11/07/2019	LYNCH		252,425	250,000	248,750	248,982		165		165		249, 147		3,278	3,278	10 536	11/15/2023
87612B-AR-3	TARGA RESOURCES PARTNERS LP		02/11/2019			3,865,000	3,865,000	3,740,386	3,835,992		3.643		3,643		3,839,635		25,365	25,365	38,086	
872456-AA-6	TELECOM ITALIA CAPITAL	D	06/18/2019			5,000,000		5.036.500	5,002,978		(2.978		(2,978)		5,000,000					06/18/2019
0/2400 AA 0	TEELOOM TIALIA ONITIAL			CITIGROUP GLOBAL							(2,370	/	(2,370)	'						00/ 10/ 2013
87971M-BK-8	. TELUS CORPORATION	٨	06/06/2019			2.044.180	2.000.000	1.980.960			10		10		1.980.970		63,210	63.210	2 967	06/15/2049
88033G-BU-3	TENET HEALTHCARE CORP	n	09/11/2019			2,035,500	2,000,000	2,018,840	2,005,433		(2,626	١	(2,626)		2,002,807		(2,807)	(2,807)		06/01/2020
88033G-CA-6	TENET HEALTHCARE CORP		09/11/2019			1,461,961	1,397,000	1,384,839	1,390,694		1,386		1,386	'	1,392,081		4,919	4,919		310/01/2021
87243Q-AB-2	TENET HEALTHCARE CORPORATION		09/11/2019		·	3,844,374	3,700,000	3,878,760	3,754,266	·	(20,999		(20,999)		3,733,266	l	(33, 266)	(33,266)		I10/01/2021
87243U-AB-2 88033G-BY-5	TENET HEALTHCARE CORPORATION		00/11/2019	CALLED @ 103.556	·		4,000,000	3,878,760	3,754,266	·	(20,999	'	(20,999)		3,733,266	 	(33,266)	(33,266))04/01/2020)04/01/2021
000330-81-5	IENEI DEALIDUANE CUMPUKATIUN		1.09/11/2019	BANK OF AMERICA/MERRILL		4, 142,240	4,000,000	3,771,583	3,920,936		23,36/		∠3,36/		3,944,303				12,240 د	04/01/2021
00027E A I O	TENNECO INC	1	.03/28/2019		• [700 000	820,000	854,850	839, 174	1	(1, 114	\	(1 114)	, I	838.059		(104, 159)	(104, 159)	10.070	312/15/2024
88037E-AJ-0					+	733,900				····		/	(1, 114)	'	997.000	····	(104, 159)	(104, 159)		
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/19/2019	MATURED	+	997,000	997,000			·						·	/4E 707	/45 707		07/19/2019
88167A-AC-5	. TEVA PHARMACEUTICAL FINANCE NETHER	U	07/23/2019			1,722,350	1,820,000	1,690,899	1,723,027		15, 119		15, 119		1,738,147	····	(15,797)	(15,797)		07/21/2021
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2019			221,718		231,512	236,438		1,411		1,411		237,850		(16, 132)	(16,132)		10/01/2026
882508-AU-8	TEXAS INSTRUMENTS INC		08/03/2019			5,000,000	5,000,000	4,969,500	4,997,287		2,713		2,713		5,000,000					08/03/2019
587118-AE-0	. THE MENS WEARHOUSE INC		03/04/2019		· 	376,940	376,000		382,339	····	(741		(741)		381,598		(4,658)	(4,658)		207/01/2022
883556-AZ-5	THERMO FISHER SCIENTIFIC		10/15/2019			25,842,500	25,000,000	24,952,250	24,985,778		4, 141		4, 141		24,989,919		10,081	10,081		08/15/2021
883556-BH-4	THERMO FISHER SCIENTIFIC INC		10/15/2019			1,814,978	1,750,000	1,762,128	1,756,423		(1,564		(1,564)		1,754,859	ļ	(4,859)	(4,859)	132,353	
887317-AG-0	. TIME WARNER INC		03/27/2019			20,681,121	20,000,000	19,952,400	19,988,849		1,258		1,258		19,990,106	ļ	9,894	9,894	1,339,121	
887317-AP-0	. TIME WARNER INC		06/05/2019		.	4,952,976	5,000,000	4,946,450	4,952,491	ļ	466		466		4,952,958	ļ	18	18	115,694	
887317-AQ-8	. TIME WARNER INC		06/05/2019			4,003,637	4,000,000	4,010,800	4,004,144		(487)	(487)		4,003,656		(19)	(19)		06/15/2022
887317-BB-0	. TIME WARNER INC		06/11/2019			9,969,644	10,000,000	9,961,500	9,968,143		1,501		1,501		9,969,644					02/15/2027
88947E-AJ-9	. TOLL BROS FINANCE CORP		10/31/2019			3,750,000	3,750,000	3,691,875	3,743,169		6,831		6,831		3,750,000	ļ		ļ	253, 125	11/01/2019
		1	1	CITIGROUP GLOBAL					1	1										
88947E-AR-1	TOLL BROTHERS FINANCE CORP.		11/22/2019			378,875	350,000	347,813	348,218	ļ	201		201		348,419	ļ	30,456	30,456	17,584	111/15/2025
		1	1	BAIRD (ROBERT W.) & CO.					1	1										
891906-AF-6	. TOTAL SYSTEM SERVICES INC		11/27/2019			927,741		837,950	838,055		155		155		838,211		89,531	89,531	37,359	
89236T-BB-0	TOYOTA MOTOR CREDIT CORP	C	01/17/2019			10,000,000	10,000,000	10,156,800	10,003,178		(3, 178)	(3, 178)		10,000,000	ļ		ļ		01/17/2019
893647-AW-7	TRANSDIGM INC		11/28/2019			250,705	247,000	247,000	247,000	ļ	ļ	ļ			247,000	ļ		ļ	24,000	
87265H-AF-6	TRI POINTE GROUP INC		05/31/2019			164,560	176,000	176,000	176,000						176,000		(11,440)	(11,440)	4,697	
962178-AL-3	TRI POINTE HOLDINGS INC		06/15/2019			300,000	300,000		299,407		593		593		300,000				6,563	06/15/2019
902494-BJ-1	TYSON FOODS INC	1		MORGAN STANLEY	1	1.597.744					1		1		1.594.352	1	3.392	3.392		03/01/2026

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_									11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	_	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For	Dianocal	Namo	Shares of	Con			Carrying			Temporary					Gain (Loss)		During	Maturity
	Description	For-		Name of Purchaser	Stock	Con- sideration	Par Value	Actual Cost		Increase/	tization)/	Impairment	Value	Carrying	Disposal Date	(Loss) on	on Disposal	(Loss) on Disposal	Year	Date
fication		eign		SCHEDULED REDEMPTION	Stock				Value	Decrease	Accretion	Recognized	(11+12-13)	Value		Disposai	on Disposai	Disposai		
90783V-AA-3 907825-AA-1	UNION PACIFIC CORPORATION ABS		07/02/2019 .	SCHEDULED REDEMPTION		1,400,451 240,800	1,400,451	1,400,451	1,400,451		936		936		1,400,451					
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		08/15/2019	SCHEDULED REDEMPTION		598,070	598,070	598,070	598,070						598,070					702/15/2027
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS		07/07/2019	SCHEDULED REDEMPTION		369,351	369,351	369,351	369,351						369,351				11,450	
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		09/06/2019 .	Various		682,042	670,023		644,850				3,284		648,133		33,908	33,908	27,806	
90933J-AA-9	UNITED AIRLINES 2016-2 CLASS B PAS ABS		10/07/2019 .	Various		650,772	640,046	613,804	613,882		5, 159	2, 175	2,984		616,866		33,906	33,906	22,815	10/07/2025
				CITIGROUP GLOBAL						1				1		1				
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS	-	09/04/2019 .	MARKETS		403,000	400,000	400,000		ļ		·			400,000		3,000	3,000		05/01/2028
90931Q-AA-5	UNITED AIRLINES INC ABS	-	08/15/2019 .	SCHEDULED REDEMPTION		1, 106, 490	1, 106, 490	1, 106, 490	1, 106, 490	·	0.000	·	0.000	}	1, 106, 490	ļ		}		02/15/2023
90932E-AA-1 90932Q-AB-2	UNITED AIRLINES INC ABS UNITED AIRLINES INC B ABS		10/07/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	39,646	39,646	36,407	36,407		3,239		3,239		39,646					04/07/2030 103/03/2024
911312-AK-2	UNITED ATALTNES INC B ABS		04/01/2019 .	MATURED	-	3,000,000	3,000,000	3,233,628	3,025,428		(25,428	,	(25,428)		3,000,000					03/03/2024 504/01/2019
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC	1	05/26/2019 .	CALLED @ 102.875		7,818,500	7,600,000	7,668,125	7,636,245		(4.507		(4,507)		7,631,738		(31,738)	(31,738)		311/15/2024
911365-BC-7	UNITED RENTALS (NORTH AMERICA) INC		11/20/2019 .	CALLED @ 102.313		2,046,260	2,000,000	2,000,000	2,000,000		(1,001	,			2,000,000				170,878	
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		10/31/2019 .	GOLDMAN, SACHS & CO		119,075	110,000	110,000	110,000						110,000		9,075	9,075	7,229	12/15/2026
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		11/21/2019 .	CREDIT SUISSE		214,000	214,000	214,000							214,000				484	
912909-AM-0	UNITED STATES STEEL CORP		09/19/2019 .			184,083	200,000	200,000	200,000						200,000		(15,918)	(15,918)	12,853	08/15/2025
040047 01/ 0	LAUTED TECHNOLOGIES CORPORATION		04 (00 (0040	CITIGROUP GLOBAL		200 500	204 202	200 000							200 201		(004)	(004)	4 050	11/10/0000
913017-CY-3	UNITED TECHNOLOGIES CORPORATION		01/03/2019 .	MARKETS		333,502	334,000	333,880	333,883						333,884		(381)	(381)	1,952	211/16/2028
91324P-CM-2	UNITEDHEALTH GROUP INC		.04/18/2019	MARKETS		4.998.950	5,000,000	4.997.000	4.999.029		193		193		4.999.223		(273)	(273)	104 250	007/15/2020
91324P-DK-5	UNITEDHEALTH GROUP INC		04/15/2019 .	WELLS FARGO		3,261,440	3,128,000	3, 122, 620	3, 122,858		134		134		3, 122, 992		138,448	138,448		206/15/2028
010E# DK 0	ONTIED ENEMY GROOT THE		1.547 1072010 .	CITIGROUP GLOBAL																
91324P-DM-1	UNITEDHEALTH GROUP INC		04/12/2019 .	MARKETS		1,615,731	1,577,000	1,573,073	1,573,100		204		204		1,573,304		42,427	42,427	18,245	02/15/2024
91324P-DP-4	UNITEDHEALTH GROUP INC		04/12/2019 .	WELLS FARGO		823,807	788,000		785,298		65		65		785,363		38,443	38,443	10,094	
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		02/04/2019 .	CALLED @ 100.000		8,050,000	8,050,000	8,494,363	8,043,186		351		351		8,043,537		6,463	6,463	288, 151	
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	
90345W-AA-2 90345K-AA-8	US AIRWAYS 2012-1A PTT ABS		10/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION				490,024 322,797							490,024				28,911	
90346W-AB-9	US ATRWAYS INC ABS		11/15/2019 .	SCHEDULED REDEMPTION	-	108,447	108,447		108,447						108,447				5,694	
90331H-MY-6	US BANK NA/ MINNEAPOLIS MN		04/26/2019 .	MATURED		10,000,000	10,000,000	9,972,200	9,996,984		3,016		3,016		10,000,000				70,000	
91913Y-AW-0	VALERO ENERGY CORPORATION		.06/12/2019	Various		3,035,139	3,020,000	2,996,837			107		107		2,996,944		38, 195	38, 195		04/01/2029
92343V-AX-2	VERIZON COMMUNICATIONS		.02/28/2019	EXCHANGE		14,968,466	15,000,000	15,698,910	15,384,634		(26, 264)	(26,264)		15,358,371		(389,905)	(389,905)	281,750	04/01/2021
92343V-CR-3	. VERIZON COMMUNICATIONS INC	.	02/28/2019 .	EXCHANGE		9,959,798	10,000,000	9,934,000	9,958,715	ļ	1,012		1,012		9,959,727		71	71		11/01/2024
92343V-DG-6	VERIZON COMMUNICATIONS INC		02/28/2019 .	EXCHANGE		2,591,074	2,655,000	2,648,583	2,651,589		201		201		2,651,790		(60,716)	(60,716)	24,909	
92343V-DQ-4	. VERIZON COMMUNICATIONS INC		02/28/2019 .	EXCHANGE		10,267,405	10,230,000	10, 175,024	10, 191, 429		1,812		1,812		10,193,241		74, 164	74, 164	136,456	
92553P-AD-4 92769X-AF-2	VIACOM INCVIRGIN MEDIA SECURED FIN		09/15/2019 .	MATURED		10,000,000	10,000,000	9,924,700 3,979,280	9,993,227		6,773 1,259		6,773 1,259		10,000,000		3.943	3.943)09/15/2019)01/15/2021
32103A-AF-2	J VINGIN IIILDIN SECUNED FIN			MIZUHO SECURITIES USA	-	4, 109,300	4,000,000						1,209		, 380,057					01/10/2021
92857W-BN-9	VODAFONE GROUP PLC	. D	02/01/2019	INC.		1,977,604	2,000,000	2,000,000	2,000,000	L	[L	L		2,000,000	L	(22,396)	(22,396)	21.701	01/16/2024
			[MIZUHO SECURITIES USA													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
929160-AU-3	VULCAN MATERIALS COMPANY		08/06/2019 .	INC.		2,802,940	2,800,000	2,800,000	2,800,000	ļ	ļ		 		2,800,000	ļ	2,940	2,940		06/15/2020
960386-AM-2	WABTEC CORPORATION		11/21/2019 .	Various		869,706	807,000	806, 104	806, 125		55		55		806, 181		63,525	63,525		09/15/2028
931422-AE-9	WALGREEN CO		01/15/2019 .			4,633,000	4,633,000	5,121,087	4,635,762		(2,762		(2,762)		4,633,000					01/15/2019
931427-AA-6	WALGREENS BOOTS ALLIANCE INC		11/18/2019 .	MATURED		3,000,000	3,000,000	3,020,520	3,004,327		(4,327		(4,327)		3,000,000		70 170	70 470	81,000	
931142-ED-1 94974B-GM-6	. WALMART INC	1	12/20/2019 .	RBS SECURITIES INC WELLS FARGO	+	1,070,850 17,509,625	1,000,000		997,307		367		367		997,674		73,176	73, 176	35,204	
949748-GM-6 949746-SL-6	WELLS FARGO & CO		02/01/2019 .	WELLS FARGO	-	17,509,625	1,500,000		1,500,000		903				17,497,712		9.684			501/24/2023
0-10/40 OL 0	LECO TABLOO & COMPANY			MIZUHO SECURITIES USA			1,000,000		1,500,000						1,000,000		,004			01/24/2020
958254-AJ-3	WESTERN GAS PARTNERS LP	.	04/12/2019 .	INC.		670,917	612,000	606,914	606,973	L	21		21	l	606,994	L	63,923	63,923	20,273	03/01/2048
958254-AK-0	. WESTERN GAS PARTNERS LP	.	04/12/2019 .	WELLS FARGO		484,466	450,000	449, 181	449,207		19		19		449,226		35,240	35,240	14,666	08/15/2028
959802-AL-3	WESTERN UNION CO/THE		12/27/2019 .	CALLED @ 100.913		1,409,759	1,397,000	1,305,022	1,382,265		11,582		11,582		1,393,847		3, 153	3, 153		04/01/2020
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		12/01/2019 .	SCHEDULED REDEMPTION	-	69,213	77,678	61, 197	63,347		5,865		5,865		69,213					10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS	-	12/01/2019 .	SCHEDULED REDEMPTION		618,719	647,029	473, 168	483,944	ļ	134,775		134,775		618,719	ļ		·····		10/25/2036
949837-BY-3 94985W-DZ-1		·	11/01/2019 .	Various SCHEDULED REDEMPTION	+	598,690			637,010	·	(32,790		(38,319)		598,690			·	34,409)07/25/2037)08/25/2037
94985W-DZ-1 94985L-AG-0	WFMBS 2007-11 A96 HMBS		10/01/2019 .	SCHEDULED REDEMPITON Various	-	1,339,148	1,406,054	1,137,084	1, 169, 359		169,789				1,339,148)08/25/2037)09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS					330,129					87.397				330.129					204/27/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

					Showing All L	.ong-renn b	onds and Sto	OCKS SULD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dui	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Linroglizad					Carrying	Exchange			Dividends	Con-
CUSIP					Ni					Unrealized	Year's	Than-	Adjusted	Book/			Daaliaad	T-4-1 O-1-		
		l	Diamanal	Name -	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
94981Q-AU-2	. WFMBS_05-AR16 RMBS		11/01/2019 .	SCHEDULED REDEMPTION		980,875	980,875	978,844	979,649		1,226		1,226		980,875				38,511	10/25/2035
94983P-AA-6	. WFMBS_06-AR4_RMBS		12/01/2019 .	SCHEDULED REDEMPTION		489,700	507,305	375,615	337,582		152,118		152,118		489,700				13, 119	
92924F-AC-0 96926D-AU-4	. WGL HOLDINGS INC. . WILLIAM LYON HOMES INC		11/29/2019 .	MATURED		1,900,000 1,508,800	1,900,000 1,654,000	1,900,000 1,660,788	1,900,000 1,660,320		(43)		(43)		1,900,000		(151,478)	(151,478)	55,730	11/29/2019
96949L-AE-5	WILLIAMS PARTNERS LP		02/05/2019 .			783,587	799,000	795, 125			(43)	'	(43)		795, 179		(131,476)	(11,592)		03/01/2023
976656-CC-0	WISC ELEC POWER		12/15/2019 .			3,000,000	3,000,000	2,990,340	2,998,890		1.110		1,110		3,000,000		(11,392)	(11,392).		12/15/2019
070000 00 0	. WIGO ELLO I ONLIT		1	MITSUBISHI UFJ							,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							12/ 10/2010
98161V-AE-0	WOART 18-A ABS	.	.06/10/2019	SECURITIES (USA)		2,631,335	2,625,000	2,624,559	2,624,656		49		49		2,624,704		6,630	6,630	37,299	04/15/2025
98212B-AH-6	WPX ENERGY INC		11/07/2019 .	BARCLAYS	.	567,705	549,000	529,284	529,395		1,247		1,247		530,642	ļ [.	37,063	37,063	21,788	06/01/2026
92940P-AD-6	WRKCO INC		05/15/2019 .			425,822	395,000	394,810			4		4		394,813		31,009	31,009	8,817	03/15/2029
98389B-AM-2	XCEL ENERGY INC		12/23/2019 .			15,000,000	15,000,000	14,951,400	14,991,920		5,708		5,708		14,997,628		2,372	2,372		05/15/2020
98389B-AS-9	XCEL ENERGY INC	-	01/25/2019 .	JPMORGAN CHASE & CO	-	1,473,420	1,500,000	1,499,580	1,499,809						1,499,816	ļ ļ.	(26,396)	(26,396)		03/15/2021
984121-CQ-4	XEROX CORPORATION	·····	03/01/2019 .	Various	+	893,949	910,000	909,272	909,432		21		21	·	909,453	}	(15,504)	(15,504).		03/15/2023
983919-AJ-0 988498-AF-8	XILINX INC	-	04/25/2019 .	TD SECURITIES			700,000 7,000,000	699,209 6,989,430	699,374		35 935		35	·	699,409		(5,695)	(5,695)	8,489	06/01/2024
988498-AF-8 98956P-AA-0	ZIMMER HOLDINGS INC		11/30/2019 .			15,000,000	15,000,000				(4.035)		(4,035)		15,000,000					11/30/2019
98978V-AJ-2	ZOETIS INC			GOLDMAN, SACHS & CO		1,009,410	1,000,000	998,680	999,481		89	'	(4,033)		999,570		9,840	9,840		11/30/2019
303701 A0 2	ZOETTO THO		1.04/20/2010 .	BANK MONTREAL / NESBITT		,000,410														11/ 10/ 2020
17310M-AK-6	CGCMT 06-C5 CMBS		.08/19/2019	BURNS		1.100.000	10.000.000										1.100.000	1, 100,000	351.683	12/31/2049
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	. A	10/06/2019	CALLED @ 100.000		465,000	465,000	465,000	465,000						465,000				26,345	01/15/2022
00287Y-BR-9	ABBVIE INC	.	12/03/2019 .	Various		4, 126, 140	4,000,000	3,985,880			5		5		3,985,885		140,255	140,255	1,575	11/21/2039
				Jane Street Execution																
024747-AF-4	ABC SUPPLY CO INC		10/25/2019 .	Services, LLC		1,002,500	1,000,000	1,000,000							1,000,000		2,500	2,500		01/15/2028
00084D-AS-9	ABN AMRO BANK NV	. D	02/01/2019 .	JPMORGAN CHASE & CO SCHEDULED REDEMPTION		2,365,580	2,367,000	2,367,000	2,367,000						2,367,000		(1,420)	(1,420)		08/27/2021
00435Q-AA-5 00687Y-AA-3	ACC 18-1 A ABSADIENT GLOBAL HOLDINGS LTD		12/20/2019			1,290,646 9,502,715	1,290,646 12,031,000	1,290,626 11,831,964	1,290,632		6.019		6.019		1,290,646 1,849,438	·	(2.346.723)	(2,346,723)	26,919	
05377R-DA-9	AESOP 18-1 C ABS		04/26/2019 .	CANTOR FITZGERALD			1,925,000	1,831,964	1,843,419						1,849,438		(2,346,723)	(2,346,723).		08/15/2026
05377R-DD-3	AESOP 18-2A B ABS		04/16/2019	CANTOR FITZGERALD		1,805,234	1,750,000	1,749,935	1,749,937		3		3		1,749,940		55,294	55,294		03/20/2024
009089-AB-9	AIR CANADA	Α	11/15/2019			119,079	119,079	123, 173	122,337		(3,257)		(3,257)		119,079		50,201	50,204		11/15/2022
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	. A	09/15/2019	SCHEDULED REDEMPTION		76,868	76,868	74,423	74,423		2,444		2,444		76,868					09/15/2024
00913R-AB-2	AIR LIQUIDE FINANCE SA	D	05/15/2019 .	WELLS FARGO		2,934,075	3,000,000	2,974,935	2,985,786		1,907		1,907		2,987,693		(53,618)	(53,618)	33,396	
01626P-AK-2	ALIMENTATION COUCHE-TARD INC	. A	06/20/2019 .	JPMORGAN CHASE & CO		1,398,516	1,400,000	1,399,832	1,399,919		41		41		1,399,960		(1,444)	(1,444)	17,455	
01626P-AL-0	ALIMENTATION COUCHE-TARD INC	. A	08/13/2019 .	CALLED @ 100.000	-	1,400,000	1,400,000	1,400,000	1,400,000		ļ		ļ	ļ	1,400,000	ļ ļ.		ļ	25, 154	12/13/2019
040700 15 1	ALL LOOM TRANSMISSION INC.		00 (07 (00 15	CITIGROUP GLOBAL		407.0	100 0	400.000							100 05-			4 00-		00 /04 /0000
019736-AF-4	ALLISON TRANSMISSION INC		03/27/2019 .	MARKETS	-	187,860	186,000	186,000							186,000		1,860	1,860		06/01/2029
02154V-AA-9	ALTICE SA	n	01/08/2019	BANK OF AMERICA/MERRILL LYNCH	• [485.550	520,000	494.000	499.012		121		121		499, 133		(13.583)	(13.583)	16 000	05/15/2022
02315Q-AA-6	AMBAC LSNI LLC	u	01/08/2019 .	SCHEDULED REDEMPTION	+			494,000	499,012		932		932	ļ		·	(10,083)	(13,383)		
02343U-AA-3	AMCOR FINANCE (USA) INC	С	06/13/2019 .	EXCHANGE		36,248,760		36.476.106	36,385,306		(135,320)		(135,320)		36,249,986		(1,226)	(1,226)		04/28/2026
02376R-AA-0	AMERICAN AIRLINES GROUP INC	1	10/01/2019	MATURED		2,635,000	2,635,000	2,723,506	2,662,001		(27,001)		(27,001)		2,635,000		(1,220)	(.,220)		10/01/2019
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2019 .	SCHEDULED REDEMPTION		223,347	223,347	223,350	223,200		(3)		(3)		223,347				12,559	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS	.	07/15/2019 .	SCHEDULED REDEMPTION	.	1,938,370	1,938,370	1,938,594	1,917,736		(224)		(224)		1,938,370	ļ				01/15/2022
024747-AD-9	AMERICAN BUILDERS & CONTRACTORS SU		12/16/2019 .	CALLED @ 102.875		478,369	465,000	482,438	475,066		(3, 105)		(3, 105)	[]	471,961	ļ ļ.	(6,961)	(6,961).		12/15/2023
024747-AE-7	. AMERICAN BUILDERS & CONTRACTORS SU		10/31/2019 .	Various		635,715	605,000	605,000	605,000						605,000		30,715	30,715		05/15/2026
02753G-AA-7 03522A-AD-2	AMERICAN MIDSTREAM PARTNERS LP	1	11/07/2019 .	BARCLAYS	-	470,300	500,000	499,250	404,757		64		64	·	490,714	·	(22, 174)	(22, 174)	40,646	
03522A-AD-2 03789X-AA-6	ANHEUSEH-BUSCH COMPANIES / ANHEUSE		05/16/2019 .	Various Various	+	14,548,950		14,981,164	14,966,525		7.739		459 7.739	ļ	14,966,984	·	(868,034)	(868,034)32,907	738,958	02/01/2026
03837P-AA-5	AQFIT 17-A ABS		12/15/2019 .		-		4,447,700	4,391,972	4,407,749						786,714	·				11/15/2035
038370-AA-0	AQFIT_19-A ABS		1.12/15/2019	SCHEDULED REDEMPTION		206,530	206,530	206,498			32		32		206,530					09/15/2025
038522-AQ-1	ARAMARK SERVICES INC		10/31/2019	Various		3,077,131	2,965,000	2,933,856	585,864		1,662		1,662		2,935,807		141,324	141,324		02/01/2028
03939P-AA-2	ARCH MERGER SUB INC		04/16/2019 .	Various		2,790,773	2,533,000	2,462,807	2,468,949		1,746		1,746		2,470,695	ļ l.	138,294	138,294		09/15/2025
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA		04/26/2019 .	Various		829,420		807,000							807,000		22,420	22,420	3,472	04/01/2027
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	. D	11/15/2019 .	CALLED @ 102.313		6,650,345	6,500,000	6,547,656	6,526,383		(9,385)		(9,385)		6,516,998		(16,998)	(16,998)		05/15/2023
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	. D	06/13/2019			617, 128	615,000	616,565	615,658		(278)	1	(278)	·[]	615,380	ļ ļ.	1,748	1,748		09/15/2022
04046L-AA-9	ARIVO 19-1 A ABS		12/15/2019 .	SCHEDULED REDEMPTION		991,557	991,557	991,516			41		41		991,557	·				07/15/2024
04364V-AG-8 04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS LL		07/31/2019 .	Various Various		723,998			459,536		136		136	·	735,787		(11,789)	(11,789).		11/01/2026
04364V-AA-1 045054-AC-7	ASCENT RESOURCES UTICA HOLDINGS/AR			Various			4,250,000				(487)		(487)		4,298,448	·	3,281	3,281(48,448)		04/01/2022
U40U04-AU-/	NOTIEND ONTITAL INC		12/00/2019 .	UMLLEU ⊎ 102.813		4,309,553	4,200,000	4,302,542	4,314,4/5		(10,028)	ļ	(10,028)				(48,448)	(48,448)	401,779	10/01/2024

SCHEDULE D - PART 4

				:	Showing All L	.ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
•	_	-	•	_		•				11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									Prior Year		0		Change in			Foreign			Stock	Stated
											Current	Other-	Book/	Change in	Adjusted	Foreign				
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				CITIGROUP GLOBAL																
045054-AD-5	. ASHTEAD CAPITAL INC	. C	04/02/2019 .	MARKETS		393,000	400,000	383,000			390		390		383,390		9,610	9,610	10,496	
054561-AA-3	AXA EQUITABLE HOLDINGS INC		01/24/2019 .	EXCHANGE		798,982	800,000	798,816	798,968		14		14		798,982				8, 147	
054561-AG-0	AXA EQUITABLE HOLDINGS INC		01/24/2019 .	EXCHANGE		14,973,969	15,000,000	14,972,250	14,973,823		146		146		14,973,969					04/20/2028
05523U-AJ-9 05530Q-AG-5	BAE SYSTEMS HOLDINGS INC		06/01/2019 . 06/20/2019 .	MATURED		6,000,000 1,376,528	6,000,000	6,708,579 1,362,267	6,053,969		(53,969))	(53,969)		6,000,000		7.816	7,816	191,250	06/01/2019
071734-AC-1	BAUSCH HEALTH COMPANIES INC	. D	06/20/2019 .	JPMORGAN CHASE & CO.			165.000	1,362,267	1,300,100		2,34/		2,34/		1,368,712			2,063	19,837	08/15/2020
07274N-AA-1	BAYER US FINANCE II LLC		03/20/2019 .	Various		1,250,113	1,250,000	1,250,122	1,250,102		(9)		(9)		1,250,093			2,000	10 573	06/25/2021
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		06/25/2048
073685-AF-6	BEACON ROOFING SUPPLY INC	1	10/31/2019 .	GOLDMAN, SACHS & CO		112,200	110,000	110,000	,,,						110,000		2,200	2,200	344	11/15/2026
084659-AQ-4	BERKSHIRE HATHAWAY ENERGY CO		01/21/2019 .	EXCHANGE		1,449,540	1,450,000	1,449,536	1,449,539						1,449,540				31,546	01/15/2049
08576P-AA-9	BERRY GLOBAL INC	.	11/07/2019 .	Various		425,668	440,000	436,296	407,732		339		339		436,926		(11,258)	(11,258)	15,901	02/15/2026
085770-AA-3	BERRY PLASTICS ESCROW CORP	.	11/07/2019 .	Various		419,483	403,000	403,000		ļ	ļ	ļ	ļ		403,000	ļ	16,483	16,483	6,959	07/15/2026
055055 55 5	DUN 112 0121711 11 0	1	00 (07 : :-	MIZUHO SECURITIES USA							I		I]				00 (40 :
05565E-BD-6	BMW US CAPITAL LLC	. C	02/07/2019 .	INC.		1,495,290	1,500,000	1,500,000	1,500,000						1,500,000		(4,710)	(4,710)	11,693	08/13/2021
00050# 05 0	BNP PARIBAS SA	_	04 (00 (0040	BANK OF AMERICA/MERRILL LYNCH		4 044 040	4 050 000	4 044 070	4 044 544						1,044,556		(30,508)	(30,508)	40.707	00 /44 /0000
09659W-2F-0	BNP PARIBAS SA		01/08/2019 .	CITIGROUP GLOBAL		1,014,048	1,050,000	1,044,372	1,044,544								(30,508)	(30,508)	18,/3/	08/14/2028
097751-BR-1	BOMBARDIER INC	Δ	12/10/2019 .	MARKETS		266,385	258,000	258,000	258,000						258,000		8,385		10 880	12/01/2024
03/731 Bit 1	, DOMIDALIDIEIT THO	^	12/ 10/2013 .	MITSUBISHI UFJ		200,000	230,000	230,000	200,000						230,000		,0,000			12/01/2024
100743-AL-7	BOSTON GAS COMPANY		07/29/2019 .	SECURITIES (USA)		681.719	676.000	676.000							676.000		5,719	5,719	113	08/01/2029
05569A-AB-5	BP AMI LEASING INC	. C	05/08/2019 .	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					05/08/2019
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	
110122-CA-4	BRISTOL-MYERS SQUIBB CO		12/18/2019 .	Various		3,473,607	3,303,000	3,294,016			655		655		3,294,671		178,936	178,936		06/15/2026
11042A-AA-2	BRITISH AIRWAYS PLC ABS	. C	12/20/2019 .	SCHEDULED REDEMPTION		125,016	125,016	125,016	125,016						125,016				4,726	
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC	. D	06/18/2019 .	GOLDMAN, SACHS & CO		749,963	750,000	750,713	750 , 138		(91)		(91)		750,047		(84)	(84)	14,984	
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	
11135F-AE-1 12429T-AD-6	BROADCOM INC BWAY HOLDING CO		12/18/2019 . 11/04/2019 .	Various		1,936,191	1,861,000	1,847,247	307.878		972 2.087		972 2,087		1,848,220		87,972 23,533	87,972 23,533	45,281	04/15/2026 04/15/2024
12429T-AE-4	BWAY HOLDING CO	-	05/08/2019 .	GOLDMAN, SACHS & CO			167,000		168,231		(121)		(121)		168, 110		(5,912)	(5,912)		04/15/2024
05607B-AA-9	BXGNT 17-A ABS		12/02/2019 .	SCHEDULED REDEMPTION		453.735	453,735	453.724	453.725		9	/	(121) 0		453.735		(3,912)	(3,912).		10/04/2032
22534D-AC-4	CAALT 18-3A B ABS		06/10/2019 .	WELLS FARGO		3,079,922	3,000,000	2,999,318	2,999,359		74		74		2,999,433		80.489	80,489		10/15/2027
22534U-AE-2	CAALT 17-3 ABS		.10/28/2019	WELLS FARGO		3,042,422	3,000,000	2,999,523	2,999,648		111		111		2,999,758		42,664	42,664		10/15/2026
12685J-AA-3	CABLE ONE INC		06/15/2019 .	CALLED @ 101.438		2,677,963	2,640,000	2,766,556	2,690,746		(15,658))	(15,658)		2,675,087		(35,087)	(35,087)		06/15/2022
12803P-AB-4	CAJUN_17-1 ABS		11/20/2019 .	Various		9,032,853	8,753,562	8,776,137	8,705,370		(4,979))	(4,979)		8,778,690		254, 163	254, 163		08/20/2047
129268-AA-6	. CALEDONIA GENERATING LLC		12/31/2019 .	SCHEDULED REDEMPTION		2,692,376	2,692,376	2,692,376	2,692,376						2,692,376				29,878	02/28/2022
100505 :	au space use parece and		04.446.155.11	RBC DOMINION SECURITIES							1		1				,	,,		00 (45 :
12958R-AD-9	CALFRAC HOLDINGS LP	. C	04/16/2019 .	TENDED AFFED		503,780	640,000	640,000	640,000	ļ	/00 41		/004		640,000	ļ	(136,220)	(136,220)		06/15/2026
131347-CC-8 19421U-AB-0	CALPINE CORP		12/20/2019 . 12/26/2019 .	TENDER OFFER		1,073,625 252,583	1,050,000	1,053,000	1,051,278		(384)	/	(384)		1,050,894		22,731	22,731		01/15/2024
194210-AB-U 194204-AA-1	CASL 19-A AZ ABS		12/26/2019 .	Various		1,473,070	1,459,430		1,440,218		(7,731)		(7,731)		1,459,430		13.640	13,640		12/28/2048
16678R-BT-3	CCMFC 2004-A B1 RMBS	1	12/20/2019 .	SCHEDULED REDEMPTION	+	467,559	467,559			<u> </u>	197,273		197,273		467,559	<u> </u>	10,040	13,040		03/25/2035
16678R-FD-4	CCMFC 06-1A RMBS		04/30/2019 .	DIRECT			110,392	6, 124					107,270							12/25/2046
16678R-CM-7	CCMFCF_04-BA RMBS	1	12/01/2019 .	SCHEDULED REDEMPTION		641,228	646.828	457.009	230 , 176		411,052		411,052		641.228				10.406	10/25/2035
1248EP-CD-3	CCO HOLDINGS LLC		12/03/2019 .	Various		434,848	428,000	428,000							428,000		6,848	6,848		03/01/2030
159864-AC-1	CHARLES RIVER LABORATORIES INC		11/07/2019 .	BARCLAYS		475,594	445,000	445,000	445,000						445,000		30,594	30,594	27,262	04/01/2026
16412X-AH-8	CHENIERE CORPUS CHRISTI HOLDINGS L		11/19/2019 .	BARCLAYS		1,358,168	1,350,000	1,348,988			2		2		1,348,989		9, 178	9, 178		11/15/2029
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP		07/31/2019 .			2,033,470	2,008,000	2,008,000	2,008,000						2,008,000		25,470	25,470	89,655	10/01/2026
167885-AA-0	CHICAGO PARKING METERS, LLC SEN SEC 2020		01/30/2019 .	CALLED @ 104.443		31,332,906	30,000,000	30,000,000	30,000,000						30,000,000				1, 470, 131	12/30/2020
10.45011 4.4 4	OLEAD CHANNEL WORLDWIDE HOLDINGS !	1	11/26/2019 .	BANK OF AMERICA/MERRILL LYNCH		440 400	400.000	400.000			1		1		400,000		10 100	10 100	E 040	00 /45 /0007
18453H-AA-4 18539U-AA-3	CLEAR CHANNEL WORLDWIDE HOLDINGS I	-	11/26/2019 .	VNCH		446, 190 5.002.673	428,000	428,000 5,031,125	5.032.000		4.676		4,676		428,000		18, 190	18,190	5,849	08/15/2027
201723-AM-5	COMMERCIAL METALS COMPANY	1	01/17/2019 .	EXCHANGE							4,0/0		4,0/0		323.000		(34,003)	(34,003)	213,594 4.746	
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	
20338Q-AA-1	COMMSCOPE FINANCE LLC		11/07/2019 .	Various		1,001,680	997,000						[997,000		4,680	4,680		03/01/2027
20338Q-AD-5	COMMSCOPE FINANCE LLC	.	08/08/2019 .	Various		4,928,387	4,977,000	4,977,000							4,977,000		(48,614)	(48,614)		03/01/2026
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
12655K-AD-0	CPS 19-D D ABS	<u>. </u>	10/15/2019 .	CREDIT SUISSE		1,992,188	2,000,000	1,999,713							1,999,714		(7,526)	(7,526)	4,684	09/15/2025
-																				

				;	Showing All I	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (16	17	18	19	20	21
	_	"				,	Ü	Ŭ	10	11	12	13	14	15	10	.,	10	10	20	
										''	12	13	17	Total						
												0	T-4-1						Dond	
												Current	Total	Foreign	D 1 /				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	- Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
	CPSI_17-C ABS	o.g.i	02/21/2019		Otook	1,555,207	1.550.000	1.549.673	1,549,795	Decircuse	13	recognized	13	Value	1,549,808	Вюроса	5.399	5,399		06/15/2023
224111 ND 4	. di di_iii di Abd			CITIGROUP GLOBAL			1,350,000						10							00/ 13/2020
225310-AL-5	CREDIT ACCEPTANCE CORPORATION		05/02/2019			130,200	124,000	124,000							124,000		6,200	6,200	1.346	03/15/2026
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		10/30/2019			337,340	334,000	334,000							334,000		3,340	3,340		05/01/2027
228187-AA-8	CROWN AMERICAS LLC		01/25/2019	EXCHANGE		1,379,354	1,363,000	1,379,259	1,376,968		(166)	(166)		1,376,802		2,552	2,552		02/01/2026
126307-AU-1	CSC HOLDINGS LLC		06/13/2019	Market Axess		852,874	820,000		826,308		(493))	(493)		825,815		27,059	27,059	26,559	05/15/2026
				BANK OF AMERICA/MERRILL																
126307-AY-3	CSC HOLDINGS LLC	[06/13/2019			568,606	523,000	523,000	523,000	ļ	ļ	ļ			523,000		45,606	45,606		04/01/2028
23062P-AE-1	CUMBERLAND FARMS INC	-	11/06/2019			4,798,662	4,480,000	4,583,563	4,576,437	ļ	(15,700))	(15,700)		4,560,737		(60,222)	(60,222).		05/01/2025
233851-DK-7	DAIMLER FINANCE NORTH AMERICA LLC	. C	02/01/2019			1,591,443	1,600,000	1,600,000	1,600,000						1,600,000		(8,557)	(8,557).	12,811	
23636T-AB-6	DANONE SA	. D	01/04/2019			1,480,560	1,500,000	1,500,000	1,500,000		(537		(537)		1,500,000 206,373		(19,440)	(19,440).	4,791	
237266-AH-4 242370-AD-6	DARLING INGREDIENTS INC	-[11/07/2019			208,395		5.463.095	5, 433, 181		(537						2,022	2,022	6,324	
2423/U-AU-6	DEAN FUUD W	1		Various BANK OF AMERICA/MERRILL		3,326,125					(2,293)	/	(2,293)		5,430,888		(2, 104, 763)	(2, 104, 763).	223,676	03/15/2023
247916-AH-2	DENBURY RESOURCES INC.		08/12/2019			297.375		380.640			(2,736)	(2,736)		373.838		(76,463)	(76,463).	29,529	03/31/2022
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	04/16/2019			822.688	800,000		794,875		48	/	48		794,924		27.764	27,764		06/21/2038
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		10/31/2019			314,554	310,000	310,000	310,000						310,000					06/15/2021
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S	-	07/30/2019			1.058.200	1,037,000	1.037.000							1,037,000		21,200	21,200		08/15/2026
25278X-AC-3	DIAMONDBACK ENERGY INC	.]				588.716	590,000				136		136		588,717		(1)	(1)	22.420	11/01/2024
03789X-AD-0	DIN 19-1 A21 ABS		05/31/2019			4,015,801	4,000,000	4,000,000							4,000,000		15,801	15,801		06/07/2049
				JEFFERIES & COMPANY,																
256603-AC-5	DOLE FOOD COMPANY INC		04/16/2019			286,650	315,000	315,000	312, 121		105		105		312,226		(25,576)	(25,576)		06/15/2025
260543-CM-3	DOW CHEMICAL COMPANY (THE)		11/26/2019			1,883,330	1,885,000	1,883,096	1,883,116		214		214		1,883,330				84,815	11/30/2025
				BANK OF AMERICA/MERRILL																
260543-CP-6	DOW CHEMICAL COMPANY (THE)		01/08/2019			815,458	785,000	784,427	784,428						784,428		31,030	31,030		11/30/2048
260543-CQ-4	DOW CHEMICAL COMPANY (THE)		04/10/2019			847,368	785,000	784, 199	784,205		18		18		784,223		63, 146	63,146	13,816	11/30/2028
233293-AP-4	DDI INO		04/16/2019	SCOTIA CAPITAL (USA)		1.081.912	4 000 000	1.078.358							1.078.359		3.553	3.553	131	04 (45 (0000
233293-AP-4 23343C-AG-6	DPL INC			JPMORGAN CHASE & CO			1,080,000 7,500,000	7,498,908	7.498.971		30		30		7,499,001		64.573	64.573		04/15/2029
23343J-AG-1	DTAOT 19-4 ABS		12/03/2019			5,996,855	6,000,000	5,999,461							5,999,465		(2,610)	(2,610)		07/15/2024
23334B-AA-2	DTE ENERGY CNTR	-	10/31/2019			1,966,250	1,966,250	2,029,542	1,988,064		(21.814)	(21,814)		1,966,250		(2,010)	(2,010)		04/30/2024
26817R-BA-5	DYNEGY INC		11/07/2019			214,500	200,000	215,750			(2,897		(2,897)		212,853		1,647	1,647		01/30/2026
28414H-AA-1	ELANCO ANIMAL HEALTH INCORPORATED		07/08/2019			11, 168, 613	11,160,000	11,170,787	11, 170, 578		(1,986		(1,986)		11, 168, 592		21	21		08/27/2021
28414H-AB-9	ELANCO ANIMAL HEALTH INCORPORATED	. [07/08/2019			1,760,648	1,753,000	1,761,209	1,760,987		(343		(343)		1,760,644		4	4		08/28/2028
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
268317-AT-1	ELECTRICITE DE FRANCE SA	D	02/26/2019	BARCLAYS		1, 171, 749	1, 179,000	1, 144, 243	1, 144, 380		78		78		1, 144, 458		27,291	27,291	25,709	09/21/2048
268317-AV-6	ELECTRICITE DE FRANCE SA	D	02/26/2019			1, 169, 415	1, 179,000	1,146,707	1, 146, 971		150		150		1, 147, 121		22,294	22,294	25,066	
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	11/25/2019	SCHEDULED REDEMPTION		1,349,497	1,349,497	1,349,497	1,349,497	ļ	ļ	ļ	ļ		1,349,497			L	63,314	
29357K-AF-0	ENOVA INTERNATIONAL INC		01/08/2019	CREDIT SUISSE		211,730	248,000	248,000	248,000						248,000		(36,270)	(36,270).		09/15/2025
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		11/07/2019			277,500	250,000	242,500	242,876		820		820		243,696		33,804	33,804	38,833	
28108P-AA-4 28108P-AB-2	ESLFT 2012-A AP ABS	-[10/01/2019				74,650	74,650	74,650	····	ł	·	ł		74,650					10/01/2025
20 100P-AB-2	EOLFI ZUIZ-A AI ADO	-	10/01/2019	SCHEDULED REDEMPTION CITIGROUP GLOBAL		93,314	93,314	93,314	93,314		l		·····		93,314				4,214	10/01/2025
31740L-AC-7	FINANCIAL & RISK US HOLDINGS INC	1	04/11/2019			368.939		364.000	364.000			1			364.000		4.939	4.939	16 146	11/15/2026
32008D-AA-4	FIRST DATA CORP			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		01/15/2024
32008D-AR-4	FIRST DATA CORP	1		CALLED @ 102.875		2,179,921	2, 119,000	2,080,370	2,087,941		3, 164		3, 164		2,091,105		27,895	27,895		01/15/2024
020000 //0 2		1		OPPENHEIMER & CO., INC.				,000,070	2,007,041	[, 104		, 104					27,000	,00,000	
335934-AF-2	FIRST QUANTUM MINERALS LTD	. A	01/24/2019			396,000	400,000	398,500	398,682		43		43		398,725		(2,725)	(2,725)	12,678	02/15/2021
335934-AP-0	FIRST QUANTUM MINERALS LTD	. A	06/04/2019	Various		463,750	500,000	500,000	500,000						500,000		(36,250)	(36,250)		03/01/2024
335934-AR-6	FIRST QUANTUM MINERALS LTD	Α	01/03/2019		ļ	312,000	400,000	380,000	380,868	ļ	33	ļ	33	ļ	380,901	l	(68,901)	(68,901)	9,625	
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		11/07/2019			394,420	417,000	417,000	417,000						417,000		(22,580)	(22,580)	38,030	
35802X-AD-5	FRESENIUS MED CARE II		07/31/2019			750,000	750,000	753,750	750,360		(360))	(360)		750,000				42, 188	
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		05/29/2019			424,925	448,000	448,000	448,000						448,000		(23,075)	(23,075)	19,502	
33848J-AE-5	FSTAR 2007-1A AF5 RMBS	-	04/01/2019			2	2		2		ļ	. }	ļ		2			l		01/25/2035
14844R-AA-9	GARDN_05-1A CD0 - CF - LOANS	-	12/03/2019			499,890	129,645	19,823	132,238	18,112	(20,705))	(2,593)		129,645		370,245	370,245		10/27/2020
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		01/18/2019			12,456,368	14,317,664	14,317,664	14,317,664						14,317,664		(1,861,296)	(1,861,296).		02/15/2038
	GFL ENVIRONMENTAL INC	A	12/10/2019	Various		516,848 672,455	506,000	491,150	491,757		1,115		1,115		492,872		23,976	23,976		06/01/2026
378272-AN-8	GLENCORE FUNDING LLC	. [(02/05/2019	BAHULAYS			700,000	693, 112	694, 131		60		60		694, 191		(21,736)	(21,736)	111 VI	03/27/2027

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15 Total	-				-	
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP			B	N	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	Description	For-		Name	Shares of	Con-	Des Velve	A =4=1 O==4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication 37960J-AA-6	Description GLOBAL AIRCRAFT LEASING CO LTD	eign	Date 12/05/2019 .	of Purchaser	Stock	sideration 477,285	Par Value 470,000	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date470,000	Disposai	on Disposal	Disposal 7,285	Year 10,794	Date09/15/2024
380355-AB-3	GOEASY LTD	Α	11/27/2019	CALLED @ 103.938	-	174,616	168,000	176,400	175,328		(2,206)	(2,206)		173,122			(5, 122)	20,801	11/01/2022
38748Y-AA-0	GRANITE HOLDINGS US ACQUISITION CO		12/11/2019	Various		352,040	364,000	350,081			62		62		350, 142		1,898	1,898	2,399	10/01/2027
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	
389284-AA-8 39121J-AH-3	GRAY ESCROW INC		12/20/2019 .	Various		201, 190	181,000	184,965			(330)	(330)		184,635		16,555	16,555	11,587	05/15/2027
40010P-AA-6	GRUBHUB HOLDINGS INC		12/20/2019	Various		1,714,909	1,846,000	1.868.653			(1,426)	(1,426)		1,867,227		(152,318)	(152,318)		07/01/2030
40052V-AA-2	GRUPO BIMBO SAB DE CV	D	10/08/2019	CALLED @ 102.080		5,308,176	5,200,000	5,235,956	5,214,417		(7,338		(7,338)		5,207,079		(7,079)	(7,079)		06/30/2020
400501/ 10 5	ADURA DURA AIR DE AV		00 (47 (00 : 5	CITIGROUP GLOBAL		4 700	4 000	4 770							4 770		(00	(00.5		00 (00 (00 :
40052V-AG-9 423074-AS-2	GRUPO BIMBO SAB DE CV	D	09/17/2019	MARKETS	-	1,709,955 1,304,663	1,800,000	1,770,012	1,264,000		17		17		1,770,029		(60,074)	(60,074).		09/06/2049
423074-AS-2 40573L-AL-0	HALFMOON PARENT INC		08/30/2019	Various EXCHANGE		4,997,836	5,000,000	1,264,000			341		341		4,997,836		2,143			02/15/2025
40573L-AQ-9	HALFMOON PARENT INC		08/30/2019	Various		13, 105, 922	13,000,000	12,989,210	12,989,587		526		526		12,990,113		115,809	115,809	367,354	11/15/2025
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
40573L-AU-0	HALENGON DADENT LAIC		02/13/2019	SUSQUEHANNA FINANCIAL GROUP LLLP		1,024,130	1,000,000	998,390	998,404						998,410		25,720	25,720	10. 700	08/15/2038
40573L-AU-0	HALFMOON PARENT INC		06/04/2019				4.400.000				b		b		4,390,156		25,720	25,720 .		12/15/2048
44929E-AD-7	. HALST_16-C ABS		02/15/2019 .			1,315,619	1,315,619	1,311,405	1,315,406		213		213		1,315,619					02/18/2020
				BANK OF AMERICA/MERRILL																
412690-AD-1	HARLAND CLARKE HOLDINGS CORP		06/10/2019	LYNCH		2,957,500	3,000,000	3,067,500	3,002,581		(2,581)	(2,581)		3,000,000		(42,500)	(42,500)		03/01/2020
42772G-AB-8 42770W-AA-7	HERO 18-1A ABS HERO 16-2 ABS		12/20/2019 .	Various SCHEDULED REDEMPTION		825,740 35,950	825,740	846,376 36,540	980,989		(590		(590)		825,740				32,744	09/20/2048
42806D-BQ-1	HERTZ 18-1 A ABS		09/17/2019	Various		3,567,051	3,500,000	3,499,617	3,499,683		40	,	(390)		3,499,723		67.328	67,328	65.480	
42806D-BW-8	HERTZ 18-2A B ABS		04/23/2019 .	BOSC, INC.		2,461,101	2,432,500	2,432,358	2,432,380		16		16		2,432,395		28,706	28,706	33,569	
42806D-BZ-1	HERTZ 18-3A A ABS		09/17/2019	Various		3,847,266	3,750,000	3,749,661	3,749,691		20		20		3,749,710		97,555	97,555	50,655	
42806D-CJ-6	HERTZ 19-2 B ABS		10/11/2019	Various		13,627,168 5,006,348	13,500,000	13,498,298			22		22		13,498,320		128,848	128,848	50,896	
42806D-CP-2 42806D-BH-1	HERTZ 19-3A B ABS HERTZ 17-2 ABS		05/29/2019	Various		1.393.804		4,998,652 1,351,634	1,351,808		628		628		1,352,436			7,696 41.368	4,419	
42000D BH 1	- TETTE_ IT E 7.00		1.00/20/2010	CITIGROUP GLOBAL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,001,000						,,002,400					10/20/2022
42806D-BG-3	HERTZ_17-2A ABS		05/29/2019 .	MARKETS		1,009,961	1,000,000	999,566	999,665		46		46		999,710		10,251	10,251		10/25/2022
05584A-AA-8	HGVGI_17-A ABS		04/18/2019	Various		2,007,164	2,023,596	2,023,083	2,023,135		52		52		2,023,187		(16,023)	(16,023)	18,804	
431318-AS-3 431475-AA-0	. HILCORP ENERGY I LP/HILCORP FINANC		10/31/2019			2,309,783 4,269,313	2,523,000	2,532,631 4,318,250	2,532,435 4,247,634		(659 (26.827		(659)		2,531,776 4,220,807		(221,994)	(221,994) (70,807)		11/01/2028
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		06/04/2019			5.000.000	5,000,000	5,000,000	5,000,000		(20,021	/	(20,021)		5.000.000		(10,001)	(10,001)		05/01/2026
44891A-AE-7	HYUNDAI CAPITAL AMERICA	. C	03/18/2019 .	MATURED		5,000,000	5,000,000	4,996,550	4,999,746		254		254		5,000,000				62,500	03/18/2019
44891A-AG-2	HYUNDAI CAPITAL AMERICA	. C	07/01/2019			10,000,000	10,000,000	9,992,900	9,998,806		1, 194		1, 194		10,000,000				200,000	07/01/2019
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC ABS	n	10/11/2019	CITIGROUP GLOBAL MARKETS		1,750,175	1,750,000	1.741.338			362		362		1.741.700		8.475	8,475	10 205	07/26/2024
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS	. D	10/11/2019			2,005,370	2,000,000	1,741,338							1,741,700	<u> </u>		22,458		07/26/2024
45326T-AA-6	INCITEC PIVOT FIN LLC	C	12/10/2019	MATURED		10,000,000	10,000,000	9,933,300	9,991,886						10,000,000					12/10/2019
				CITIGROUP GLOBAL																
460599-AB-9 46115H-BD-8	. INTERNATIONAL GAME TECHNOLOGY	n	04/09/2019 .	MARKETS	 	7,748,000 305,373	7,450,000	7,604,375 345.265	7,534,076	····	(8,337)	(8,337)		7,525,738	<u> </u>	222,262	222,262		02/15/2022
46 115H-BD-8	INVISTA FINANCE LLC	u	10/15/2019		-	305,373	3.333.000		345,485		32		32		345,517	····	(40, 144)	(40, 144).		10/15/2019
		1		JEFFERIES & COMPANY,			3,000,000													
46266T-AA-6	IQVIA INC	.	09/13/2019	INC		420,000	400,000	400,000							400,000		20,000	20,000		05/15/2027
44988M-AA-3 46284V-AC-5	IRB HOLDING CORP		03/22/2019 .	Various	-			843,500			363		363		844,924		(38,932)	(38,932).		02/15/2026
46284V-AC-5 46284V-AE-1	IRON MOUNTAIN INC		01/07/2019	CANTOR FITZGERALD STIFEL CAPITAL MARKETS		1,068,320	1,214,000	1,214,000	1,214,000		133		133		1,214,000		(145,680)	(145,680).		09/15/2027
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC		02/22/2019	Various		3,883,591	4,032,000	4,020,000	4,022,453		70		70		4,022,523		(138,932)	(138,932)		06/01/2026
465685-AF-2	ITC HOLDINGS CORP		06/14/2019	CALLED @ 101.724		5,086,200	5,000,000	4,966,750	4,995,665		1,862		1,862		4,997,527		2,473	2,473	337,519	01/15/2020
47010B-AD-6	JAGUAR LAND ROVER AUTOMOTIVE PLC	D	11/15/2019			400,000	400,000	399,000	399,273		727		727		400,000				17,000	11/15/2019
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	n	04/15/2019	BANK OF AMERICA/MERRILL LYNCH		336,675	402.000	336.173	337,856		1,585		1,585		339.441		(2,766)	(2,766)	0 040	10/01/2027
46590X-AA-4	JBS USA LUX SA	u	11/07/2019	Various	†	186,682	168,000			<u> </u>	(361		(361)		174.360	ļ	(2,700)	(2,766)	6,279	
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
48122C-AB-1	JRMT 2004-A, A2 ABS		10/15/2019	SCHEDULED REDEMPTION		65,813	65,813	57,628	14,977		50,835		50,835		65,813					04/15/2022
49377P-AA-4	KEN GARFF AUTOMOTIVE LLC	.1	1 03/12/2019	JPMORGAN CHASE & CO	1	478.518	474.000	474.000	474.000	L	[L		474.000	L	4.518	4.518	19.787	08/15/2023

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
									Prior Year Book/	Unrealized	Current Year's	Other- Than-	Book/ Adjusted	Change in Book/	Adjusted Carrying	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
50077L-AY-2	KRAFT HEINZ FOODS CO		09/12/2019			502, 105	500,000								492,855		9,250	9,250		10/01/2049
48268K-AD-3	KT CORP	. D	04/22/2019	MATURED		7,500,000	7,500,000	7,473,150	7,498,242		1,758		1,758		7,500,000				98,438	
52606B-AA-2 521615-AA-2	LDPT 19-1 ABS LEA POWER PARTNERS 2033		12/15/2019	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,243,807 189,584	1,243,807	1,243,807 166,117	172,604		16,981		16,981		1,243,807				10,537	08/15/2025 206/15/2033
321013 AA 2	LEA TOWER TARRING 2000		112/ 13/2013	CITIGROUP GLOBAL			100,004	100,117	172,004		10,301				103,304				10,012	00/ 13/2000
527298-BN-2	LEVEL 3 FINANCING INC		09/16/2019	MARKETS		187,000	187,000	187,000							187,000					09/15/2027
52603J-AA-8 53079E-BE-3	LFT 18-2A A ABS		11/20/2019	GOLDMAN, SACHS & CO EXCHANGE		2,058,125	2,000,000	1,999,967	1,999,969		6		6 53		1,999,974		58, 151	58,151		04/20/2027
561233-AB-3	LIBERTY MUTUAL GROUP INC		01/28/2019	Various		10,129,621 473,193	10,133,000	10, 126, 312 478, 640			3.280		3.280		10,129,615		(16,505)	(16,505)		06/15/2023 04/15/2020
56585A-AP-7	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE			750,000		787,847		(2,890		(2,890)		784,958		1	1		12/15/2023
56585A-AQ-5	MARATHON PETROLEUM CORP		05/29/2019	EXCHANGE		25,425,391	25,500,000	25,438,487	25,415,288		4,119		4, 119		25,419,407		5,984	5,984		04/01/2024
576436-AS-8	MARP 2005-1 1A2 RMBS		12/01/2019	SCHEDULED REDEMPTION		514,309	521,066	489,954	487,537		26,772		26,772		514,309					08/25/2049
571676-AF-2	MARS INCORPORATED		06/14/2019	GOLDMAN, SACHS & CO BANK OF AMERICA/MERRILL		1,212,149	1, 171,000	1, 164,068		····	27		27		1, 164,094		48,055	48,055	10 , 150	04/01/2049
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		07/12/2019	LYNCH			742,000	731,715		L	561		561		732,431		23.852	23,852	30,511	09/15/2026
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		11/18/2019	Various		207,589	197,000	197,985			(50)	(50)		197,935		9,654	9,654		02/01/2028
59982W-AA-5	MCSLT 19-1 A ABS		12/20/2019			1,274,274	1,274,274	1,277,052			(2,777)	(2,777)		1,274,274					03/20/2043
55282G-AA-5	ME 19-1 A1 ABS		10/30/2019			10,000	10,000	10,000	4 000 070						10,000		(00.050)	(00.050)		07/30/2049
58502B-AA-4	MEDNAX INC		08/12/2019	CANTOR FITZGERALD CITIGROUP GLOBAL		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
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I		.06/19/2019	MARKETS		1,488,555	1,500,000	1,497,510	1,498,622		235		235		1,498,858		(10,303)	(10,303)	22.425	09/15/2021
593171-BK-6	MEZZ_05-C3 CMBS		12/01/2019	SCHEDULED REDEMPTION				77											45	
594087-AU-2	MICHAELS STORES INC		12/13/2019			279,424	297,000	297,000							297,000		(17,576)	(17,576)		07/15/2027
595017-AJ-3	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	EXCHANGE		3,000,000 750,000	3,000,000	3,000,000 750,000	3,000,000						3,000,000				60,791	
595017-AL-8 59565X-AB-6	MICROCHIP TECHNOLOGY INCORPORATED		06/07/2019	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)	16,790	
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		1.09/15/2019	SCHEDULED REDEMPTION		3.697.400	3,697,400	3,697,400	3,697,400		(0,040	/	(0,043)		3.697.400		(20,020)	(20,020)	221.844	
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2019	SCHEDULED REDEMPTION		366,740	366,740	366,740	366,740						366,740				19,254	03/15/2025
603051-AA-1	MINERAL RESOURCES LTD	. D	12/30/2019	Various		902,871	864,000	869,300			(266		(266)		869,034		33,837	33,837		05/01/2027
61965R-AA-3 55354G-AA-8	MOSS CREEK RESOURCES HOLDINGS INC		12/18/2019	Various		1,098,815	1,193,000	1, 181,586	1, 116, 958		131		131		1, 180, 812		(81,997)	(81,997) (19,504)		01/15/2026 11/15/2024
55354G-AB-6	MSCI INC		11/07/2019			2,614,665		2, 595, 545	2,3/3,390		(3,828		(3,828)		2,507,504		2.578			08/15/2025
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)		11/01/2025
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	. D	12/31/2019	SCHEDULED REDEMPTION		487,400	487,400	476,575	480,581	ļ	6,819		6,819		487,400					12/31/2033
632525-AS-0 754427-AA-0	NATIONAL AUSTRALIA BANK LIMITED	. D	07/31/2019	BARCLAYS					392.148						750,000		3,390	3,390	44 757	08/02/2034
/54427-AA-U 63940G-AA-3	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS NAVSL_16-7 ABS		01/15/2019	MATURED			392, 158	390,863			9		(2,480)		392, 158		(30,335)	(30,335)	11,757	
63939R-AA-2	NAVSL 17-2 ABS		10/10/2019				661,835				(1,235		(1,235)		669,812		(7,610)	(7,610)	17,369	
641062-AL-8	NESTLĒ HOLDINGS INC.		02/05/2019	GOLDMAN, SACHS & CO		1, 187, 524	1, 179,000	1, 166, 396	1, 166, 509		42		42		1, 166, 551		20,973	20,973	16,987	09/24/2038
641062-AN-4	NESTLE HOLDINGS INC.		02/05/2019		-	397,323	393,000	387,722	387,747		9		9		387,756		9,567	9,567		09/24/2048
64110L-AQ-9 64110L-AR-7	NETFLIX INC		04/29/2019	EXCHANGE	-	2,000,000 3,498,832	2,000,000	2,000,000 3,498,750	2,000,000	·	70	·	70		2,000,000	ļ	(1)	(1)	53,528	11/15/2028 305/15/2029
65343H-AA-9	NEIFLIX INC	1	11/04/2019	TD SECURITIES	-			3,498,750	3,498,759	ļ	/3	<u> </u>	/3		3,498,832		8.978	8.978		05/15/2029
65364U-AA-4	NIAGARA MOHAWK POWER		08/15/2019			5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					08/15/2019
654740-AL-3	NISSAN MOTOR ACCEPTANCE CORP	. C	03/08/2019	MATURED		20,000,000	20,000,000	19,983,800	19,998,969		1,031		1,031		20,000,000				200,000	03/08/2019
65539B-AA-6	NMRR_10-1RA RMBS	·	10/01/2019	SCHEDULED REDEMPTION	-	391,248	391,248	392,960	391,673	ļ	(424		(424)		391,248	ļ		47.50		07/26/2037
665501-AL-6 66977W-AR-0	NORTHERN NATURAL GAS COMPANY	Δ	06/18/2019	Various Various	-		814,424		3.496.010	····	(2		(2)		845,028		17,521	17,521	14,915	01/15/2049
62954J-AA-2	NPRL 19-1A A1 ABS	Λ	12/20/2019	SCHEDULED REDEMPTION			51.607	5,492,630			432		402		51,490,402		(200,007)	(200,007)		09/20/2049
62947A-AB-9	NPRL 19-2A A2 ABS		12/19/2019	Various		1,525,658	1,524,897	1,524,833			2		2		1,524,834		824	824		11/19/2029
67020Y-AD-2	NUANCE COMMUNICATIONS	.	03/03/2019	CALLED @ 100.000		134,000	134,000	136,680	134,000						134,000					08/15/2020
67052N-AA-3	NUFARM AUSTRALIA LTD	. D	10/29/2019	Various		742,881	799,000				(144		(144)		801,657		(58,776)	(58,776)	18,678	
67054L-AC-1 62947Q-AV-0	NUMERICABLE GROUP SA NXP BV/NXP FUNDING LLC	. D	10/31/2019	CALLED @ 103.125 GOLDMAN. SACHS & CO.	-	3, 196,875 644,785	3,100,000	3,074,187	3,081,097		1,726		1,726		3,082,823		17,177	17,177		05/15/2024 06/01/2023
67091G-AC-7	OCI NV	D	10/31/2019	Various	1	569,850	560,000			İ	(200	<u> </u>	(200)		560 . 000				23,083	11/01/2024
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LL		11/22/2019	EXCHANGE		4,997,740	5,000,000	4,997,650	4,997,724		16		16		4,997,740				39,056	11/15/2028
68233J-BF-0	ONCOR ELECTRIC DELIVERY COMPANY LL		01/31/2019			3,496,598	3,500,000	3,496,570	3,496,593		5		5		3,496,598				30,294	
694308-HZ-3	PACIFIC GAS & ELECTRIC UTILITIES	J	10/28/2019	l Various	1	2,817,815	3,019,000	3,011,905	3,012,425	1	177		177		3.012.602		(194,787)	(194.787)		08/01/2023

						_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (Carrying Value	Э	16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
OLIOID					N. ada a of				Prior Year Book/	Unrealized	Current Year's	Other- Than-	Book/ Adjusted	Change in Book/	Adjusted Carrying	Foreign Exchange	D. J. J.	Talal Octo	Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
694308-JA-6	PACIFIC GAS & ELECTRIC UTILITIES		07/18/2019			970,400	960,000	957,274	957,361		30		30		957,391		13,009	13,009		08/01/2028
70556M-AA-0 69832A-AC-0	PALS_00-1 ABS		12/26/201910/31/2019	DISTRIBUTION		397,948	11,250,000	11,250,000							11,250,000		397,948	397,948225,263	41, 182	12/31/2020
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	υ	10/31/2019	Various		1,561,921	1,561,921	1,250,000	1,561,921						1,250,000		220,203	223,203	107,538	
70137T-AP-0	PARKLAND FUEL CORP	. A	11/18/2019	TD SECURITIES		664,050	636,000								636,000		28,050	28,050		07/15/2027
701885-AD-7	. PARSLEY ENERGY LLC		01/25/2019 .	GOLDMAN, SACHS & CO JEFFERIES & COMPANY,		236,555	242,000	242,605	242,542		(9)	(9)		242,533		(5,978)	(5,978)		01/15/2025
708696-BZ-1	. PENNSYLVANIA ELECTRIC COMPANY		06/05/2019	INC. CITIGROUP GLOBAL	-	847,402	834,000	832,407			11		1		832,409		14,994	14,994	334	06/01/2029
716768-AC-0	PETSMART INC		01/29/2019 .	MARKETS		104, 185	134,000	108,205	108,781		240		240		109,021		(4,836)	(4,836)		06/01/2025
72147K-AE-8 724060-AA-6	. PILGRIMS PRIDE CORP		12/06/2019	JPMORGAN CHASE & CO SCHEDULED REDEMPTION	-	411,825 89,500		364,800 .89,500	365,655		1 , 191		1, 191		366,846		44,979	44,979		09/30/2027
724060-AA-6 72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP		02/01/2019	CALLED @ 101.625		1,456,286	1,433,000	1,455,284	1,441,077		(598)	,	(598)		1,440,479	····	(7,479)	(7,479)		01/15/2030
72703P-AA-1	PLNT 18-1 ABS		04/23/2019 .	Various		5,059,793	4,987,500	4,987,500	4,987,500			,	(000)		4,987,500		72,293	72,293	82,591	
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	
74736K-AE-1	QORVO INC		06/26/2019	Various		4,005,000	4,000,000	4,005,000	4,004,672		(357)		(357)		4,004,316		684	684	207,778	
748767-AF-7 75405T-AA-7	. QUINTILES TRANSNATIONAL CORP		08/28/2019 .			3,073,140 1,085,000	3,000,000	3, 131,875	3,069,035		(18,554) 7,586)	(18,554) 7,586		3,050,481		(50,481)	(50,481)		05/15/2023
75606D-AG-6	REALOGY GROUP LLC		12/12/2019		-	352,473			,077,414		, ,500		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		367,000		(14,528)	(14,528)	17.765	04/01/2027
76119L-AA-9	RESIDEO FUNDING INC		05/08/2019	GOLDMAN, SACHS & CO		471,120	453,000	452,698	452,703		10		10		452,714		18,406	18,406	15, 183	11/01/2026
771196-BJ-0	. ROCHE HOLDINGS INC	. C	12/05/2019 .	Various		5,299,600	5,000,000	4,956,945	4,965,664		4,230		4,230		4,969,894		179,706	179,706		11/10/2025
771196-BN-1 781172-AB-7	. ROCHE HOLDINGS INC	. C	12/05/2019 .			10,541,300	10,000,000	9,997,300	9,997,445		473		473		9,997,918		243,382	243,382		09/17/2023
78516F-AA-7	. RUBY PIPELINE LLC SR UNSEC 2022		01/29/2019	JPMORGAN CHASE & CO		1,060,606 1,600,400	1,060,606	1,600,000	1,600,000						1,600,000		400	400	66,288	
80007R-AA-3	SANDS CHINA LTD	D	01/30/2019	EXCHANGE		3, 199, 356	3,200,000	3, 199, 296	3, 199, 346		10		10		3, 199, 356				69,920	
80007R-AC-9	SANDS CHINA LTD	. D	01/30/2019 .			1,598,688	1,600,000	1,598,608	1,598,674		14		14		1,598,688				38,950	
806261-AM-5	SCHAEFFLER FINANCE BV	D	05/15/2019 .			942,060	931,000	931,000	931,000				(00.405)		931,000				44,227	
81211K-AS-9 81373P-AA-1	SEALED AIR CORPSECURIAN FINANCIAL GROUP INC		11/26/2019	TENDER OFFER		2,892,456 1,132,272	2,800,000 960,000	3,034,500 956,957	2,872,916 956,991		(33,465)	(33,465)		2,839,451 957,038		53,005 175,234	53,005 175,234	179,472	12/01/2020
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP	. C	03/25/2019	MATURED		1,500,000	1,500,000	1,490,865	1,499,335		665				1,500,000		175,204	175,204		03/25/2019
82845L-AA-8	SILVERSEA CRUISES		02/22/2019 .			208,440	193,000	201,685	200,555		(250)		(250)		200,305				7,968	02/01/2025
82967N-BC-1	. SIRIUS XM RADIO INC		11/07/2019	Various		745,945	693,000	693,000							693,000		52,945	52,945	16,411	07/01/2029
82967N-BE-7 78449Q-AC-1	SIRIUS XM RADIO INC SMB 18-C A2B ABS		06/18/2019	DEUTSCHE BANK AG GOLDMAN. SACHS & CO		221, 100	220,000	220,000	0 500 000						220,000		1,100	1,100	40 455	07/15/2024
832248-AX-6	SMITHFIELD FOODS INC		12/26/2019		1	2,491,016 1,501,245	2,500,000	2,500,000 1,499,355	2,500,000		217	·	217	·		·	(8,984)	(8,984)		11/15/2035
86745L-AA-0	SNVA 19-AA A ABS		12/20/2019 .	Various		1,796,961	1,788,524	1,788,223			(122)		(122)		1,788,101		8,860		7, 196	06/20/2046
83416N-AA-1	SOCTY_16-A A ABS		09/20/2019 .	SCHEDULED REDEMPTION		913,301	913,301	922,641	921,390		(8,090		(8,090)	ļ	913,301				43,838	09/21/2048
834423-AA-3	SOLVAY FINANCE AMERICA LLC	C	09/30/2019 .			3,042,694	3,000,000	2,999,580	2,999,830		65		65		2,999,895		105	105	126,844	
85208N-AA-8 78469X-AE-7	SPRINT SPECTRUM SPEC 1 ABS		12/20/2019 .	SCHEDULED REDEMPTION BARCLAYS	-	1, 106, 250 273, 135	1,106,250	1,092,422	1,092,422		13,828		13,828		1,106,250		5.808	5.808		03/20/2023
853254-BK-5	STANDARD CHARTERED PLC	D	01/29/2019	Various		1,312,246	1,360,000	1,360,000	1,360,000		90		90		1,360,000		(47,754)	(47,754)		03/15/2033
853496-AD-9	STANDARD INDUSTRIES INC		09/12/2019 .	Various		663,994	658,000	632,385	634,043		1,335		1,335		635,378		28,616	28,616	34,031	01/15/2028
855030-AN-2	STAPLES INC		11/07/2019	Various		3, 118, 617	3, 135,000	3, 135,000							3, 135, 000	ļ	(16,383)	(16,383).		04/15/2026
855030-AP-7 86176Y-AH-5	STAPLES INC		07/31/2019		-	510,685 87,501	511,000	511,000 71,322	7,826	80,997					511,000		(315)	(315)(1,322).	5,329	04/15/2027
858912-AF-5	STERICYCLE INC		11/07/2019		1		500,000					·			500.000	····	(1,322)		11,049	
86176Y-20-1	STNTWR_6 CD0 - CF - LOANS		09/17/2019 .	DIRECT		641,302	1, 147, 114	522,993	57,356	593,582			593,582		650,938		(9,636)	(9,636).		04/17/2021
86614R-AM-9	. SUMMIT MATERIALS LLC/SUMMIT MATERI		10/31/2019	GOLDMAN, SACHS & CO		493,560	457,000	457,000							457,000		36,560	36,560	18,896	03/15/2027
86828L-AA-0	. SUPERIOR PLUS LP AND SUPERIOR GENE	. A	03/29/2019 .	Various		2,410,500	2,378,000	2,398,000	2,396,794		(719		(719)		2,396,075		14,425	14,425	121,884	
874060-AK-2 74966N-AA-4	. TAKEDA PHARMACEUTICAL CO LTD	. D	08/29/2019		+	2,434,981 1,916,000	2,400,000 1,916,000	2,398,488	2,398,559 1,909,609					}	2,398,788 1,916,000	·	17,212	17,212	56,052	11/26/2020
87422V-AB-4	TALEN ENERGY SUPPLY LLC	1	03/12/2019		1	176,710	1,916,000		1,909,609)			1,916,000	<u></u>	12,418	12,418		07/15/2019
87612B-BH-4	. TARGA RESOURCES PARTNERS FINANCE C		04/17/2019	EXCHANGE		205,339	200,000	206,750	206,085		(746)	(746)		205,339				5,940	04/15/2026
872295-AG-5	TCFAT_16-1 ABS	.		CREDIT SUISSE		3,987,500	4,000,000	3,898,437	3,933,233		6,408		6,408		3,939,640	ļ	47,860	47,860	50,556	07/17/2023
87226V-AD-8	TCFAT_16-PT1D_ABS		04/23/2019 .			4,038,281	4,000,000	3,999,421	3,999,625		50		50		3,999,675		38,606	38,606	60,667	
878742-BC-8 88031R-AA-6	. TECK RESOURCES LTD	. A	06/29/2019 .		-	2,659,375 2,987,269	2,500,000	2,587,500	2,554,756		(7,073		(7,073)		2,547,684 2,987,269		(47,684)	(47,684).	282, 153	06/01/2024
88031V-AA-7	TENASKA GATEWAY			SCHEDULED REDEMPTION		1, 129, 123			1, 119, 098		10.025		10,025		1, 129, 123					12/30/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

					Showing All L	ong-renn E	sonus anu Sic	JCKS SOLD, I	KEDEEMED	or Otherwis	se Dispus	ED OF Dui	ing Current	real						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
•	_	"			ŭ	•	ŭ			11	12	13	14	15						
										11	12	13	14							
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Linrodizod					Carrying	Exchange			Dividends	Con-
011010										Unrealized	Year's	_ Than-	Adjusted	Book/				T		
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
87244B-AA-6	TGIF 17-1 ABS	Cigii	10/30/2019	SCHEDULED REDEMPTION	Otock	162,880	162.880	163.654	163.588	Deciease	(708		(708)		162.880	Disposai	on Disposar	Disposai	8,208	
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC		02/14/2019			27,828,592	30,826,850	30,826,850	30,826,850		(708	/	(708)		30,826,850		(2,998,258)	(2,998,258)	520,566	
893647-BE-6	TRANSDIGM INC			Various		27,626,592									247,000		(2,996,256)			03/15/2026
89365D-AA-1			01/30/2019	Various		248,853	247,000 540,000	247,000 535,896	536 . 150								(232)	1,853 .	7,631	05/15/2026
	TRANSDIGM UK HOLDINGS PLC										31		31		536, 182		(232)	(232)		
89566E-AB-4	TRISTATE GEN & TRANS ABS		01/31/2019	SCHEDULED REDEMPTION		1,251,450	1,251,450	1,251,450	1,251,450						1,251,450				89,404	07/31/2033
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	. D	07/19/2019			92,475	90,000	90,000	4 040 000						90,000		2,475	2,475		08/15/2026
89655V-AA-0	TRL_03-1A ABS		01/02/2019			1,942,239	1,942,239	1,942,239	1,942,239						1,942,239			·		10/12/2026
89655N-AA-8	TRL_04-1A ABS		01/14/2019	SCHEDULED REDEMPTION		1,827,052	1,827,052	1,827,052	1,827,052			J			1,827,052			}		08/14/2027
89655X-AA-6	TRL_06-1A ABS		12/14/2019 .	SCHEDULED REDEMPTION		2, 173, 105	2, 173, 105	2, 173, 105	2,203,790	 	(30,685		(30,685)		2, 173, 105	 		}		05/14/2036
886477-AA-6	TSFMT_17-AA ABS		01/15/2019	SCHEDULED REDEMPTION		3,535,693	3,535,693	3,535,276	3,535,619		74		74		3,535,693					05/15/2021
898613-AA-2	TUCKAH_02 ABS		03/20/2019 .			9,989,653	8, 157, 436	8,549,482	8,304,202		(8,817		(8,817)		8,295,386		(137,950)	(137,950).		10/20/2025
90969Q-AA-0	UNITED BUSINESS MEDIA LT	D	11/21/2019	CALLED @ 103.453	. -	13,448,827	13,000,000	12,778,350	12,948,924	ļ	23,995		23,995		12,972,919	ļ	27,081	27,081	1,233,702	11/03/2020
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	. D	09/12/2019 .	CALLED @ 103.426	. -	8,475,761	8, 195,000		8,202,090	ļ	(1,128		(1,128)		8,200,962		(5,962)	(5,962)	755,388	
91337D-AB-0	UNITYMEDIA KABELBW GMBH	D	09/12/2019 .	CALLED @ 104.366			900,000	957,000	933,324		(6, 198		(6, 198)		927 , 126		(27, 126)	(27, 126)	103, 147	
903293-BE-7	USG CORPORATION		05/24/2019 .			1,010,000	1,000,000	1,015,000	1,012,394		(665		(665)		1,011,730		(1,730)	(1,730).	23,427	
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO		05/24/2019 .	Various		489,293	482,000	445,280	449, 188		2,709		2,709		451,897		22,936	22,936	33,827	03/01/2023
				CITIGROUP GLOBAL																
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIO		02/20/2019 .	MARKETS		538,460	520,000	542,000	533,361		(812		(812)		532,549		5,911	5,911		03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		06/13/2019	Various		248,477	236,000	240,600	156,000		(533)		(533)		240,067		8,410	8,410		03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		06/13/2019 .	Market Axess		105,842	102,000	97,665	97,679		238		238		97,917		7,925	7,925	3,522	11/01/2025
92343V-ET-7	VERIZON COMMUNICATIONS INC	.	09/13/2019 .	Various		2,649											2,649	2,649		12/03/2029
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	D	10/18/2019 .	Various		3,099,856	3,000,000	3,005,000	2,999,207		(916		(916)		2,998,291		1,709	1,709		01/15/2026
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC	D	01/24/2019 .	Various		4,519,500	4,600,000	4,512,500	4,515,234		606		606		4,515,841		3,659	3,659	114,553	08/15/2026
				BANK OF AMERICA/MERRILL																
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC		08/02/2019	LYNCH		5,048,300	5,000,000	4,990,350			264		264		4,990,614		57,686	57,686	27, 118	07/15/2024
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		07/15/2029
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		11/07/2019	Various		126,875	125,000	125,000							125,000		1,875	1,875	799	07/31/2027
92856J-AB-6	VIZIENT INC		05/06/2019			128,650	124,000	124,000							124,000		4,650	4,650		05/15/2027
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANC	. C	04/03/2019	SOCIETE GENERALE		1,033,580	1,000,000		997,620		77		77		997,697		35,883	35,883	18,243	11/13/2025
				BANK OF AMERICA/MERRILL																
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC	. C	02/12/2019 .	LYNCH		986,810	1,000,000	988,800	988,918		105		105		989,023		(2,213)	(2,213)	12,007	11/13/2028
				UNION BANK OF																
93627C-AA-9	WARRIOR MET COAL LLC		09/19/2019	SWITZERLAND		97, 185	93,000	95,430	94,644		(282))	(282)		94,362		2,823	2,823	6,655	11/01/2024
94946T-AD-8	WELLCARE HEALTH PLANS INC	. [07/10/2019	Various		674,238	643,000	642,731	642,734	<u> </u>	15	ļ	15		642,749	.	31,489	31,489	26, 124	08/15/2026
92940P-AA-2	WESTROCK CO		02/21/2019 .	EXCHANGE		1, 178, 320	1, 180,000	1, 178, 277	1, 178, 293		28		28		1, 178, 320				11,889	03/15/2026
92940P-AC-8	WESTROCK CO		02/21/2019 .	EXCHANGE		528,745	529,000	528,741	528,742		3		3		528,745			L		03/15/2029
96145D-AA-3	WESTROCK CO	.1	02/21/2019		. [[698,426	700,000	698,047	698,390		36		36		698,426	L		L		09/15/2024
96145D-AC-9	WESTROCK CO	.1	.02/21/2019		. [[6,497,506	6,500,000	6,497,140	6,497,471	<u> </u>	35		35		6,497,506	L		[[09/15/2027
96950G-AA-0	WILLIAMS SCOTSMAN INTL	.1	12/13/2019		. [366,680	356,000	372,800	369,399		(4,038)) [(4,038)		365,362	L	(9,362)	(9,362)	38,559	
92933B-AF-1	WMG ACQUISITION CORP		05/16/2019			303,204	299,000	299,000	299,000						299,000					04/15/2022
97789L-AB-2	WOLVERINE ESCROW LLC		12/19/2019	Various		388, 125	381,000	377, 190			15		15		377,205		10,920	10,920		11/15/2026
		1	1	BANK OF AMERICA/MERRILL		,]							. ,				,	
97789L-AC-0	WOLVERINE ESCROW LLC		11/15/2019	LYNCH		85.140	86,000	85, 140		L	L	L	L			L				11/15/2024
974153-AA-6	WSTOP 18-1 A2 ABS	.1	12/05/2019	SCHEDULED REDEMPTION		7.500	7.500	7,500	7,500							[363	12/05/2048
	ZAIS2 14-2A CLO		10/25/2019	SCHEDULED REDEMPTION		11,346,406	11,346,406	11,346,406	11,346,406	[[11,346,406				362.238	07/25/2026
	ZAYO GROUP LLC	1	12/19/2019				97.000	93.120	93.160	[370		370			[5.531			01/15/2027
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT	.1	08/22/2019			13,000,000	13,000,000	13,000,000	13,000,000	L			L		13,000,000	L				08/22/2019
00111@-AA-2	AES HAWAII (HEPCO)	1	12/31/2019			1,933,050	1,933,050	1,933,050	1,933,050						1,933,050	[06/30/2022
02015P-AB-9	AFCAL 2016-B ABS	1	12/16/2019	DIRECT		141,808,948	139,562,000	139,562,000	139,562,000	[[139,562,000	[2.246.948	2,246,948		03/31/2034
02015P-AC-7	AFCAL 2016-C ABS	1	12/16/2019			111,388,606	110,253,000	110,253,000	110,377,381	[315, 191		315, 191		110,692,571	Ī	696,035	696,035	6,949,614	
02015P-AD-5	AFCAL_2016-SUB ABS	1	12/16/2019	DIRECT		30,424,635	29,308,000	29.308.000	26,426,341		(3, 138, 198)	(3, 138, 198)		23,288,143		7. 136. 492	7.136.492	6, 105, 457	
01639#-AA-1	ALISAL WATER CORPORATION	1	1.10/01/2019	SCHEDULED REDEMPTION	-	460,000	460,000	460,000			(0, 100, 100	,	(0, 100, 100)		460,000		, 100,402	, 100, 402	29,536	
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		12/15/2019	SCHEDULED REDEMPTION		3.473.640	3,473,640	3,473,640	3,473,640						3.473.640					06/15/2025
677755-C*-9	AQUA AMERICA / AQUA OHIO	1	07/15/2019	SCHEDULED REDEMPTION		300.000	300,000	300.000	299.860		140		140		300.000					07/15/2020
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011	1	12/30/2019		-	1,312,500	1,312,500	1,312,500	1,312,500						1,312,500			<u> </u>		12/30/2030
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC 2019	D	03/29/2019		-	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					03/29/2019
	ATLAS AIR WORLDWIDE HOLDINGS ABS			SCHEDULED REDEMPTION		3,213,132	3,213,132	3,213,132	3,213,132						3,213,132					05/15/2025
	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004	1	1.09/14/2019			20.000.000	20,000,000	20.000.000	20,000,000						20.000.000				1.118.000	09/14/2019

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CLICID					Number of							-	Adjusted				Doglizad	Total Cain		
CUSIP			Disease	Name	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		12/15/2019 .	SCHEDULED REDEMPTION		1 , 155 , 415	1, 155, 415	1,324,660	1, 185, 984		(30,569)		(30,569)		1, 155, 415					09/15/2021
90357#-AH-9	BURLINGTON NORTHERN ABS		04/01/2019 .	SCHEDULED REDEMPTION		212,547	212,547	212,547	212,547						212,547				10,008	
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2019 .	SCHEDULED REDEMPTION		214,484	214,484	214,484	214,484						214,484				11,303	
90357#-AE-6 90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2019 . 04/01/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		107,928	107,928	107,928	107,928						107,928				9,768 16,711	
90357#-AG-1 90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-V AB BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2019 .	SCHEDULED REDEMPTION			195,019								195.019				10,278	
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2019 .	SCHEDULED REDEMPTION		48.544	48.544	48.544	48.544						48.544				2.558	
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		.04/01/2019 .	SCHEDULED REDEMPTION		90.475	90,475	90,475	90,475			***************************************			90,475				2,830	
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2019 .	SCHEDULED REDEMPTION		83,323	83,323	83,323	83,323										2,656	
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		12/01/2019 .	SCHEDULED REDEMPTION		1, 163, 453	1,163,453	1, 163, 453	1, 163, 453						1, 163, 453					08/01/2022
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -		03/30/2019 .	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				77,220	03/30/2020
124840-AA-6	CB MEDICAL SOUTH LLC ABS		12/15/2019 .	SCHEDULED REDEMPTION		692,665	692,665	692,665	692,665						692,665					08/15/2033
18055#-AK-8	. CLARION LION PROPERTIES FUND MAY 2007 12		06/15/2019 .	MATURED		7,000,000	7,000,000	7,000,000	7,000,000	ļ	ļ		ļ		7,000,000	ļ			206,671	
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		12/31/2019 .	SCHEDULED REDEMPTION		44,871	44,871	44,871	44,871		ļ		ļ		44,871	ļ			3,908	
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		09/30/2019 .	SCHEDULED REDEMPTION		389,478	389,478	389,478	389,478						389,478				14,714	
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		12/10/2019 .	SCHEDULED REDEMPTION		323,766	323,766	323,766	323,766						323,766				14,704	
L2287*-AA-5 L2287*-AB-3	. CYGNUS ISSUANCE ONE	. D	12/31/2019 .	Various		1,572,726	1,548,360	1,548,360 353,696	1,548,360						1,548,360				69,858 7,635	
L2287*-AB-3	CYGNUS ISSUANCE S.A	. D	12/31/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		353,696	353,696		537,399						537,399				11,435	
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	12/31/2019 .	SCHEDULED REDEMPTION		548,335	548,335	548,335	548,335						548,335				11,435	
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					07/11/2019
292554-A#-9	. ENCORE CAPITAL GROUP 2017 SR SECD	J	11/11/2019 .	SCHEDULED REDEMPTION		750,000	750,000	750,000							750,000				42,305	
33632*-UK-1	FIRST SEC BK UTAH N A ABS		.01/15/2019 .	SCHEDULED REDEMPTION		996,054	996,054		995,564		491		491		996,054				83,521	
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		01/15/2019 .	SCHEDULED REDEMPTION		600,668	600,668	600,668	600,643		25		25		600,668				42,734	
37186*-AA-6	GENESIS SOLAR FUNDING LLC		.02/14/2019 .	BARCLAYS		12,995,636	15,402,235	15,402,235	15,402,235						15,402,235		(2,406,599)	(2,406,599)	380,949	
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		11/06/2019 .	SCHEDULED REDEMPTION		297,482	297,482	279,358	289,419		8,063		8,063		297,482				17 , 105	
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2019 .	SCHEDULED REDEMPTION		875,000	875,000	875,000			5, 123		5, 123		875,000				82,600	
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2019 .	SCHEDULED REDEMPTION		2,274,687	2,274,687	2,274,687	2,274,687						2,274,687				134,446	
40450#-AA-5 Y3175#-AD-4	. HD SUPP / HUGHES SUPP / MIAMI ABS		12/10/2019 .	SCHEDULED REDEMPTION MATURED		209,278	209,278	209,278 15,000,000	209,278						209,278				7,637	
44416*-AB-2	HENDERSON LAND DEVELOPMENT CO., LTD. 12 HUDSON TRANSMISSION PARTNERS LLC	. υ	07/25/2019 . 11/30/2019 .	Various		15,000,000	15,000,000	15,000,000	15,000,000		13,146		13, 146		15,000,000		1,013,166	1,013,166		07/25/2019
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		12/05/2019	SCHEDULED REDEMPTION		1, 168, 646	1, 168, 646	1, 168, 646	1, 168, 646		13, 140		13, 140		1.168.646		1,013,100	1,013,100		10/05/2021
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		12/10/2019 .	SCHEDULED REDEMPTION		240,991	240,991	294.590	274, 123		(33, 132)		(33, 132)		240,991					01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS]	12/05/2019 .	SCHEDULED REDEMPTION		439, 132	439, 132	439, 132	439, 132	L	(00, 102)		(00, 102)		439,132	L			15.461	
56540#-AA-3	MAPLELEAF MIDSTREAM SR NT SER A		07/05/2019 .	SCHEDULED REDEMPTION		483,275	483,275	483,275	483,275						483,275				16,956	
552690-A@-8	MDU RESOURCES GROUP INC		01/17/2019 .	EXCHANGE		19,500,000	19,500,000	19,500,000	19,500,000						19,500,000				490,311	08/24/2026
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		12/15/2019 .	Various		7,036,866	6, 121, 082	6, 140, 215	6, 133, 089		(2,748)		(2,748)		6, 130, 341		(9,259)	(9,259)	1, 150, 319	04/15/2028
58940*-AA-9	MERCURY LAND PARTNERS LLC		03/15/2019 .	DIRECT		6,099,088	6,099,088	6,099,088	6,099,088	ļ	ļ				6,099,088	ļ			104,768	
55288*-AA-5	MGE POWER LLC ABS		12/25/2019 .	SCHEDULED REDEMPTION		931,919	931,919	935,025	933,548		(1,628)		(1,628)		931,919				20,598	
55288*-AB-3	MGE POWER LLC ABS		12/25/2019 .	SCHEDULED REDEMPTION		767,747	767,747								767,747				15,505	
62425*-AA-5 62927#-AD-8	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		12/18/2019 . 10/15/2019 .	Various		3,839,505 2.841.097	3, 133, 032	3, 133, 032	3, 133, 032						3, 133, 032 2.841.097				909,948	03/25/2030 303/31/2024
62927#-AD-8 63615#-AD-3	NATIONAL FOOTBALL LEAGUENATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL	1	10/15/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			2,841,097		2,841,097	l	l		····		2,841,097	l				
64079*-AB-8	. NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/30/2019 .	SCHEDULED REDEMPTION		2,434,993	2,434,993	2.434.993	2,434,993	·	Ì		·		2.434.993	·				
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2019 .	SCHEDULED REDEMPTION		730,358	730,358	730,358	771,045		(40.687)		(40,687)		730,358				46,743	
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES		1.12/01/2019	SCHEDULED REDEMPTION		633.333	633.333			[[633.333	[30.590	
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
69351U-AG-8	PPL CORP / PPL ELECTRIC UTILITIES		12/04/2019 .	. CALLED @ 103.105		8,248,363	8,000,000	8,000,000	8,000,000						8,000,000				647,774	12/15/2020
81130#-AA-7	. PUNA GEOTHERMAL VENTURE SR SECD PROJECT		12/30/2019 .	Various		2,472,471	2,472,471	2,472,471	2,472,471						2,472,471				98,067	
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	D	. 06/28/2019	MATURED		50,000,000	50,000,000	49,837,761	49,990,016	ļ	9,984		9,984		50,000,000	ļ			1,525,000	
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	
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	C	01/15/2019 .	SCHEDULED REDEMPTION		451,483	451,483	451,483	451,483		FO FO:		50 504		451,483		(00.044)	(00.044)	26,321	
70259#-AA-5 G8879#-AA-8	THE PASHA GROUP		12/01/2019 . 12/31/2019 .	Various		12,398,594	12,800,000	12,800,000	12,422,257	····	56,581		56,581		12,478,838	11.116	(80,244)	(80,244) 11,116	908,063	12/30/2024
G8879#-AA-8 G8879#-AB-6	. TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	12/31/2019 .	DIRECT		11, 116	11,116	11, 116			····					11, 116		11,116		03/01/2023
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS	J	12/31/2019 .	SCHEDULED REDEMPTION	-	6,069,521	6,069,521	6,069,521	6,069,521	<u> </u>	Ì		<u> </u>		6.069.521	11,03/		11,03/	245,966	
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC	1	04/30/2019 .	SCHEDULED REDEMPTION		714,286	714,286		714,094		192		192		714,286				43,357	
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011	1	. 09/30/2019	SCHEDULED REDEMPTION		2.571.429			2,570,515	[913		913		2,571,429	[09/30/2021

					OHOWING AN L	_0119-161111	onius anu sit	JUKS SULD, I	KEDEEMED	OI OTHERWIS	se DISPUS	ED OF Duri	ng Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
084653-A*-5	UIL CORP / BERKSHIRE GAS		02/01/2019 .	MATURED		8,000,000	8,000,000	8.000.000	7,999,637	200.0000	363		363	74.40	8.000.000				402,400	
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB		01/02/2019 .	SCHEDULED REDEMPTION		779,450	779,450		779,450						779,450				41,613	
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		01/02/2019 .	. SCHEDULED REDEMPTION		564,840	564,840	559,981	563,865		975		975		564,840				29,767	
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2019 .	Various		54,213	54,213	51,369	53,715		486		486		54,201		12	12	2,857	
908594-AB-0 94978#-CY-1	UNION TANK CAR SR UNSEC. NTS, DUE 2019		03/29/2019 .	. CALLED @ 100.000	-	3, 181,818	3, 181, 818	3,201,045	3,211,805		(17,592)		(17,592)		3, 194, 213		(12,395)	(12,395)	73,652	
94978#-CY-1 94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2019 . 01/02/2019 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		71,223	71,223	71,223	71,223										3,903 585	
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES		11/15/2019 .	Various		225,073	225,073	225,073							225,073				4,008	
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -]	01/15/2019 .	. SCHEDULED REDEMPTION		74,642	74,642	74,642	74,642		[[74,642			[1,286	
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES		01/15/2019 .	. SCHEDULED REDEMPTION		40,295	40,295	40,295	40,295						40,295				(127))09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES		12/15/2019 .	Various		149,569	149,569	149,569	149,569						149,569				2,511	
94978#-CZ-8	WELLS FARGO & COMPANY ABS		09/03/2019 .	Various		1,055,984	1,055,984	1,055,984	1,055,984	ļ	ļ				1,055,984					01/02/2025
94978#-DC-8	WELLS FARGO & COMPANY ABS		10/02/2019 .	Various		491,003	491,003	491,003	491,003	<u> </u>	}				491,003			}	25,965	
94978#-FM-4 97180*-QB-7	WELLS FARGO & COMPANY ABS		01/15/2019 . 01/03/2019 .	. SCHEDULED REDEMPTION MATURED		51,643	51,643	51,643	51,643						51,643				708	
96188#-AA-6	WETT HOLDINGS LLC		01/03/2019 .	SCHEDULED REDEMPTION		166,667									166,667				4,789	
987184-A*-9	YORK WATER COMPANY		02/01/2019	MATURED		6,000,000	6,000,000	6.000.000	6,000,617		(617)		(617)		6.000.000					02/01/2019
987184-B*-8	YORK WATER COMPANY		02/01/2019 .	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					02/01/2019
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2	. D	06/30/2019 .	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					06/30/2019
3899999.	Subtotal - Bonds - Industrial and Misc	ellane	ous (Unaffi	liated)		3,296,812,346	3,299,895,344	3,273,154,029	3,086,193,197	692,691	5,857,316	356,496	6,193,511		3,265,598,403	22,453	9,600,973	9,623,426	134,640,896	XXX
05565A-GF-4	BNP PARIBAS SA	. D	04/16/2019 .	. SEAPORT GROUP		308,520	300,000	300,000	300,000						300,000		8,520	8,520	14, 117	
225401-AK-4	CREDIT SUISSE GROUP AG	. D	01/18/2019 .	. HSBC SECURITIES, INC		642,688	650,000	650,000	650,000						650,000		(7,313)	(7,313)	17,148	
65473P-AC-9 83367T-BU-2	NISOURCE INC SOCIETE GENERALE SA	D	03/27/2019 . 01/23/2019 .	EXCHANGE		1,519,000 578,500	1,519,000	1,519,000	1,519,000						1,519,000		(71.500)	(71,500)	24,317	
	Subtotal - Bonds - Hybrid Securities	. D	01/20/2019 .	. IMPLITAL OAFTIAL, LLC		3.048.708	3,119,000	3.119.000	3,119,000						3,119,000		(70,293)	(70,293)	68.866	
464287-24-2	I SHARES IBOXX INV GR CORP BD ETF		09/03/2019 .	Various	0.000	6.336.173	3,119,000	6,225,466	6,003,603	221,862			221,862		6,225,466		110,708	110.708	37.834	7///
101207 24 2	TOTALES IDOXX IIV OI OOI DD EII			BANK OF AMERICA/MERRILL						221,002										
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO			LYNCH	0.000	79,910		79,538	74,936	4.601			4,601		79.538				1.603	
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		09/20/2019 .	Various	0.000	245,622		241.974		, 00 1							372	372		
	Subtotal - Bonds - SVO Identified Fur							241,974	240,849	1, 125			1, 125		241,974		372 3,648	372	1,932	
00100U-AG-7		nds				6,661,706		6,546,978	6,319,389				1,125 227,589		241,974 6,546,978		3,648	3,648 114,728	1,932 41,369	XXX
02474R-AF-0	ADVCD DSPSL SVCS INITIAL TERM LOAN	nds	06/04/2019 .	. Various		6,661,706 2,112,807	2, 113, 583	6,546,978 2,113,583	6,319,389 2,113,583	1, 125			227,589		241,974 6,546,978 2,113,583		3,648 114,728 (776)	3,648 114,728 (776)	1,932 41,369 43,184	XXX 11/10/2023
	AMERICAN BUILDERS & CONT TLB2	nds	10/31/2019 .	Various		6,661,706 2,112,807 2,825,219	2,837,514	6,546,978 2,113,583 2,837,499	6,319,389 2,113,583 2,837,497	1, 125	11		, ,		241,974 6,546,978 2,113,583 2,837,508		3,648 114,728 (776) (12,289)	3,648 114,728 (776) (12,289)	1,932 41,369 .43,184 .85,668	XXX 11/10/2023 10/31/2023
25365E-AP-0	AMERICAN BUILDERS & CONT TLB2	nds	10/31/2019 . 11/08/2019 .	Various		6,661,706 2,112,807 2,825,219 65,532	2,837,514 64,495	6,546,978 2,113,583 2,837,499 64,420	6,319,389 2,113,583 2,837,497 64,495	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 		3,648 114,728 (776) (12,289) 1,091	3,648 114,728 (776) (12,289) 1,091	1,932 41,369 43,184 85,668 6,463	XXX 11/10/2023 10/31/2023 08/31/2022
25365E-AP-0 594088-AQ-9	MERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCORPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB	nds	10/31/2019 . 11/08/2019 . 05/20/2019 .	Various Various Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651	2,837,514 64,495 1,791,000	6,546,978 2,113,583 2,837,499 64,420 1,791,000	6,319,389 2,113,583 2,837,497 64,495 1,791,000	1, 125	6		227,589 11 6		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000		3,648 114,728 (776) (12,289) 1,091 (13,349)	3,648 114,728 (776) (12,289) 1,091 (13,349)	1,932 41,369 43,184 85,668 6,463 37,980	XXX 11/10/2023 10/31/2023 08/31/2022 01/30/2023
25365E-AP-0	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCORPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4	nds	10/31/2019 . 11/08/2019 .	Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270	2,837,514 64,495	6,546,978 2,113,583 2,837,499 64,420	6,319,389 2,113,583 2,837,497 64,495	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 		3,648 114,728 (776) (12,289) 1,091	3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263)	1,932 41,369 43,184 85,668 6,463	XXX 11/10/2023 .10/31/2023 08/31/2022 01/30/2023 10/04/2023
25365E-AP-0 594088-AQ-9 65409Y-BE-4	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCORPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLINTD (BRGR KNG) B3 TL	nds	10/31/2019 . 11/08/2019 . 05/20/2019 . 05/21/2019 .	Various Various Various Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651	2,837,514 64,495 1,791,000	6,546,978 2,113,583 2,837,499 64,420 1,791,000	6,319,389 2,113,583 2,837,497 64,495 1,791,000	1, 125	6		227,589 11 6		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263)	3,648 114,728 (776) (12,289) 1,091 (13,349)	1,932 41,369 43,184 85,668 6,463 37,980	XXX 11/10/2023 10/31/2023 08/31/2022 01/30/2023
25365E-AP-0 594088-AQ-9 65409Y-BE-4 90290P-AH-7 C6901L-AE-7 00450#-AC-5	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 ReW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLINTD (BRGR KNG) B3 TL ACCOUNT CONTROL TECH TL	nds	10/31/2019 11/08/2019 05/20/2019 05/21/2019 06/28/2019 11/19/2019 04/01/2019	Various		6,661,706 2,112,807 2,825,219 	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855	1, 125			227,589 		241,974 6,546,978 2,113,583 2,837,508 .64,421 1,791,000 11,127,533		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118)	3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118)	1,932 41,369 43,184 85,668 6,463 37,980 22,669 80,378 411,901	XXX 11/10/2023 10/31/2023 08/31/2022 01/30/2023 10/04/2023 12/30/2022 02/16/2024 04/28/2022
25365E-AP-0 594088-AQ-9 65409Y-BE-4 90290P-AH-7 C6901L-AE-7 00450#-AC-5 00439C-BC-7	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDOFF INCOPPORATED TL-41 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLINTO (BRGR KNG) B3 TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH LOAN	nds 	.10/31/2019 .11/08/2019 .05/20/2019 .05/21/2019 .06/28/2019 .11/19/2019 .04/01/2019 .12/31/2019	Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION		6,661,706 	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352	6,319,389 .2,113,583 .2,837,497 .64,495 .1,791,000 .1,127,430	1, 125	6		227,589		241,974 6,546,978 2,113,583 2,837,583 64,421 1,791,000 11,127,533 1,963,252 1,594,330 30,886		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (63)	3,648 114,728 (776) (12,289) (13,349) (4,263) (2,118) (63)	1,932 41,369 43,184 85,668 6,463 37,980 22,669	XXX 11/10/2023 10/31/2023 08/31/2022 01/30/2023 10/04/2023 12/30/2022 02/16/2024
25365E-AP-0 594088-AQ-9 65409Y-BE-4 90290P-AH-7 C6901L-AE-7 00450#-AC-5 00439C-BC-7 00448F-AH-9	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLINTO (BRGR KNG) B3 TL ACCURIDE CORPORATION TERM LOAN ACHILLES ACQUISITION LLC TL	nds	.10/31/2019 .11/08/2019 .05/20/2019 .05/21/2019 .06/28/2019 .11/19/2019 .04/01/2019 .12/31/2019 .12/31/2019	Various Various Various Various Various Various Various Various Various Various Various Various Various Various Various Various		6,661,706 	2,837,514 .64,495 .1,791,000 .1,128,801 .1,965,000 .1,594,330 .30,886 .1,253	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,259	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316	1, 125			227,589 11 6 104 601 25,475 570 (6)		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000 1,127,533 1,963,252 1,594,330 30,886 1,253		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118)	3,648 114,728 	1,932 41,369 43,184 85,668 6,463 37,980 22,669 80,378 411,901 458 7	XXX 11/10/2023 .10/31/2023 .08/31/2022 .01/30/2023 .10/04/2023 .12/30/2022 .02/16/2024 .04/28/2022 .11/17/2023 .10/13/2025
25365E-AP-0 594088-AQ-9 65409Y-BE-4 90290P-AH-7 06901L-AE-7 00459K-BC-7 00439C-BC-7 00448F-AH-9 00489#-AA-4	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 REW TLB NIELSEN FINANCE LLC TLB-4 US REVAL CARE INC INITIAL TL 1011778 BC URLUITO (BRGR KNG) B3 TL ACCOUNT CONTROL TECH TL ACCURIDE COPPORATION TERM LOAN ACHILLES ACQUISITION LLC TL ACPRODUCTS INC TL	A	10/31/2019 11/08/2019 05/20/2019 05/21/2019 06/28/2019 11/19/2019 04/01/2019 12/31/2019 12/31/2019 12/31/2019 02/15/2019	Various Various Various Various Various Various Various Various Various Various Various Various Various Various Various		6,661,706 .2,112,807 .2,825,219 .65,532 .1,777,651 .1,123,270 .(2,118 .1,963,189 .1,959,619 .30,886 .1,237 .1,2187,500	2,837,514 64,495 1,791,000 1,128,801 1,965,000 1,594,330 30,886 1,253 12,187,500	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,259 12,078,692	6,319,389 	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000 1,127,533 1,963,252 1,594,330 30,886 1,253 12,187,500		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (63)	3,648 114,728 (776) (12,289) .1,091 (13,349) (4,263) (2,118) (63)	1,932 41,369 43,184 85,668 6,463 37,980 22,669 80,378 411,901 458 7	XXX 11/10/2023 10/31/2023 08/31/2022 01/30/2023 10/04/2023 12/30/2022 02/16/2024 04/28/2022 11/17/2023 10/13/2025 01/03/2022
25365E-AP-0 594088-AQ-9 65409Y-BE-4 90290P-AH-7 66901L-AE-7 00450#-AC-5 00439C-BC-7 00448F-AH-9 00489#-AA-4 00769E-AS-9	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLINTD (BROR KING) B3 TL ACCOUNT CONTROL TECH TL ACCURIO COMPORATION TERM LOAN ACHILLES ACQUISITION LLC TL AOPPOLUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL	nds 	10/31/2019 11/08/2019 05/20/2019 05/21/2019 06/28/2019 11/19/2019 14/19/2019 12/31/2019 12/31/2019 04/015/2019 02/15/2019	Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various Various Various		6,661,706 2,112,807 2,825,21965,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,61930,8861,237 12,187,500 2,870,346	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,1259 12,078,692 3,261,158	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316	1, 125			227,589 11 6 104 601 25,475 570 (6)		241,974 6,546,978 2,113,7508 64,421 1,791,000 1,127,533 1,563,252 1,594,330 30,886 1,253 1,2187,533		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (63)	3,648 114,728 (776) (12,289) (13,349) (4,263) (2,118) (63)	1, 932 41, 369 43, 104 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 7 7 14, 227 51, 968	XXX 11/10/2023 10/31/2023 08/31/2022 08/31/2022 01/30/2023 12/30/2022 02/16/2024 04/28/2022 11/17/2023 10/13/2025 01/03/2022 01/03/2022
25365E-AP-0 594088-AQ-9 65409Y-BE-4 90290P-AH-7 06901L-AE-7 00459K-BC-7 00439C-BC-7 00448F-AH-9 00489#-AA-4	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 REW TLB NIELSEN FINANCE LLC TLB-4 US REVAL CARE INC INITIAL TL 1011778 BC URLUITO (BRGR KNG) B3 TL ACCOUNT CONTROL TECH TL ACCURIDE COPPORATION TERM LOAN ACHILLES ACQUISITION LLC TL ACPRODUCTS INC TL	A	10/31/2019 11/08/2019 05/20/2019 05/21/2019 06/28/2019 11/19/2019 04/01/2019 12/31/2019 12/31/2019 12/31/2019 02/15/2019	Various Various Various Various Various Various Various Various Various Various Various Various Various Various Various		6,661,706 .2,112,807 .2,825,219 .65,532 .1,777,651 .1,123,270 .(2,118 .1,963,189 .1,959,619 .30,886 .1,237 .1,2187,500	2,837,514 64,495 1,791,000 1,128,801 1,965,000 1,594,330 30,886 1,253 12,187,500	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,259 12,078,692	6,319,389 	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000 1,127,533 1,963,252 1,594,330 30,886 1,253 12,187,500		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (63)	3,648 114,728 (776) (12,289) .1,091 (13,349) (4,263) (2,118) (63)	1,932 41,369 43,184 85,668 6,463 37,980 22,669 80,378 411,901 458 7	XXX 11/10/2023 10/31/2023 08/31/2022 08/31/2022 01/30/2023 12/30/2022 02/16/2024 04/28/2022 11/17/2023 10/13/2025 01/03/2022 01/03/2022
25365E-AP-0 59408B-AC-9 65409Y-BE-4 90290P-AH-7 C6901L-AE-7 00450#-AC-5 00439C-BC-7 00448F-AH-9 00489#-AA-4 00769E-AS-9 BAS0XO-WE-5 01957T-AC-1 01957T-AD-9	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLUITD (BRGR KNG) B3 TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACHILLES ACQUISITION LECT APPRODUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL AEP I HOLDCO LLC LONN ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .06/28/2019 .11/19/2019 .04/01/2019 .12/31/2019 .02/15/2019 .05/20/2019 .12/31/2019 .08/27/2019	Various Various Various Various Various Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various Various Various Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,237 12,187,500 2,870,346 550,481 (545	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,1259 12,078,692 3,261,158 550,481	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,7508 6,4421 1,791,000 1,127,533 1,963,252 1,594,330 30,886 1,253 1,2187,500 3,261,194 550,481		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (63) (163)	3, 648 114, 728 (776) (12, 289) 1, 091 (13, 349) (4, 263) (2, 118) (63) (16) (19) (390, 848) (545)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 7, 194, 827 194, 827 19, 089	XXX .11/10/2023 .08/31/2022 .01/30/2023 .10/04/2023 .12/30/2023 .12/30/2022 .02/16/2024 .04/28/2022 .10/13/2025 .01/03/2022 .03/2021 .03/27/2025 .07/10/2026
25365E-AP-0 594088-A0-9 55409Y-BE-4 90290P-AH-7 68901L-AE-7 00450F-AC-5 00439C-BC-7 00448F-AH-9 00489-AA-9 00769E-AS-9 01957T-AC-1 01957T-AC-1 01957T-AC-1	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLINTO (BRGR KNS) B3 TL ACCURIDE CORPORATION TERM LOAN ACCURIDE CORPORATION TERM LOAN ACHILLES ACQUISITION LLC TL ACPRODUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL AEP I HOLDO LLC LOAN ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO LLC DD MIERICAN AIRLINES 2017 REPL TL NEW	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .11/19/2019 .12/31/2019 .12/31/2019 .02/15/2019 .02/31/2019 .08/27/2019 .08/27/2019 .10/03/2019	Various Various Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various Various COEDULED REDEMPTION COST OF CARRY Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,237 12,187,500 2,870,346 550,481 (545	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 3,052 3,261,778,692 3,261,158 550,481	6,319,389 	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000 1,127,533 1,963,252 1,594,330 30,886 1,253 12,187,500 3,261,194 550,481		3,648 114,728 (776) (12,289) 1,091 (13,349) (2,118) (63)	3, 648 114, 728 (776) (12, 289) 1, 091 (13, 349) (4, 263) (2, 118) (63) (16) (390, 848)	1, 932 41, 369 43, 104 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 7 7 14, 227 51, 968	XXX 11/10/2023 .10/31/2023 .08/31/2022 .01/30/2023 .10/04/2023 .10/04/2023 .10/04/2023 .02/16/2024 .04/28/2022 .01/03/2025 .01/03/2025 .01/03/2021 .03/27/2025 .07/10/2026 .07/10/2026
25365E-AP-0 594088-A0-9 54099-BE-4 90290P-AH-7 C8901L-AE-7 00450B-AC-5 00439-BC-7 00449B-AH-9 00459B-A-4 00769E-AS-9 BASDXO-WE-5 01957T-AC-1 01957T-AC-1 01957T-AC-3 BASDXY-111-3	AMERICAN BUILDERS & CONT TIBS DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLITU (BRISK NAS) B3 TL ACCOUNT CONTROL TECH TL ACCURIC COPPORATION TERM LOAN ACHILLES ACQUISITION LLC TL ACPRODUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL AEP I HOLDCO LLC LOAN ALLIED UNIVERSAL HOLDCO LLC DD AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN BUILNESS	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .04/01/2019 .12/31/2019 .02/15/2019 .05/20/2019 .06/27/2019 .08/27/2019 .08/27/2019 .10/03/2019 .10/03/2019	Various Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various COST OF CARRY Various SCHEDULED REDEMPTION COST OF CARRY Various SCHEDULED REDEMPTION SCHEDULED REDEMPTION COST OF CARRY Various SCHEDULED REDEMPTION		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,237 12,187,500 2,870,346 550,481 (545	2,837,514 	6,546,978 2,113,583 2,837,499 .64,420 1,791,000 1,127,518 .1,962,979 1,569,562 30,352 1,259 12,078,692 3,261,158 .550,481	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000 1,127,533 30,886 1,253 11,915,499 550,481		3,648 114,728 (1776) (12,289) (1,091) (13,349) (4,263) (2,118) (3,090) (390,848) (545)	3, 648 114, 728 (,776) (12, 289) (1, 091 (13, 349) (4, 263) (2, 118) (63) (16) (390, 848) (545)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 7, 194, 827 194, 827 19, 089	XXX 11/10/2023 10/31/2023 08/31/2022 01/30/2023 10/04/2023 12/30/2022 02/16/2024 04/28/2022 11/17/2023 10/13/2025 01/03/2022 07/23/2021 03/27/2025 07/10/2026 07/10/2026 07/10/2021 10/10/2021
25365E-AP-0 594088-A0-9 554091-BE-4 90290P-AH-7 C8901L-AE-7 00450E-AC-5 00439C-BC-7 00448E-AH-9 00769E-AS-9 BASIXO-IIE-5 01957T-AC-1 01957T-AC-1 02376C-AX-3 BAS0ZY-1III-3 BAS0ZY-1III-3	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLINTD (BRGR KNG) B3 TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCURIDE COPPORATION TERM LOAN ACHILLES ACQUISITION LLC TL APPRODUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL AEP I HOLDOO LLC LOAN ALLIED UNIVERSAL HOLDOO INTL TL ALLIED UNIVERSAL HOLDOO INTL TL ALLIED UNIVERSAL HOLDOO INTL TL ALLIED UNIVERSAL HOLDOO INTL TL ALLIED UNIVERSAL HOLDOO INTL TL AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN SAFOODS GROUP LLC TLB AMERICAN SEAFOODS GROUP LLC TLB	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/21/2019 .05/21/2019 .06/28/2019 .11/19/2019 .12/31/2019 .12/31/2019 .02/15/2019 .05/20/2019 .12/31/2019 .08/27/2019 .08/27/2019 .10/03/2019 .12/31/2019 .12/31/2019 .12/31/2019	Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various Various Various Various Various SCHEDULED REDEMPTION COST OF CAPRY COST OF CAPRY Various Various Various SCHEDULED REDEMPTION Various Various Various Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,1237 12,187,500 2,870,346 550,481 (545	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,1259 12,078,692 3,261,158 550,481 1,915,361 499 33,749	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,583 2,887,508 64,421 1,791,000 1,127,533 3,0,886 1,253 1,594,330 3,261,194 5,500 3,261,194 5,500 3,36,836 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (63) (163)	3, 648 114, 728 (776) (12, 289) 1, 091 (13, 349) (4, 263) (2, 118) (63) (16) (19) (390, 848) (545)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 7, 7 194, 827 19, 089	XXX .11/10/2023 .08/31/2022 .01/30/2023 .10/04/2023 .11/04/2023 .12/30/2022 .02/16/2024 .04/28/2022 .02/16/2024 .04/28/2022 .10/13/2025 .01/03/2022 .07/23/2021 .03/27/2025 .07/10/2026 .07/10/2026 .10/10/2026 .10/10/2026
25365E-AP-0 594088-A0-9 55409'-BE-4 90290P-AH-7 68901L-AE-7 00450F-AC-5 00439-BC-7 00448F-AH-9 00769E-AS-9 BAS0X0-WE-5 01957T-AC-1 01957T-AC-1 01957T-AC-3 AS0X0Y-1W-3 02376C-AX-3 BAS0X0Y-1W-3 02944L-AS-7 03460F-AB-9	AMERICAN BUILDERS & CONT TIBE DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TIB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC ULULITU (BRIGN INS) B3 TL ACCULIT CONTROL TECH TL ACCULIT CONTROL TECH TL ACCULITE CORPORATION TERM LOAN ACHILLES ACQUISITION LLC TL ACPRODUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL ACP I HOLDO LLC LOAN ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN SALFOCOS GROUP LLC TLB AMERICAN SEAFOCOS GROUP LLC TLB AMESTHESIA (MORTHSTAR) TL-A	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .06/28/2019 .04/01/2019 .12/31/2019 .02/15/2019 .02/15/2019 .08/27/2019 .08/27/2019 .08/27/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019	Various Various Various Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various Various Various SCHEDULED REDEMPTION COST OF CAPRY Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION SCHEDULED REDEMPTION SCHEDULED REDEMPTION SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,237 12,187,500 2,870,346 550,481 (545	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,259 12,078,692 3,261,158 550,481	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000 1,127,533 1,963,252 1,594,330 30,886 1,253 12,187,500 3,261,194 550,481		3,648 114,728 (1776) (12,289) (1,091) (13,349) (4,263) (2,118) (3,090) (390,848) (545)	3, 648 114, 728 (,776) (12, 289) (1, 091 (13, 349) (4, 263) (2, 118) (63) (16) (390, 848) (545)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 77 194, 827 51, 968 19, 089 69, 653	XXX11/10/202310/31/202308/31/202201/30/202310/04/202310/04/202310/04/202310/04/202310/13/202202/16/202404/28/202201/30/202310/13/202501/03/202207/23/202103/27/202507/10/202607/10/202607/10/202101/15/202708/21/2023
25365E-AP-0 594088-A0-9 554091-BE-4 90290P-AH-7 C8901L-AE-7 00450E-AC-5 00439C-BC-7 00448E-AH-9 00769E-AS-9 BASIXO-IIE-5 01957T-AC-1 01957T-AC-1 02376C-AX-3 BAS0ZY-1III-3 BAS0ZY-1III-3	AMERICAN BUILDERS & CONT TIB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLITU (BRBG KNG) B3 TL ACCOUNT CONTROL TECH TL ACCURIC COPPORATION TERM LOAN ACHILLES ACQUISITION LLC TL ACPRODUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL AEP I HOLDCO LLC LOAN ALLIED UNIVERSAL HOLDCO LLC DD AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN SEAFOODS GROUP LLC TLB AMERICAN SEAFOODS GROUP LLC TLB AMERICAN SEAFOODS GROUP LLC TLB AMERICAN SEAFOODS GROUP LLC TLB ANESTHESIA (NORTHSTAR) TL-A ARRIS GROUP INC TLB3	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .04/01/2019 .12/31/2019 .02/15/2019 .05/20/2019 .08/27/2019 .08/27/2019 .08/27/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019	Various Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various COST OF CARRY Various SCHEDULED REDEMPTION COST OF CARRY Various SCHEDULED REDEMPTION SCHEDULED REDEMPTION Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,1237 12,187,500 2,870,346 550,481 (545	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,1259 12,078,692 3,261,158 550,481 1,915,361 499 33,749	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,583 2,887,508 64,421 1,791,000 1,127,533 3,0,886 1,253 1,594,330 3,261,194 5,500 3,261,194 5,500 3,36,836 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300 3,300		3,648 114,728(776)(12,289)(13,349)(2,118)(2,118)(3)(16)(390,848)(545)(392,848)(545)	3, 648 114, 728 (,776) (12, 289) (1, 091 (13, 349) (4, 263) (2, 118) (63) (16) (390, 848) (545)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 77 194, 827 51, 968 19, 089 69, 653	XXX .11/10/2023 .08/31/2022 .01/30/2023 .10/34/2023 .10/04/2023 .12/30/2022 .02/16/2024 .10/13/2025 .10/13/2025 .07/10/2026 .07/10/2026 .07/10/2026 .07/10/2026 .07/10/2026 .07/10/2026 .07/10/2026 .07/10/2026 .07/10/2026
25365E-AP-0 594088-A0-9 55409'-BE-4 90290P-AH-7 68901L-AE-7 00450H-AC-5 00439-BC-7 00448F-AH-9 00769E-AS-9 BAS0X0-WE-5 01957T-AC-1 01957T-AC-1 01957T-AC-1 02376C-AX-3 BAS0X2Y-1W-3 02944L-AS-7 03460H-AB-9 04269G-A0-5 00709L-AF-4	AMERICAN BUILDERS & CONT TIBE DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TIB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC ULULITU (BRIGN INS) B3 TL ACCULIT CONTROL TECH TL ACCULIT CONTROL TECH TL ACCULITE CORPORATION TERM LOAN ACHILLES ACQUISITION LLC TL ACPRODUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL ACP I HOLDO LLC LOAN ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN SALFOCOS GROUP LLC TLB AMERICAN SEAFOCOS GROUP LLC TLB AMESTHESIA (MORTHSTAR) TL-A	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .06/28/2019 .06/28/2019 .06/20/2019 .05/20/2019 .06/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .08/27/2019	Various Various Various Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various Various Various SCHEDULED REDEMPTION COST OF CAPRY Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION SCHEDULED REDEMPTION SCHEDULED REDEMPTION SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 2,870,346 550,481 (545 1,919,784 500 32,691 95,043 2,554,500 33,661	2,837,514 	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,259 12,078,692 3,261,158 550,481 1,915,361 4,499 33,749 94,191 2,549,642 3,595 11,237	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000 1,127,533 1,963,252 1,594,330 30,886 1,253 12,187,500 3,261,194 550,481 1,1915,499 500 33,625,254 500 33,627 33,627 11,109		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (390,848) (545) (390,848) (932)	3, 648 114, 728 (776) (12, 289) 1, 991 (13, 349) (4, 263) (2, 118) (63) (190)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 77 194, 827 51, 968 19, 089 69, 653	XXX .11/10/2023 .08/31/2022 .01/30/2022 .01/30/2023 .10/04/2023 .11/04/2023 .12/30/2022 .02/16/2024 .04/28/2022 .02/16/2024 .04/28/2022 .10/13/2025 .01/03/2022 .07/33/2021 .03/27/2025 .07/10/2026 .07/10/2026 .10/10/2026 .10/10/2026 .08/21/2023
25365E-AP-0 594088-A0-9 594088-A0-9 54099-BE-4 90290P-AH-7 C8901L-AE-7 00450B-AC-5 00430C-BC-7 00448F-AH-9 00769E-AS-9 BASDXO-WE-5 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-1 01958T-	AMERICAN BUILDERS & CONT TIB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC UNLITU (BRBK NA) B3 TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH ACCOUNT CONTROL ACCOUNT CONT	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .04/01/2019 .12/31/2019 .02/15/2019 .05/20/2019 .05/20/2019 .08/27/2019 .08/27/2019 .08/27/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .09/20/2019 .12/31/2019	Various Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various SCHEDULED REDEMPTION COST OF CARRY Various SCHEDULED REDEMPTION COST OF CARRY Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various Various Various Various Various Various Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,1237 12,187,500 2,870,346 550,481 (545 1,917,784 500 32,691 95,043 2,554,500 32,561 33,147 10,882 796	2,837,514 64,495 1,791,000 1,128,801 1,965,000 1,594,330 30,886 1,253 12,187,500 3,264,168 550,481 1,920,000 500 33,3623 95,043 2,554,500 3,3627 11,209 2,506	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,259 12,078,692 3,261,158 550,481 1,915,361 499 33,749 94,191 2,549,642 3,3,595 11,237 2,552	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,583 2,875,508 64,421 1,791,000 1,127,533 30,886 1,253 11,963,252 11,978,500 3,261,194 550,481 1,915,499 500 33,623 95,043 2,554,500 3,627 11,295,506		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (63) (16) (390,848) (545) 4,285 (932)	3, 648 114, 728 (776) (12, 289) 1, 091 (13, 349) (4, 263) (2, 118) (63) (16) (390, 848) (545) 4, 285 (932)	1, 932 41, 369 43, 184 45, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 77 194, 827 51, 968 19, 089 69, 653 1, 12 39, 31, 710 12 39, 8	XXX .11/10/2023 .08/31/2022 .01/30/2023 .10/34/2023 .10/04/2023 .12/30/2022 .02/16/2024 .10/13/2025 .10/13/2025 .10/13/2025 .07/23/2021 .03/27/2025 .07/10/2026 .07/10/2026 .07/10/2021 .08/27/2025 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2024 .09/2025 .10/2025 .10/2025
25365E-AP-0 594088-A0-9 594088-A0-9 504091-BE-4 90290P-AH-7 C8901L-AE-7 004508-AC-5 00439C-BC-7 00448F-AH-9 00769E-AS-9 BAS0X0-WE-5 01957T-AC-1 01957T-AC-1 01957T-AC-9 02376C-AX-3 BAS0ZY-1W-3 02944L-AS-7 034608-AB-9 04269G-A0-5 00709L-AE-4 04765B-AG-7 BAS0TW-56-7 BAS0TW-56-7	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE IND INITIAL TL 1011778 BC UNLINTD (BRGR KNG) B3 TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCHILLES ACQUISITION TERM LOAN ACHILLES ACQUISITION LLC TL APPONDUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN SEAFCOOS GROUP LLC TLB AMESTHESIA (NORTHSTAR) TL-A ARRIS GROUP INC TLB3 ARSON DENTAL MANAGEMENT INC TLB ATKORE INTL INITIAL INCREM TL ALVIS LUXCO (AKA SIVANTOS GROUP) T AXIA ACQ HLDG (AKES) INCREM	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .06/28/2019 .04/01/2019 .12/31/2019 .02/15/2019 .02/15/2019 .08/27/2019 .08/27/2019 .10/03/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019	Various Various Various Various Various Various Various Various Various Various SOHEDULED REDEMPTION Various Various Various Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various Various Various Various Various Various Various Various Various Various Various Various Various Various Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,1,237 12,187,500 2,870,346 5550,481 (545 1,919,784 500 32,691 95,043 2,554,500 3,147 10,882 796 28,125	2,837,514 64,495 1,791,000 1,198,000 1,198,000 1,594,330 30,886 1,253 12,187,500 3,264,168 550,481 1,920,000 500 33,623 95,043 2,554,500 3,627 11,209 2,2506 28,125	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,1,259 12,078,692 3,261,158 550,481 1,915,361 2,549,494 9,4,191 2,549,642 3,595 11,237 2,522 27,633	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,583 2,887,508 64,421 1,791,000 1,127,533 30,886 1,253 1,963,252 1,594,330 32,886 1,253 33,261,194 550,481 1,915,499 95,043 2,554,500 3,623 95,043 2,554,500 3,627 11,209 2,506 28,125		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (390,848) (545) (390,848) (932)	3, 648 114, 728 (776) (12, 289) 1, 991 (13, 349) (4, 263) (2, 118) (63) (190)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 77, 194, 827 194, 827 69, 653 12 649 31, 710 31, 710 39 88 7, 705	XXX .11/10/2023 .08/31/2022 .01/30/2022 .01/30/2023 .10/04/2023 .11/30/2023 .10/04/2023 .11/30/2022 .02/16/2024 .04/28/2022 .02/16/2024 .04/28/2022 .05/10/2025 .01/03/2025 .01/03/2025 .07/10/2026 .07/10/2026 .10/10/2026 .10/10/2026 .10/10/2026 .10/10/2021 .04/26/2024 .04/26/2024 .04/26/2024 .04/26/2024 .04/26/2024 .04/26/2024 .04/26/2024 .04/26/2024 .04/26/2024
25365E-AP-0 594088-A0-9 594088-A0-9 55409'-BE-4 90290P-AH-7 68901-AE-7 00450F-AC-5 00450F-AC-5 00450F-AC-5 00450F-AC-5 00450F-AC-3 00489F-AA-4 00769E-AS-9 BAS0X0-WE-5 01957T-AC-1 10957T-AC-1 10957T-AC-3 ARS0XY-TIN-3 ARS0XY-TIN-3 023460F-AB-9 04269G-A0-5 00709L-AF-4 04765B-AG-7 BAS0TIN-56-7 05459*-AB-1	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE INC INITIAL TL 1011778 BC ULULITU (BRIGN INS) B3 TL ACCOUNT CONTROL TECH TL ACCURIT CONTROL TECH TL ACCURIT CONTROL TECH TL ACCURIT CONTROL TECH TL ACCURIT CONTROL TECH TL ACCURIT CONTROL TECH TL ACCURIT CONTROL TECH TL ACPLICATION INC TL ACPLICATION INC TL AMPRICAN SALES & MKTG IST LIEN TL ACPLICATION INC TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN SALFOCOS GROUP LLC TLB ANSTHESIA (NORTHSTAR) TL-A ARPIS GROUP INC TLB3 ASPEN DENTAL INNITIAL INCREM TL ALIES LUXCO (AKA SIVANTOS GROUP) T AXIA ACQ HLDG (AMES) INCREM AXIA ACQ HLDG (AMES) INCREM AXIA ACQ HLDG (AMES) INCREM	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .06/28/2019 .06/28/2019 .06/28/2019 .06/27/2019 .08/27/2019 .08/27/2019 .08/27/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .10/01/2019	Various Various Various Various Various Various Various Various Various Various Various Various SCHEDULED REDEMPTION Various Various Various COST OF CARRY Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various Various SCHEDULED REDEMPTION Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,237 12,187,500 2,870,346 550,481 (545 1,919,784 500 32,691 95,043 2,554,500 3,147 10,882 796 2,8,125	2,837,514 64,495 1,791,000 1,128,801 1,965,000 1,594,330 30,886 1,253 12,187,500 3,264,168 550,481 1,920,000 33,623 95,043 2,554,500 3,627 11,209 2,2,506 228,125 250,735	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,259 12,078,692 3,261,158 550,481 1,915,361 499 33,749 34,749 2,549,642 3,595 11,237 2,522 27,633 248,455	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870 1,913,910 74,255 2,549,441	1, 125			227,589		241,974 6,546,978 2,113,583 2,837,508 64,421 1,791,000 1,127,533 1,963,252 1,594,330 30,886 1,253 12,187,500 3,261,194 550,481 1,915,499 500 3,3,623 95,043 2,554,500 3,627 3,12,100 2,506 2,2,506 2,2,506 2,2,506 2,2,506		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (390,848) (545) (390,848) (932)	3, 648 114, 728 (776) (12, 289) 1, 991 (13, 349) (4, 263) (2, 118) (63) (196) (390, 848) (545) (545) (932)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 7, 7, 194, 827 194, 827 199, 89 19, 089 12 69, 653 31,710 12 2, 39 8, 7, 705 3, 634 3, 7, 705 3, 634	XXX11/10/202308/31/202201/30/202310/31/202308/31/202201/30/202310/04/202310/04/202310/04/202302/16/202404/202310/13/202501/03/202203/27/202507/32/202103/27/202507/10/202610/10/202101/15/202708/21/202306/29/202404/26/202404/26/202404/26/202404/26/202404/26/202409/15/202209/15/2022
25365E-AP-0 594088-A0-9 594088-A0-9 65409Y-BE-4 90290P-AH-7 66901L-AE-7 00450F-AC-5 00439C-BC-7 00449E-AH-9 00769E-AS-9 BAS0XO-WE-5 01957T-AC-1 01957T-AC-1 01957T-AC-1 01957T-AC-9 02376C-AX-3 2694L-AS-7 03460F-AB-9 04269G-A0-5 00709L-AE-4 04765B-AG-7 BAS0TW-56-7 BASOTW-56-7	AMERICAN BUILDERS & CONT TLB2 DIEBOLD NIXDORF INCOPPORATED TL-A1 MICHAELS STORES INC 2018 NEW TLB NIELSEN FINANCE LLC TLB-4 US RENAL CARE IND INITIAL TL 1011778 BC UNLINTD (BRGR KNG) B3 TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCOUNT CONTROL TECH TL ACCHILLES ACQUISITION TERM LOAN ACHILLES ACQUISITION LLC TL APPONDUCTS INC TL ADVANTAGE SALES & MKTG 1ST LIEN TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL ALLIED UNIVERSAL HOLDCO INTL TL AMERICAN AIRLINES 2017 REPL TL NEW AMERICAN SEAFCOOS GROUP LLC TLB AMESTHESIA (NORTHSTAR) TL-A ARRIS GROUP INC TLB3 ARSON DENTAL MANAGEMENT INC TLB ATKORE INTL INITIAL INCREM TL ALVIS LUXCO (AKA SIVANTOS GROUP) T AXIA ACQ HLDG (AKES) INCREM	A	.10/31/2019 .11/08/2019 .05/20/2019 .05/20/2019 .05/21/2019 .06/28/2019 .06/28/2019 .04/01/2019 .12/31/2019 .02/15/2019 .02/15/2019 .08/27/2019 .08/27/2019 .10/03/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019 .12/31/2019	Various Various Various Various Various Various Various Various Various Various SOHEDULED REDEMPTION Various Various Various Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various SCHEDULED REDEMPTION Various Various Various Various Various Various Various Various Various Various Various Various Various Various Various		6,661,706 2,112,807 2,825,219 65,532 1,777,651 1,123,270 (2,118 1,963,189 1,959,619 30,886 1,1,237 12,187,500 2,870,346 5550,481 (545 1,919,784 500 32,691 95,043 2,554,500 3,147 10,882 796 28,125	2,837,514 64,495 1,791,000 1,198,000 1,198,000 1,594,330 30,886 1,253 12,187,500 3,264,168 550,481 1,920,000 500 33,623 95,043 2,554,500 3,627 11,209 2,2506 28,125	6,546,978 2,113,583 2,837,499 64,420 1,791,000 1,127,518 1,962,979 1,569,562 30,352 1,1,259 12,078,692 3,261,158 550,481 1,915,361 2,549,494 9,4,191 2,549,642 3,595 11,237 2,522 27,633	6,319,389 2,113,583 2,837,497 64,495 1,791,000 1,127,430 1,962,651 1,568,855 30,316 12,081,187 3,260,870	1, 125			227,589		241,974 6,546,978 2,113,583 2,887,508 64,421 1,791,000 1,127,533 30,886 1,253 1,963,252 1,594,330 32,886 1,253 33,261,194 550,481 1,915,499 95,043 2,554,500 3,623 95,043 2,554,500 3,627 11,209 2,506 28,125		3,648 114,728 (776) (12,289) 1,091 (13,349) (4,263) (2,118) (390,848) (545) (390,848) (932)	3, 648 114, 728 (776) (12, 289) 1, 991 (13, 349) (4, 263) (2, 118) (63) (196) (390, 848) (545) (545) (932)	1, 932 41, 369 43, 184 85, 668 6, 463 37, 980 22, 669 80, 378 411, 901 458 77 194, 827 51, 968 19, 089 69, 653	XXX11/10/202308/31/202201/30/202310/31/202308/31/202201/30/202310/04/202310/04/202310/04/202302/16/202404/28/202202/16/202404/28/202207/33/202103/27/202507/03/202103/27/202507/10/202610/10/202101/15/202708/21/202306/29/202404/26/202404/26/202404/26/202404/26/202404/26/202409/15/2022

				:	Showing All I	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted 0	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
09179F-AU-6	BJS WHOLESALE CLUB INC	eigii	11/01/2019	Various	SIUCK	134,800	136.082	136,490	value	Decrease	(408		(408)		136,082	Disposai	(1,282)	(1,282)	552	
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		.1.12/30/2019	SCHEDULED REDEMPTION			29,470	29.323			147	/	147		29,470		(1,202)	(1,202)	319	01/02/2025
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL		12/31/2019	Various		1.037	2,513	2,522			3.881		3.881		2,513		(1,475)	(1,475)	9	07/31/2025
12769L-AB-5	CAESARS RESORT COLLECTION TLB		12/31/2019	Various		7,189	7,595	7,599			863		863		7,595		(405)	(405)	19	12/23/2024
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		07/22/2019 .	SCHEDULED REDEMPTION		699,744	699,744	695,319	695,674		4,070		4,070		699,744					08/11/2022
14141K-AC-0	. CARDENAS MRKTS INITIAL TERM LOAN		12/31/2019 .	SCHEDULED REDEMPTION		110,000	110,000	109,241	109, 167		833				110,000				726	11/29/2023
15670B-AB-8 15970E-AC-7	CENTURYLINK INC TERM LOAN B		12/31/2019 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10,000 454,442	10,000	9,962	9,959		41 3.987		41		10,000				31	01/31/2025
12543K-AN-4	CHARKIT CHEMICAL TERM LOAN		10/21/2019 .			1,122,250		450,824 1,117,124	450,455 1,116,964						1, 122, 250	 			3,072	12/29/2023
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL	1	09/12/2019 .	Various			44, 171	44,282	1, 110,904		1,166		1, 166				(487)	(487)	202	12/11/2024
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		05/15/2019	Various		20,752	22,050	21,961	21,950		13		13		21,963		(1,212)	(1,212)	878	09/07/2021
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		05/13/2019 .	Various		163,550	173,782	171,048	170,716		392		392		171, 108		(7,558)	(7,558)	6,925	09/07/2021
20162V-AG-8	COMMERCIAL BARGE LINE CO TL	.	12/31/2019 .	Various		53,759	53,962	41,409	25,341		14,228		14,228		53,962	ļ	(203)	(203)	388	11/12/2020
20337E-AQ-4	COMMSCOPE INC TLB		12/31/2019 .	Various		2,364	2,500	2,512			(12)	(12)		2,500		(136)	(136)	11	04/06/2026
20903E-AX-3 20902C-AT-7	CONSOLIDATED COMM INC INITIAL TL		12/31/2019 .	Various Various		1,010,712 1,697	1,039,870 2,500	1,039,870 2,503	1,039,870		(3)		(3)		1,039,870 2,500		(29, 158)	(29, 158)	5,428	10/05/2023
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		12/31/2019 .	Various		2,023,576	2,036,209	2,503	2,016,227		1,261	/	1,261		2,017,488		6,088	6,088	100,448	
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		04/29/2019 .	Various		7.149.021	15,219,627	14,690,522	14,984,172		124	7.835.274	(7,835,151)		7,149,021					03/31/2023
22284M-AK-8	COVENANT SURGICAL PARTNERS TL		07/01/2019	Various		4,953,693	4,953,693	4,923,829	4,921,552		32 . 141	,,000,2,	32,141		4,953,693				260,650	
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		10/23/2019 .	Various		(556)											(556)	(556)		07/17/2025
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		12/31/2019 .			7,300	7,634	7,553			893		893		7,634		(334)	(334)	54	11/14/2022
	DESCRIPTION OF THE PROPERTY OF		05 (00 (00 10	PENNANT PARK INVESTMENT		0 404 075	0 500 000	0 470 447	0 477 000		0.45		0.45		0 470 054		5 704	5 704	04 000	00 /04 /0005
24360@-AB-8	DECOPAC INC INITIAL 2ND LN		05/02/2019 .	CORPORATION		2,484,375	2,500,000	2,478,417	2,477,806 5,157,756		845 4,316		845 4,316		2,478,651		5,724 24,406	5,724	81,383	
24701P-AC-0 L2324E-AE-1	DELIVER BUYER INC (MHS HLDGS) TL		12/17/2019 .	Various		5, 186, 478 600, 000	5, 199, 831 600, 000	5, 160, 843 600, 328	5, 157, 756		4,316		4,316		5, 162,072 600,000		24,406	24,406	286,254 6,622	
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		1.12/31/2019	SCHEDULED REDEMPTION		1,250	1,250	1.244			6	/	(000)		1.250					08/24/2026
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		08/22/2019	Various		384.834	397,061	342,028	338,841		3.921		3.921		341.147		43.687	43,687	13,056	11/06/2023
25471Y-AF-9	DISCOVERORG LLC INTL TL		12/31/2019 .	Various		3,548	3,750	3,733			596		596		3,750		(202)	(202)	13	02/02/2026
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		02/22/2019 .	Various		2,027,666	2,027,666	2,025,865	2,025,759		1,908		1,908		2,027,666				31,794	
23341M-AC-5	DUNN PAPER TLB		11/29/2019 .	Various		7,628,949	7,685,860	7,618,509	5,840,917		2,061		2,061		7,620,538		8,411	8,411		08/26/2022
270050-AA-4 87264N-AB-3	EAGLETREE PUMP ACQ (AIRTECH) TL EASTERN POWER LLC (TPF II PWR) TL		12/31/2019 .	Various Various		4,910,729 372,595	4,910,729 372,158	4,861,353 369,290	4,858,792		3,417		3,417		4,862,209				10,901	
N2820E-AC-2	EG GROUP LIMITED	D	12/30/2019	Various		53,371	56,393	56,041			23		23		56,064		(2,694)	(2,694)	1,903	02/07/2025
28470Y-AB-3	ELDORADO RESORTS TL B		12/06/2019	Various		124,242	124,317	124,472			(63))	(63)		124,317		(74)	(74)	87	04/17/2024
28849T-AC-6	ELLIE MAE INC TL		12/31/2019 .	Various		1,890	2,500	2,511			(11		(11)		2,500		(610)	(610)	25	04/17/2026
29426N-AE-4	EPICOR SOFTWARE TLB		12/31/2019 .	Various		6,452	7 , 395	7,391			2,219		2,219		7,395		(943)	(943)	29	06/01/2022
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
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL	-	12/31/2019 .	Various		1,652	1,933	1,935			758		758		1,933	}	(281)	(281)	9	05/02/2023
30233F-AF-9 31740M-AC-5	EYEMART EXPRESS LLC TERM LOAN		12/12/2019 .	COST OF CARRY		1.631	1,884	1,859			26		26		1.884		(14)	(14)(253)		08/02/2024
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		(200)	(200)	101,631	04/26/2024
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		10/31/2019	SCHEDULED REDEMPTION		250,689	250,689	249,242	249,125		1,564		1,564		250,689				1, 171	04/18/2025
33905P-AB-7	FLEETWASH INC DDTAL		08/12/2019 .			1,963,082	3,926,163	1,963,083	1, 187, 959		2,719		2,719		1,963,082				24,036	10/01/2024
33905P-AC-5	FLEETWASH INC DDTBL		08/12/2019 .	Various		1	1	1	1						1					10/01/2024
33905P-AE-1	FLEETWASH INC TERM LOAN B		12/31/2019 .	SCHEDULED REDEMPTION		82,610	82,610	81,954	70,544		699		699		82,610	ļ			693	10/01/2024
35039H-AB-9 35645@-AD-7	FOUNDATION BUILDING MATERIALS TLB		12/31/2019 .	Various		2,294	2,513	2,519	84.176)	(6) 574		2,513 84,750		(218)	(218)		08/13/2025
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		12/20/2019 .	SCHEDULED REDEMPTION		931,000	931,000		921,958				9,042		931,000				31,316	
37249U-AN-6	GENTIVA HEALTH SERVICES INC TL		12/31/2019	Various		7,402	7,538	7,575			(38)		(38)		7,538		(136)	(136)	37	07/02/2025
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	Α	12/31/2019	Various		1,721	2,525	2,513			1,965		1,965		2,525		(804)	(804)	10	05/30/2025
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		12/31/2019 .	Various		6,386		7,650			1,573		1,573		7,642		(1,256)	(1,256)	22	02/15/2024
51508P-AG-9	GOLDEN NUGGET INC TLB		12/31/2019 .	Various		10,457	10,884	10,911			517		517		10,884		(427)	(427)	4	10/04/2023
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		12/31/2019 .	Various		1, 106	1,904	1,908			2,238		2,238		1,904		(798)	(798)	18	06/28/2024
40227U-AB-2 36249V-AG-1	GULF FINANCE LLC TRANCHE B TL		12/31/2019 .	Various	 	4, 127 54, 323	4, 192 55, 716	3,396 55,058	1,076		905 657		905 657		4, 192 55, 716		(65)	(65)	30	08/25/2023
36249V-AG-1 40422K-AB-7	GYP HOLDING III CORP 2018 INCRE TL		10/31/2019 .	Various Various		54,323	55,716								55, /16		(1,393)	(1,393)(5,385)	234	
	HFOTCO LLC Term Loan B		03/11/2019 .			1,488,003	1,492,500	1,489,036	1,488,965		85		85		1.489.051		(1,048)	(1,048)		06/19/2025
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		12/31/2019			9,873	10,278	10,124	, 400,000		154		154		10,278		(404)	(404)		05/30/2023
	1		T		p	,0.0		, ·= ·				r		p			r()		· · · · · · · · · · · · · · · · · · ·	

	_	T ~					Bonds and Sto								40		10	10	00	
1	2	3	4	5	6	7	8	9	10				Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15 Total						
									Prior Year Book/		Current	Current Year's Other-	Total Change in Book/	Foreign Exchange Change in	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	State:
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted Carrying	Book/ Adjusted	Value at	Gain	Realized	Total Gain	Received	tractua
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturi
fication	Description Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
44928Q-AE-9 456740-AA-6	. IBC CAPITAL LIMITED GOODPACK TLB1		12/31/2019 .	Various SCHEDULED REDEMPTION		475	508	503	351.909						508		(33)	(33)	6.637	12/20/20
45720#-AA-8	INJURED WORKERS PHARMA TL		01/03/2019	Various		3,963,848	4,120,678	4,090,693	4,090,666						4,090,763		(126,915)	(126,915)	2,687	07/22/20
L5137L-AF-2	INTELSAT JACKSON HOLD SA TLB-3	D	10/15/2019	COST OF CARRY		(251))										(251)	(251)		11/27/20
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		12/31/2019 .	Various		6,986	7,595	7,614			1,343		1,343		7,595		(609)	(609)	29	07/31/20
67180F-AJ-6	JACOBS DOUWE EGBERTS TLB	. D	06/28/2019	SCHEDULED REDEMPTION		162,582	162,582	162,205	162, 184		398		398		162,582				637	
47009Y-AK-3	. JAGUAR HOLDING COMPANY II TL		12/31/2019 .	Various		2,532	5, 195	5, 169			26		26		5, 195		(2,663)	(2,663)	20	08/18/20
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		12/31/2019	Various		1,013	1,253	1,259			516		516		1,253		(240)	(240)	4	05/01/20
48562R-AL-3 48562R-AJ-8	KAR AUCTION SERVICES INC		12/31/2019 .	SCHEDULED REDEMPTION		395	395												16,537	09/19/20
48562H-AJ-8 990854-9C-7	LANDSOURCE HOLDING CO TERM LOAN DIP CRED	-	03/19/2019	VariousVARIOUS							925		925				1,323	1,323		03/11/20
50179U-AJ-2	LBM BORROWER LLC TL C		12/31/2019	Various		1,259	1.948	1.955			1.907		1.907		1.948		(689)	(689)	7	08/20/20
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL	1	12/31/2019	SCHEDULED REDEMPTION		168,560	168,560	166,846	166,658		1,903		1,903		168,560		(505)	(000)	2.899	02/18/20
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB	1	12/31/2019	Various		197	938	939			(1)	(1)		938		(741)	(741)	5	05/22/20
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE TL		12/31/2019 .	SCHEDULED REDEMPTION		141,730	141,730	140,880	141,459		271		271		141,730				856	12/06/20
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3		04/09/2019	SCHEDULED REDEMPTION		4,218	4,218	4,206	4,205		12		12		4,218				19	
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/04/2019	Various		999,347	1, 168, 408	1,163,620	1, 163,513		406		406		1, 163, 919		(164,572)	(164,572)	27,001	
58506P-AF-8	MEDPLAST HOLDINGS INC TL		12/31/2019 .	Various		1,425	1,889	1,892			1,264		1,264		1,889		(464)	(464)	22	07/02/20
45567Y-AJ-4 60935Q-AF-3	MH SUB I LLC (MICRO) TERM LOAN		12/31/2019 .	SCHEDULED REDEMPTION		24,261 2,766,290	24,261	24,063	24,046		215		215		24,261 2,766,290				125	
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TL		12/31/2019	Various			2,766,290		2,708,290		(2,006		(2,006)		2,766,290				59,486 101	03/27/20
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		12/31/2019	SCHEDULED REDEMPTION		6,782		6,748			215		215		6,782				ا ۱۱	10/19/20
63937Y-AE-1	NAVISTAR INC TERM LOAN B		10/31/2019			825		828			(3		(3)						4	11/06/20
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		10/01/2019	SCHEDULED REDEMPTION		82,444		82,312	82,364		79		79		82,444				46	12/23/20
64746P-AC-3	NEW MILANI GROUP TL		12/31/2019	SCHEDULED REDEMPTION		65,000	65,000	64,445	64,399		601		601		65,000				271	06/06/20
65340M-AN-3	NIACET CORP TL		12/31/2019 .	SCHEDULED REDEMPTION		180,015	180,015	178,698	178,615		1,401		1,401		180,015				1,080	
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		12/31/2019 .	Various		1,043,674	1,047,424	1,042,862	1,042,715		382		382		1,043,097		578	578	20,366	
629740-AF-7	NSM SUB HLDGS 2018 INCR TL		11/14/2019			2,985,000	2,985,000	2,968,447	2,965,135		19,865		19,865		2,985,000				252,934	
629740-AA-8	NSM SUB HLDGS TL (BABSON)		11/14/2019	Various		8,965,530	8,965,530	8,822,160	8,829,161		166 , 169		166, 169		8,965,530		00.040	00.040	759,670	
629730-AA-9 F6628D-AL-8	.NTM HLDGS LLC (NORTHSTAR TVL) TLB NUMERICABLE US TLB-12		12/31/2019 .	Various		3,061,770 5.076	3,075,139	3,034,441	2,957,601		1 , 124		1, 124		3,040,928 5,076		20,842	20,842	23,666	06/07/2
BASOSU-YL-7	OLDE THOMPSON LLC REVOLVER	. D	01/02/2019	ALLY BANK									102						7 604	05/15/2
68042*-AA-5	OLDE THOMPSON LLC TL		12/31/2019	SCHEDULED REDEMPTION		1,890,000	1,890,000	1,873,809	1,872,700		17,301		17,301		1,890,000				7,634	
68558U-AC-0	ORBIT PURCHASER LLC DD TL		.03/20/2019			(444)		1	1		2,382		2,382		1		(445)	(445)		10/19/2
68558U-AD-8	ORBIT PURCHASER LLC TERM LOAN		03/20/2019 .	Various		2,884,831	2,903,226	2,874,194	2,874,914		1,080		1,080		2,875,995			8,836	76,212	
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN		01/17/2019	Various		917,465	957,500	953,368	953,372		64		64		953,436		(35,971)	(35,971)	3,076	
BASOV4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		12/02/2019	SCHEDULED REDEMPTION		1,208,660	1,208,660	1, 192, 929	1, 193, 627		15,033		15,033	ļ	1,208,660	ļ		ļ	8,977	
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		12/31/2019	Various		344,614	346,950	346,416	346,599		816		816		346,443		(1,829)	(1,829)		01/05/2
69315J-AC-7 C8000C-AB-9	PAI HOLDCO (PARTS AUTH) INCR TL		12/31/2019 .	Various Various		691,926 1,031	696,675		693,598		237		237	·	693,835		(1,909)	(1,909).	15,046	01/05/2
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		02/13/2019	Various		7.037.461	7,036,449	6.999.555	6.999.585		36.864		36.864		7.036.449		(∠19)	(219)	b 65 069	04/30/2
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		12/31/2019	SCHEDULED REDEMPTION	1		10,316	5, 158					,00,004		5, 158				500, 3 00	06/11/2
71714D-AC-9	PHARMALOGIC HOLDINGS CORP INIT TL	1	12/31/2019	SCHEDULED REDEMPTION		19, 178		19, 140	19, 135		43		43		19, 178				99	06/11/2
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		12/31/2019	SCHEDULED REDEMPTION		5,506	5,506	5,495	5,494		12		12		5,506				28	06/11/2
73931U-AC-8	POWER STOP LLC INITIAL TL		12/31/2019	SCHEDULED REDEMPTION		60,000	60,000	59,726	59,706		294		294		60,000			ļ	99	10/19/2
69353F-AX-2	PQ CORPORATION THIRD AMEND TL B-1		12/31/2019	Various		180,413	181,426	181,879			(454		(454)		181,426		(1,013)	(1,013)	1,062	
69374N-AC-6	PRECISION VALVE CORPORATION TL		12/31/2019 .	SCHEDULED REDEMPTION		37,643	37,643	37,477	37,464		179		179		37,643			·	353	
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		12/31/2019 .	SCHEDULED REDEMPTION			75,000	74,250							75,000		/4 540	/4 540)		01/02/20
76100L-AH-5 761520-AY-1	RESEARCH NOW GROUP INC TL		12/31/2019	Various	+	6,046 4.528	7,595 4,588	7,629 3,602	3.020		5, 130 1,050		5, 130 1,050		7,595 4,588		(1,549)	(1,549)	74 44	
761520-AY-1 76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		12/31/2019	Various			4,588	3,602	3,020		(215		(215)		3,264,401		(60)	(60)		02/05/20
74968E-AB-0	RMP ACQUISITION INC TL		12/31/2019 .		†			3,264,421	3,204,616		721		721		191,968		(10,002)	(13,052)	3,433	
77313D-AN-1	ROCKET SOFTWARE INC TL		12/31/2019	Various		155,259		161,251	101,240		2,164		2, 164		160,812		(5,553)	(5.553)	1, 122	
BASOUL-6R-2	ROVER 180 FUNDING LLC DDTL		.08/20/2019	Various		187,500	187,500	187,500	187,500						187,500			, , , , , , , , , , , , , , , , , , , ,	13,241	
74966F-AJ-2	RP CROWN PARENT ITL		12/30/2019	SCHEDULED REDEMPTION		7,673	7,673	7,663			10		10						30	10/12/2
74966U-AP-5	RPI FINANCE TRUST TLB-6		12/31/2019	SCHEDULED REDEMPTION		67,414	67,414	67,214	67, 191		224		224		67,414				179	03/27/20
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B			SCHEDULED REDEMPTION		28,507	28,507	28,426	28,423		84		84		28,507				128	06/21/20
81727P-AB-2	SENSATA TECH FIN 10TH AMEND TL	1	12/31/2019	SCHEDULED REDEMPTION	1	1.033	1.033	1.033	1	ĺ	1 (1)	L(1)	1	1.033	1		1	2	09/20/20

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current \	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL	cigii	09/20/2019	Various	Stock	724,647	723,459	723,859	723,953	Decrease	(232)	Recognized	(232)	value	723,720	Disposai	927	927	22,100	10/14/2021
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D		Various		1.916.083	1,970,000	1,966,232	1,965,932		349	'	349		1.966.280		(50.197)	(50, 197)	63,951	07/31/2025
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		12/31/2019	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250					09/30/2026
82988*-AA-2	SITUS GROUP HOLDINGS CORP TLB		.06/28/2019	Various		4,828,958	4,828,958	4,810,392	4,807,020		21,939		21,939		4,828,958				160,736	02/27/2023
83172D-AL-3	SMILE BRANDS INC 1ST LN TL		12/31/2019 .	SCHEDULED REDEMPTION		55,250	55,250	54,754	54,713		537		537						328	10/12/2024
83172D-AJ-8	. SMILE BRANDS INC DDTL		12/31/2019 .	SCHEDULED REDEMPTION		9,808	19,616	9,808	1,865		668		668		9,808				198	10/12/2024
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		12/31/2019 .	Various		1,591	2,539	2,546			1,963		1,963		2,539		(948)	(948)	7	04/16/2025
855031-AQ-3 N8233B-AC-6	STAPLES INC TL		12/23/2019 .	Various	·	505,545 13.695	523,400	511,571 13.947			119		119	}	511,690		(6, 145)	(6, 145)	2, 111	
N8233B-AC-6 85788B-AF-1	STARS GROUP HOLDINGS BY USD TLSTEAK N SHAKE OPERATIONS INC TL	υ	12/31/2019 .	Various Various		13,695	13,860	13,947	7.873		2.999		2.999		13,860		(165)	(165).	195 77	07/10/2025
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		12/31/2019	Various		7,014	7,614	7.519			1.520		1,520				(201)	(600)		03/19/2021
87422L-AJ-9	TALEN ENERGY SUPPLY INITIAL TL		08/09/2019	Various		(2,677)	, ,014	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, , 320		1,520		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(2,677)	(2,677)	الا	04/15/2024
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		12/31/2019	SCHEDULED REDEMPTION		1,250	1,250	1,238			13		13		1,250			[6	07/08/2026
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		12/27/2019 .	Various		7,025	7,634	7,649			(15)		(15)		7,634		(609)	(609)	25	05/01/2024
88023H-AC-4	TEMPO ACQUISITION ITL		12/31/2019 .	Various		6, 157	7,634	7,637			3,323		3,323		7,634		(1,477)	(1,477)	24	05/01/2024
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		10/31/2019	SCHEDULED REDEMPTION		1,000,000	1,000,000	995,227	996,786		31,015		31,015		1,000,000				13, 157	09/05/2021
88078F-BH-0	TEREX CORP INCREMENTAL US TL		12/31/2019	SCHEDULED REDEMPTION		18, 111	18,111	18,048	18,042		69		69		18, 111				81	01/31/2024
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		12/30/2019 .	SCHEDULED REDEMPTION		4,933,969	4,971,156	4,933,597	4,897,925		14,933		14,933		4,933,948		20	20		08/24/2023
27943U-AJ-5 C7008#-AB-6	. THE EDELMAN FINANCIAL CNTR INTL TL		12/31/2019 .	Various SCHEDULED REDEMPTION		6,977 84,142	7,519 84,142	7,535 83,567	83.487		(17)		(17)		7,519 84,142		(541)	(541)	24	07/21/2025
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLBTHE ORIGINAL CAKERIE LTD CNTLB		12/31/2019	SCHEDULED REDEMPTION		59,935	59,935		59,476		459		459		59,935					07/20/2022 07/20/2022
C/000#-AU-4	THE ORIGINAL CANERIE EID ONIED		12/31/2019 .	BNP PARIBAS SECURITIES															402	01/20/2022
88724X-AC-1	TIME MFG ACQUISITION LLC TL		.01/02/2019	CORP															12.518	02/03/2023
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		12/31/2019	Various		3, 188	3,394	3.398			181		181		3,394		(206)	(206)	13	08/14/2024
89155Q-AH-1	TOUCHTUNES INTERACTIVE INCRM TL		12/31/2019	SCHEDULED REDEMPTION		10, 178	10,178	10,178	10, 178						10, 178				44	05/28/2021
89155Q-AC-2	. TOUCHTUNES INTERACTIVE INITIAL TL		12/31/2019 .	Various		2,533,958	2,532,348	2,525,184	2,524,269		1,039		1,039		2,525,308			8,649		05/28/2021
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		11/15/2019	Various		4, 162, 798	4, 167, 900	4, 159, 986	4, 159, 424		1, 194		1, 194		4, 160, 618		2, 180	2, 180	103,573	
89334G-AX-2	TRANS UNION TLB-5		12/31/2019 .	SCHEDULED REDEMPTION		25,680	25,680	25,635			45		45		25,680					11/16/2026
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		12/31/2019	Various		3,003,564	3,022,314	2,997,701	2,995,003		3,649		3,649	·	2,998,651		4,912	4,912	29,881	06/09/2023
896160-AA-5 89787R-AG-7	TRIDENT MARITIME TLTRUGREEN LIMITED PARTNERSHIP TER		05/14/2019 .	SCHEDULED REDEMPTION Various		7,364	270,833	268,366	268,281				2,553				(136)	(136)	5,652	06/04/2024
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		12/31/2019	Various		2,349	2,568	2.581			(13)		(13)		2.568		(219)	(219)		04/29/2026
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			(213)	29,671	
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		12/31/2019	SCHEDULED REDEMPTION		194,798	194,798	193,882	194, 172		27,021		27,021		194,798				545	10/04/2021
90320E-AC-7	UOS LLC INITIAL TERM LOANS		12/31/2019	Various		2,063	2,551	2,583			1,553		1,553		2,551		(488)	(488)	17	04/18/2023
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		12/31/2019 .	Various		6,561	7,576	7,612			2,545		2,545		7,576		(1,015)	(1,015)	19	02/28/2025
92531H-AB-3	. VERSCEND HOLDING CORP TLB		12/31/2019	Various		1, 152	1,259	1,269			(9)		(9)	ļ	1,259		(108)	(108)	7	08/27/2025
93369P-AB-0	WAND NEWCO 3 INC AKA CALIBER		12/31/2019 .	Various	·+	1,664	2,500	2,519			(19)		(19)	}	2,500		(836)	(836)	6	02/05/2026
56356X-AE-9 96244U-AB-3	WELBILT INC FKA MANITOWOC TLB		08/05/2019	COST OF CARRY	·· 	(309)	125.313	126.095			(1,943)		(4.040)	}	124 . 152		(309)	(309).		10/23/2025
96244U-AB-3 92210M-AX-2	. WHATABRANDS LLC TERM B LOAN		12/31/2019 .	Various		125,225	125,313				(1,943)	'	(1,943)		124, 152		1,073	1,0/3	1,444	08/02/2026
92210M-AX-2 92937J-AM-5	. WP CPP HOLDINGS INITIAL TL		01/15/2019	Various	··†	4.553	5.025	5.022			7		7	ļ	5.025		(472)	(472)	, 444	04/30/2025
98920U-AK-0	ZEBRA TECHNOLOGIES CORPORATION TLB	1	04/11/2019	Various		643, 167	643,230				389		389	[639,397		3,770	3,770	9,929	
	Subtotal - Bonds - Unaffiliated Bank L	oans				154,885,925	165,760,973	162,268,221	156,914,915		678,039	7,835,274	(7, 157, 236)		155,235,655		(716,050)	(716,050)	4, 183, 662	XXX
	Total - Bonds - Part 4					4,287,514,260	4,295,068,813	4,247,533,180	4.026.128.706	920.280	7.384.207	8,191,770	112,717		4,244,772,825	22.453	15,934,326	15.956.779	169,675,757	XXX
	Total - Bonds - Part 5					1.191.209.710	1.060.311.408	1.172.965.285	4,020,120,700	920,200	(216.970)		(216.970)		1.172.948.896	22,400	17.647.625	17.647.625	9.569.255	XXX
					-		, , , ,	, , , , , ,	4 000 400	200	. , , ,	'	. , , ,	 		20.75		, , .	-,,	
	Total - Bonds	In	05 (04 (0040	IV:-	11 000 000	5,478,723,969	5,355,380,221	5,420,498,465	4,026,128,706	920,280	7,167,237		(104,253)	(40, 007)	5,417,721,721	22,453	33,581,951	33,604,404	179,245,012	۸۸۸
S50767-05-2 S54971-68-4	HENKEL VORZUG VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	05/21/2019 .		11,238.000	1,104,956 502,878	1.00 1.00	1, 143, 991 488, 273	1, 122, 425 498, 702	119,214		43,943	75,271 (3,868)	(40,087)(2,119).	1,143,991	10,410	(49,445) 22,279	(39,036). 14,605	17,255 9,927	
		D					1.00		496,702			3,868	(3,008)	(2, 119)	488,2/3	(1,0/4)		14,005	9,927	
	Subtotal - Preferred Stocks - Industria	ar and	iviiscellane	ous (Unamiliated) Pe	erpetuar		VVV	,						,						VVV
Preferred			_	LINUAL DANK OF		1,607,834	XXX	1,632,265	1,621,127	119,214		47,811	71,403	(42,206)	1,632,265	2,736	(27, 166)	(24,430)	27,182	XXX
29278N-AA-1	ENERGY TRANSFER PARTNERS LP		04/15/2019	UNION BANK OF SWITZERLAND	508.000.000	469.578	100.00	400 005	400 500		7		27	1	493,565		(23.988)	(00,000)	47 700	[]
29278N-AA-1 SBJ02V-94-9	ROLLS-ROYCE HOLDINGS PLC		04/15/2019 .	Various	1,991,550.000		1.00.00	493,395	493,538		2/		······ ²⁷	·	493,565	(365)	(23,988)	(23,988)(365).	17,798	
SBFCMW-35-6	ROLLS-ROYCE PREF C SHARE	B		TENDER OFFER	1,290,300,000	1.647			1.433	210			210	}		(207)	211	(303)		·

SCHEDULE D - PART 4

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
							_			11	12	13	14	15				-		
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Disposal		on Disposal	Disposal	Year	Date
	Subtotal - Preferred Stocks - Industria	_				Sideration	i ai vaiue	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	value	Date	Disposai	on Disposar	Disposai	rear	Date
Preferred		ai anu	Miscellane	ous (Unamiliateu) Re	edeemable	470 005	xxx	407 570	404.074	040	07		000		407.740	(570)	(00.777)	(04.040)	47 700	~~~
	Total - Preferred Stocks - Part 4					473,395 2.081,229	XXX	497,573 2.129,838	494,971 2.116.098	210 119.425	27 27		238 71.641	(42,206)	497,743 2.130.008	(572) 2, 164	(23,777)	(24,348) (48,779)	17,798 44.980	XXX
						, , , .	XXX		2,116,098	119,425	2/	,		. , ,	, , ,	(11.098)	(- ,,	. , .,	3.347	
	Total - Preferred Stocks - Part 5 Total - Preferred Stocks					719, 169		718,286				36,929			681,727	(,)	48,540	37,442		
89999999. 88579Y-10-1		1	00/00/0010	W:	9,265.000	2,800,398 1,549,318	XXX	2,848,123 1,360,937	2,116,098 1,765,353	119,425	27	84,740	34,712		2,811,735 1,360,937	(8,933)	(2,404)	(11,337)	48,328 34,425	
000/91-10-1	OIII COINTAINI		08/29/2019 .	BANK OF AMERICA/MERRILL		1,348,318	·	1,300,937		(404,410)	'		(404,410)		, 300, 937		100,381	100,381		
SB0L4L-M9-7	888 HOLDINGS PLC	. В	03/21/2019 .	LYNCH	47,877.000	104,360	[96,204	106,708	(10,500)	L		(10,500)	(4)	96,204	3,422	4,734	8, 156		
				BANK OF AMERICA/MERRILL	.]		1									,		·		
G0013T-10-4	AA PLC	. B	01/31/2019 .	LYNCH	45,887.000	50,050	ļ	43,831	43,831	(383)	ļ		(383)		43,831	763	5,456	6,219		
002824-10-0	ABBOTT LABS	·	12/03/2019 .	. Various		604,356	}	410,795	526,273	(115,479)	<u> </u>		(115,479)		410,795		193,561	193,561 .	6,941	
00287Y-10-9 SB61D2-N6-2	ABBVIE INC		12/03/2019 .		4,068.000	297,439		270,235 241,347				341	(103,737)	6.694	270,235	(8.750)	27,203	27,203257,042	12,791	
ODU IDZ-140-Z	AUAUTA MINING FLG	. I D		BANK OF AMERICA/MERRILL	100, 171.000					(107,943)			(157,943)	ນ,094	241,34/	(0,750)	200,793	231,042		
G1151C-10-1	ACCENTURE PLC		12/03/2019	LYNCH	5.000	939		618	705	(87)			(87)		618		321	321	8	
				CITIGROUP GLOBAL																
S55791-07-3	ACCIONA	. B	09/24/2019 .	. 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	
00507V-10-9	ACTIVISION BLIZZARD INC		12/13/2019	CITIGROUP GLOBAL MARKETS	6,435.000	351,099		235.585	299,678	(64,093)			(64,093)		235.585		115,513	115,513	2,381	
005098-10-8	ACUSHNET HOLDINGS CORP		12/20/2019 .	MORGAN STANLEY	713.000	23.309		23, 363	299,070	(04,093)	'		(04,093)	·	235,363		359	359	2,301	
00724F-10-1	ADOBE INC		10/01/2019 .	. Various		15,373		8,862	12,443	(3,581)			(3,581)		8.862		6,511	6.511		
00751Y-10-6	ADVANCED AUTO PARTS INC.		12/13/2019		32.000	4,947		5,039	5,039						5,039		(91)	(91)	4	
				BANK OF AMERICA/MERRILL	-															
007903-10-7	ADVANCED MICRO DEVICES INC		01/31/2019 .		13,243.000	323, 191		244,466	244,466						244, 466		78,725	78,725		
S59273-75-5 00130H-10-5	AEGON	. B	05/21/2019 .	. Various	30,378.000	143,985		141,650					8,864	(8,864)	141,650	6,455	(4, 120)	2,335 . 1.303	3,774	
00130H-10-5	AFLAC INC.		10/01/2019 .	Various	172.000	9,624		7,477	7,836				(360)				1,303 2,148	2,148	87	
00846U-10-1	AGILENT TECHNOLOGIES INC		12/03/2019		63.000	5,058		4,072	3,238				(148)		4,072		985	985	12	
				CITIGROUP GLOBAL					•											
G0R4HJ-10-6	AIB GROUP	. B	07/09/2019 .	. MARKETS	18,337.000	76,193		75,092	77,140	(1,081)		356		(611)		(831)	1,931	1,100	3,487	
009158-10-6	AIR PRODUCTS & CHEM		12/03/2019 .	. Various	1,575.000	346,257		252,004	252,079	(75)			(75)		252,004		94,254	94,254	5,332	
S60107-02-6	AISIN SEIKI LTD	. B	08/07/2019 .	. Various	2,900.000	94,997	}	100,971	100,971	3,057		40.000	3,057	(3,057)	100,971	2,911	(8,884)	(5,974).	2,039	
S60112-00-0	AKEBONO BRAKE INDUSTRY LTD	. B	04/12/2019 .	BANK OF AMERICA/MERRILL	29,800.000	35,441		33,385	49,705	831		16,320	(15,490)	(831)	33,385	30	2,026	2,056		
F6179U-10-9	AKWEL SA	R	01/31/2019	LYNCH	5,489.000	99,216	ĺ	100,352	101,023	7			7	(678)	100,352	625	(1,761)	(1,136)		
S54583-14-1	AKZO N.V.	В	01/23/2019			966,800		964,293	1,211,914	(240,543)			(240,543)		964,293	2,508		2,508		
SBJ2KS-G2-8	AKZO NOBEL NV	. B	01/29/2019 .	. VARIOUS	0.776	67		48							48		18	19		
		L		BANK OF AMERICA/MERRILL			ĺ													
SB8HX8-Z8-3	AL NOOR HOSPITALS GROUP PLC	. B	01/31/2019 .	LYNCH	40,347.000	165,743		165,720	165,720	(12)	ļ		(12)	11	165,720	4,334	(4,311)	24		
012653-10-1 H01301-12-8	ALBEMARLE CORP		12/13/2019 04/11/2019		1,088.000	87,828	<u> </u>	83,852	83,852	ļ					83,852	/0\	3,975 17	3,975	364	
⊓U IOU I− IZ−8	ALCON TNC	D		CITIGROUP GLOBAL		l ⁴⁴	Ì	28							28	(2)	1/	16		
015271-10-9	ALEXANDRIA REAL ESTATE	.	01/04/2019 .	. MARKETS	46.000	5,218	[5,301	5,301						5,301		(83)	(83)	45	
015351-10-9	ALEXION PHARMACEUTICAL INC		11/04/2019	Various	2, 159.000	242,482		210,200	210,200						210,200		32,282	32,282		
016255-10-1	ALIGN TECHNOLOGY INC	.	12/13/2019 .	. Various	1, 105.000	224,396	ļ	228,148	208, 173			.			228 , 148		(3,752)	(3,752)		
047475 40 0	ALL FOLIANY, CORD	1	00 (04 (00 45	CITIGROUP GLOBAL			ĺ			,,							255	202		
017175-10-0 G0177J-10-8	ALLEGHANY CORP.		03/01/2019 .	. MARKETS	8.000	5,146 1,684,631	····	4,857 1,671,571	4,987 595,856	(129)	·····		(129)		4,857 1,671,571		289 13,060	289 13,060	4.484	
u∪1/1J-1U-8	ALLENGAN FLO		12/03/2019 .	Various	11,083.000	1,084,031	ļ	1,0/1,0/1							1,0/1,0/1		13,000	13,000	4,484	
02005N-10-0	ALLY FINANCIAL INC	.]	08/01/2019 .	. MARKETS	4.000	130	[126							126		4	4	1	
02079K-30-5	ALPHABET INC CLASS A		12/03/2019 .	. Various		23,882		21,267	16,719				(288)		21,267		2,615	2,615		
02079K-10-7	ALPHABET INC CLASS C	.	12/03/2019 .	Various	19.004	22,664	ļ	19,519	14,503	(1,017)			(1,017)		19,519		3, 145	3, 145		
02156K-10-3	ALTICE USA INC CLASS A	.	10/01/2019 .	. Various	38.000	1,099	ļ	1,006							1,006		93	93		
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		12/20/2019 .	. MORGAN STANLEY	620.000	21,833	····	21,796	4 557 000						21,796		38	38 .	05.007	
02209S-10-3 023135-10-6	ALTRIA GROUP INC.		09/04/2019 .	Various	31,526.000	1,555,827		1,557,061 28,933	1,557,069 36,047	(7,114)		8	(8)		1,557,061		(1,234)	(1,234).	25,227	
1020103-10-0	I DINDENI VVII IIV		110/01/2019	var I vuo	24.000	41.990	L	40.933		1	1		L	1	40.933					t

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

					Showing All L	ong-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted (Carrying Value	9	16	17	18	19	20	21
			1				-			11	12	13	14	15				<u> </u>		
										''				Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D :			Year's	Change in	Exchange						01.1.1
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	-			CITIGROUP GLOBAL																
S60666-08-8	AMCOR LTD ORD	. B	09/24/2019		34,387.000	329,949		320,555	320,762	4,532			4,532	(4,738)	320,555	(7,510)		9,394	15,416	
023608-10-2	AMEREN CORP		09/04/2019	Various	4.000	306		219	261	(42)			(42)		219		87	87	3	
02376R-10-2	AMERICAN AIRLINES GROUP INC		10/01/2019		3.000	80		81	96			15	(15)		81		(1)	(1)	1	
024061-10-3	AMERICAN AXLE MFG HLDGS		05/20/2019	GOLDMAN, SACHS & CO	3,577.000	40,974		39,705	39,705						39,705		1,269	1,269 .	52	
025537-10-1 025816-10-9	AMERICAN ELEC PWR INC		09/04/2019			6,713 736,235		6,268	579,450	(190, 151)			(190, 151)		6,268				8.093	
023010-10-9	AMELITORIN EAFTEGG GO	1	12/ 13/2019	CITIGROUP GLOBAL						(180,131)	1		(180, 131)		381,043				0,093	
025932-10-4	AMERICAN FINANCIAL GROUP INC		02/01/2019	MARKETS	52.000	4,922		4,708	4,708		I				4,708		214	214	21	
02000E 10 4	THE TOTAL STREET, AND THE STRE	1		CITIGROUP GLOBAL		7,022		4,700	,100						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
026874-78-4	AMERICAN INTL GROUP INC	.	03/01/2019	MARKETS	64.000	2,766		2,522	2,522						2,522		244	244		
03076C-10-6	AMERIPRISE FINL INC		10/01/2019	Various	6.000	798		626	626						626		172	172	17	
031162-10-0	AMGEN INC	.	12/03/2019	Various	12, 109.000	2,041,204		2, 127,778	2,355,312	(228,739)		727	(229,466)		2, 127, 778		(86,574)	(86,574).	35, 105	
		1	1	BANK OF AMERICA/MERRILL							I		1]		
Q0344G-10-1	AMP LTD	. B	01/31/2019		108,929.000	176,975		187,881	187,881	(6,098)			(6,098)	6,098	187,881	(2,003)	(8,903)	(10,906)		
				CITIGROUP GLOBAL																
032095-10-1	AMPHENOL CORP.		03/01/2019	MARKETS	36.000	3,424		2,917	2,917						2,917		507	507	8	
	ANADARKO PETE CORP		08/09/2019		49.000 4.927.000	2, 175 563, 071		2, 148 415, 490	2,148	(7.394)			(7.394)		2, 148 415, 490		27	27	7.982	
032654-10-5	ANALOG DEVICES INC		09/23/2019	various CITIGROUP GLOBAL	4,927.000	563,071		415,490	422,884	(7,394)			(7,394)		415,490		147,580	147,580		
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	D	12/13/2019		2,765.000	216, 199		210,431							210,431	(5.673)	11,441	5.768	3.870	
3D111L-20-3	ANIEGGEN BOGGT TNDEV SA IV	. D	12/ 13/ 20 13	BANK OF AMERICA/MERRILL		210, 133									210,401	(3,0/3)				
T0409R-10-6	ANIMA HOLDING ORD	В	01/31/2019	LYNCH	25,658.000	105,211		94,739	94,739	(1,608)			(1,608)	1,608	94,739	(1,630)	12, 102	10,472		
1010011 10 0	THE TOTAL OF THE T			BANK OF AMERICA/MERRILL									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , ,		(1,000)				
03662Q-10-5	ANSYS INC		12/03/2019	LYNCH	2.000	501		402							402		98	98		
	ANTERO RESOURCES CORP		04/25/2019	Various		71,972		67, 148	67,148						67,148		4,824	4,824		
	ANTHEM INC		12/03/2019	Various	8.000	2,229		1,590	1,838	(522)			(522)		1,590		639	639	12	
	AP MOLLER MAERSK B	. B	10/14/2019	Various	5.000	5,815		5,260							5,260	(74)	629	555		
037411-10-5	APACHE CORP	-	12/13/2019	Various	44,665.000	1, 111, 194		1,042,350	361,226	(077 404)	ļ		(077 101)		1,042,350		68,843	68,843	11, 166	
037833-10-0 03820C-10-5	APPLIED INDUSTRIAL TECH INC	-	12/13/2019	Various	19,028.000	4,900,116 20,270		2,325,310	2,998,164	(677 , 131)			(677, 131)		2,325,310		2,574,805	2,574,805 . 52	48,519	
	APPLIED INDUSTRIAL TECH INC	1	12/20/2019			20,270		20,218							20,218		52			
03852U-10-6	ARAMARK	1	09/04/2019	Various	223.000	8.386		6,460	6.460						6.460		1.925	1.925	56	
00208D-40-8	ARC RESOURCES LTD	В	05/21/2019	GOLDMAN, SACHS & CO	32,000.000	194,800		189,779	189,779	(3,294)			(3,294)	3,294	189,779	(71)			5,099	
L0302D-21-0	ARCELORMITTAL SA	. B	09/24/2019	Various	29,755.000	444,809		490,576	251,868	1,994		5,591	(3,597)	(1,994)	490,576	(7,993)	(37,774)		2,073	
G0450A-10-5	ARCH CAPITAL GROUP	.	09/04/2019	Various	16.000	610		542							542		68	68		
	ARCHER DANIELS MIDLAND CO		11/01/2019		170.000	7, 132		6,936	6,064			25	(25)		6,936		196	196	171	
040413-10-6	ARISTA NETWORKS INC	-	11/04/2019		3.000	679		658			ļ				658		20	20		
040705 40 0	ADDOM ELECTRONICO INC	1	11/04/0040	CITIGROUP GLOBAL	0.000	40.1		400			I				400			22		
042735-10-0 363576-10-9	ARROW ELECTRONICS INC ARTHUR J GALLAGHER & CO		11/01/2019		2.000 75.000	161 6.812		138 5.067	5,528	(460)			(460)		138 5.067		23 1.745	231,745	62	
303370-10-9	ANTHUN J VALLAUNEN & UU		11/01/2019	VariousBANK OF AMERICA/MERRILL	/5.000	0,812		5,00/		(400)	1		(400)		5,00/		1,745	1,745		
SB39VJ-C9-7	ARYZTA	R	01/31/2019	LYNCH	177,240.000	197,998		178,319	195,705	(15,781)			(15,781)	(1,605)	178,319	(768)	20,448	19,680		
050010 05 7	7411 2 111	D		BANK OF AMERICA/MERRILL	177,240.000				130,703	(15,761)			(15,761)	(1,003)		(700)	20,440			
J0242P-11-0	ASAHI KASEI CORP	В	08/07/2019	LYNCH	20 , 100 . 000	179,587		207,018	207,018	6,267			6,267	(6,267)	207,018	13, 145	(40,576)	(27,431)	2,672	
				CITIGROUP GLOBAL		•					1								•	
N07059-20-2	ASML HOLDING N.V.	В	10/14/2019	MARKETS	5.000	1,302		517	784	(342)			(342)	75	517	(62)	847	785	10	
				BANK OF AMERICA/MERRILL							1									
\$30927-25-5	ASOS PLC	. B	01/31/2019	LYNCH	1,300.000	56,052		37,700	37,700	1	ļ		1	(1)	37,700	990	17,362	18,352		
045327-10-3	ASPEN TECHNOLOGY	-	.12/20/2019	MORGAN STANLEY	184.000	22, 159		22,087			ļ				22,087		72	72		
000704 00 0	ACCOON DRIT FOODS ORD ORDS OFGS	, n	07/00/00/0	CITIGROUP GLOBAL MARKETS	0 000 000	470 700		450.000	450.000	_	I		_	(0)	450 000	(0.710)	05 700	00 001	0.470]
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	В	07/09/2019	MARKETS	6,020.000	179,700		156,638	156,638	6			5	(6)	156,638	(2,718)	25,780	23,061	3,478	
J96216-12-2	ASTELLAS PHARMA INC	R	08/07/2019	LYNCH	15,600.000	229,031		199,274	199,275	(5,621)	I		(5,621)	5.621	199,274	(5, 255)	35,012	29,757]
	AT&T INC	υ	12/03/2019		57.000	229,031		1,643	1.398		1		(3,021)	120, لا	1,643	(3,233)	35,012	29,757	76	·
00E0011 10 E		1		CITIGROUP GLOBAL			•	,040	, 090		[
G0684D-10-7	ATHENE HOLDING LTD		03/01/2019			2,942		2,629	2,629	L	L				2,629		313	313		
						,0.12		, 020				P		r			p			

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwi	se DISPOS	SED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In B	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation		-			Value at	Gain	Realized	Total Gain	Received	tractual
		Гог	Diamagal	Nama		Con					(Amor-	Temporary	Carrying	Adjusted						
Identi-	5	For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				CITIGROUP GLOBAL																
SBD97B-N2-3	ATLAS COPCO A	B	12/09/2019	MARKETS	75.000	2,860		1,781	1,781	(32))		(32)	32	1,781	(149)	1,228	1,079	42	
0.40500 40 5	ATMOS EMEDOV CORD		00 /44 /0040	CITIGROUP GLOBAL	F7 000	0.005		4.054	F 00F	(004)			(004)		4.054		4 004	4 004		
049560-10-5 S54855-27-5	ATMOS ENERGY CORP.		08/14/2019	MARKETS		6,235 71,484		4,954 80.138	5,285	(331))		(331)	(634)	4,954 80.138	(1,244)	1,281	1,281	58	
052769-10-6	AURUBIS AG	В	09/23/2019	GOLDMAN, SACHS & CO Various	1,409.000			181,211	181,211					(634)	181,211	(1,244)		(8,654)	2,093	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		12/03/2019	Various	14.000	214,676		1,836	1,836						1.836		33,400	319	11	
0300 13-10-3			12/03/2019	BANK OF AMERICA/MERRILL	14.000	2, 133		1,000							1,000		دا لا	פוע		
Q1210C-14-1	AUTOMOTIVE HOLDINGS GROUP LTD	В	01/31/2019	LYNCH	115,170.000	130.682	I	126,484	126,484	(4, 105))		(4, 105)	4, 105	126,484	(1,349)	5,546	4, 198		
41E100 17 1	TO STATE HOLD HOW SHOW ETD			CITIGROUP GLOBAL			Ī	120, 404	120,404		<u>'</u>		, , , , , , , , , , , , , , , , , , , ,	,, 103	120,704	(1,043)		, 130		
05329W-10-2	AUTONATION INC DEL		03/01/2019		82,000	2.861	L	2,927	2.927	L	L	. [L	[2.927	L	(67)	(67)		L
053332-10-2	AUTOZONE INC		09/04/2019		124.000	105,902		104,336	101,439						104,336		1,566	1,566		
053484-10-1	AVALONBAY CMNTYS INC		.09/04/2019	GOLDMAN, SACHS & CO	3.000	648		514							514		135	135	9	
				BANK OF AMERICA/MERRILL																
SBGDW1-34-3	AVEO GROUP UNITS	B	01/31/2019	LYNCH	88,761.000	103,370		99,980	99,980	(3,245))		(3,245)		99,980	(1,066)		3,390		
G0683Q-10-9	AVIVA ORD GBPO.25	. B	08/30/2019		74,291.000	338,987		355,287	355,287	1,514			1,514	(1,514)	355, 287	(7,878)	(8,422)	(16,300)	21,856	
				BANK OF AMERICA/MERRILL																
F06106-10-2	AXA	B	01/31/2019		4,320.000	99,896		93, 128	93, 128	1 , 165			1, 165	(1, 165)	93, 128	1, 130	5,637	6,767		
05722G-10-0	BAKER HUGHES CO		08/29/2019		9,558.000	209,077		205,210	205,497	(287))		(287)		205,210		3,867	3,867	5, 161	
G3224V-10-8	BALFOUR BEATTY PLC	B	04/12/2019		44,016.000	153,047		139,755	139,754	(8,784))		(8,784)	8,784	139,755	(4,656)		13,293		
058498-10-6	BALL CORP COM		09/04/2019		27.000	1,734		1,241	1,241						1,241		493	493	5	
00/4/05 1/0 5	DAMES DRU		04 (04 (0040	BANK OF AMERICA/MERRILL		440.070		544.070	544.070	(0.740)			(0.740)	0.700	544.070	(0.050)	/00 000	(70.004)		
SBYMD5-K9-5 E15819-19-1	BANCO DE SABADELL S.A.	. B	01/31/2019	LYNCH	228,904.000	442,279		514,970 192,696	514,970	(8,740))		(8,740)		514,970	(8,859)		(72,691)	149	
S57059-46-1	BANCO SANTANDER SA EUR 0.5	. B	12/24/2019	Various	319,731.460	192,388 1,433,130		1,442,778	186,426 1,452,134	1,662			1,476	(1,476)	192,696 1,442,778	(27,788)	(1,748)	(308)	39,061	
060505-10-4	BANK AMER CORP COM	D	12/03/2019	Various Various		24,019			1,452,154	1,002			1,002	(11,010)		(21,100)	1,953	1,953		
064058-10-0	BANK NEW YORK MELLON CORP		08/29/2019	Various	13.941.000	581.492				(102,342))		(102,342)		553.861		27.632	27,632	12.129	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM		07/29/2019	Various	10.579.000	568,541		504.238	527,091	(66,257)	, ,		(66,257)		504,238	(20,567)	84,870	64.303	17.507	
020702 01 1				BANK OF AMERICA/MERRILL						(00,201)	,					(20,00.)				
SBF4HY-T8-2	BANK OF GEORGIA GROUP PLC	В	03/21/2019	LYNCH	5,373.000	117,588		89,678	94,229	(4,547))		(4,547)	(4)	89,678	3, 190	24,720	27,909		
06652K-10-3	BANKUNITED INC		12/20/2019	MORGAN STANLEY	589.000	21,880		21,852	,==-		<u></u>			,	21,852		28	28		
G08036-12-4	BARCLAYS ORD GBPO.25	. B	08/07/2019	Various	358,290.000	701,237		683,082	686,849	28			(3,741)	(27)	683,082	(11,854)	30,009	18,156	18,646	
S20246-44-3	BARRICK GOLD CORP COM NPV	B	09/23/2019	Various	14,219.728	170,609	ļ	189,282	191,870	(5,931))		(5,931)	3,330	189,282	(70)		(18,673)	846	
071813-10-9	BAXTER INTL INC		12/03/2019	Various	134.000	10,248	ļ	8,695	7,438	(342))		(342)		8,695		1,554	1,554	39	L
S50692-11-0	BAYER AG ORD NPV	B	08/07/2019	Various	20,360.000	1,304,821		1,335,242	1,092,644	5,937				(5,937)	1,335,242	(17, 183)		(30,421)	32,597	
054937-10-7	BB+T CORP		12/09/2019	Various	19,967.000	733,244		733,213		(131,757))		(131,757)		733,213		31	31	34, 136	
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	08/30/2019	Various	155,367.000	765,342	ļ	822,657	823,301	6,005	.}		6,005	(6,649)	822,657	(11,206)	(46, 109)	(57,315)	22,655	
075887-10-9	BECTON DICKINSON		09/23/2019		1,626.000	412,061	}	348,484	366,370	(17,886)	<u>}</u>		(17,886)		348,484	(0.005)	63,576	63,576	3,756	
S51074-01-1	BEIERSDORF AG	B	04/12/2019	Various CITIGROUP GLOBAL	418.000	44 , 120	····	43,528	43,560	(2,996)	' 	32	(3,028)	2,996	43,528	(3,365)	3,957	593		
S00904-98-7	BELLWAY PLC	D	07/09/2019	MARKETS	3,666.000	125, 117	1	117.426	117,426	-	1		-	(5)	117,426	(2,038)	9,729	7,691	2,323	J
084423-10-2	BERKLEY W R CORP COM	. D	07/09/2019	Various	3,666.000			4.939	5,026					(5)	4.939	(2,038)	1.875		2,323	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		05/01/2019	Various	4.000		İ	4,939		(129)	(-	(129)		4,939		1,875	1,875		
086516-10-1	BEST BUY CO INC		12/03/2019		112.000	7,675		6. 139	5,031	(129)	,		(129)		6.139		1,535	1.535	Ω	
S61446-90-2	BHP BILLITON LTD COMN STOCK	В	09/24/2019		3,094.000			48,279	74,559	(38,565))		(38,565)	12,285	48,279	(8,399)		29,763	7,244	
				CITIGROUP GLOBAL							,		(35,000)			(5,000)		20,700	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
G1093E-10-8	BIG YELLOW GROUP PLC	В	12/13/2019	MARKETS	33,440.000	443,438	L	372,016	372,016	(23,382))		(23, 382)	23,383	372,016	(28, 177)		71,422	11,518	
09062X-10-3	BIOGEN INC		09/04/2019	Various	5,843.000	1,337,580		1,370,590	1, 184, 120	(91,497))[162,468			1,370,590		(33,009)	(33,009)		
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		12/20/2019	MORGAN STANLEY	880.000	19,792		20,868							20,868		(1,076)	(1,076)		
09227Q-10-0	BLACKBAUD INC		12/20/2019	MORGAN STANLEY	285.000	22,547	ļ	22,518		ļ	ļ	.	ļ	ļ	22,518	ļ	29	29		ļ
09228F-10-3	BLACKBERRY LTD	. B	07/08/2019	Various		63,779	ļ	63,650	63,650	(1,105))		(1, 105)		63,650	1,614	(1,485)	129		
09247X-10-1	BLACKROCK INC		10/01/2019	Various	1,008.000	449,682		373,878	394,784	(22, 140))		(22, 140)		373,878		75,804	75,804	9,959	·
Q1415L-10-2	BLUESCOPE STEEL LTD	B	05/21/2019	GOLDMAN, SACHS & CO	7,631.000	64,634		58,880	58,880	(1,911))		(1,911)	1,911	58,880	(2,884)	8,638	5,754	324	
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	11/05/2019	Various	40,000.000	140,950	ļ	148,671	148,671	(354))		(354)		148,671	(525)		(7,722)	4,712	
097023-10-5	BOEING CO		11/01/2019	Various	54.000	20,427	ļ	12,683	17,415	(4,732))		(4,732)		12,683		7,744	7,744	74	
W2R820-11-0	BOLIDEN	B	05/23/2019	Various	4, 105.000	80,811		86,574	88,889	(1, 133))		(1, 133)	(1, 182)	86,574	(5,763)		(5,763)	3, 174	
SBK0VH-K1-9	BOLIDEN REDEMPTION SHARES	B	06/25/2019		4, 105.000	1,600		1,942			J				1,942	(59)		(341)		
09857L-10-8	BOOKING HOLDINGS INC		12/13/2019	Various	474.000	935,454	1	662, 136	816,427	(154, 291))[. 1	(154, 291)	11	662, 136	1	273,318	273,318		L

				;	Showing All L	₋ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (16	17	18	19	20	21
	_	ľ			· ·	· '	Ü		10	11	12	13	14	15		.,	10	10	20	
										''	12	13	17	Total						
												0	T-4-1						Bond	
												Current	Total	Foreign	5					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal		Year	Date
	2 000.154.011	0.9	2010	BANK OF AMERICA/MERRILL		0.00.00.0		7 101441 0001	7 0.00	Decircuse	71001011011	rtocognizou	(111-12-10)	Value	2010	2.opeca.	on Biopoda	Diopoca.		Date
S62186-70-5	BORAL LTD	В	01/31/2019		27,825.000	99.015		96.769	96.769	(3, 141)			(3, 141)	3, 141	96.769	(1,032)	3,278	2,246		
	BORG WARNER INC.		10/01/2019		35.000	1, 189		1,103							1, 103	,	87	87	6	
				CITIGROUP GLOBAL																
101121-10-1	BOSTON PPTYS INC		12/13/2019		1,040.000	140,506		117,052	117,052						117,052		23,454	23,454	3,952	
				BANK OF AMERICA/MERRILL																
F11235-13-6	. BOURBON CORPORATION SA	B	01/31/2019			35,639		35,983	35,983	(623)			(623)	623	35,983	(631)	286	(344)		
L		L		CITIGROUP GLOBAL							I			,		,]
F11487-12-5	BOUYGUES SA	. B	07/09/2019		2,469.000				88,455	700	ļ		543	(700)		(977)	1,817	840	3,991	
S07980-59-2 104674-10-6	BP PLC BRADY CORPORATION	. B	08/30/2019		350 , 166 . 000	2,220,478		2, 179,446 19,315	2,211,796	(219,769)			(219,769)	187,419	2, 179, 446 19, 315	(230,579)		41,033	87,113	
104674-10-6 Q6634U-10-6	BRAMBLES	B	12/20/2019	MORGAN STANLEY DISTRIBUTION	337.000	19,388 4,769		19,315							19,315	(71)	73	73 (71)		
110122-10-8	BRISTOL MYERS SQUIBB CO	0	12/13/2019	Various	37.026.000	4,769		1.864.572	1.195.956		·				1.864.572	······(/ 1)	(10,661)	(10,661)	11.599	
G1510J-10-2	BRIT AMER TOBACCO ORD GBPO.25	R	08/30/2019	Various		1,737,262		1,596,599	1, 195,956	56	İ		56	(56)	1.596.599			140,663	28,494	
G15540-11-8	BRITISH LAND COMPANY PLC	B	09/24/2019	Various	92.871.000	649,466								(30)	577.806	10.676	60.984	71,660	20,434	
11135F-10-1	BROADCOM INC	J	12/13/2019		904.000	269,979		134,555	229,869	(95,314)			(95,314)		134,555		135,424	135,424	7,057	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		.05/02/2019			6,395		4,784	5,294	(510)			(510)		4,784		1,611	1,611	53	
	DIOLOGICA TITUTO TIE COLOTTO CO	1	20, 02, 2010	CITIGROUP GLOBAL		,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(010)			(0.0)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, •	,		
115637-20-9	. BROWN FORM AN CORP CLASS B		09/23/2019	MARKETS	3, 144.000	198, 178		148,554							148,554		49,624	49,624	1,566	
117043-10-9	BRUNSWICK CORP.		12/20/2019	MORGAN STANLEY	287.000	17,661		17,318							17,318		344	344		
G16612-10-6	BT GROUP PLC ORD GBPO.05	B	08/07/2019		133, 112.000	404,201		403,654	403,654	16			16			10,602	(10,056)	547	8,046	
G16962-10-5	BUNGE LTD		10/01/2019		1,481.000	78,004		78,595	77,916				(539)		78,595		(591)	(591)	752	
12541W-20-9	. C.H. ROBINSON WORLDWIDE INC				63.000	5,209		5,278	5,298	(19)			(19)		5,278		(69)	(69)		
12709P-10-3	. CABOT MICROELECTRONICS CORPORATION		12/20/2019		140.000	20,007		19,247							19,247		760	760		
127097-10-3	. CABOT OIL + GAS CORP COM		11/01/2019		6,836.000	117,748		151,946	152,785	(839)			(839)		151,946		(34, 198)	(34, 198)	1,709	
107007 10 0	CADENCE DECICAL OVETENO INC		07/03/2019	BANK OF AMERICA/MERRILL	0.000	150		139							139		44	44		
127387-10-8	. CADENCE DESIGN SYSTEMS INC		07/03/2019	BANK OF AMERICA/MERRILL	2.000	150		139							139		11			
019884-10-7	CALTEX AUSTRALIA ORD	D	01/31/2019		8,660.000	167.093		155,342	155,342	(5,042)			(5,042)	5.042	155.342	(1.656)	13.407	11,751		
133131-10-2	CAMDEN PROP	D	09/04/2019		7.000	741		589	616	(27)			(3,042)		589	(1,050)	152	152	19	
S21661-60-8	CAMECO CORP COM	R	04/12/2019		4,142.000			46.946	46,946	(815)			(815)		46,946	345	1,458	1,803		
021001 00 0	ONNECO CON	D		CITIGROUP GLOBAL						(013)			(013)	013			, 400	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
S21705-25-6	CANADIAN IMP BANK COM NPV	В	09/23/2019	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	
14040H-10-5	. CAPITAL ONE FINL CORP		09/23/2019	Various		690,546			647,655						647,655		42,891	42,891	43	
14149Y-10-8	CARDINAL HEALTH INC		08/29/2019	Various	3,081.000	153,940		137,413	137,413						137,413		16,528	16,528	1,467	
143658-30-0	. CARNIVAL CORP		11/04/2019	Various	15,338.000	699,672		688,672	756,065	(47,705)		19,795	(67,499)		688,672		11,001	11,001	17,549	
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	11/05/2019		1,552.000	78,814		74,380	74,380	3	ļ		3	(3)	74,380	(3)	4,437	4,434	779	
146229-10-9	. CARTER'S INC		12/20/2019		228.000	25, 164		24,690		ļ	ļ	.	ļ	ļ	24,690	ļ	474	474		
148806-10-2	. CATALENT INC		12/20/2019	Various		18,850		18,059							18,059		791	791		
149123-10-1	CATERPILLAR INC		00 (00 (0040	CITIGROUP GLOBAL MARKETS	0.700.000	055 400		187,977	054 470	(100, 100)	I		(100, 100)		107 077		167,211	107 044	7 007	
149123-10-1	. UNIENTILLAN INU		09/23/2019	CITIGROUP GLOBAL	2,766.000	355, 189		187,977	351,476	(163,498)			(163,498)	·	187,977		16/,211	167,211	7,607	
12503M-10-8	CBOE GLOBAL MARKETS INC		01/04/2019	MARKETS	14.000	1,377		1,370	1,370		I				1,370		7	7		
124857-20-2	CBS CORP C LASS B		12/05/2019		4,984.000	230.593		209.392	217,900	(7.577)		932	(8,509)		209.392		21,201	21,201	2.992	
S21715-73-5	CDN NAT RES COM NPV	B	08/06/2019		243.000	5,781		5,861	5,861	(248)			(248)		5,861	(54)		(80)	168	
				CITIGROUP GLOBAL						[[[
S21806-32-8	. CDN NATL RAILWAYS COM NPV	В	09/23/2019	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	
12514G-10-8	CDW CORP/DE		12/03/2019	Various	10.000	1,078		746	811	(65)			(65)					332	5	
151020-10-4	. CELGENE CORP.		11/20/2019	Various	11,076.000	1,203,045		709,861	709,861						709,861		493, 184	493, 184		
15135B-10-1	CENTENE CORP		12/13/2019		1,856.000	106,723		81,083	5,650	(640)	ļ	128	(767)		81,083		25,639	25,639		
15189T-10-7	. CENTERPOINT ENERGY INC		10/01/2019		205.000	5,878		5,685	5,787	(102)	ļ		(102)		5,685		193	193		
105505 :	OFFITPU HPAN PAN WAY	_	00.40	CITIGROUP GLOBAL						,	I									
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	09/24/2019		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	
G2018Z-14-3	CENTRICA ORD GBP0.0617284	R	07/09/2019		89,486.000	159,482		153,745	153,745	6	·	-	6	(6)	153,745	4,038	1,699	5,737		
156700-10-6 156782-10-4	. CENTURYLINK INC	·····	05/20/2019		19,970.000	305,837			302,546	(3,290)			(3,290)		302,546		3,291	3,291	445	
125269-10-4	CF INDUSTRIES HOLDINGS	1	04/04/2019					3.447	3.524	(3,290)			(3,290)				27,763	27,763	445	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		10/01/2019		2,372.000	998.793		637.206		(38,743)			(38,743)		637.206		361,588	361,588		
101101 10 0	- CHARLET COMMUNITORITORIO 1140 OLNOO A									(00,740)			(00,740)	·	,200					

					Showing All L	ong-Term E	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
163851-10-8	CHEMOURS ORD		05/20/2019 .	GOLDMAN. SACHS & CO	4.651.000	104.402		125,019	131,251	(6,232)			(6,232)		125,019		(20,617)	(20,617)	2,326	
166764-10-0	CHEVRON CORP		12/03/2019 .	Various	16,835.000	1,930,060		1,831,417	1,831,480	(62)			(62)		1,831,417		98,643	98,643	31	
K 1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	В	08/30/2019 .	Various	1,041.000	94,374		91,949	91,949	737			737	(737)	91,949	(1,788)	4,213	2,425	713	
				CITIGROUP GLOBAL													.==	.==		
H1467J-10-4	CHUBB LTD		12/13/2019 .	MARKETSBANK OF AMERICA/MERRILL	3,655.000	567,822		417,511	472, 153	(54,642)			(54,642)		417,511		150,311	150,311 .	10,819	
SB3KT0-S5-7	CI FINANCIAL CORP	D	01/31/2019	LYNCH	14.217.000	191,444		179,872	179,872	(3, 122)			(3, 122)	3, 122	179,872	3.999	7,572	11,571	1,642	
125523-10-0	CIGNA CORPORATION	٠	11/01/2019	Various	2,848.110	457,210		438,305	540,913	(68,217)		34,392	(102,608)	, ۱۷۷ .	438,305		18,905		113	
171798-10-1	CIMAREX ENERGY CO	1	12/20/2019	Various	1,631.000	105,287		94,814	68,370				(102,000)		94,814		10,473	10,473	200	
172062-10-1	CINCINNATI FINL CORP		09/04/2019 .	Various	75.000	6,635		5,918	5,342						5,918		717	717	38	
17243V-10-2	. CINEMARK HOLDINGS INC		12/20/2019 .	MORGAN STANLEY	579.000	20,335		20,549							20,549		(213)	(213)		
17275R-10-2	CISCO SYS INC	.	10/01/2019	Various	24,303.000	1,201,076			1,053,049	(146,004)		.	(146,004)		907,045		294,030	294,030	25,017	
G1992S-10-9	CISION LTD	-	12/20/2019 .	MORGAN STANLEY	2,432.000	24,222		24,271				.			24,271		(49)	(49).		
125581-80-1 172967-42-4	CIT GROUP INC 		12/03/2019 .	Various Various		4,369 1,239,170		4,210 895,734	4,210 895,536	····					4,210		159	159343,436		
S61973-04-6	CITIZEN WATCH LTD	 R	05/21/2019	GOLDMAN, SACHS & CO		1,239,170		133,876		4,053			4,053	(4,053)	133,876	3.859	(14,971)	(11, 112)	2.129	
174610-10-5	CITIZENS FINANCIAL GROUP		09/23/2019		17,208,000	616.413			5.203	, , 000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(4,000)	575.687		40,727	40,727		
177376-10-0	CITRIX SYS INC		10/01/2019		68.000	6,848		6,896	6,250				(38)		6,896		(48)	(48)	12	
		1	I	CITIGROUP GLOBAL					,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	. B	09/24/2019 .	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	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	. B	08/30/2019	Various	21,000.000	198,734		187,218	201,702	(16,376)			(16,376)	1,891	187,218	(1,733)		11,516	5, 134	
125720-10-5	CME GROUP INC.		12/13/2019 .	Various	787.000	159, 173		120,992	148,050	(26,666)			(27,058)		120,992		38, 181	38,181	3,607	
N20944-10-9 191216-10-0	. CNH INDUSTRIAL N.V. NV	. В	09/24/2019 .	Various	6,212.000	55,424		55,731	55,731	441			441	(441)	55,731	(865)		(306)	1,250	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		12/13/2019 .	Various Various	31, 128.000 7,914.000	1,685,909		1,286,542 484,298	1,473,343 314,416	(187,423)		24	(187,447)		1,286,542 484,298		399,367	399,367(4,679)	39,682	
192440-10-2	COUNTZANT TECHNOLOGY SOLOTTONOGE A		12/ 10/2019 .	CITIGROUP GLOBAL				404,230		(0,303)			(0,303)		404,230		(4,0/3)	(4,0/3)		
194162-10-3	COLGATE PALMOLIVE CO		12/13/2019	MARKETS	1,227,000	84,275		73,031	73,031						73,031		11,244	11,244	2.098	
20030N-10-1	COMCAST CORP NEW CL A		12/13/2019	Various	35,886.000	1,605,820		1,030,884	1,221,067	(191,242)			(191,242)		1,030,884		574,936	574,936	25,818	
200525-10-3	COMMERCE BANCSHARES, INC.		12/20/2019	MORGAN STANLEY	298.000	20,330		20, 151							20, 151		179	179		
BRSJ39-U3-7	. COMMERZBANK AG	. B	12/13/2019 .	Various	26,997.000	164,217		154, 131							154, 131	710	9,375	10,085		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	В	08/30/2019	Various	22,345.000	1, 197, 012		1, 122,040	1, 138,758	(44,332)			(54, 160)	37,442	1, 122,040	(53, 449)		74,972	30,207	
20337X-10-9	COMMSCOPE HOLDING INC		10/01/2019	Various CITIGROUP GLOBAL	205.000	3,664		2,850	1,885						2,850		815	815 .		
SBD6K4-57-9	COMPASS GROUP PLC	R	09/24/2019 .		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	1
205887-10-2	CONAGRA BRANDS INC		07/08/2019	Various		195,741		193, 137	193, 137	(28,03/)		-	(23,037)	10,704	193, 137	(20,3/3)	2,603	2,603	1,921	
20605P-10-1	CONCHO RESOURCES INC		11/04/2019	Various	2,618.000	303,126			267,871						268,696		34,430	34,430	132	
20825C-10-4	CONOCOPHILLIPS		12/03/2019	Various	21,281.000	1,291,840		1,278,922	1,325,125	(47,685)			(47,685)		1,278,922		12,918	12,918	13,324	
		1		CITIGROUP GLOBAL				ĺ									1			1
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		12/13/2019 .	MARKETS	2,268.000	452,700		342,786	364,740	(21,954)		.	(21,954)		342,786		109,915	109,915	5,522	
D16010 14 0	CONTINENTAL AC	D	00/04/0040	CITIGROUP GLOBAL	7 004 000	000 001		944.334	440.750	0 550			0 550	(0 FEQ)	044 004	(0.445)	00.070	47 007	12.715	
D16212-14-0 N22717-10-7	CONTINENTAL AG CORE LABORATORIES	D	09/24/2019 .	MARKETS	7,331.000 530.000	962,261		944,334	448,753	3,553			3,553	(3,553)	944,334	(8, 145)	26,072	17,927 174	12, / 15	
21871D-10-3	CORELOGIC INC		12/20/2019	MORGAN STANLEY		24,435		24,260		<u> </u>		-			24,260		174	174		
21925Y-10-3	CORNERSTONE ONDEMAND INC		12/20/2019		410.000	23,833		23,744				. [23,744		89	89		
219350-10-5	CORNING IN C COM		11/01/2019	Various	52.000	1,437		1,424	514	(46)			(46)		1,424		13	13	17	
22052L-10-4	CORTEVA INC		08/14/2019	Various	14.640	422		433		ļ		.	ļ		433		(11)	(11)		
				BANK OF AMERICA/MERRILL																
J08906-10-9	COSMO ENERGY HOLDINGS LTD	B	01/31/2019	LYNCH	2,300.000	51,527		47,461	47,461	1,437			1,437	(1,437)	47,461	1,535	2,531	4,066	0 400	
22160K-10-5 22163N-10-6	COSTCO WHS L CORP NEW COM		10/01/2019	Various MORGAN STANLEY	1,353.000	386,414			265,638	(23,965)	1	- }	(23,965)		253,565 23,282		132,849	132,849 . 349	2,428	
SBYTBW-Y9-8	COVESTRO AG	R	12/20/2019 08/30/2019	Various		23,631		23,282	288,072	2,281		-	2,281	(2,281)	23,282	(4,471)	(911)	(5,381)	11,655	·
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	05/21/2019	Various	9,306.000							-	1,255	(2,281)	100,318	(4,4/1,	4,323	(5,381).	11,000	
S65918-09-6	CREDIT SAISON LTD	В	05/21/2019	GOLDMAN, SACHS & CO	5,200.000	55,556		61,188	61, 188	1,852			1,852	(1,852)	61, 188	1,764	(7,395)	(5,632)	1,840	
H3698D-41-9	CREDIT SUISSE GROUP AG CHFO.5	B	05/21/2019		8,401.000	118,531		111,269	92,038	2,968			2,968	(2,968)	111,269	472	6,790			
				BANK OF AMERICA/MERRILL				1						1						
S71352-51-2	. CREDITO EMILIANO	. B	02/01/2019	LYNCH		93,045		94,496	94,496	(1,604)			(1,604)	1,604	94,496	(1,503)	52	(1,451).		
		L		BANK OF AMERICA/MERRILL																1
SB67C8-W8-3	CRESCENT POINT ENERGY	1B	01/31/2019	LYNCH	57.703.000	172,681	l	174.909	174,909	(3.036)) I	1	(3,036)	3,036	174.909	3.889	(6, 117)	(2,228)	1,111	1 1

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Adjusted Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value						Disposai		on Disposal		Year	Date
lication	Description	eigii	Date	BANK OF AMERICA/MERRILL		Sideration	rai vaiue	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposai	Disposai	i eai	Date
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	D	01/31/2019	LYNCH	3.343.000	95,842			88,278	2,309			2,309	(2,309)	88,278	2.323	5,241	7,564		
Q3018U-10-9	CSL LIMITED COMMON STOCK	. B	12/06/2019	Various	1,539.000	257, 106		167,452	200,613	(48,876)			(48,876)	15,716	167,452	(17,827)	107,481		2,850	
126408-10-3	CSX CORP		10/01/2019	Various	13.000	876		932	200,010	(40,070)			(40,070)		932	(17,027)	(56)		6	
229663-10-9	CUBESMART		12/20/2019	MORGAN STANLEY		22,173		21,807							21,807		366	366		
231021-10-6	. CUMMINS IN C COM		12/03/2019 .	Various	560.000	90,847		74,854	74,037						74,854		15,994		2,006	
G2717B-10-8	. CUSHMAN AND WAKEFIELD PLC		12/20/2019 .	MORGAN STANLEY		23,883		23,277							23,277		606	606		
126650-10-0	CVS HEALTH CORPORATION		08/14/2019	Various	38,570.000	2,460,865	ļ	2,435,096	2,055,362		ļ	498	(498)		2,435,096		25,769		22,921	
G2727Z-11-1 J09748-10-4	CYBG PLC	B	01/02/2019	VARIOUS Various			·			28,975	·	27.389	1,586	(47,789)		46,116	(2)		11,985	
G26236-12-8	DAILY MAIL AND GENERAL TRUST NON V	B	04/01/2019 .		62.483.000	439,006				28,975			(34,255)	(47,789)				(13,075)	11,985	
GEGEGG 12 0	OTTE HAT VEHENE HOUT NOT Y	1		BANK OF AMERICA/MERRILL					,370	(07,200)			(07,200)	20,700		(10,075)		(10,073)	10, 102	
D1668R-12-3	DAIMLERCHRYSLER	. B	08/07/2019	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	[
J11508-12-4	. DAIWA HOUSE INDS JPY50	. B	05/21/2019 .	GOLDMAN, SACHS & CO		260,790		269,266	283,755	(5,900)			(5,900)	(8,590)	269,266	7,762	(16,238)	(8,476)	4,481	
235851-10-2	DANAHER CO RP COM		12/03/2019 .	Various	45.000	5,827		4,323	4,640	(317)			(317)		4,323		1,503		10	
237194-10-5	DARDEN RESTAURANTS INC		12/03/2019 .		4.000	477		399	399						399				10	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		08/14/2019	Various BANK OF AMERICA/MERRILL	126.000	7 , 177	····	6,484	6,484						6,484		693	693		
S61752-03-6	DBS GROUP HOLDINGS LTD	D	10/17/2019	LYNCH	200.000	3,634		3.008	3.476	(647)			(647)	179	3,008	(165)	791	626	174	
301/32-03-0	. DDS GROOF HOLDINGS LID	. D	10/ 1//2019 .	BANK OF AMERICA/MERRILL	200.000				,470	(047)			(047)	173		(100)			1/4	
M27635-10-7	DELEK GROUP LTD.	В	03/26/2019	LYNCH	4,286.000	748,292		614.785	614.785	(42,741)			(42,741)	42.741	614.785	(22,420)	155,927	133,507		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		10/01/2019	Various	22.000	1,127		1,069							1,069		58	58		
				BANK OF AMERICA/MERRILL																
G2709G-10-7	DELPHI TECHNOLOGIES PLC		02/08/2019 .	LYNCH	1.000	17		14	14						14		3	3		
247361-70-2	DELTA AIR LINES, INC.		12/13/2019	Various	82.000	4, 199		4,099	4,042	(3)			(3)		4,099		100		45	
J12075-10-7 24906P-10-9	DENSO CORP	. B	04/12/2019 .	Various Various	6,700.000 .87.000	288,035		261,317	298,802	21,379			(16, 106)		261,317	15,686	11,032		3,626	
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	 R	12/03/2019 .	Various	42.543.000			3,568	338.826	(26)			(26)	(2,682)	3, 508	(2.032)		26.270	0	
S52874-88-0	DEUTSCHE LUFTHANSA AG	В			2,768.000	55,268		60.809	62,336	(659)		374	(1,033)	(493)	60,809	(944)		(5,541)	1.833	
				BANK OF AMERICA/MERRILL		,			, , ,				, , , ,				,,,,,	,		
S46178-59-6	DEUTSCHE POST AG COM STK	. B	01/31/2019 .			457,885		425,352	425,352	(31,463)			(31,463)	31,463	425,352	(28,959)	61,492	32,533		
		_		BANK OF AMERICA/MERRILL																
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	. B	08/07/2019	LYNCH	34,517.000	565,888		576,511	584,769	(5,981)			(5,981)	(2,277)	576,511	(2,202)			7,946	
25179M-10-3	DEVON ENERGY CORP.	-	12/03/2019 .	Various BANK OF AMERICA/MERRILL	18.000	415	·	460	·		·				460	·	(45)	(45)	4	
SBYSS4-07-7	DFDS	R	.08/07/2019	LYNCH	1.731.000	61.567	ĺ	64, 182	69,527	(4,787)	I		(4,787)	(557)	64, 182	(884)	(1,731)	(2,615)	760	1
G2848C-10-8	DFS FURNITURE PLC	В	12/13/2019	Various	39.849.000	116.623		92.267	92.266	(5,692)			(5,692)		92.267	(7,060)	31,417	24.357	2.942	
				CITIGROUP GLOBAL		, , , , , , , , , , , , , , , , , ,														
G42089-11-3	DIAGEO	. B	09/24/2019 .	MARKETS	13, 160.000	533,002		457 , 553	468,458	(40,349)			(40,349)	29,444	457,553	(37,418)		75,449	11,428	
25278X-10-9	DIAMONDBACK ENERGY INC		09/23/2019 .		1,388.000	138,415		128,668	128,668						128,668		9,748	9,748	434	
050000 40 0	DIGITAL DEALTY TOUGH ING	1	40 (40 (00 10	CITIGROUP GLOBAL	0.775.000	045 505	ĺ	050 040	005 070	(00 101)	I		(00, 101)		050 040	1	F0 000	50.000	44 704	1
253868-10-3 254709-10-8	DIGITAL REALTY TRUST INC	1	12/13/2019 .	MARKETS	2,775.000	315,525	<u> </u>	256,216	295,676	(39,461)			(39,461)		256,216		59,309		11,794	
25470F-10-4	DISCOVERY COMMUNICATIONS INC		1.11/01/2019	Various	26.000			702	944						702				10	
25470M-10-9	DISH NETWORK CORP		1.12/13/2019	Various	1,713.000			42,774	42,774						42,774		9,755	9,755		
254687-10-6	DISNEY WALT CO		12/03/2019	Various		78,453		55,660	63,926	(8,266)			(8,266)	[55,660		22,793		928	
SB4Y7R-14-3	DIXONS CARPHONE PLC	. B	04/12/2019 .	GOLDMAN, SACHS & CO	36,020.000	68,347		55,096	55,096	2			2	(2)	55,096	1,514	11,737	13,251	1,067	
A1447E-10-7	DO & CO AKTIENGESELLSCHAFT AG	. B	04/12/2019 .	Various	492.000	41,776		40,494	45,444	331		4,950	(4,620)	(331)	40,494	(269)		1,282		
256677-10-5	DOLLAR GENERAL CORP		09/23/2019 .	Various	1,844.000	290,611	ļ	135,914	199,300	(63,386)	ļ		(63,386)		135,914		154,697	154,697	1,691	
256746-10-8	DOLLAR TREE INC	-	12/13/2019 .	Various	775.000	72,711	}	66,941	68,734	(3,097)	·	-	(3,097)		66,941	·	5,771	5,771		
25746U-10-9	DUMINIUM ENERGY INC	1	10/01/2019	Various BANK OF AMERICA/MERRILL	17.000	1,342		1,271							1,271		70	70	1/	
S22623-69-8	DOREL INDUSTRIES INC	В	.01/31/2019	LYNCH	5,244.000	65, 140	ĺ	67,729	67,729	(1,175)			(1, 175)	1, 175	67,729	1.506	(4,094)	(2,588)		1
322020 00 0		T		CITIGROUP GLOBAL						., 110/			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(2,300)		
260003-10-8	DOVER CORP COM		11/01/2019	MARKETS	2.000	213	ļ	189			ļ				189	ļ	24	24	1	
260557-10-3	DOW INC		08/14/2019		13,230.640	649,521									663,938		(14,417)		5,426	
26078J-10-0	DOWDUPONT INC		06/04/2019	Various	26,847.666	1,273,146		1,339,692	1,437,382	(97,682)		7	(97,690)		1,339,692		(66,546)	(66,546)	13,971	

				,	Showing All I	_ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (16	17	18	19	20	21
	_	"		Ŭ	· ·	'	Ü		10	11	12	13	14	15	10	.,	10	10		
										! ! !	12	13	17	Total						
												0	T-4-1						Bond	
												Current	Total	Foreign	D 1 /					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
	2 00011 ptio.11	U.g	2410	CITIGROUP GLOBAL	Otoon	o.do.da.o		7 101441 0001	7 4.40	Doorodoo	71001011011	rtocognizod	(1111210)	Value	2 4 6	D.opoca.	on Biopoodi	Diopoca.		2410
26441C-20-4	DUKE ENERGY HLDG CORP		12/13/2019		7,700.000	693.717		543,774		(120.736)			(120,736)	1	543,774		149,943	149,943	28.836	
	DUKE RLTY CORP		10/01/2019	Various	192.000	5,667		4,973	4,973						4.973		694	694		
23355L-10-6	DXC TECHNOLOGY COMPANY		11/01/2019	Various	3,976.000	140,927		199,840	211,404	(11,500)		64	(11,564)		199,840		(58,913)	(58,913)	2,248	
	E TRADE FINANCIAL CORP		10/01/2019		14.000	552		619							619		(67)	(67)	4	
D24914-13-3	E.ON AG CMN STK	B	08/30/2019	GOLDMAN, SACHS & CO		430,224		453,591	453,591	(30,842)			(30,842)	30,842	453,591	(42,434)	19,067	(23,367)	16,250	
1405711 40 0	FAOT, JADAN BALL WAY, OOF TO THE		07/00/00/0	BANK OF AMERICA/MERRILL	0 000 000	704 0		750 155	70.1 100	45 455	I			/50 0==:	750 45-	0.4 4=-	(05.055	20 44-		1
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	07/30/2019	LYNCH	8,600.000	791,603				45, 138	ļ		45, 138	(53,873)	752,460	64,473	(25,330)	39,142	5,087	
27579R-10-4 277276-10-1	EAST WEST BANCORP INC		12/20/2019	Various MORGAN STANLEY	10,098.000	456,572		416,047 16,946			····				416,047		40,524	40,524		·
277276-10-1	EASTMAN CH EM CO COM		10/01/2019	MORGAN STANLEY				6,273	5, 191									113	91	
	EATON CORP PLC		12/13/2019	Various	2,493.000	233,263		167,873		(3,296)			(3,296)				65,390	65,390	7,074	
278265-10-3	EATON VANCE CORP		12/20/2019	Various		23,263			4.398	(3,290)	1		(5,290)	'	27.549		(301)	(301)	, ,0/4	
278642-10-3	EBAY INC	1	12/20/2019	Various	28,208.000	1,001,009			791,799	(97,681)			(97,681)	,	694, 118		306,891	306,891	15,740	
278865-10-0	ECOLAB INC		1.08/01/2019		4.000	744		589	589	(01,001)			(07,001)		589		155	155	4	
281020-10-7	EDISON INTL		12/13/2019		5,234.000	298,527		297, 134	297 , 134						297, 134		1,393	1,393	3,206	
S63072-00-3	EISAI LTD	. B	08/30/2019	Various	2,800.000	215,029		216,977	216,977	6,568			6,568	(6,568)	216,977	7,018	(8,966)	(1,947)		
285512-10-9	ELECTRONIC ARTS INC		12/13/2019	Various	3,279.000	342,796		258,746	258,746						258,746		84,050	84,050		
	ELI LILLY & CO		12/03/2019	Various	11,883.000	1,325,185		1,316,506	1,374,175	(27,968)		30,584	(58,552)		1,316,506		8,679	8,679	15,321	
S51386-38-1	ELRINGKLINGER AG	B	04/12/2019	Various		63,296		60,251	67,054	220		6,802	(6,582)		60,251	(501)	3,545	3,044		
291011-10-4	EMERSON ELEC CO		10/01/2019		2,208.000	131,768		116,213	130,793	(15,666)			(15,666)		116,213		15,555	15,555	3, 105	
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)		1,577,349	(19, 115)		164,932	60,774	
292505-10-4	ENCANA CORP COM NPV	В	11/04/2019		39,864.000	193,000		205,002	229,996	(3,992)		24,994	(28,986)	3,992	205,002	5, 198	(17,200)	(12,002)	1,285	
29261A-10-0	ENCOMPASS HEALTH CORP		12/20/2019	MORGAN STANLEY	244.000	17,052		17,246							17,246		(194)	(194)		
X67925-11-9	ENERGIAS DE PORTUGAL SA	D	07/29/2019		139,778.000				487 , 191	(50,061)			(50,061)	33, 127	470,256	(41,695)	97,265	55,571	19.345	
X6/925-11-9	ENERGIAS DE PURIUGAL SA	D		BANK OF AMERICA/MERRILL	139,778.000			470,200	487 , 191	(50,061)			(30,061)	33, 127	470,230	(41,090)	91,200		19,340	
S71450-56-3	ENI SPA	R	. 08/07/2019		7,652.000	121,271		116.948	120,259	(165)			(165)	(3, 145)	116.948	(63)	4.386	4,323	2.974	
07 1400 30 0	LNI GIA		,00/01/2013	BANK OF AMERICA/MERRILL				110,340	120,233	(100)			(103)	(0, 140)	110,340	(00)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 020		
G3157S-10-6	ENSCO PLC		01/31/2019		12,416.000	54,568		44,201	44,201						44,201		10,367	10,367		
29364G-10-3	ENTERGY CORP		06/04/2019	Various		6,593		5,437	5,853	(416)			(416)		5,437		1, 156	1, 156	117	
26875P-10-1	EOG RESOUR CES INC COM		11/04/2019	Various	10,483.000	942,261			914,222	(24,672)			(24,672)		889,550		52,710	52,710	5, 134	
R8413J-10-3	EQUINOR ASA	B	09/24/2019	Various	5,090.000	99,542		86,252	108,011	(23,612)			(23,612)	1,852		(5,304)	18,595	13,291	2,861	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		12/03/2019		8.000			720			ļ		ļ		720		125	125	7	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/04/2019		8.000	670		516							516		154	154 .	8	
005005 40 0	EDIE IDEMITY OO OL A		07/00/00/	BANK OF AMERICA/MERRILL	0.000						1				***					1
29530P-10-2	ERIE IDEMNITY CO CL A		07/03/2019	LYNCH	2.000	527		439	40 740		·			(001)	439	070	89	89		
S52898-37-6 297178-10-5	ERSTE GROUP BANK	в	08/30/2019	Various Various	1,497.000	63,549		49,713	49,713	394			394	(394)	49,713	370	13,465	13,836	0.4	
F31668-10-5	ESSILORLUXOTTICA SA	R	09/24/2019	Various Various	6.854.000					(83)		39.007	(83)		753,533	(17,906)			24	
	ESSO SOCIETE ANONYME FRANCAISE SA	- B	04/24/2019	GOLDMAN, SACHS & CO	1, 195.000	42,843		44, 124	44, 124	(80,227)	1	007, ور	(119,234)	(249)	44, 124	(366)	(915)	(1,281)		
0.0200 00 0	The state of the s			CITIGROUP GLOBAL	, 100.000			77,127						(240)		(000)	(010)	(1,201)		
518439-10-4	ESTEE LAUDER COS	.	02/01/2019		51.000	6,972		6,635	6,635						6,635		337	337		[
				BANK OF AMERICA/MERRILL																
SB04M8-J6-4	EURONAV NV	. B	01/31/2019	LYNCH	28, 124.000	219,403		199,973	199,973	(8,607)			(8,607)		199,973	(8,352)	27,783	19,430		
G3223R-10-8	EVEREST RE GROUP LTD		04/04/2019		24.000	5, 166		5, 185	5,226			41	(41)		5, 185		(18)	(18)	32	
				BANK OF AMERICA/MERRILL																
D2R90Y-11-7	EVONIK INDUSTRIES AG	. B	08/07/2019	LYNCH	5, 168.000	127,841		128,790	128,790	1,020			1,020	(1,020)	128,790	(1,755)		(949)	4,901	
	EW SCRIPPS CLASS A		12/20/2019	MORGAN STANLEY	1,761.000	27,244		26,564		/74 040			/74 040		26,564		680	680		
30161N-10-1	EXELON CORP COM	-	12/13/2019		8,584.000	376,246		312,814	386,056	(74,310)	·		(74,310)	'	312,814		63,432	63,432	12,408	
30212P-30-3 302130-10-9	EXPEDIA IN C DEL COM EXPEDITORS INTL WA INC COM		11/04/2019	Various Various	2.000 4.000	240		256							256		(16)	(16)	1	
302130-10-9 30231G-10-2	EXXON MOBIL CORP		11/01/2019	Various Various	81,944.000	6,106,879		5,911,618	3,694,193						5,911,618		195,262	195,262	64.720	
315616-10-2	F5 NETWORKS INC		08/14/2019		49.000	6.536				(248)		322	(571)		7.369		(833)	(833)	04,120	
30303M-10-2	FACEBOOK INC	-	12/03/2019		101.000	17,861		13,458	12,322	(240)	ļ		(3/1)	·	13.458		4,403	4,403		
30000m 10 Z			1	CITIGROUP GLOBAL		,001		10, 400							, 400		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 100		
303075-10-5	FACTSET RESEARCH SYSTEMS		11/01/2019	MARKETS	1.000	256		240		L	L		L		240		16	16		
	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B		GOLDMAN, SACHS & CO	248.000	113,887		109, 125	109, 125	(1,894)			(1,894)	1,894	109,125	802	3,959	4,762	2, 108	

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of											Gain	Dealized	Total Cain		
			D:	N		0.1			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at		Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				CITIGROUP GLOBAL																
J13440-10-2	FANUC LTD JPY50	. B	09/24/2019 .	MARKETS	1,400.000	261,900		212,715	212,715	17,042			17,042	(17,042).	212,715	23,599	25,586	49, 185	4,456	
31428X-10-6	FEDEX CORP		08/29/2019 .	Various	6,067.000	1,077,273		978,789	978,789						978,789		98,484	98,484	3,944	
SBFYFZ-P5-5	FERGUSON		05/10/2019	EXCHANGE	4,643.000	266,228		273,562	296,671	(38,391)			(38,391)	15,281	273,562	(7,333		(7,333)	2,912	
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	. B	08/30/2019 .	GOLDMAN, SACHS & CO	15,771.000	211,987		228,639	228,639	1,810			1,810	(1,810)	228,639	(3,548)		(16,652)	34,276	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		11/01/2019 .	Various	75.000	9,067		7,806	7,281						7,806		1,261	1,261	25	
316773-10-0 320517-10-5	FIFTH THIRD BANCORP FIRST HORIZON NATL CORP		12/13/2019 .	Various	3,484.000	107,318		91,019	5,482						91,019		16,299	16,299 96	880	
320317-10-3	I INGI HUNIZUN NAIL GUMP		12/20/2019 .	MORGAN STANLEY		22,277		22, 181		 			·····		22, 181		96	96		·
S63398-72-1	FIRST PACIFIC LTD	B	01/31/2019 .	LYNCH	140,000.000	60,421		52.783	54,002	(1,348)			(1,348)	129	52,783	(224		7,638		
335934-10-5	FIRST QUANTUM MINERALS LTD	B			16.073.000			129.921	129.921	(2.255)			(2.255)	2.255	129,921	(224		2,457	51	
000007 10 0	THO QUANTUM MINEDIALO LID		50/ 00/ 2019 .	CITIGROUP GLOBAL	10,070.000				120,321				(2,200)		120,321	(40	,,2,303		الا	
337932-10-7	FIRSTENERGY CORP		03/01/2019	MARKETS	160.000	5,946		6,008	6,008				1		6,008	1	(62)	(62)		
337738-10-8	FISERV INC COM	1	04/04/2019 .		95.000	7,663	[6,982	6,982	[[. [[6.982	[682	682		
		1	T	BANK OF AMERICA/MERRILL	_	, , , , , , , , , , , , , , , , , , , ,		,,002	2,502				[202			
S63416-06-9	FLETCHER BUILDING LTD	В	01/31/2019	LYNCH	24, 129.000	82,412		78,922	78,957	(2,331)			(2,331)	2,296	78,922	(772	4,262	3,490		
SBYQ84-81-6	FLUGHAFEN ZUERICH AG	. B	05/02/2019	DISTRIBUTION	0.000	1,419		1,449		,					1,449	(30		(30)		
343412-10-2	FLUOR CORP		05/20/2019 .	Various	1,841.000	67,004		59,280	59,280						59,280			7,724	19	
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		12/20/2019 .	MORGAN STANLEY	815.000	23,841		23,932							23,932		(91)	(91)		
345370-86-0	FORD MTR C 0 DEL COM PAR U		12/13/2019 .	Various	66,495.000	584,821		508,690	508,664						508,690		76,130	76, 130	9,974	
34959J-10-8	FORTIVE CORP		10/01/2019 .	Various	12.000	803		808							808		(5)	(5)	1	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		12/20/2019 .	MORGAN STANLEY	310.000	20,175		20,461							20,461		(286)	(286)		
F6866T-10-0	FRANCE TELECOM	. B	07/09/2019 .			194,320		202,865	202,865	1,606			1,606	(1,606)	202,865	1,512	(10,056)	(8,544).		
				CITIGROUP GLOBAL															_	
354613-10-1	FRANKLIN RES INC		10/01/2019	MARKETS	7.000	195		184							184		12	12	2	
N00400 40 7	EDANICO INTERNATIONAL NIC		04 /04 /0040	BANK OF AMERICA/MERRILL	- 04 000 000	477 704		400.045	400.045						400.045		44 700	44 700		
N33462-10-7 SB3SJK-B0-6	FRANKS INTERNATIONAL NV		01/31/2019 .	LYNCH	31,229.000	177,784 263,315			163,015	(5.534)			(5,534)	5.534	163,015	2.143	14,769	14,769	8.277	
SB1SK0-S6-9	FREENET AG	. D	08/30/2019	GOLDMAN. SACHS & CO.	6,961.000	136.887		134.839		1.067			1,067	(1.067)	134,839	(3, 264			12,843	
35671D-85-7	FREEPORT MOMORAN INC	D	08/29/2019 .	Various	19,277.000	206, 127		194,278	198,746	(4,468)			(4,468)	(1,007)	194,278	(3,204	11,849	11,849	1,684	
D2734Z-10-7	FRESENIUS MEDICAL COM STK	R	05/21/2019 .	Various	7,971.000	585,968		516, 106	516,106	(1,552)			(1,552)	1,552	516, 106	(137		69,861	1,004	
D27348-12-3	FRESENIUS SE & CO KGAA	B	05/21/2019 .		1.594.000	82,477			77,224	(446)			(446)	446	77.224	(484		5,253		
52.0.0 12 0	THE CENTER OF A CONTROL OF THE CENTER OF THE			CITIGROUP GLOBAL				,	,22								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
J14208-10-2	FUJI FILM HLDGS CO NPV	В	09/24/2019		17.000.000	760.623	L	621,663	661,623	12.105	L	. L	12.105	(52.065)	621.663	68.312	70,648	138.960	5.345	L
1		1		BANK OF AMERICA/MERRILL	_				351,320					(02,000)			,,,,,,,			
SB01FL-G6-2	G4S PLC	. B	08/07/2019 .	LYNCH	26,488.000	58,758		61,328	66,441	(5, 111)	L		(5, 111)	(3)	61,328	(2,728	158	(2,570)	2,041	
Q3973C-11-0	G8 EDUCATION LTD	. B			8,992.000	11,600		13,012	17,915	(5,286)			(5,286)	383	13,012	(525		(1,413)	799	
				BANK OF AMERICA/MERRILL	.								1			1				
SB1FW7-51-5	GALP ENERGIA SGPS SA	. B	01/31/2019 .	LYNCH	15,461.000	240,966		243,816	243,816	1,930			1,930	(1,930)	243,816	1,817	(4,667)	(2,850)		
366505-10-5	GARRETT MOTION INC	. D	11/01/2019 .	Various	1,596.000	15,854		17, 140	19,695	(2,554)		. 1	(2,555)		17, 140		(1,286)	(1,286)		
G39108-10-8	GATES INDUSTRIAL PLC		12/20/2019 .		1,800.000	23,721		23,526							23,526		195	195		
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC	-	12/20/2019 .		1,049.000	23,975		23,746		ļ		-	ļ		23,746	ļ	229	229		
L		1_		BANK OF AMERICA/MERRILL																
D28304-10-9	GEA GROUP AG	. B	08/07/2019 .	LYNCH	3,426.000			86,995	88 , 120	(427)	ļ		(427)	(698)		(1,185		2, 199	3,257	
368736-10-4	GENERAC HOLDINGS INC	-	12/20/2019 .	MORGAN STANLEY	215.000	21,898		21,767							21,767		132	132		
000000 40 0	CENEDAL DVALANLOS CODO	1	10/10/0010	CITIGROUP GLOBAL	7 054 000	4 070 501		000 550	4 400 400	(404 007)			(404 007)		000 550	I	050 074	050 071	05 007	
369550-10-8 369604-10-3	GENERAL DYNAMICS CORP	-1	12/13/2019 .	MARKETS Various	7,051.000 0.000	1,279,521			1, 108,488	(181,937)			(181,937)		926,550		352,971	352,971	25,867	
309004-10-3	DENERAL EL EU CO COM		1.08/29/2019 .	Various		44,939		44,939							44,939					
370334-10-4	GENERAL MLS INC		12/03/2019	LYNCH	5.000	268		256					1		256	1	12	12		
070004-10-4	OLINEITHE WEG TING	-	112/00/2019 .	CITIGROUP GLOBAL		208		230		·····			ļ		∠30	ļ	12	14		
37045V-10-0	GENERAL MOTORS CO	1	12/13/2019 .	MARKETS	32,699,000	1.194.540		1,056,409	1,093,681	(37,381)			(37,381)		1,056,409	I	138 . 131	138.131	42.707	
370442-83-2	GENERAL MOTORS CO GENERAL MOTORS CORP CLASS H		08/21/2019 .	CANCELLED TRADE		13.968		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(37,301)			(37,301)		1,000,409		13,968	130,131	42,101	
S29566-62-7	GEORGE WESTON LTD.	В	07/08/2019	Various	802.000	59.281		52.878	52.878	(2.841)			(2,841)	2,841	52.878	(940		6.404	347	
SB044J-P5-5	GEOX	. B.	.08/30/2019	GOLDMAN, SACHS & CO	51,979.000	71,348	[69,699	69,699	552		. [552	(552)		(1,687		1,648	1,232	
375558-10-3	GILEAD SCIENCES INC		08/29/2019 .	Various	18, 139.000	1,189,252		1, 134,594	1, 134, 594					(302)	1, 134, 594		54,657	54,657	12,848	
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	. B	09/05/2019 .	Various	208,947.000	700,400		654,290	775,325	(154,259)			(154,259)	22,878	652,362	(21, 482		48,038		
380237-10-7	GODADDY INC CLASS A	1	10/01/2019	Various	8.000	506		549	1 .,,==	l , ,			1	' '	549		(42)			

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
•	_	_	·			•		_		11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									Deine Voor		0	Year's	Change in	Exchange		F				04-4-4
									Prior Year	l	Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
S26763-02-9	. GOLDCORP INC	В	04/23/2019	MERGER	13,546.000	144,094		127,337	132,604	(7,568))		(7,568)	2,301	127,337	152	16,604	16,756	455	
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/23/2019		4,688.000	986,956		900,049							900,049		86,907	86,907	11,296	
				CITIGROUP GLOBAL																
S63658-66-0	GPT GROUP	В	09/24/2019	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	
384802-10-4	. GRAINGER W W INC		07/08/2019	Various	10.000	3,025		2,665	2,824	(159)	}		(159)		2,665	(56,469)	361	361 .	14	
SBF5H9-P8-8	. GREAT PORTLAND ESTATES REIT PLC	. b	07/29/2019	BANK OF AMERICA/MERRILL	56,271.000	481,677		472,355	472,356	(50,014)	·		(50,014)		472,355	(36,469)	65,791	9,322	4,451	
393222-10-4	GREEN PLAINS RENEWABLE ENERG		01/31/2019		8,863.000	125,709		116, 194	116, 194						116, 194		9,515	9,515		
000222 10 4	GIELT LETTIO TENENDEE ENERO		1.01/01/2010	BANK OF AMERICA/MERRILL																
B6765A-10-7	GREENYARD NV	В	01/31/2019	LYNCH	11,054.000	49,488	[91,993	91,993	(1,571)	L		(1,571)	1,571	91,993	(1,592)	(40,913)	(42,505)		
				CITIGROUP GLOBAL						, , , , ,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
SB1Y9T-B3-1	GROUPE DANONE	B	09/24/2019	MARKETS	8,880.000	789,671	ļ	607,072	624,398	(77,409))		(77,409)	60,083	607,072	(74,410)	257,008	182,599	16,443	
400110-10-2	GRUBHUB INC		12/20/2019	Various	622.000	30,149	ļ	28,911							28,911		1,238	1,238		
40171V-10-0	GUIDEWIRE SOFTWARE INC		12/20/2019	MORGAN STANLEY	209.000	22,334		22,091							22,091		242	242		
				BANK OF AMERICA/MERRILL																
G427A6-10-3	. GVC HOLDINGS PLC	. B	03/21/2019	LYNCH	13,230.000	92,798		113,567	113,567	4			4	(4)	113,567	4,040	(24,809)	(20,770)	2,732	
\$64006-26-5	. HACHIJUNI BANK LTD	В	04/12/2019	GOLDMAN, SACHS & CO	3,600.000	14,883		14,798	14,798	247			247	(247)	14,798	13	71	84	227	
405217-10-0 406216-10-1	. HAIN CELESTIAL GROUP INC		08/29/2019	Various Various	3,466.000			54,971	54,971						54,971		14,509	14,509		
G4273Q-10-7	HAMMERSON	ρ	04/12/2019	GOLDMAN, SACHS & CO	26,954.000	2,367			113,078					·····	113,078	3,108	2,288	5,395	4,688	
410345-10-2	HANESBRANDS. INC	D	12/13/2019	Various	5,095.000			63.840	63,840					(4)	63.840	, الا	12,507	12,507	4,000	
413875-10-5	HARRIS CORP.		07/01/2019	Various		3,296		2,693	2,693						2,693		603	603		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/03/2019	Various		3,721		3,368	3,023						3,368		353	353	41	
40412C-10-1	HCA Healthcare Inc		10/01/2019	Various	81.000	9,994		9,407	10,080	(444))	230	(673)		9,407		587	587	78	
42226A-10-7	HEALTHEQUITY INC		12/20/2019	MORGAN STANLEY	334.000	24,698		25,431							25,431		(732)	(732)		
423452-10-1	. HELMERICH & PAYNE, INC.		11/01/2019	Various	84.000	4,750		4,027	4,027						4,027		723	723		
W41422-10-1	. HENNES & MAURITZ SEKO.25'B'	. B	07/29/2019	Various	15,351.000	237,551		218,201	218,201	2,902			2,902	(2,902)	218,201	(2,348)	21,699	19,351		
426281-10-1	HENRY JACK & ASSOCIATES		09/04/2019	Various	39.000	5,687		4,934	4,934						4,934		753	753	31	
427825-50-0	HERSHA HOSPITALITY TRUST CLASS A		07/08/2019	Various		140,373	····	137,348	145,652			8,304	(8,304)		137,348		3,025	3,025	6,975	
427866-10-8 42824C-10-9	HERSHEY COMPANY		12/03/2019	Various Various	7.000	1,066 547,369		966		(35,894)			(35,894)		966		100	100 80,982		
420240-10-9	. NEVILETT PAUKAND ENTENFNISE		11/01/2019	CITIGROUP GLOBAL				400,307		(33,094)	/		(33,094)		400,307		00,902	00,962	17,090	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		.03/01/2019	MARKETS	44.000	3,686		3, 159	3, 159						3, 159		527	527	7	
SB58XP-H7-0	HOEGH LNG HOLDINGS LTD.	В	04/23/2019	Various	31, 123.000	142,917		133,378	137 , 120	(3,701))	3,742	(7,443)	3,701	133,378	(849)	10,388		453	
H36940-13-0	HOLCIM	. B	06/25/2019		2,346.000	122,405		109,039	96,382	(1,727)			(1,727)	1,727	109,039	(2,682)	16,048	13,366		
436106-10-8	HOLLYFRONTIER CORP		12/13/2019		93.000	4,217		4,304	4,754			450	(450)		4,304		(87)	(87)	61	
			1	CITIGROUP GLOBAL			1													
437076-10-2	. HOME DEPOT INC	ļ	12/13/2019	MARKETS	2,438.000	521,904	ļ	235, 108	418,897	(183,790))	.	(183,790)		235, 108	ļ	286,796	286,796	13,263	
438516-10-6	HONEYWELL INTERNATIONAL INC	·	12/03/2019	Various	201.000	30,396		29,475	15,854						29,475		921	921 .	72	
Y33370-10-0	HONG KONG AND CHINA GAS	B	10/24/2019	Various	47,866.000	203, 187		190,455	99,041	(5, 160) (184)	}}		(5, 160)	(157)	190,455	(1,091)	13,822	12,732	2, 139	
440452-10-0 D33875-11-9	HORIMEL FOODS CORP		12/03/2019	Various			····		939	(184)	'l····		(184)	(289)		(219)		200 3,624	14	
44107P-10-4	. HOST HOTELS & RESORTS INC	D	12/13/2019	Various		169,208	·			(6,838)		-	(6,838)	(289)	148,956	(219)			7,244	
40434L-10-5	HP INC	1	12/03/2019	Various		749.095		698.630	813.981	(107.825)	í	7.581	(115,406)		698.630		50,465	50,465	23, 134	
S05405-28-7	HSBC HOLDINGS PLC CMN STK	В	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)		(48,041)	119,092	
D34902-10-2	HUGO BOSS N AG	В	04/12/2019	GOLDMAN, SACHS & CO	650.000	44,039		40,065	40,065	317			317	(317)	40,065	(240)	4,215	3,974		
444859-10-2	. HUMANA INC COM		11/01/2019	Various	179.000	44,826		46,828	51,280	(4, 185))	268	(4,452)		46,828		(2,001)	(2,001)	188	
445658-10-7	. HUNT TRANSPORT SVC		07/08/2019	Various	53.000	4,948		4,931	4,931						4,931		17	17		
446150-10-4	. HUNTINGTON BANCSHARES INC		08/06/2019	Various	429.000	6, 175		5, 114	5,114						5, 114		1,062	1,062	60	
446413-10-6	. HUNTINGTON INGALLS INDUSTRIES INC	ł	11/01/2019	Various	26.000	5,083	ļ	4,948	4,948		ļ	<u>.</u>			4,948		135	135		
S26238-36-0	. HUSKY ENERGY INC	. B	04/12/2019	Various	17,650.000	187,596	····	175,053	182,341	(3, 165)	}		(10,452)	3, 165	175,053	1,287	11,255	12,542	1,406	
449253-10-3	. IAA INC		12/20/2019	MORGAN STANLEY	438.000	20,083		20 , 185							20, 185		(103)	(103)		
44919P-50-8	IAC/INTERACTIVE CORP		.03/01/2019	CITIGROUP GLOBAL MARKETS	16.000	3,436	1	2,348	2.929	(580)	,l		(580)		2,348		1,088	1,088		
SB288C-92-0	BERDROLA	R	08/13/2019	VARIOUS	0.970		·	2,346		(380)	<u> </u>		(380)			····	(7)	(7)		
450828-10-8	IBERIABANK CORP		12/20/2019	MORGAN STANLEY	303.000	23, 125		23,013							23,013		112	112		
44930G-10-7	ICU MEDICAL	1	12/20/2019		126.000	23.275		23,556							23.556		(281)	(281)		
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	В	12/13/2019	Various	3,200.000	101,871		105,291	105,291	3, 187			3,187	(3, 187)	105,291	1,568	(4,988)	(3,420)	1,252	
				,				,				,		,					,_02	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

					Showing All L	<u>-ong-rerm</u> E														
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1		1					1			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Disposai		on Disposal	Disposal	Year	Date
		eigii	07/03/2019		40.000		rai vaiue	Actual Cost		(266)	Accretion	Recognized		value		Disposai			Teal	Date
45167R-10-4	. IDEX CORP			Various BANK OF AMERICA/MERRILL	40.000	5,794		4,784	5,050	(266)	}		(266)		4,784		1,009	1,009		
F49644-10-1	IMERYS	R	01/31/2019	LYNCH	3,404,000	178,851		163.356	163,356	1,293			1,293	(1,293)	163,356	1,217	14,278	15,495		
453038-40-8	IMPERIAL OIL LTD		07/08/2019	Various	9,591.000	264,583		242,900	242,900	(4,216)			(4,216)		242,900	6.159		21,683	2,528	
		1	1	CITIGROUP GLOBAL										,=						
45337C-10-2	. INCYTE CORPORATION		09/23/2019	MARKETS	1,299.000	100,846		99,802									1,044	1,044		
1				BANK OF AMERICA/MERRILL			ĺ													
SBP9DL-90-1	INDITEX SA	. B	01/31/2019	LYNCH	11,965.000	332,780	ļ	305,699	305,699	(8,510))	ļ	(8,510)		305,699	(7,607)		27,081		
D35415-10-4	. INFINEON TECHNOLOGIES AG	. B	08/30/2019	GOLDMAN, SACHS & CO	22,010.000	383,465	····		436,916	(37,007))	·	(37,007)	(31,474).	368,435	15,925		15,030	4,970	
SBZ573-90-5 G47791-10-1	ING GROEP NV INGERSOLL-RAND PLC	. B	08/07/2019	Various	56,772.000	571,298 605	·····	610,699 456	610,699 456	23,880			23,880	(23,880).	610,699 456	10,984	(50,384)	(39,401). 149	34,054	
D3R8BR-10-2	INNOGY Z VERK	-	06/04/2019	Various Various	8.100.000	333.443		456	456	(39,258)			(39, 258)	(4,269)		(9.121)		149	9.347	
J2467E-10-1	INPEX CORP	B	08/30/2019	Various			·			4.903	<u>'</u>	ļ	4,903	(4,269)	161.954	5,239			,347 و	
458140-10-0	INTEL CORP		12/03/2019	Various	23.401.000	1,213,814	ļ	971.897	1,098,209	(126,312))		(126,312)	(4,503).	971.897		241,917	241,917	17.624	
SBDD54-N3-0	INTER PIPELINE LTD	В	09/23/2019	Various	35,706.000	628,893			115,958	(7,642)	[(7,642)	7.642	544,901	2,106		83,992	14,081	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		.08/14/2019	Various	111.000	8,708		8,362	8,362	,					8,362		346	346	13	
459200-10-1	. INTERNATIONAL BUSINESS MACHINES CORP		12/13/2019	Various	9,064.000	1,266,949		1,033,723	1,013,595						1,033,723		233,226	233,226	47,343	
460146-10-3	. INTERNATIONAL PAPER CO		12/03/2019	Various	14,552.000	660,905		583, 124	586,794	(4, 173))		(4, 173)		583, 124		77,781	77,781	13,391	
460690-10-0	. INTERPUBLIC GROUP OF COS INC		10/01/2019	Various	420.000	9,519		8,627	7,633						8,627		891	891	99	
T55067-10-1	. INTESA SANPAOLO EURO.52	. B	08/30/2019	Various	304,581.000	653,392		652,785	675,402	5,347		22,618	(17,271)	(5,347).	652,785	(9,816)	10,423	607	56,888	
450500 40 4	. INTRNTNL F LAVRS + FRAGRNCS INCCOM		00 (05 (0040	CITIGROUP GLOBAL MARKETS	0.000	044		000							000		40	18		
459506-10-1 461202-10-3	INTUIT INC.		09/05/2019	Various	3.000	344		326		(38)			(38)		326		18	300	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	
46120E-60-2	INTUITIVE SURGICAL INC		00/01/2019		4.000	1,936		1.959	958	(30)	/		(30)		1.959		(23)	(23)		
G491BT-10-8	INVESCO LTD		10/01/2019		7.817.000	134.559		130.759	129.702		***************************************				130.759		3.800	3.800	4.726	
0.0.0.			1	BANK OF AMERICA/MERRILL	, ,															
S67143-94-1	100F HOLDINGS LTD	В	01/31/2019	LYNCH	6,598.000	23.858		24,015	24,015	(779))		(779)	779	24.015	(256)	100	(156)		
46266C-10-5	IQVIA HOLDINGS INC		07/03/2019	Various	8.000	1,223		783	929	(146))		(146)		783		440	440		
469814-10-7	JACOBS ENGINEERING GROUP INC		09/04/2019		16.000	1,266		935	935						935		331	331	5	
G4474Y-21-4	. JANUS HENDERSON GROUP PLC	. D	05/20/2019	GOLDMAN, SACHS & CO		184,206	ļ	179,912	179,912			ļ			179,912		4,294	4,294	6,252	
107400 40 6	HRAN PETROLEIM EVELOPATION LTD	_	04 (04 (05 : 5	BANK OF AMERICA/MERRILL	40.000		1	200		,		1		/4 5==				40.555		
J2740Q-10-3	JAPAN PETROLEUM EXPLORATION LTD	. B	01/31/2019		16,300.000	303,476		292,974	292,974	4,897			4,897	(4,897).	292,974	5,306		10,502	40.704	
J27869-10-6 G50736-10-0	JAPAN TOBACCO INC JPY50000	. D	07/09/2019	Various Various	17,500.000 10,600.000		·	417,343 588.671	417,343 747,088			·	(158,417)	(12,634)	417,343	6,214	(11,454)	(5,240) 7,656	10,761	
G50736-10-0	JAZZ PHARMACEUTICALS PLC	υ	12/03/2019	Various		596,327	·			(108,41/)	<u> </u>	ļ	(108,41/)	ˈ -	4.463				17 ,484	
S65437-92-3	JFE HOLDINGS INC	В.	12/03/2019	Various	8.700.000	126.012		139.324	139.324	4.218			4,218	(4.218)	139.324	4.016		(13,312)	3.431	
478160-10-4	JOHNSON & JOHNSON		12/03/2019	Various	17.000	2,323		2,124	1,291	(77))		(77)	(.,210)	2,124		199	199	17	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/04/2019	Various	10,334.000	348,922									306,403		42,519	42,519	2,687	
48020Q-10-7	JONES LANG LASALLE INC.		08/29/2019	Various	1,774.000	237,562		232,724	4,684						232,724		4,838	4,838		
46625H-10-0	. JP MORGAN CHASE & CO		11/01/2019	Various	216.000	21,916		20,921	21,086	(165)			(165)		20,921		995	995	195	
H4414N-10-3	JULIUS BAER GROUP CMN STK	B	04/12/2019	DISTRIBUTION	0.000	9,419	ļ	9,444			ļ	ļ			9,444	(25)		(25)		
48203R-10-4	JUNIPER NETWORKS INC		12/03/2019	Various	216.000	5,648		5,702	5,813	(8)	}	103		40.04	5,702		(54)	(54)	87	
SB627L-W9-9	JXTG HOLDINGS INC	. B	08/30/2019	Various	87,300.000	472,542	·····	458,879	458,879	(12,945)	·		(12,945)		458,879	(12, 101)		13,663		
K55633-11-7	JYSKE BANK	. B		GOLDMAN, SACHS & CO BANK OF AMERICA/MERRILL	6,288.000	236,536			226,555	1,816			1,816	(1,816).	226,555	(3,708)	13,690	9,982		
D48164-12-9	K & S AG	R	07/29/2019		3,285.000	53,494	1	58,789	59,032	224		1	224	(467)	58,789	(1,112)	(4, 183)	(5,295)	675	
DTO 104-12-3	. IN W U NU	D		BANK OF AMERICA/MERRILL	, 200.000	,494	ļ			224			224	(407)	, 109	(1,114,	(4, 103)		075	
S64813-20-7	KAJIMA CORP	В	07/30/2019	LYNCH	11,400.000	147,870	L	153,572	153,572	4,649	L	L	4,649	(4,649)	153,572	6.089	(11,792)	(5,702)	2,332	[
485170-30-2	KANSAS CITY SOUTHERN		12/03/2019	Various	2.000	299		292							292		7	7		
48238T-10-9	KAR AUCTION SERVICES INC		12/20/2019	MORGAN STANLEY	1,115.000	24,262	ļ	24,244		 	ļ	ļ	ļ	ļ	24,244	ļ	18	18		
B5337G-16-2	. KBC GROUP NV	. B	08/30/2019	Various	14,026.000	839,799			908,797	(57,963))	ļ	(57,963)	11,790	862,624	(22,088)		(22,824)	27,563	
S62489-90-1	KDDI CORP JPY5000	B	04/12/2019	Various	11,100.000	239, 144		239, 179	265,473	(8,386))		(10,544)	(15,751).	239, 179	11,060		(35)	4,808	
487836-10-8	KELLOGG CO.		10/01/2019		2,331.000	131,749		132,963	131,978						132,963		(1,214)	(1,214)	1,306	
EE4001 40 0	VEDING OF	L.	00 /04 /0040	CITIGROUP GLOBAL	400.000	00 747	ĺ	07 777	00 400	/4.040	J		// 0/0	(700)	07 777	(0.074)	44.0**	44 070	4 000	
F5433L-10-3 494368-10-3	KERING SAKIMBERLY-CLARK CORP	. B	12/13/2019			99,747 720,533	····		93, 163	(4,648)			(4,648)		87,777	(2,674)	14,644 36,326	11,970 36,326	1,989 8,576	
494368-10-3	KIMCO REALTY CORP			Various						(34,449)	't		(34,449)				36,326	36,326	۵/۵٫۵ ق	
TUTTUIT 10	LINIMOV HERETT VOIII		410/01/4019	rul I UUO		L	L						L	h						

					Showing All L	ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying				Value		Disposal	(Loss) on		(Loss) on	During	Maturity
	Description						Dan Value	A -41 O4		Increase/	tization)/	Impairment		Carrying				Disposal		
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposal	Disposai	Year	Date
10.1500 10.1	WINDER HOROWA INC. DEL		00 (04 (00 40	BANK OF AMERICA/MERRILL		400		450							450					
49456B-10-1 G5256E-44-1	KINDER MORGAN INC DEL		06/04/2019	LYNCH	8.000 49.902.000	163		159 131,877	131,877					(5)	159	3,464	9,864		2	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN	. D	12/20/2019	Various	631.000			21,741	2,457					(5)	21,741	404 , د	9,864	518	10	
500255-10-4	KOHLS CORP		1.08/01/2019	Various	83.000	5.806		5.473	5.506	(33)			(33)		5.473		333	333	53	
J35759-12-5	KOMATSU LTD NPV		05/21/2019	GOLDMAN, SACHS & CO	22,700.000	498,987			489,421	29,037			29,037	(29,038)	489,421	29,663		9,566	10.462	
			[CITIGROUP GLOBAL	22,.55.666			, 121	100, 121	20,007				(20,300)		20,000	(25,000)			
X4551T-10-5	KONE B	В	09/24/2019	MARKETS	7,897.000	445,312		371,008	375,903	3,939			3,939	(8,834)	371,008	(5,453		74,304	10,244	
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	. B	05/21/2019	GOLDMAN, SACHS & CO		193,528		206,413	208,769	(704)	L	.	(704)	(1,653)	206,413	(3,203		(12,885)	5,486	
50050N-10-3	KONTOOR BRANDS INC	.	06/12/2019	VARIOUS	0.430	15		10							10		4	4		
500754-10-6	KRAFT HEINZ ORD		07/08/2019	Various	11,529.000	554,019		496,208	496,208						496,208		57,811	57,811		
501044-10-1	KROGER CO		05/20/2019		9,275.000	262,557		255,063	255,063						255,063	ļ	7,494	7,494		
100000 40 0	MIDOTA CODD	l,	04/04/0040	BANK OF AMERICA/MERRILL	40,000,000	050 050		F07 750	F07 750	40.010			40.040	/40 040	FA7 7F4	40.045	40.554	F0 000	E 0.15	
J36662-13-8 J37996-11-3	KUBOTA CORP	. B	01/31/2019	LYNCH	42,000.000	656,658		597,758 570,857						(42,340)(12,763).	597,758	46,345		58,900	5,815	
502413-10-7	L3 TECHNOLOGIES INC	. D	04/15/2019		29,800.000	548,600		5,536		(88,523)			(21)	(12,763).	5,536		(24,214)	(64)	10,478	
302413-10-7	LO ILCHNOLOGILO INC			BANK OF AMERICA/MERRILL				, 500 کر	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(21)				(04)	(04)		
502431-10-9	L3HARRIS TECHNOLOGIES INC		12/03/2019	LYNCH	10.000	1,949		2,014							2,014		(65)	(65)	8	
50540R-40-9	LABORATORY CORP AMER HLDGS		12/13/2019	Various	41.000	6,119		5,221	5.054						5,221		898	898		
F01764-10-3	L'AIR LIQUIDE S.A.	В	11/04/2019	Various	6,236.600	975,361				(124,854)			(124,854)	48,440	781,996	(66,397		193,365	15,668	
512807-10-8	LAM RESEARCH CORP.		10/01/2019	Various	34.000	6,339		4,630	4,630						4,630		1,710	1,710	20	
515098-10-1	LANDSTAR SYSTEMS INC		12/20/2019	MORGAN STANLEY	196.000	22,015		21,995							21,995		20	20		
517834-10-7	LAS VEGAS SANDS CORP		09/23/2019	Various	1,390.000	78,096		72,350	72,350								5,746	5,746	3,211	
G54050-10-2	LAZARD LTD CL A		12/20/2019	MORGAN STANLEY	539.000	21,078		20,956							20,956		122	122		
50189K-10-3	LCI INDUSTRIES		12/20/2019	MORGAN STANLEY	191.000	20,362		20,052							20,052		310	310		
521865-20-4	LEAR CORP		09/23/2019	Various DISTRIBUTION	1,931.000	229,556		210,785	491						210,785		18,771	18,771		
F56196-18-5 525327-10-2	LEGRAND LEIDOS HOLDINGS INC	. В	06/05/2019	Various	25.000	8,021 1.939		8,287	1.318						8,287	(266	621	(266)		
526057-10-4	LENNAR COR P CL A		11/01/2019	Various	16.000			754	1,310						754		130	130		
526107-10-7	LENNOX INTERNATIONAL INC		11/01/2019	Various	24.000	5,270		5, 169	5,253	(84)			(84)		5, 169		102	102	15	
S57732-55-4	LEONI N AG	В			4,398.000			85,828	152,235	(16,709)		48,493	(65,202)	(1,205)		(515		16,968		
				BANK OF AMERICA/MERRILL					,_,_,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, ,			
G5485F-16-9	LI & FUNG LTD CMN STK	. B	01/31/2019		140,000.000	23,705		21,994	21,994	(52)	L	.	(52)	52	21,994	(94)1,804	1,711		
				BANK OF AMERICA/MERRILL	. [I			1	1			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	. D	07/03/2019	LYNCH	1.000	27		26							26		1	1		
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		12/03/2019	Various	8.000	354		294	294						294		60	60		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR	·	12/03/2019	Various	5.000	216		185	185	(0.405)			(0.405)	0.405	185	(53	31	31	328	
53278L-10-7 533900-10-6	LINAMAR CORP	. B	05/21/2019	GOLDMAN, SACHS & CO MORGAN STANLEY	4,283.000	142,530		142,056	142,056	(2,465)			(2,465)	2,465	142,056	(53)527 49	475 49	328	
533900-10-6	LINCOLN BLEC HLDGS		10/01/2019	Various	22.000	1,200									1, 142		49	49 .		
G5494J-10-3	LINDE PLC	D	10/01/2019	Various	19,956.000	3,347,183		3, 189, 465	2,629,118						3, 189, 465	····	157.718	157,718	5.437	
SB0PB4-M7-2	LINK REIT	В	10/24/2019	Various	1.000.000	10.854		6,283	10, 129	(3,942)			(3,942)	97	6.283	(71		4.571	181	*
SB296M-J5-0	LIPPO MALLS INDONESIA RETAIL UNITS	. B	04/12/2019	Various	40,800.000	5,963		5,448	5,448	20			20	(20)	5,448	53		515	27	
538034-10-9	LIVE NATION ENTERTAINMENT INC		12/03/2019	Various	18.000	1,169		900									269	269		
		1		BANK OF AMERICA/MERRILL					1				I			l	1			
G5533W-24-8	LLOYDS BANKING GROUP PLC	. B	08/07/2019	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		(38,016)	45,239	
539830-10-9	LOCKHEED MARTIN CORP	.	12/03/2019	Various	405.000	152,090		106, 146	105,783				ļ		106, 146	ļ	45,944	45,944	2,407	
540424-10-8	LOEWS CORP		12/03/2019	Various	120.000	5,841		5,462	5,462						5,462		378	378	28	
H50524-13-3	LONZA GROUP AG	В	04/24/2019	DISTRIBUTION	0.000	1,705		1,738					·		1,738	(33	/ 	(33)		
F58149-13-3	L'OREAL CMN STK	D	09/24/2019	MARKETS	3,916.000	1,070,971				(85,316)			(0E 040)	31,764	847 , 135	(60,576)284,413	223,836	14,362	
548661-10-7	LOWES COS INC USD0.50	D	10/01/2019		5,518.000					(85,316)			(85,316)	31,704	847 , 135	(00,0/6	149.216	223,836		
U+UUU I- IU-1	. 201120 000 1110 0000.30	1	110/01/2019	BANK OF AMERICA/MERRILL						(43,430)			(43,490)			· · · · · · · · · · · · · · · · · · ·	143,210	143,210		
S28668-57-2	LUNDIN MINING CORP COM NPV	В	01/31/2019	LYNCH	25,383.000	115,931		104.818	104.818	(1,819)			(1,819)	1,819	104.818	2,331	8,783	11, 113		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		11/01/2019	Various	2,201.000	187,758		183,041	182,869					,5.0	183,041		4,717	4,717	2,407	
55261F-10-4	. M & T BANK CORP		12/13/2019	Various	44.000	7,325		6,300	5,868						6,300		1,025	1,025	80	
SB04KJ-97-1	M1 LTD	. B	02/27/2019	TENDER OFFER	326,883.000	499,077		435,601	501,236	(71,588)			(71,588)	5,954	435,601	(726)64,202	63,475		
554382-10-1	MACERICH COMPANY	J	10/01/2019	Various		965	L	987	L	L	L	. L	L	L	987	L	(22)		25	

SCHEDULE D - PART 4

					Showing All L	ong-Term E	onds and Sto	cks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									Prior Year		0		Change in			Faraian			Stock	Stated
											Current	Other-	Book/	Change in	Adjusted	Foreign				
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-			Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				CITIGROUP GLOBAL																
Q57085-10-4	. MACQUARIE GROUP LT COMMON STOCK	В	09/24/2019 .	MARKETS	10,046.000	898,830		749,069		(79,542)			(79,542)	60,196	749,069	(80,714)		149,761	25,430	
55616P-10-4	. MACYS INC		08/29/2019 .	Various	2,029.000	52,878		59,475	60,424			949	(949)		59,475		(6,597)	(6,597)	828	
S25544-75-0	. MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	В	05/21/2019 .		5,471.000	240,404		248,234	248,234	(6,966)	····		(6,966)		248,234	(2,674)	(5, 156)	(7,830)	1,702	
BRT1SG-R4-4 561409-10-3	. MAISONS DU MONDE SA	. В	04/12/2019 .	GOLDMAN, SACHS & CO FIG Partners LLC	3,049.000	64,255		58,242	58,242	461			461	(461)		(349)	6,362 2,102	6,013 2,102		
S24925-19-0	MANULIFE FINANCIAL CORP	R	08/29/2019	Various	24.033.000			340.840	31,298	(27.028)			(27,028)	27.028	31,290	(12,094)	57.445	45.351		
565849-10-6	MARATHON OIL CORP	J	08/29/2019	Various	9.810.000	152,551		140.675	140.675	(21,020)			(21,020)		140.675	(12,034)	11,875	11,875	947	
56585A-10-2	MARATHON PETROLEUM CORP	1	10/01/2019	Various	11,730.000	611,999		691,918				269	(269)		691,918		(79,919)	(79,919)	12,337	
571748-10-2	. MARSH + MCLENNAN COS INC		09/04/2019 .	Various	99.000	8,934		7,895	7,895						7,895		1,039	1,039	41	
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	
57636Q-10-4	. MASTERCARD INC CLASS A		12/03/2019 .	Various	73.000	19,792		9,605	13,771	(4, 167)			(4, 167)		9,605		10, 187	10,187	79	
577081-10-2		ļ	05/20/2019 .	GOLDMAN, SACHS & CO	4,951.000	54,237		49,460	49,460		ļ	ļ	ļ	[49,460		4,777	4,777		
57778L-10-3	MAXAR TECHNOLOGIES LTD	B	01/02/2019 .	EXCHANGE	3,902.000	45,977		46,597	46,597	(809)			(809)	809	46,597	(620)		(620)		
Q5857C-10-8 J41551-10-2	. MAYNE PHARMA GROUP LTD	. В	04/12/2019 .	GOLDMAN, SACHS & CO GOLDMAN, SACHS & CO.	189,972.000 15,300.000			92,616	103,649	(19, 152)			(19, 152)		92,616 158,278	(5,514)	1,670 2,503	(3,844)	0.404	
579780-20-6	MCCORMICK & CO.	D	05/21/2019 11/01/2019	Various		5,605		5,050	5,709	4,792 (659)			4,792	(4,791)	5,050	4,563		7,065 555	2,404	
580135-10-1	MCDONALDS CORP				2,398.000	472,491			425,813	(039)			(195,524)		230.289		242.202	242,202	11.219	
58155Q-10-3	MCKESSON CORP		12/13/2019		2,582.000	299,622		285,234		(133,324)			(133,324)		285,234		14,388	14,388	1,007	
001004 10 0				CITIGROUP GLOBAL																
T6688Q-10-7	MEDIASET	. B	12/13/2019		20,742.000	62, 174		59,746	65,064	(6,421)			(6,421)	1, 104	59,746	(2,611)	5,038	2,428		
G5960L-10-3	MEDTRONIC PLC		12/13/2019 .	Various		928,288		635,439	747,509	(123,928)			(123,928)		635,439		292,849	292,849	14, 138	
58933Y-10-5	. MERCK & CO. INC.		12/03/2019 .	Various	96.000	7,926		5,503	7,335	(1,833)			(1,833)		5,503		2,423	2,423	96	
590188-10-8	MERRILL LYNCH CO INC		01/24/2019 .	CANCELLED TRADE	0.000	1,030											1,030	1,030		
S26544-16-3	METHANEX CORP	В	05/21/2019	GOLDMAN, SACHS & CO	1,844.000	86,884		88,649	88,649	(1,539)			(1,539)	1,539		(33)		(1,765)	1,033	
59156R-10-8 G60754-10-1	. METLIFE INC COM		09/23/2019 .	Various EXCHANGE	2,233.000	106,568		91,687	91,687						91,687		14,881	14,881	2,903	
595017-10-4	MICHAEL KORS HOLDINGS LTD.	υ	01/02/2019	Various	3, 196.000	3.900			121, 192						3. 164		735	735	16	
595112-10-3	MICRON TEC HNOLOGY INC COM		11/01/2019		3,315.000	164,293		47,397		(57,788)			(57,788)		47.397		116.896	116,896	10	
594918-10-4	MICROSOFT CORP		12/13/2019		13,787.000	2,127,537		1, 167, 526	1,400,041	(232,927)			(232,927)		1,167,526		960,011	960,011	25,953	
		1	I	BANK OF AMERICA/MERRILL		, , , , , , , , , , , , , , , , , , , ,		,, ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
594972-40-8	MICROSTRATEGY INC CL A		07/29/2019 .	LYNCH	143.000	17,471		18,268	18,268						18,268		(798)	(798)		
59522J-10-3	. MID AMERICA APT		11/01/2019	Various	8.000	971		747							747		224	224	18	
J43873-11-6	. MITSUBISHI ELECTRIC CORP	B	08/30/2019 .	Various	47,000.000	567,754		521, 127	521, 128	32,697			32,697	(32,697)	521, 127	50,974	(4,347)	46,627	9,506	
\$65969-23-0	. MITSUBISHI GAS CHEMICAL INC	. B	05/21/2019 .		5,500.000	67,623		78,461	82,965	1, 167		3, 159	(1,992)	(2,512)	78,461	2,262	(13, 100)	(10,838)	1,507	
J4509L-10-1 J4599L-10-2	. MITSUI FUDOSAN CO JPY50	B	05/21/2019 . 04/12/2019 .		7,900.000	190,715 647,916		176,052 651,245	176,052 653,166	5,329 19,774	·····	1,922	5,329 17,852	(5,329)	176,052	5,075 9,697	9,588	14,663	1,490 12,337	
54599L-10-2 60786M-10-5	. MOELIS ORD CLASS A	. D	12/20/2019	Various MORGAN STANLEY				23,968		19,7/4	l	1,922	17,852	(19,773)	23,968	y,09/	(13,026)	(3,329)	12,33/	
608190-10-4	MOHAWK INDUSTRIES INC	1	11/01/2019	Various	1.271.000	149, 108		148.656	148 . 656						148.656		452	452		
60855R-10-0	MOLINA HEALTHCARE INC		12/20/2019	MORGAN STANLEY	152.000	20,514		20,660							20,660		(146)	(146)		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/13/2019 .	Various	16.000	844		756										88	7	
SB1CRL-C4-3	. MONDI PLC	В	08/30/2019 .	GOLDMAN, SACHS & CO	5,041.000	98,217		95,819			ļ				95,819	276	2, 123	2,398	1,557	
		1		CITIGROUP GLOBAL							1									
61174X-10-9	. MONSTER BEVERAGE CORP		09/23/2019 .	MARKETS	3,999.000	236,396		178,942	196,831	(17,889)			(17,889)	· [178,942		57,454	57,454		
615369-10-5	. MOODYS CORP		11/01/2019	Various	7.000	1,498		1,308					(70,000)		1,308		190	190	4	
617446-44-8 617700-10-9	MORGAN STANLEY		10/01/2019		19,461.000	847,565 23,101		692,790	771,629	(78,839)			(78,839)		692,790		154,776	154,776	18,488	
553498-10-6	MSA SAFETY INC		12/20/2019 .			23, 101		22,869									233	233		
55354G-10-0	MSCI INC A		12/20/2019		11.000	2,334		1,304	1,622	(318)			(318)		1,304		1,031	1,031	10	
				CITIGROUP GLOBAL				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , ,	(010)			(010)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
D55535-10-4	. MUENCHENER RUECKVE COMMON STOCK	В	09/24/2019 .	MARKETS	3,964.000	1,021,789				(58,418)			(58,418)	28,967	834,016	(57,848)	245,621	187,773	30,222	
SB4MMW-16-6	MULLEN GROUP LTD	B	04/12/2019 .	GOLDMAN, SACHS & CO	9,418.000	85,362		84, 195	84, 195	(1,461)			(1,461)	1,461	84, 195	619	547	1, 166	1,203	
J46840-10-4	. MURATA MANUFACTURING CO LTD	. B	09/24/2019 .	Various		389,694		373,552	408,923	(5,477)			(5,477)	(29,894)	373,552	38,397	(22,254)	16,142	2,971	
N59465-10-9	MYLAN NV		12/13/2019	Various	10,511.000	201, 124		207,908			ļ	ļ	ļ	ļ	207,908	ļ	(6,784)	(6,784)		
631103-10-8	NASDAQ OMX GROUP		12/03/2019 .		64.000	5,983		5,289	4,894		ļ			·	5,289		694	694	26	
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	р	07/00/0040	BANK OF AMERICA/MERRILL LYNCH	60 447 000	328.356		300.643	300.643	(18,896)			/40.0003	18.896	300.643	(25,530)	53.243	27.713	8,291	
	. NATIONAL EXPRESS GROUP PLC	p	07/29/2019 . 07/29/2019 .	LINUH	63,117.000	328,356				(18,896)	·····		(18,896)	18,896		(25,530)		27,713	8,291	
6-07-courae	INATIONAL UNID FLG	D		vai ious	104,007.000	1,033,155	ļ	1,000,253	1,000,253	(102,54/)	<u> </u>	<u> </u>	(102, 547)	102,34/	1,000,203	(123,539)	201,440	121,901	43,958	

					Showing All L	_ong-Term E	<u> Bonds and</u> Sto	ocks SOLD, I	<u>REDEEM</u> ED											
1	2	3	4	5	6	7	8	9	10	(Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
637071-10-1	NATIONAL OILWELL VARCO INC	U.g	09/23/2019 .	Various	12.826.000	290,952	. a. vaido	257.803	7 0.00	Doordage	71001011011	rtcccgmzca	(1111210)	Value	257,803	2.opeca.	33, 149	33,149	641	0.00
637417-10-6	NATIONAL RETAIL PROPERTIES		12/20/2019	Various	480.000	25,505		24,579	5,094						24,579		927	927	151	
SB1HDJ-L2-6	NATIXIS	. B	07/09/2019 .	Various	63,231.000	257,209		254,835	297,731	2,357		42,897	(40,540)	(2,357)	254,835	(2,820)	5, 194	2,374	47,010	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	05/21/2019 .	GOLDMAN, SACHS & CO	49,083.000	881,661		831,725	831,725	(26,996)			(26,996)	26,996	831,725	(40,737)	90,673	49,936	28,646	
64110D-10-4	NETAPP INC		10/01/2019 .	Various	6.000	312		315	358	(12)		31	(43)		315		(3)	(3)	8	
64110L-10-6	NETFLIX INC		12/03/2019 .	Various	26.000	7,889		5,296	6,424	(1,726)			(1,726)		5,296		2,593	2,593		
651290-10-8 651639-10-6	NEWFIELD EXPLORATION CORP		02/14/2019 .	MERGER	8,101.000 15,841.270	138, 131 566, 559		118,761 372,816	118,761	(159, 109)			(159, 109)		118,761		19,370	19,370 193,743	10,915	
65249B-10-6	NEWS CORP CLASS A		09/23/2019 .	Various	15,841.270			3/2,816	290,931	(159, 109)	'		(109, 109)				193,743	193,743	10,915	`
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD	В	04/12/2019 .	Various	21, 131.000	268,039		280,258	310,277	6,072		30,019	(23,947)	(6,072)	280,258	1,068	(13,287)	(12,219)	2,500	
G6518L-10-8	NIELSEN HOLDINGS PLC		10/01/2019	Various	4,283.000	101,298		99,809	98,826				(20,047)	(0,072)			1,489	1,489	1,499	
654106-10-3	NIKE INC CL B		12/13/2019		1,881.000			106,413	139,383	(33,054)			(33,054)		106,413		76,517	76,517	1,646	
		1		CITIGROUP GLOBAL	,			·								1		·		1 1
J51699-10-6	NINTENDO CO LTD COM STK	. B	09/24/2019 .	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	
J57160-12-9	NISSAN MOTOR CO CMN STK	. B	08/30/2019 .	Various	49,400.000	417,630		396,362	396,362	15,456			15,456	(15,456)	396,362	16,702	4,566	21,269		
S66410-27-5	NITTETSU MINING LTD	. B	04/12/2019 .	Various	1,200.000	49,662		49,600	50,750	848		1, 149	(301)	(848)	49,600	44	17	62	613	
J58472-11-9	NITTO DENKO CORP	. B		GOLDMAN, SACHS & CO BANK OF AMERICA/MERRILL	4,200.000	186,939		212, 192	212, 192	6,423			6,423	(6,424)	212, 192	6,117	(31,369)	(25,253)	2,981	
G65431-10-1	NOBLE CORPORATION PLC		01/31/2019 .	LYNCH	25,849.000			67,724	67,724						67,724		17,447	17.447		
655044-10-5	NOBLE CONFORMATION FLC		12/03/2019 .	Various	5,661.000	120,775		106,200							106,200		14,575	14,575	1,302	
S59029-41-3	NOKIA OYJ EURO, 06	B	11/05/2019	Various	54.773.000	219.383		276.350	314.947	(28,062)			(28,062)	(10,535)	276.350	2.484	(59,451)	(56,967)	3.822	
J59009-15-9	NOMURA HOLDINGS INC	. B	09/24/2019 .	Various	79,600.000	320,860		305,297	305,297	9,242			9,242	(9,242)	305,297	9,875	5,688			
SBYZF9-J9-8	NORDEA BANK	. B	07/29/2019 .	Various	56,210.000	471,081		428,758	472,841	6,289		44,084	(37,795)		428,758	(12,643)			30,606	
				CITIGROUP GLOBAL																
655664-10-0	NORDSTROM INC		03/01/2019 .	MARKETS	97.000	4,556		4,521	4,521						4,521		34	34		
655844-10-8	NORFOLK SOUTHERN CORP		11/01/2019 .	Various	59.000	10,273		8,952	7,926						8,952		1,321	1,321	46	
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	. В	05/21/2019 .	Various CITIGROUP GLOBAL	26,031.000	103,797		105,646	117,873	(2,233)		12,226	(14,459)	2,233	105,646	(3,366)	1,517	(1,850)	2,796	
665859-10-4	NORTHERN TRUST CORP		.09/23/2019	MARKETS	2.869.000	271.445		195.895	239,820	(43,924)			(43,924)		195.895		75,549	75,549	7,029	
666807-10-2	NORTHROP GRUMMAN CORP		12/13/2019 .	Various	147.000	50,662		23,858	36,000	(43,924)			(12, 142)		23,858		26,804	26,804	759	
668074-30-5	NORTHWESTERN CORP		12/20/2019	MORGAN STANLEY	280.000	20.278		20,218		(12,142)			(12,142)		20,218		60	60		
G66721-10-4	NORWEGIAN CRUISE LINE	1	12/03/2019	Various		4,696		3,862	2,543						3,862		834	834		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	. B	09/24/2019	Various	1,662.000	342, 159		321, 152	141,686	(11,216)			(11,216)	4, 172	321, 152	(3,956)	24,962	21,007	3,066	
SBHC8X-90-3	NOVO-NORDISK B ORD	. B	12/09/2019 .	Various	100.000	5,668		4,389	4,563	(626)	ļ		(626)	451	4,389	(533)		1,279	89	
S66415-44-9	NSK LTD	. B	05/21/2019 .	GOLDMAN, SACHS & CO	15,300.000	128,321		132,340	132,340	4,006			4,006	(4,006)	132,340	3,815	(7,834)	(4,019)	2,395	
670346-10-5	NUCOR CORP.		11/01/2019 .	Various	20,247.000	1,084,910		1,048,475	1,048,583	(503)			(503)	5,337	1,048,475	(114)	36,435		16, 153	
SBDRJL-N0-2 67066G-10-4	NUTRIEN LTD	. B	11/04/2019 .	Various	6,550.000 1,753.000	318,589		307,502 251,717	307,502	(5,337)			(5,337)	5,337		(114)	11,202 54,420	11,087 54,420	4,850 835	
070000-10-4		1	112/03/2019 .	BANK OF AMERICA/MERRILL					000,د						231,717		420, 420	, 420 ,420		
SBDHLT-Z4-3	OBSIDIAN ENERGY LTD	В.	01/31/2019	LYNCH	67.020.000	26.136		25.026	25,026	(548)	L		(548)	.548	25,026	444	667	1, 110		[
SB0F9V-20-4	OCBC BANK	В	08/30/2019	GOLDMAN, SACHS & CO	53,000.000	406,380		368,682	437,843	(91,689)	[(91,689)		368,682	(24, 357)	62,055	37,697	18,606	
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/13/2019 .	Various	24,237.000	1,081,461		1,254,530	653,267	ļ					1,254,530	.	(173,069)	(173,069)	16,603	
670837-10-3	OGE ENERGY CORP	.	09/04/2019 .	Various	5.000	214		196							196		18	18	4	
679580-10-0	OLD DOMINION FREIGHT LINE INC		11/01/2019 .	Various	2.000	376		331							331		45	45		
681919-10-6	OMNICOM GROUP		12/03/2019 .	Various	23.000	1,764		1,656	1,685	(28)			(28)		1,656		108	108	37	
600100 10 5	ON CENTICONDUCTOR CODE	1	03/01/2019 .	CITIGROUP GLOBAL MARKETS	185.000	4,008		3.054	3,054	I					2 054		954	954		
682189-10-5 \$66601-07-1	ON SEMICONDUCTOR CORP	R	03/01/2019 .	Various	3.600.000	4,008				2.735		3.117	(383)	(2,735)	3,054	1.560	954	954		·
68389X-10-5	ORACLE CORP COM	. D	12/03/2019 .	Various	40.770.000	2,202,515		1.611.496	1,838,508	(229,676)			(229,676)	(2,100).	1,611,496		591,019	(5, 157)	27.255	
67103H-10-7	OREILLY AUTOMOTIVE INC		1.09/04/2019	Various	4.000	1,519		990	1,377	(388)			(388)		990		530	530		
J61933-12-3	ORIX CORP COMMON STOCK	. B	05/21/2019 .	Various	24,100.000				352,664	5,597		1,316	4,282	(23,639)	333,307	23,315	(19,076)	4,239	8,662	
J63117-10-5	OTSUKA HOLDINGS CO LTD	. B	09/24/2019 .	Various	12,200.000	508,878		454,416	499,609	(21,700)		1,567	(23,267)	(21,926)	454,416	23,803	30,659	54,462	6,794	
S46651-48-5	OUTOKUMPU	. B	04/12/2019 .		31,995.000	133,339		116,327	116,857	501		530	(29)	(501)	116,327	(1,119)	18, 131	17,012	3,770	
L		1		BANK OF AMERICA/MERRILL				_		I										
690742-10-1	OWENS CORNING INC		12/03/2019 .	LYNCH	5.000	329		312	040.004			F0.000	(50,000)		312		17	17		
69331C-10-8 693718-10-8	P G & E CORP		04/12/2019 .	Various	9,259.000 19.000	213,933		166,101	219,901			53,800	(53,800)		166, 101		47,832 257	47,832 257	40	
695156-10-8	PACKAGING CORPORATION OF AMERICA		11/01/2019	Various	1.000	1,343 111		103							1,086				48	
000100 10 0																				

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
011010									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
697435-10-5	PALO ALTO NETWORKS INC		10/01/2019	Various	3.000	606		637				- I I I I I I I I I I I I I I I I I I I	(11 12 10)		637	- 1	(31)	(31)		
007 100 10 0 111			1	BANK OF AMERICA/MERRILL	_													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
G6376N-15-4	PARAGON GROUP OF COMPANIES	В	01/31/2019	LYNCH	4,363.000	23,645		21,449	21,449	(1,348)			(1,348)	1,348	21,449	(739)	2.936	2, 196	784	
699320-20-6	PARAMOUNT RESOURCE LTD	В	. 08/29/2019	Various	20,731.000	90,288		103,596	108,983	(4, 110)		3,169	(7,279)	1,891	103,596	966	(14,273)			
701094-10-4	PARKER HAN NIFIN CORP COM		.09/23/2019	Various	854.000	154,618		111.369	127,366	(15,997)			(15,997)		111.369		43.249	43,249	2.152	
703481-10-1	PATTERSON UT I ENERGY INC		12/20/2019	MORGAN STANLEY	2,224.000	22,381		22,881		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		22.881		(501)	(501)		
704326-10-7	PAYCHEX INC		09/23/2019	Various	5,395.000	443,399		256,448	351,484	(95,036)			(95,036)		256,448		186,950		9.701	
70450Y-10-3	PAYPAL HOLDINGS INC		11/01/2019	Various	8.000	870		826					.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		826		44	44		
704551-10-0	PEABODY ENERGY CORP		04/12/2019 .	Various	1,666.000	48,221	ļ	47, 198	50,780			3,582	(3,582)	L	47, 198		1,024	1,024	3,299	
G69651-10-0	PEARSON	B	11/05/2019	Various	6,042.000	61,352		65,834	72,211	(1,416)		4,958	(6,374)	(3)		(3)	(4,480)		1,024	
713448-10-8	PEPSICO INC.		12/03/2019 .	Various	5,256.000	711,775		516,806	579,799	(63,877)			(63,877)		516,806		194,969	194,969	19,759	
71377A-10-3	PERFORMANCE FOOD GROUP		12/20/2019	MORGAN STANLEY	256.000	12,465		12,410		<u> </u>				[12,410		55			
G97822-10-3	PERRIGO PLC		.08/29/2019	Various	83.000	3,512	ļ	3,216	3,216	ļ		.	ļ	ļ[3,216	ļ	296			
				CITIGROUP GLOBAL		·			·											
S06825-38-4	PERSIMMON PLC	B	07/09/2019	MARKETS	9,631.000	225,558		236,735	236,735	9			9	(9)	236,735	(4, 108)	(7,069)	(11, 177)	29,029	
				BANK OF AMERICA/MERRILL	_															
G70278-10-9	PETRA DIAMONDS LTD	B	01/31/2019	LYNCH	600,773.000	260,136		267,593	288,305	(25,684)			(25,684)	4,972	267,593	2,363	(9,819)	(7,456)		
G7052T-10-1	PETROFAC LTD	B	05/21/2019 .	GOLDMAN, SACHS & CO	24, 181.000	129,478		137,673	146,901	(18,461)			(18,461)	9,233	137,673	(8, 152)	(44)	(8, 196)	5,936	
717081-10-3	PFIZER INC		12/13/2019 .		64,375.000	2,368,956		2,331,941	2,809,969	(476,708)			(478,028)		2,331,941		37,015	37,015	70,726	
718172-10-9	PHILIP MORRIS INTL.		12/03/2019 .	Various	25,992.000	1,994,246		1,735,376	1,734,558						1,735,376		258,870	258,870	29,640	
				CITIGROUP GLOBAL																
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	10/14/2019 .	MARKETS	10.000	434		281	354	(107)			(107)	34	281	(34)	187	153	8	
718546-10-4	PHILLIPS 66		11/01/2019	Various	10 , 109 . 000	890,243			715,476	(108,924)			(108,924)		782,280		107,963		15,744	
723484-10-1	PINNACLE WEST CAPITAL CORP		09/04/2019 .	Various	45.000	4, 180		3,590	3,664	(259)			(259)		3,590		590		32	
723787-10-7	PIONEER NA T RES CO COM		12/13/2019	Various	1,728.000	207,744		217,300	227,267	(9,966)	L		(9,966)		217,300		(9,556)		553	
693475-10-5	PNC FINL SVCS GROUP INC		11/01/2019 .	Various	81.000	10,641		9,493	9,236						9,493		1, 148		103	
73278L-10-5	POOL CORP		12/20/2019 .	MORGAN STANLEY	53.000	11,374		11, 129							11, 129		245			
739276-10-3	POWER INTEGRATIONS INC		12/20/2019 .	MORGAN STANLEY	246.000	23,863		23,207							23,207		656	656		
				CITIGROUP GLOBAL																
693506-10-7	PPG INDUSTRIES INC		09/23/2019 .	MARKETS	3,771.000	446,270		383,356	385,509	(2, 153)			(2, 153)		383,356		62,914		5,543	
73943T-10-3	PQ GROUP HOLDINGS INC		12/20/2019 .	MORGAN STANLEY	1,440.000	24,491		23,854							23,854		637	637		
				CITIGROUP GLOBAL																
SBN320-L4-2	PRAIRIESKY ROYALTY LTD	B	11/04/2019	MARKETS	24,267.000	249,069		305,278	313,954	(14, 124)			(14, 124)	5,449	305,278	6,633	(62,843)		11, 102	
74051N-10-2	PREMIER INC CLASS A		112/20/2019 .	MORGAN STANLEY	581.000	22,637	ļ	22,886		ļ				ļ	22,886		(249)	(249)		
L		L		CITIGROUP GLOBAL			İ]										
BRSBZ3-E4-8	PREMIER OIL PLC	B	07/09/2019	MARKETS	39,925.000	37,640		33,610	33,840	(229)			(229)	(1)	33,610	(583)		4,031		
742718-10-9	PROCTER & GAMBLE CO		12/03/2019 .	Various	55.000	6,304	ļ	4,633	4,228	(638)	ļ	.	(638)	} -	4,633		1,671	1,671	86	
743315-10-3	PROGRESSIVE CORP		12/03/2019 .	Various	124.000	8,831	 	6,431	7,481	(1,050)	ļ		(1,050)		6,431		2,400	2,400	346	
D6216S-14-3	PROSIEBENSAT1 MEDIA AG	B	04/12/2019 .			138,411		121,817	151,611	1,200		29,795	(28,594)	(1,200).	121,817	(730)				
744320-10-2	PRUDENTIAL FINL INC		12/13/2019 .		11,703.000	1,042,033		945,054	652,074	(1,838)			(1,838)		945,054		96,979	96,979	20,801	
	DOD OWLOO DOODEDTY AS	_	00.40	CITIGROUP GLOBAL			İ													
H64687-12-4	PSP SWISS PROPERTY AG	B	09/24/2019 .	MARKETS	2,056.000	258,416	}	183,626	201,992	(19, 158)	<u> </u>	-	(19, 158)	792 .	183,626	(1,392)			4,666	
74460D-10-9	PUBLIC STORAGE		12/13/2019 .	Various	133.000	27,003		26,622	26,921	(298)			(298)	·	26,622		381	381	776	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		10/01/2019	Various	85.000	5,079		4,514	3,383	(16)			(16)		4,514		565	565	1	
745867-10-1	PULTE GROUP INC		11/01/2019	Various	45.000	1,394	·····	1, 153	1, 144	(23)	·		(23)	}	1, 153		242		10	
693656-10-0	PVH CORP		09/23/2019	Various	4,179.000	363,545	·	317,644		·		-		}	317,644		45,901	45,901		·
74736L-10-9	Q2 HOLDINGS INC		12/20/2019 .	MORGAN STANLEY	260.000	21, 111	·	20,686	4.050	····				}	20,686		426			
74736K-10-1	QORVO INC		12/03/2019 .	Various	80.000	4,749		4,858	4,858					·	4,858		(109)			
747316-10-7	QUAKER CHEMICAL CORP.		12/20/2019 .	MORGAN STANLEY Various	127.000	20,749	·····	20,591	1 000 001	····				}	20,591		158			
747525-10-3	QUALCOMM INC		09/23/2019		23,304.000	1, 153,883	·	1,326,231	1,326,231	····				}	1,326,231		(172,348)		99	
74834L-10-0	QUEST DIAGNOSTICS INC		12/03/2019 .	Various		7,810	····	6,544	5,246	····		435	(405)	}	6,544 2,258		1,266	1,266	99	
74915M-10-0	QURATE RETAIL INC QVC GROUP		08/29/2019 .	Various		2,441		2,258	2,694			435	(435)	·			182			
749607-10-7	R L I CORP.		12/20/2019 .		172.000	15,833	·····	15,779	397.417	/0.000			(0.000)		15,779	(14 507)			00 000	
F43743-10-7	RALLYE SA	_B		GOLDMAN, SACHS & CO	38,585.000	369,452	·	397,417		(6,806)	 		(6,806)	6,806	397,417	(14,567)	(13,398)		26,962	
751212-10-1	RALPH LAUREN CORP		08/29/2019 .	VariousBANK OF AMERICA/MERRILL	46.000	5,854		4,759	4,759					·	4,759		1,095	1,095	50	
75281A-10-9	RANGE RESOURCES CORP	ı	01/31/2019		- 3,843.000	42,369	İ		26 770	Ì					36,778		5,591	5,591		
75281A-10-9 755111-50-7	RAYTHEON COMPANY		08/01/2019		3,843.000	42,369			36,778						8.281		5,591		47	
1/00/11/20//	I DA LITILLUN CUMPAINT		1.00/01/2019	LVal LOUS	34.000	0.302	1	0.281	0.281		1		1	1	0.∠81	1	21	. 211	4/	1

					Showing All I	ong-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwi	se DISPOS	SED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CLICID					Ni							-	Adjusted					T-4-1 O-:		
CUSIP		_	<u> </u>		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
75524B-10-4	RBC BEARING INS		12/20/2019 .	MORGAN STANLEY	96.000	15, 102		15,847							15,847		(745)	(745)		
				CITIGROUP GLOBAL																
756109-10-4	REALTY INCOME CORP		08/01/2019	MARKETS	97.000	6,058		6,115	6, 115						6, 115		(57)		21	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	12/13/2019	Various	11,280.000	864, 119		863,840	863,840	(161,111))		(161,111)	161, 111	863,840	(112,765		279		
756577-10-2	RED HAT INC.		07/09/2019 .	MERGER		538,270		497,588	497,588						497,588		40,682	40,682		
G7419H-11-3	REDEFINE INTERNATIONAL REIT PLC	B	02/12/2019 .	Various	511,680.400	324,218		313, 145	313, 148	(19,686))		(19,686	19,682	313, 145	(12,891		11,073		
758849-10-3	REGENCY CENTERS CORPORATION		10/01/2019	Various	85.000	4,853		4,988	4,988		ļ		·		4,988		(135)			
75886F-10-7	REGENERON PHARMACEUTICALS INC		11/01/2019	Various	727.000	219,960		271,535	271,535		ļ	.	·		271,535	 	(51,574)			ļ
7591EP-10-0	REGIONS FINANCIAL CORP		08/29/2019 .	Various	389.000	5,961		5,205	5,205		.}		·		5,205		757		54	
759351-60-4	REINSURANCE GROUP AMERICA INC		05/02/2019 .		3.000	433		394	421	(27))		(27)		394		39	39	1	
	DELY DI O	_	00/04/00:5	CITIGROUP GLOBAL	00 004				470	/05	J		/05		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1 ,0,			40 == :	1
G74570-12-1	RELX PLC	В	09/24/2019	MARKETS	23,284.000	547,974		457,489	479,365	(35,649))		(35,649)	13,773	457,489	(21,742		90,485	12,584	
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		09/04/2019 .	Various	2.000	382		364							364		18			
F77098-10-5	RENAULT SA COMMON STOCK	B	11/05/2019	Various	5,544.000	316,807		345,717	345,717	2,737			2,737	(2,737)	345,717	(5,365				
S56693-54-2	REPSOL YPF SA EUR1	B	08/30/2019	Various	10,090.150	158,331		118, 163	162,388	(47,867))		(47,867)	3,627	118, 163	(5,286	,	40,167	6,770	
				BANK OF AMERICA/MERRILL	-															
760759-10-0	REPUBLIC S VCS INC COM		12/03/2019	LYNCH	6.000	514		382	433)		(50		382		132		6	
76118Y-10-4	RESIDEO TECHNOLOGIES INC		11/01/2019		2,659.000	50,277		48,425	54,642	(6,214))	4	(6,217		48,425		1,852	1,852		
				CITIGROUP GLOBAL																
761152-10-7	RESMED INC.		.03/01/2019	MARKETS	53.000	5,479		5,585	6,035	(450))		(450)		5,585		(106)		19	
74965L-10-1	RLJ LODGING TRUST		12/20/2019		1,309.000	23,494		23,353							23,353		142			
770323-10-3	ROBERT HALF INTL INC		07/29/2019 .	Various		4,767		4,862	4,862						4,862		(95)	(95)		
074400 00 4	POOLET LIGHT PLANS AS A COMMUNICATION!	_	00 /04 /00 40	CITIGROUP GLOBAL	F 700 000	4 044 074		4 005 700	4 445 540	(400, 400)			(400, 400		4 005 700	400.070	054 770	0.45 500	04 400	
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	09/24/2019 .	MARKETS	5,733.000	1,641,274		1,325,768	1,415,512	(128, 133))		(128 , 133	38,388	1,325,768	(39,272			34, 196	
773903-10-9	ROCKWELL AUTOMATION INC		10/01/2019	Various	4.000	624		655							655		(31)	(31)	8	
775400 40 0	Boy I INC CLASS A		00 (00 (00 40	CITIGROUP GLOBAL	4 005 000	444 400		400 004							400 004		4 057	4 057		
77543R-10-2 BRSBXV-K4-1	ROKU INC CLASS A		09/23/2019 .	MARKETS	1,035.000 5.018.000	111, 120 50 . 117		106,864	53.045	(00,005)			(00, 005	40.440	106,864	(7.740	4,257	4,257 7,749		
	ROLLS ROYCE HOLDINGS PLC ROPER TECHNOLOGIES INC	В	12/03/2019	Various	32.000			9,081		(23,225))		(23,225	10, 142	9.081	(7,718	1,988		15	
776696-10-6				Various	13.000	11,069 1,202		1,032	1,082				(50							
778296-10-3	ROSS STORES, INC.	n	12/03/2019 .	Various						(50)			(50		1,032	(12, 185	170		2	
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	08/30/2019	Various CITIGROUP GLOBAL	101,456.000	202,219		273,924	280,007	(0,0/3)	/		(0,073	(11)	2/3,924	(12, 185)(9,400	(21,043).	14,463	
S27543-83-4	ROYAL BK OF CANADA COM NPV	D	09/23/2019	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	
52/543-83-4 V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		12/13/2019	Various		148,850		140.426	140 .426	(109,784)	′t	-	(109,784	129,008		(00,734	8,424		2,979	·
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	R	11/05/2019	Various				776,312	512,562	(56,232)	,		(56,232	39,694	776,312	(42,111			15,557	
SB03MM-40-4	ROYAL DUTCH SHELL 'A'UND EURU.U7	B	12/13/2019	Various	11,011.000			307.210	328.152		((91, 167	70.225	307,210	(42,111			15,606	
78409V-10-4	S&P GLOBAL INC		11/01/2019	Various	7.000	1,675		1,033	1, 190	(157)	()		(157	10,223	1,033	(04,724	642			
107001-10-4	Our OLOUAL THO		1	BANK OF AMERICA/MERRILL		1,0/3		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 190	(107)	<u>'</u>	-	(137	·		ļ	942			
050965-07-4	SAFILO GROUP S.P.A.	R	01/31/2019	LYNCH	10,281.000	9.453		8,227	8,227	10	1		10	(10)	8.227	7	1,220	1,226		J
G7770H-10-8	SAGA PLC	B	04/12/2019	GOLDMAN, SACHS & CO		9,433				2			2	(2)		1,223				
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		12/20/2019	MORGAN STANLEY	1,057.000	25,184		25,009					-	(2)	25,009	, 220	175			
79466L-30-2	SALESFORCE.COM INC		1.10/01/2019	Various		3,045		2.816	1.096						2,816		229			
SB09MR-X8-1	SALINI IMPREGILO	В	05/21/2019 .	Various	19.017.000	37,202		30.783	30.783	129	1		129	(129)	30,783	(486				
S54653-58-9	SALZGITTER AG	B	05/21/2019	Various	2,850.000			82,499	83,306	660		807				(1,280				
Q82191-10-9	SANDFIRE RESOURCES	В	05/21/2019	GOLDMAN, SACHS & CO	116,230.000			546,597	546,597	(42,820))		(42,820		546,597	(48,889			5,778	
		·· [[CITIGROUP GLOBAL	, 200.000	, 500		[(,2,520)	[[12,020			, , , , , , , , , , , , , , , , , , , ,			
S56717-35-8	SANOFI S.A.	В.	09/24/2019 .	MARKETS		1,140,350	L	934,028	1,054,495	(142,744))	. [(142,744	22,277	934,028	(54,211)260,533	206,322	35,770	<u> </u>
1		1	[CITIGROUP GLOBAL	2, 102, 000	, , , , , , , , , , , , , , , , , , , ,			, 55., 100	(, ,	<u> </u>									
D66992-10-4	SAP AG	. В.	09/24/2019	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	. []
				CITIGROUP GLOBAL		,000				(02,010)	,		(02,010	(20,014)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
S67769-07-5	SAPPORO HOLDINGS	В	09/24/2019	MARKETS	16,500.000	405, 146		339,397	344,843	317	1		317	(5,764)	339,397	13,341	52,408	65,749	5,635	.
T83058-10-6	SARAS S.P.A.	В	04/12/2019	Various	21,872.000	40,424		40.547	42,280	124		1.522			40.547	(243				
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	08/30/2019	Various	240,613.000			660,627		(142, 102))		(142, 102		660,627	(104, 189				
806857-10-8	SCHLUMBERGER LTD		08/29/2019		28,014.000	1,095,745		1,010,745	1,010,745	(172, 102)	′ 			172, 102	1,010,745	107, 103	85,000		14.007	
81211K-10-0	SEALED AIR CORP	1	10/01/2019			1,247		1,045	1,045				<u> </u>		1,045		202		Ω	
01E111 10 0	MIN OUR		1	CITIGROUP GLOBAL		1,247		,040	,040				<u></u>						0	
J69972-10-7	SECOM CO. LTD. ORD	В	09/24/2019 .		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	.
81617L-10-8	SELECT BANCORP INC		03/29/2019	Various	3.844.000	45.506		46, 128	47.589		<u> </u>		(1,461		46.128	,5,575	(622)			

					Showing All L	.ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	_	-		-	•				11	12	13	14	15						
												10		Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D. de . Me			Year's	Change in	Exchange						01.1.1
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BANK OF AMERICA/MERRILL						200.0000	7 1001 011011	. tooogzoa	(12 .0)	7 4.40						
81663A-10-5	SEMGROUP CORP		01/31/2019	LYNCH	6,978.000	111,751		96 , 157	96 , 157								15,594	15,594		
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		12/20/2019	MORGAN STANLEY	667.000	25,480		25,259									221	221		
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	В	07/30/2019	Various	6,100.000	209,782		230,145	265,928	3,876		28,730	(24,854)	(10,929)	230, 145	6,277	(26,640)	(20,363)	2,244	
G80661-10-4	SHANKS GROUP PLC	В	07/09/2019	Various	45,776.000	16,619		14.017	19,210	(17)		5, 193	(5,210)	17	14,017	372		2,602		
J72810-12-0	SHIN ETSU CHEMICAL CO.	. B	09/24/2019	Various	4,300.000	448,447		297,371	334,547	(18,957)			(18,957)	(18,220)	297,371	21,953	129, 123	151,077	2,515	
G8124V-10-8	SHIRE PLC COM		01/09/2019 .	MERGER	21, 154.000	1,330,557		911,471	1,231,237	(420,599)			(420,599)	100,833	911,471	(68,603)	487,689	419,086		
S68055-44-1	SHOWA SHELL SEKIYU K.K.	B	03/27/2019 .	MERGER	3,700.000	54,289		51,968	51,968	1,573			1,573	(1,573)	51,968	1,302	1,019	2,321	2,472	
D69671-21-8	SIEMANS AG	. B	08/07/2019	Various	14,480.000	1,627,849	ļ	1,559,876	1,611,913	(120,813)		48, 121	(168, 935)	116,898	1,559,876	(131,736)	199,709	67,973	46,299	
828806-10-9	. SIMON PPTY GROUP INC		10/01/2019	Various	9,720.000	1,527,142		1,492,460	1,632,359	(140, 186)		184	(140,370)		1,492,460		34,682	34,682	44,403	
82968B-10-3	. SIRIUS XM HOLDINGS INC		10/01/2019	Various	195.000	1,203		1,088							1,088		115	115	5	
83088M-10-2	SKYWORKS SOLUTIONS INC		05/20/2019 .	GOLDMAN, SACHS & CO	1,974.000	134,239	ļ	132,297	132,297			ļ			132,297		1,942	1,942	1,500	
83125J-10-4	SLEEP COUNTRY CANADA HOLDINGS INC	. B	04/12/2019 .	Various	4,983.000	71,016	ļ	70,757	72,859	(1,265)	ļ	2, 102	(3,367)	1,265	70,757	520	(261)	260	594	
		1_		CITIGROUP GLOBAL			İ				I								_]
J75734-10-3	SMC CORP	. B	09/24/2019 .	MARKETS	600.000	252,812		167,895	181,780	3,019			3,019	(16,905)	167,895	21,381	63,536	84,917	943	
				CITIGROUP GLOBAL																
S09223-20-7	SMITH & NEPHEW ORD USD0.20	В	09/24/2019 .	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	
832696-40-5	. SMUCKER J M CO COM NEW		12/13/2019 .	Various	676.000			63, 199	63, 199								5, 107	5, 107	2, 149	
000044 40 0	CHARLING CLASS A		44 (04 (0040	CITIGROUP GLOBAL	4 740 000	70.004		74 040							74 040		004	964		
83304A-10-6	SNAP INC CLASS A		11/04/2019	MARKETS	4,712.000	72,304		71,340	400						71,340		964			
833034-10-1 F43638-14-1	SNAP ON IN C COM		11/01/201909/24/2019 .	Various	3.000	471 761,228		436		4,300			4,300	(4,300)		1,518	35	353, 196		
SB572Z-V9-4	SOCO INTERNATIONAL PLC	D	09/24/2019 .	Various Various		110,736				(1,733)			(1,733)	(4,300)	102,611	1,206	6,919			
303/22-19-4	. SUCU INTERNATIONAL PLC	. D	,04/10/2019	CITIGROUP GLOBAL	110,402.000	110,730		102,011	102,011	(1,733)			(1,733)		102,011			0, 120		
F84941-12-3	SODEX0	R	12/13/2019	MARKETS	1,020.000	118,976		101,589	104,358	(1,943)			(1,943)	(826)	101,589	(2,002)	19,389	17,387	2,734	
1 04041 12 0	- GODEAU		12/ 10/2013 .	CITIGROUP GLOBAL		110,570				(1,540)			(1,040)	(020)	101,303	(2,002)			£,70 7	
J75963-10-8	SOFTBANK GROUP CORP	R	11/05/2019	MARKETS	13,800.000	583,394			459,413	(42,799)			(42,799)	(27,257)	389,357	33,637	160,400	194,038	2,391	
G8255T-10-4	SOLGOLD PLC	В	04/12/2019	GOLDMAN, SACHS & CO.	5.278.000	2.568		1.708	2.470	(806)			(806)	43	1.708	17	844	861		
B82095-11-6	SOLVAY SA COMMON STOCK	В	07/29/2019		2,532.000	254,687		248,637	110,201	872			872	(872)	248,637	(1.697)	7,746	6,050	3,257	
		1		BANK OF AMERICA/MERRILL					,					,		, , ,	,			
J76379-10-6	SONY CORP NPV	В	10/17/2019	LYNCH	200.000	11,961		4,231	9,709	(4,902)			(4,902)	(576)	4,231	304	7,426	7,730	64	
SBWSW5-D9-1	SOUTH32 LTD	. B	11/05/2019	Various	63,016.000	137,309		140,624	148,617	(10,535)		2,282	(12,816)	4,824	140,624	(7, 178)	3,863	(3,315)	4,296	
842587-10-7	SOUTHERN CO		10/01/2019	Various	43.000	2,429		1,864	1,889	(25)			(25)		1,864		565	565	56	
848574-10-9	. SPIRIT AEROSYSTEMS HOLDINGS INC		12/03/2019 .	Various	65.000	4,711	ļ	4,686	4,686	ļ	ļ	ļ	ļ		4,686	ļ	26	26	8	
85207U-10-5	. SPRINT CORPORATION		12/03/2019 .	Various	65.000	395		414							414		(20)	(20)		
852234-10-3	SQUARE INC CLASS A		12/13/2019 .	Various	1,676.000	107,994		94,089	93, 165						94,089		13,905	13,905		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		12/13/2019 .	Various	9.000	442		482				ļ			482		(40)	(40)	2	
G8842P-10-2	SSE PLC	B	05/21/2019 .	GOLDMAN, SACHS & CO	7,874.000	103,280	ļ	107,499	108,456	(953)	ļ	ļ	(953)	(4)	107,499	(4)	(4,215)	(4,219)	3,063	ļ
				CITIGROUP GLOBAL			1													
854502-10-1	STANLEY BLACK & DECKER INC		09/23/2019 .	MARKETS	1,819.000	256, 192		177,880	217,807	(39,927)			(39,927)		177,880		78,312	78,312	3,656	
855244-10-9	STARBUCKS CORP		12/13/2019 .	Various	3,789.000	341,207	ļ	243,221	242,595	(933)		·····	(933)		243,221		97,986	97,986	4,317	
857477-10-3	STATE STREET CORPORATION		10/01/2019	Various	5,169.000	311,087	}	265,071	63		ļ	ļ7	(7)		265,071	ļ	46,015	46,015 .	2	
858119-10-0 G8473T-10-0	STEEL DYNAMICS INCSTERIS		12/03/2019 .	Various		5,993 		4,852	4,446						4,852		1, 141	1,141 .	31	
S50726-73-6	STORA ENSO OYJ		12/03/2019 .	Various	5.546.000	62,971		680 63.938	63.938	274			274	(274)		(1,222)	83 255	83	2.198	
500/20-/3-0	. STURA ENSO UTJ	. b	08/0//2019			02,9/1		03,938	03,938	2/4			2/4	(274)		(1,222)	∠33	(907)	2, 198	
863667-10-1	STRYKER CORP		09/23/2019	CITIGROUP GLOBAL MARKETS	729.000	160,512	1	111,584	114,271	(2,687)			(2,687)		111,584		48,928	48,928	1.137	
000007-10-1	. JITINLE OURF		08/20/2019 .	BANK OF AMERICA/MERRILL		100,312	·	111,384	114,2/1										1, 13/	
S52582-46-7	SUBSEA SA	R	.08/07/2019	LYNCH	8,833.000		İ	85.972	85,972	(1,629)	I		(1,629)	1,629		(3,938)	4,345	406	1,521	1
002002-40-7	OGDOLIS UN	J		BANK OF AMERICA/MERRILL			İ				Ì		(1,029)			(0,000)		900	1,321	
SB3B8D-04-5	SUEZ ENVIRONNEMENT S.A.	В	01/31/2019	LYNCH	33,077.000	422,578	İ		435,972	(29,644)	I		(29,644)	29,644	435,972	(27,966)	14,572	(13,394)		1
J77153-12-0	SUMITOMO CHEMICAL CO	В	04/12/2019	Various	20,400.000	97.506		94.918	99.104	3.000		4, 186	(1, 186)	(3,000)	94.918	1,413	1, 174	2,588	1,753	
S68588-49-0	SUMITOMO METAL MINING LTD	В	05/21/2019	GOLDMAN, SACHS & CO	3,500.000			94.028	94,028	2.846		, 100	2,846	(2,846)	94,028	2,710	(6,822)	(4, 112)		
300000 10 0 111				BANK OF AMERICA/MERRILL						2,040				(2,540)			(0,0LL)			
Y82594-12-1	SUN HUNG KAI PROP HKDO.50	В	08/07/2019	LYNCH	20,000.000	284.868	L	285,081	285,081	(2,728)	L	L	(2,728)	2,728	285,081	(3,030)	2,816	(213)	3, 186	L I
SB3NB1-P2-8	SUNCOR ENERGY INC	. B	09/23/2019		31,911.000	1,011,283				,2,,20)			(2,.20)	2,,20	930,040	1,646	79,597	81,243	8,581	
867914-10-3	SUNTRUST B KS INC COM		12/09/2019		14, 292.000	1,003,392				(157,034)			(157,034)		563,854		439.538	439.538	30,104	

					Showing All L	ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
		1						ĺ		11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
lication	Description	cigii	Date	BANK OF AMERICA/MERRILL		Sideration	i ai vaiue	Actual Cost	value	Decrease	Accietion	Necognized	(11+12-13)	value	Date	Disposai	On Disposar	Disposai	i cai	Date
SB60BD-27-3	SUPERDRY PLC	R	01/31/2019	LYNCH		42,009		37, 124	37, 124	1			1	(1)	37 , 124	975	3,910	4,885	763	
J78529-13-8	SUZUKI MOTOR CORP JPY50	В	.08/07/2019	Various	5.600.000	248,530		247,810	284, 147	(7,573))	20,163	(27,736)	(8,602)	247,810	3,690			1,629	
78486Q-10-1	SVB FINANCIAL GROUP		12/13/2019	Various	458.000	94,758		86,985	85,844								7,773	7,773		
				BANK OF AMERICA/MERRILL																
W90152-12-0	. SVENSKA CELLULOSA AB - B SHS	. B	01/31/2019	LYNCH	2,937.000	25,686		14, 155	22,765)		(16,568)	7,958	14, 155	(3,918		11,530		
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	. B	05/21/2019	Various	25,049.000	261,671		264,930	277,731	(7, 137))	1,970	(9, 107)	(3,694).	264,930	(18,522		(3,259)	10,399	
H83949-13-3	SWATCH GROUP NAM	- B	04/12/2019	Various	4,117.000	236,224		227,781	237,214	1,031			(6,428)	(3,005)	227,781	(965		8,444		
W94232-10-0	SWEDBANK AB	. B	11/05/2019	Various CITIGROUP GLOBAL	6,436.000	104,034		91,142	143,553	(11,821)	' 	50,784	(62,605)	10 , 194		(9,626	22,517	12,892	6,897	
H8431B-10-9	SWISS RE LTD	B	09/24/2019		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	ıl.
K9419V-11-3	SYDBANK A/S	В	04/12/2019		7,161.000	156, 198		148,634	170,141	1,364	,	21,506	(20, 143)	(1,364)	148,634	(920			7,393	
871503-10-8	SYMANTEC CORP.	1	11/05/2019	Various		143,606		117,678	117,678			2.,000			117,678		25,928	25,928	902	
87166B-10-2	SYNEOS HEALTH INC CLASS A		12/20/2019	MORGAN STANLEY	392.000	22,844		22,054	,						22,054		790	790		
871607-10-7	SYNOPSYS INC		09/04/2019	Various	4.000	553		483							483		70	70		
74144T-10-8	T. ROWE PRICE GROUP		12/03/2019	Various	71.000	7,760		6,247	6,462	(327))		(327)		6,247		1,513	1,513	101	
J7936H-10-6	TAIHO KOGYO LTD	. B	04/12/2019		1,600.000	13,816		13,082	13,956			874	(641)	(233)	13,082	12		734	188	
S68701-00-2	TAISEI CORP	. B	05/21/2019	GOLDMAN, SACHS & CO	1,800.000	71,638		77, 191	77, 191	2,337			2,337	(2,337).	77, 191	2,225		(5,553).	990	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	. В	08/30/2019	Various	8,000.000	294,200		270, 154	270 , 154				8, 178	(8, 178)	270, 154	7,787	16,258	24,045	5,659	
876030-10-7 87612G-10-1	TAPESTRY INC		10/01/2019	Various	3,500.000	114,842		113,895	118, 125			4,230	(4,230)		113,895		947	947 47.935	1, 133	
87612G-10-1 87612E-10-6	TARGA RES CORP		12/03/2019	Various Various		343,401			7,336	(729)			(729)				7,959		209	
H84989-10-4	TE CONNECTIVITY LTD		05/02/2019	Various	132.000	10 , 155		9,951	9,983	(32)	1		(32)		9,951		204	204	17	
F9062J-17-3	TECHNICOLOR EUR 0.1	В	05/21/2019	GOLDMAN, SACHS & CO.	11.367.000	12,279		12,396	12,396	(210)			(210)	210	12,396	(491		(118)		
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	В	08/29/2019	Various	8,589.000	150,210		176,371	184,823				(11,600)	3,148	176,371	2,450		(26, 161)	553	
S76343-94-6	TELECOM ITALIA EURO.55	. B	05/21/2019	Various	150,362.000	83,468		83,073	83,072	658			658	(658)		619	(224)	395		
879382-10-9	. TELEFONICA DE ESPANA	. B	09/24/2019	Various	119,376.000	947,519		911,863	471,562	3,733		169	3,564	(3,733)	911,863	(5,652	41,309	35,656	513	
		_		CITIGROUP GLOBAL																
R21882-10-6	TELENOR	. B	10/14/2019	MARKETS	10.000	199		188							188	(12		11	7	
W9588J-10-4	TELIASONERA AB SEK3.2	. B	05/21/2019	GOLDMAN, SACHS & CO	50,000.000	211,678		220,427	236,751	(16,296))		(16,296)	(28)	220,427	(18, 113		(8,749)	4,472	
S75385-15-3 88160R-10-1	TENARIS SA	. В	08/30/2019	Various Various	11,074.000 2,243.000	121,460		119,503 574,227	119,503	946			946	(946)	119,503	(2,892)4,849 (113,625)	1,957	3,096	
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	n	00/29/2019	Various	18,810.000	270,388		290,050	290,050	(1/2,240)	/		(1/2,243)		290,050		(19,662)	(19,662)		
882508-10-4	TEXAS INST RS INC COM		10/01/2019	Various	25.000	2,988		2,363	2,363						2,363		625	625	46	
883203-10-1	TEXTRON IN C COM	I	07/03/2019	Various	104.000	5,500		4,783	4,783						4,783		717	717	6	
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	
H83949-14-1	THE SWATCH GROUP	. B	12/13/2019	Various	287.000	84,898		82, 132	83,468	2,692		1,336	1,355	(2,692)	82, 132	1,306		2,766		
883556-10-2	. THERMO FIS HER SCIENTIFIC INC COM	.	12/03/2019	Various	19.000	5,202		3,835	4,252)		(417)		3,835		1,367	1,367	5	i
SB1VYC-H8-9	THOMAS COOK GROUP	. B	04/12/2019	Various	215, 156.000	66,392		69,922	84,290			14,368	(14,365)	(3)		1,922		(3,529)		
D8398Q-11-9	THYSSENKRUPP AG NPV	. В	12/13/2019		6,001.000	106,037		102,763	102,763				814	(814)	102,763	766	2,508	3,274		
886547-10-8 872540-10-9	. TIFFANY + CO NEW COM		08/29/2019	GOLDMAN, SACHS & CO Various	1,784.000 277.000	152,591		143,630	143,630	(372)			(372)		143,630			8,961 2,958	2,997	
872540-10-9 872590-10-4	T-MOBILE US INC		12/13/2019			6.681				(3/2)	<u>'</u>		(3/2)		6.297		2,958	2,958	1/1	
T93619-10-3	TODS SPA	В	04/12/2019		1,103.000	51,512		51, 150	52,050	412		900	(487)	(412)	51, 150	(307		361		
				BANK OF AMERICA/MERRILL						712			(401)			(307	, , , , , , , , , , , , , , , , , , , ,			
S68955-67-3	TOHO ZINC LTD	. B	01/31/2019	LYNCH	10 , 300 . 000	336,899		314,966	314,966	5,264	 	.	5,264	(5,264)	314,966	5,705	16,228	21,933		ļ
				BANK OF AMERICA/MERRILL		·		, ,	,	·			·			,		•		
S68984-47-5	TOKEN CORP	. B	01/31/2019	LYNCH	700.000	40,929		41,535	41,535	694			694	(694)	41,535	752	(1,358)	(606)		
S68971-43-1	TORAY INDUSTRIES	. B	04/12/2019	Various	14,500.000	100,278		92,606	102,028	3,089		9,422	(6,334)	(3,089)	92,606	1,379	6,294	7,673	913	
SBDV82-P2-1	TORC OIL AND GAS LTD	. B	07/09/2019	Various	42,081.000	132,296		131,709	134,642	(2,337))	2,933	(5,269)	2,337	131,709	3,340	(2,753)	587	4,303	·
891027-10-4	TORCHMARK INC COM		06/04/2019	Various	64.000	5,638		4,770	4,770						4,770		868	868	21	
891092-10-8	TORO CO.		12/20/2019		101.000	7,916		7,649							7,649		267	267		
S28972-22-2	TORONTO-DOMINION COM NPV	R	12/05/2019	CITIGROUP GLOBAL MARKETS	500.000	27.742		21,360	24,843	(8,657)	,		(8,657)	5, 175	21,360	(3, 114	9,495	6,382	929	d
SB15C5-57-0	TOTAL SA EUR 2.5	R	08/30/2019	Various	15,878.000	801,184				(8,657)	((72,551)	3,175		(3, 114		32,109	28,353	
891906-10-9	TOTAL SYSTEM SERVICES INC	10	09/18/2019	Various		5,345		5,365	5,365		,		(12,331)	,410	5,365	(20,310	(20)	(20)	درد, مع و	
S69005-57-7	TOYODA GOSEI LTD	В.,	05/21/2019		3,600.000			70,829	71,367				1,623	(2, 160)	70,829	2,042		(4,297)	842	
J91214-10-6	TOYOTA BOSHOKU CORP	В	05/21/2019	GOLDMAN, SACHS & CO	4.000.000	51.255		59.828	59.828				1,811	(1,811)	59.828	1.725	(10,297)	(8,573)	874	

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (16	17	18	19	20	21
· ·	_	"					Ü	· ·	10	11	12	13	14	15		.,	10	10	20	
										! ! !	12	13	17	Total						
												0	T-4-1						Bond	
												Current	Total	Foreign	D I /					
											_	Year's	Change in	Exchange	Book/	l			Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
J92676-11-3	TOYOTA MOTOR	R	05/21/2019 .		26,000.000	1,527,519		1,518,079	1,518,079	90.068	71001011011	rtocogriizou	90,068		1,518,079	92.007	(82,567)	9,440	25,680	2410
892356-10-6	TRACTOR SUPPLY CO		11/01/2019		59.000	6.144		4.923	4.923					(00,000)	4,923		1,221	1,221	39	
S26651-84-4	TRANSCANANDA CORP	В	05/09/2019		19,698.000	680,571		689,339		(32,551)			(32,551)	18,802	689,339	(8,767)	,	(8,767)	18, 132	
				BANK OF AMERICA/MERRILL				·							·					
Q9194A-10-6	TRANSURBAN GROUP	B	01/31/2019 .		29,369.000	256,944		238,424	240,873	(9,445)			(9,445)		238,424	(1,761)	20,280	18,520	5,701	
89417E-10-9	TRAVELERS COS INC		12/13/2019 .		4,644.000	629,969		458,477	556, 119	(97,642)			(97,642))	458,477		171,492	171,492	15,000	
		_		BANK OF AMERICA/MERRILL																
89531J-10-9	TREVALI MINING CORP	B	01/31/2019		75,906.000	21,090		23,064	23,064	(477)	ļ		(477)		23,064	437	(2,411)	(1,974)		
895945-10-3 898320-10-9	TRICAN WELL SERVICE LTD	В	07/09/2019		146,578.000	128,991		127,711	127,710	(2,216)			(2,216)	2,217	127,711	3, 102	(1,822)	1,280		
	TUI AG		12/11/2019 .		9,420.000				135,030	(4,499)		40,233	(44,732)	(5)		2,481	3,960	6,441	5,684	
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A	D	04/12/2019 .		10,879.000			523,497	523,497	(4,499)			(44,732)	,(5)	523,497	2,481		13,027	ე,084	
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		03/20/2019	MERGER	23,293.000	1.144.623			1. 112.940	(296,667)			(296,667))	816.273		328.350	328.350		
90184L-10-2	TWITTER INC]	1.12/13/2019	Various	3,633.000	113.538		103.674	104,412	(290,007)	L		(739)		103.674		9.864	9,864		L
902494-10-3	TYSON FOODS INC CLASS A		12/03/2019		4.000	356		333							333			22	2	
902681-10-5	U G I CORP.		12/03/2019		.95.000	4,088		4,781	5,068	(38)		250	(288))	4,781		(693)	(693)	107	
902653-10-4	UDR INC		09/04/2019	Various	8.000	376		308									67	67	6	
903848-30-3	ULTA BEAUTY INC		11/04/2019		500.000	145,956		122,420	122,420						122,420		23,536	23,536		
B95505-18-4	UMICORE SA	B	08/30/2019	GOLDMAN, SACHS & CO	2,041.000	63,936		81,334	81,334	644			644	(644)		(1,262)	(16, 136)	(17,398)	639	
				CITIGROUP GLOBAL																
SBYMXP-S7-5	UNICREDIT	. B	09/24/2019 .		38,557.000	453,409		429,251							429,251	(2,754)	26,912	24, 158		
004507 117 0	LAULEVED AND		00 (04 (00 40	CITIGROUP GLOBAL	4 004 000	74 000		54.000							54 000	(4.047)	00 005	40.007	470	
SB1527-V7-8 SB12T3-J1-2	UNILEVER NV	B	09/24/2019 .		1,231.000	74,003 1,520,205		54,036	2,022,398	(483,047)			(483,047)	27,550	54,036	(1,017)		19,967	472	
907818-10-8	UNILEVER NV CVA NLGO.16	b	12/13/2019		2,386.000	422, 172		267,352	2,022,398	(62,507)			(62,507)		1,566,900 267,352	(40,093)	154,820	(46,695).	8,807	
	UNITED AIRLINES HOLDINGS INC		11/01/2019			5.987		5.740	4.605	(62,307)			(02,307)	/	5.740		247	134,820	0,007	
310047-10-3	ONTIED ATHEINES HOLDINGS INC			CITIGROUP GLOBAL				,140									241	247		
V96194-12-7	UNITED OVERSEAS BANK	В	09/24/2019 .		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	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		12/13/2019	Various	11,762.000	1,239,835		1, 147, 148	1, 147, 148					,	1,147,148		92.687	92.687	28	
911363-10-9	UNITED RENTALS INC		08/29/2019	Various		92,723		85,407	85,407						85,407		7,316	7,316		
913017-10-9	UNITED TECHNOLOGIES CORP		11/01/2019	Various	5,696.000	771,286		601,590	606,510	(4,920)			(4,920))	601,590		169,696	169,696	8,221	
91307C-10-2	UNITED THERAPEUTICS CORP		06/04/2019		42.000	3,731		4,574	4,574						4,574		(842)	(842)		
				BANK OF AMERICA/MERRILL																
SB39J2-M4-8	UNITED UTILITIES GROUP	B			74,284.000	740,502		681,887	696,505	(71,658)	ļ		(71,658)		681,887	(68,885)		58,615	38,220	
	UNITEDHEALTH GROUP INC		11/01/2019		1,791.000	412,636		395,669	429,732	(48,451)			(48,451)		395,669		16,968	16,968	5,210	
	UNIVERSAL HEALTH SERVICES INC				69.000 6,100.000	9,934		7,858	8,043 113,588	(185) 1,899			(185)		7,858	102	2,076	2,076	11	
	UNIZO HOLDINGS LTD		04/12/2019 .		4,005.000	110,752		113,588	182,891	1,899			1,899	(1,899)	113,588 183,049	102	(2,937)	(2,836)	2,144 2,963	
SBDC5S-T8-2	VALEO SA	B	08/30/2019			201, 109				(8.546)			(8.546)	(2.383)	290.079	(7.021)	600	(6,421)	2,963	
91913Y-10-0	VALERO ENERGY CORP		12/13/2019		720.000			290,079	9,296	(8,546)			(355)			(1,021)			750	
92047W-10-1	VALVOLINE INC		12/20/2019		1,098.000	23,708		23,486	5,200	(000)					23,486		222	222		
92276F-10-0	VENTAS INC		06/04/2019	Various	1,081.000			63,336	63,336						63,336		3,712	3,712	1,713	
92339V-10-0	VEREIT INC		09/04/2019 .	Various	705.000	6, 177		5,099	4,833						5,099		1,078	1,078	184	
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		09/04/2019 .	Various	54.000	6,535		5,987	5,561						5,987		549	549	1	
92343V-10-4	VERIZON COMMUNICATIONS		12/13/2019		28, 139.000	1,697,598		1,344,328	1,581,975	(237,647)			(237,647)		1,344,328		353,271	353,271	54,951	
923725-10-5	VERMILION ENERGY INC	. B	05/21/2019 .			215,661		199, 138	199, 139	(3,456)			(3,456)		199, 138	(74)		16,523	6,932	
92532W-10-3	VERSUM MATERIALS INC		10/07/2019			472,919		217,361	247,346	(29,984)			(29,984)		217,361		255,558	255,558	2, 142	
	VF CORP		09/23/2019 .		4,410.000	418,442		271,248	314,609	(60,593)			(60,593)		271,248		147, 194	147, 194	6,395	
92553P-20-1	VIACOM INC NEW CL B				2,365.000	67,592		60,781	60,781				····		60,781		6,812	6,812	911	
92556H-20-6 S57632-01-0	VIACOMOBS INC CLASS B		12/06/2019			23			72,799	458	····		458	(458)	21	(1,239)		2	2.187	
	VICAL SAVICINITY CENTRES LTD	D	12/13/2019		287 . 920 . 000					458			458			(1,239)		1,767	2, 187	
₩3080F-10-2	VIOLINITI VENINES LID	D	12/ 13/2019 .	CITIGROUP GLOBAL	201 , 920 .000	ا ۷۵ , ۷۰دز				(30,332)			(30,332)	,		(40,080)	აა, 892		14,403	
F97900-11-6	VIRBAC S.A.	В	09/24/2019		1,079.000	245,922		139,719	140,368	(6,690)			(6,690)	6,041	139,719	(10,874)	117,078	106,203		
	VISA INC	.]	12/03/2019		10.000	1,595		1,080	1,319	(239)			(239)		1.080		515	515	3	
		1	T	CITIGROUP GLOBAL		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,,000	,,010	(200)			200		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[
F97982-10-6	VIVENDI EUR5.50	. B	09/24/2019 .	MARKETS	25,995.000	712,641		624,030	632,360	(37,201)			(37,201)	28,871	624,030	(48,759)		88,611	12,460	
SBH4HK-S3-2	VODAFONE GROUP PLC	. B	05/21/2019	Various	471,563.000	853,857		918,291	918,289	38	<u> </u>		38		918,291	24, 119	(88,553)	(64,434)	<u></u>	

Showing All Long-Term Bonds and Stocks SQLD, REDEEMED or Otherwise DISPOSED OF During Current Year

					Showing All L	₋ong-Term B	onds and Sto	ocks SOLD, f	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (16	17	18	19	20	21
										11	12	13	14	15				-		
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
	Description	eian		of Purchaser			Dor Volus	A stud Cost	Value						Disposal		on Disposal		Year	Date
fication		eign			Stock	sideration	Par Value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	Value		Disposai			rear	Date
929042-10-9 929089-10-0	VORNADO RLTY TR		10/01/2019	Various Various	18.000	1,111 7,864		1,083	5,539						1,083		28	28	E	
	W. P. CAREY REIT INC		11/01/2019		81.000	5,342		5,293	5.293						5.293		50	50		
020000 10 0	II. I. Guill Hell III.		1	CITIGROUP GLOBAL																
92927K-10-2	WABCO HOLDINGS INC		03/01/2019		29.000	4.026		3, 113	3, 113						3. 113	L	913	913		
	WABTEC		03/08/2019	VARIOUS	0.980	70		62							62		8	8		
	WALGREENS BOOTS ALLIANCE		11/01/2019	Various	11,056.000	798,020			755,456			642	(642)		754,814		43,206	43,206	41	
931142-10-3	WALMART INC		12/13/2019 .		6,307.000	748,297		521,392	587,497	(66, 105)	ļ	·	(66, 105)		521,392	ļ	226,905	226,905	13,305	
94106B-10-1	WASTE CONNECTIONS INC		09/04/2019 .	Various BANK OF AMERICA/MERRILL	9.000	791		668	668		·	·			668	<u> </u>	122	122	1	
94106L-10-9	WASTE MGMT INC DEL		12/03/2019		6.000	670		440	534	(94)	I		(94)		440	1	230	230	Ę.	[]
	WATERS CORPORATION		12/03/2019		15.000	3,186		3,226	404	(94)	1		(94)		3,226		(40)	(40)		
949090-10-4	WELBILT INC		12/20/2019		1,463.000	23,231		23,384							23,384		(153)			
94946T-10-6	WELLCARE HEALTH PLANS				22.000	5, 124		5, 194	5, 194						5, 194		(70)	(70)		
	WELLS FARGO CO		10/01/2019		60,810.000	2,814,870		2,853,641	1, 163, 382						2,853,641		(38,771)	(38,771)	30,088	
957638-10-9	WESTERN ALLIANCE BANCORP		12/20/2019 .	MORGAN STANLEY	349.000	20,013		19,921							19,921		92	92		
				CITIGROUP GLOBAL																
958102-10-5	WESTERN DIGITAL CORP.		09/23/2019 .		3,783.000	230,701		170, 197	0.000						170 , 197		60,504	60,504	3,783	
959802-10-9 960413-10-2	WESTERN UN CO COM		12/03/2019 .	Various	136.000	3,054 4.104			2,320 4.367						2,320					
Q97417-10-1	WESTPAC BANKING CORP		08/30/2019		64,206.000	1, 137, 045		1, 131,833	1, 131,833	(35,717)			(35,717)	35,718	1,131,833	(12,599			1.446	
96145D-10-5	WESTROCK		11/01/2019	Various	121.000	4.740		4.569	4.569	(00,717)			(00,717)		4.569	(12,000	171	171	55	
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	. B	08/30/2019		3,738.000	587,918		578,577		4,580			4,580	(4,580)	578,577	(8,979			19,265	
963320-10-6	WHIRLPOOL CORP COM		10/01/2019	Various	4.000	594		538							538		56	56	5	
G9606P-19-7	WHITBREAD	. B	11/05/2019		1,266.000	73, 155		72,441	73,831	(1,387)			(1,387)	(3)	72,441	(3)716	714		
		_		BANK OF AMERICA/MERRILL																
96467A-20-0 Q97664-10-8	WHITECAP RESOURCES INC	B	01/31/2019	LYNCH	72,214.000	243,518			229,998	(3,992)		3,423	(3,992)		229,998	5, 114		13,520	2,499	
969457-10-0	WHITEHAVEN COAL LTDWILLIAMS COS INC	D	04/12/2019 .	Various	20,824.000	60,046 3,373		2,712	63,332	(2,056)		3,423	(3,4/8)	2,056	2,712	(1,063)1,200 661	661	2,488	
971375-12-6	WILLSCOT CORP				1.200.000	21.747		21,479							21,479		268	268		
97650W-10-8	WINTRUST FINANCIAL CORP		12/20/2019		311.000	22,224		22, 100									124	124		
S75089-27-6	WIRECARD AG	B	12/13/2019	Various	709.000			88,924	107,634	(2,653)		15,204	(17,857)	(852)		(533		(713)		
				BANK OF AMERICA/MERRILL																
SB5N0P-84-0	WOOD GROUP (JOHN) PLC	. B	01/31/2019		14,489.000	102,456		93,410	93,410	4	ļ		4	(4)	93,410	2,453		9,046		
980228-10-0	WOODSIDE PETROLEUM	B	08/30/2019			376,856		381,495	384,363	(21,895)			(21,895)	19,027	381,495	(33,975		(4,639)	21,985	
980745-10-3 981558-10-9	WOODWARD INC WORLDPAY INC CLASS A		12/20/2019 .	MORGAN STANLEY		12,873 6,053		13,490	6, 191						13,490 6,191		(617)	(617)		
	WYNN RESOR TS LTD COM	-			1,355.000	144,054		134,023			ļ				134,023	l	10,031	10,031	3,726	·
984121-60-8	XEROX CORP			Various	13.019.000	257.255			257.255		[257.255	İ			9.764	[]
983919-10-1	XILINX INC COM		11/04/2019	Various	50.000	5,565		4,316	3,918						4,316		1,249	1,249		
983793-10-0	XPO LOGISTICS INC		08/14/2019	Various	1,243.000	75,542		70,901	70,901		ļ				70,901	ļ	4,642	4,642		
S69852-64-8	YAMAHA MOTOR LTD	B	05/21/2019	Various		160,021		182,412	183,008	5,540	ļ	596	4,944	(5,540)	182,412	5,258		(22,392)	3,206	
988498-10-1	YUM! BRANDS INC			Various	104.000	9,795		9,490	7,262	(125)			(125)		9,490	/4 000	305	305	34	
SBCZVP-Y0-0	Z ENERGY LTD	В	08/30/2019	Various BANK OF AMERICA/MERRILL	20,651.000			76,023	76,023	(2,211)			(2,211)	2,211	76,023	(4,333)15,508	11, 175	4, 100	
86880Y-10-9	ZAPATA ENERGY CORP	R	01/31/2019	I ANCH	99,249.000	102.744		106,821	106,821	(2,248)	I	1	(2,248)	2.248	106,821	1,983	(6,060)	(4,077)	1.060	1
	ZEBU INC		12/11/2019			1,665,687				(2,240)			(2,240)			, 903	1,665,687	1,665,687	1,000	
	ZIMMER BIOMET HOLDINGS INC				2,388.000	261,614		228,341	247,683	(19,343)			(19,343)		228,341		33,273	33,273	573	
				CITIGROUP GLOBAL				· ·												
98978V-10-3	ZOETIS INC		02/01/2019	MARKETS	59.000	5, 141		4,924	5,047	(123)			(123)		4,924	ļ	217	217	10	
			1	CITIGROUP GLOBAL							1	1					.[[
	ZURICH INSURANCE GROUP AG	B	09/24/2019		4,463.000	1,688,708	100	1,326,948	1,326,948	(5,203)			(5,203)		1,326,948	(10,058	,	361,760	55, 102	
	Subtotal - Common Stocks - Industria	al and				242,785,526	XXX	215,569,569	206,388,558	(14,293,686)		1, 123, 895	(15,417,582)	1,899,559		(2,265,448	29,483,333	27,217,885	4,005,114	XXX
	CMIA PEARL LIMITED	D		DISTRIBUTION	0.000	228,077		228,077							228,077	ļ				
BASOUP-1K-3	FREIGHTROVER LLC WARRANTS	.	12/10/2019		52.909	04 005 05		11	1	(40,000,000	ļ		/40 000 000		1		(1)	(1)		
BASOCM-DC-5	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER MILLENNIUM CORP. CLAIM TRUSTAGRMT		10/02/2019	Various	112,500.000	31,065,961		5,597,980	19,494,945	(13,896,965)			(13,896,965)		5,597,980		25,467,980	25,467,98021,549		
באסטרת-וור-ט	MILLLINNIUM CONF. CLAIM INCOTACHMI		. 400/ 29/ 20 19 .	VANIVELLED INAUE	0.000												∠1,549			

E14.5

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

					Chowing 7 th E	- 0 -		,					3							
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Delan Vana		0									04-4-4
									Prior Year		Current	Other-		Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
BASOPR-WM-7	MILLENNIUM LENDER CLAIM TRUSTAGRMT		03/29/2019 .	. CANCELLED TRADE	0.000	22,955											22,955	22,955		
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	D	12/31/2019 .	DIRECT	1,262,423.000	24,622,054		24,622,054	32,431,637	(7,809,583)			(7,809,583)		24,622,054					
9199999.	Subtotal - Common Stocks - Industria	al and	Miscellaneo	ous (Unaffiliated) Oth	her	55,960,597	XXX	30,448,112	51,926,583	(21,706,547)			(21,706,547)		30,448,112		25,512,484	25,512,484		XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	. C	11/07/2019 .	. Various	904,894.000	53,363,763		49,769,030	49,764,660	(522)			(522)		49,769,030		3,594,734	3,594,734	252,769	
46434G-10-3		C	11/07/2019 .	. Various	348,410.000	17,419,475		16,419,550	15,636,024	(4,498)			(4,498)		16,419,550		999,925	999,925	153,006	
464287-20-0	ISHARES CORE S&P 500 ETF			. Various	11,988.000	3,479,291		2,961,925	2,860,302	(72,373)			(72,373)		2,961,925		517,366	517,366	25,599	
	ISHARES MSCI CANADA ETF	C		. Various	253,310.000	6,910,801		6,071,089	6,057,352	(7)			(7)		6,071,089		839,712	839,712	11,530	
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	. C	11/04/2019 .		294, 192.000	16,852,904		14,785,465	15,245,029	(459,565)			(459,565)		14,785,465		2,067,439	2,067,439	235,768	
				BANK OF AMERICA/MERRILL																
	ISHARES RUSSELL 1000 INDEX			LYNCH	225,783.000			31,299,730	31,313,844	(14, 114)			(14, 114)		31,299,730		3,480,127		80,300	
	ISHARES TRUST RUSSELL 2000 INDEX FUND			. Various	455,732.000	72,345,172		54,369,213	61,000,287	(6,656,204)			(6,656,204)		54,369,213		17,975,960	17,975,960	272,062	
	SPDR S&P 500 ETF TRUST		11/01/2019 .	. Various	190,205.000	52,592,628		47,548,652	47,464,556						47,548,652		5,043,976	5,043,976	388,965	
	Subtotal - Common Stocks - Mutual F	unds	i			257,743,892	XXX	223, 224, 653	229,342,056	(7,207,282)			(7,207,282)		223,224,653		34,519,239	34,519,239	1,419,998	
9799997.	Total - Common Stocks - Part 4					556,490,014	XXX	469,242,335	487,657,196	(43, 207, 516)		1, 123, 895	(44, 331, 411)	1,899,559	469,240,406	(2,265,448	89,515,056	87,249,608	5,425,113	
9799998.	Total - Common Stocks - Part 5		·	<u> </u>		204,080,996	XXX	210,239,675				3,076,497	(3,076,497)		207, 163, 209	(366, 190	(2,716,024)	(3,082,213)	1,452,819	
	Total - Common Stocks					760,571,010	XXX	679,482,010	487,657,196	(43, 207, 516)		4,200,393	(47,407,909)	1,899,559	676,403,616	(2,631,638	86,799,032	84, 167, 395	6,877,932	
	Total - Preferred and Common Stocks	s				763,371,408	XXX	682,330,133	489,773,294	(43,088,091)	27	.,=,=			679,215,351	(2,640,571			6,926,259	
9999999	- Totals					6,242,095,378	XXX	6,102,828,598	4,515,902,000	(42.167.811)	7.167.264	12,476,902	(47,477,450)	1.857.353	6.096.937.072	(2.618.118	120.378.580	117.760.462	186.171.271	XXX

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
912810-PT-9	TREASURY BOND		10/31/2019	GOLDMAN, SACHS & CO	11/07/2019 .	GOLDMAN, SACHS & CO	127,000	180,801	175,528	180,744		(57)		(57))		(5,216)	(5,216)	1,459	1,328
912810-RJ-9 912810-RK-6	TREASURY BOND		02/08/2019	BANK OF AMERICA/MERRILL LYNCH MORGAN STANLEY	05/22/2019 .	HSBC SECURITIES, INC	11,964,800	12,059,677	12,402,263	12,058,989		(688)		(688))		343,274 85,124	343,274	187,275 52,586	87,257 24,938
912810-SE-9	TREASURY BOND		04/01/2019	Various	04/01/2019	Various	12,851,100	13.868.942	13.948.323	13,866,662		(2.281)		(2.281))		81.661	81.661	151,619	105,436
912810-SF-6	TREASURY BOND		02/15/2019	JPMORGAN CHASE & CO	05/22/2019	Various	8,900,000	8,901,203	9, 132, 223			(6)		(6)	ý		231,026	231,026		2,950
912828-5M-8	TREASURY NOTE		01/31/2019	Various	09/11/2019 .	Various	19,800,000	20,641,391	21,070,688	20,623,756		(17,635)		(17,635)			446,932	446,932	279,275	134,971
912828-5U-0	TREASURY NOTE		01/02/2019	GOLDMAN, SACHS & CO	02/07/2019	JPMORGAN CHASE & CO	11,000,000	11,068,320	11,076,914	11,066,927		(1,394)		(1,394)			9,987	9,987	33,501	2,393
912828-5X-4 912828-6A-3	TREASURY NOTE		02/05/2019 .	CITIGROUP GLOBAL MARKETS	03/29/2019 .	HSBC SECURITIES, INC	20,000,000	19,990,625	20,072,656	19,991,317 28,130,059	<u> </u>	(3,379)		(3,379)			81,339 377,929	81,339 377,929	82,873 163,410	8,287
012020 011 0	THE TOTAL			STONE OF SHIPLE LINE		CITIGROUP GLOBAL MARKETS		20, 100, 400						(0,0/0)	,					
912828-6B-1	TREASURY NOTE		04/15/2019	Various	05/22/2019 .		2,900,000	2,898,352	2,958,000	2,898,465		114		114			59,535	59,535	20,398	4,496
912828-6G-0	TREASURY NOTE		02/28/2019	GOLDMAN, SACHS & CO.			5,500,000	5,464,980	5,544,145	5,466,395	ļ	1,415		1,415			77,749	77,749	28,264	355
912828-6H-8 912828-6L-9	TREASURY NOTE		04/01/2019	JPMORGAN CHASE & CO	05/22/2019 .	HSBC SECURITIES, INC	2,950,000	2,958,066	2,967,285	2,957,698 48,543,842	·	(368)		(368))		9,587 1,659,214	9,587		3,427
912828-6R-6	TREASURY NOTE		04/17/2019	BARCLAYS	05/15/2019	JPMORGAN CHASE & CO.	28,300,000	28,264,625	50,203,057			27,885		27,885			1,659,214	1,659,214		
912828-6S-4	TREASURY NOTE		05/23/2019	Various	11/13/2019	Various	33,500,000	33,734,277	34,768,719	33,725,672		(8,605)		(8,605))		1,043,046	1,043,046	221,902	43,879
912828-6X-3	TREASURY NOTE		06/19/2019	Various	08/09/2019	Various	32,500,000	32,918,672	32,964,688	32,913,007		(5,665)		(5,665)			51,680	51,680	103,086	35,591
912828-C5-7	TREASURY NOTE		04/15/2019 .	HSBC SECURITIES, INC	05/22/2019 .	GOLDMAN, SACHS & CO	1,560,000	1,555,795	1,560,061	1,556,009		213		213			4,052	4,052	5,083	1,534
912828-WG-1 912828-XT-2	TREASURY NOTE		05/13/2019 .	JPMORGAN CHASE & CO. GOLDMAN. SACHS & CO.	05/22/2019 .	JPMORGAN CHASE & CO MORGAN STANLEY	1,499,100	1,501,032	1,499,627	1,501,009 6,044,712		(24)		(3.335)			(1,382) 44.820	(1,382)	2, 108 49, 508	1,283
912828-Y9-5	TREASURY NOTE		07/31/2019	BARCLAYS	08/01/2019	GOLDMAN, SACHS & CO	14,500,000	14,464,883	14,595,723	14,464,883		(0,000)		(0,000)	/		130,840	130,840	1,478	1,478
912828-YA-2	TREASURY NOTE		08/27/2019	BARCLAYS	11/06/2019 .		10,000,000	10,020,313	9,971,484	10,019,031		(1,281)		(1,281))		(47,547)	(47,547)	34,239	5,707
912828-YB-0	TREASURY NOTE		10/31/2019	TD SECURITIES	11/07/2019 .	Various	1,290,000	1,282,945	1, 256, 845	1,282,959		13		13			(26, 114)	(26, 114)	5,044	4,614
912810-FT-0 912810-QA-9	US TREASURY N/B		04/01/2019 10/31/2019	GOLDMAN, SACHS & CO	05/22/2019 .	MORGAN STANLEY	1,450,000	1,822,412 7,645,836	1,835,326 7,839,936	1,819,925 7.638.593		(2,487)		(2,487)	}		15,401	15,401 201,343	17,484	8,291
	US TREASURY N/B		10/31/2019	BANK OF AMERICA/MERRILL LYNCH	11/07/2019	HSBC SECURITIES, INC		215,063		215,006		(1,242)		(1,242)			(7,473)		1,678	1,527
	US TREASURY N/B		10/31/2019	HSBC SECURITIES, INC.	11/07/2019	GOLDMAN, SACHS & CO.	190,000	260,975	251,513	260,917		(58)		(58)			(9,404)	(9,404)	3,972	3,796
	US TREASURY N/B		10/31/2019	HSBC SECURITIES, INC	11/07/2019 .	GOLDMAN, SACHS & CO	250,000	277,490	266,201	277,470		(20)		(20)			(11,269)	(11,269)	3,381	3,232
912810-RB-6	US TREASURY N/B		10/31/2019	GOLDMAN, SACHS & CO	11/07/2019	GOLDMAN, SACHS & CO	4,575,000	4,637,407	4,672,320	4,637,300		(108)		(108))		35,021	35,021	68,346	50,972
	WI TREASURY BOND		10/31/2019	Various	11/13/2019 .	Various MORGAN STANLEY	4,495,000	4,598,862	4,383,620	4,598,623		(239)		(239))		(215,003)	(215,003)	24,797	16,025
	Subtotal - Bonds - U.S. Governme	nts	10/ 03/ 2013	TIODO GEOGRITIES, INC.	11/ 10/2010	MOTOAN STANLET	346,771,900	349,914,051	354,369,504	349,889,539		(24,512)		(24,512))		4,479,965	4,479,965	2,218,997	761,618
00774M-AK-1	AERCAP IRELAND CAPITAL DAC / AERCA	D	01/09/2019	JPMORGAN CHASE & CO.	.01/11/2019	BARCLAYS	1,578,000	1,575,365	1,583,050	1,575,365		(24,512)		(24,512)			7,685	7,473,303	2,210,337	701,010
00130H-BW-4	AES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH	08/21/2019	STIFEL CAPITAL MARKETS	6,000	6,233	6,263	6,214		(19)		(19))		48	48	117	36
00846U-AL-5	AGILENT TECHNOLOGIES INC		09/05/2019	JPMORGAN CHASE & CO			2,000,000	1,986,320	1,997,083	1,986,320	ļ						10,763	10,763		
01741R-AH-5 02005N-BG-4	ALLEGHENY TECHNOLOGIES INCORPORATE ALLY FINANCIAL INC		11/19/2019	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH	11/20/2019 .	STIFEL CAPITAL MARKETS BARCLAYS		173,000	174,730			(224)		(224)			1,730	1,730 851	1,613	304
02005N-BG-4	ALLY FINANCIAL INC		05/22/2019	Various				389,282	410, 194						' 		20.696	20,696	4.865	304
00164V-AE-3	AMC NETWORKS INC		07/11/2019	Various	10/24/2019	JPMORGAN CHASE & CO		344,400	346,920	343,838		(562)		(562))		3,082	3,082	11,837	
03066G-AF-6	AMCAR 19-1 C ABS		03/05/2019 .	JPMORGAN CHASE & CO	03/06/2019	JPMORGAN CHASE & CO	3,750,000	3,749,343	3,756,885	3,749,343							7,542	7,542		
03066G-AG-4	AMCAR 19-1 D ABS		03/05/2019	JPMORGAN CHASE & CO	03/06/2019	JPMORGAN CHASE & CO	3, 125,000	3, 124, 594	3,131,226	3,124,594							6,632	6,632		
03066K-AH-3 02364W-BG-9	AMCAR 19-2 D ABS	D	06/04/2019	BARCLAYS	07/01/2019 .	Various		8,498,632	8,526,230 3,208,923			۸۱۰					27,590	27,590	6, 105 19, 028	
02378M-AA-9	AMERICAN AIRLINES 2019-1 CLASS A P	D	08/01/2019	CITIGROUP GLOBAL MARKETS			1,000,000	1,000,000	1,036,250	1,000,000									4,083	
						BAIRD (ROBERT W.) & CO.														
02377L-AA-2	AMERICAN AIRLINES 2019-1 CLASS AA		08/01/2019	CITIGROUP GLOBAL MARKETS	11/20/2019	INC.	2,000,000	2,000,000	2,063,800	2,000,000							63,800	63,800	16,975	
032095-AH-4 03523T-BW-7	AMPHENOL CORPORATION		01/07/2019	BARCLAYSBANK OF AMERICA/MERRILL LYNCH	01/16/2019 .	Various	1,893,000	1,891,183 2,357,601	1,898,472	1,891,186	}	3		3			7,286	7,286	1,849	
035240-AQ-3	ANHEUSER BUSCH CUS LLC / ANHEUSER	C	01/10/2019	DEUTSCHE BANK AG	01/29/2019 .	Various	2,365,000	2,357,601	2,430,923	2,357,601	·	203		203					38,727	
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/10/2019	DEUTSCHE BANK AG	01/14/2019	MORGAN STANLEY	1,578,000	1,572,335	1,589,851	1,572,335							17,516	17,516		
03674X-AC-0	ANTERO RESOURCES CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH	10/18/2019	RBC DOMINION SECURITIES	11,000	11,084	8,690	11,050		(33)		(33))		(2,360)	(2,360)	503	271
03674X-AF-3	ANTERO RESOURCES CORP		07/29/2019 .	Various	10/01/2019 .	GOLDMAN, SACHS & CO	427,000	403,493	369,355	404,483		990		990			(35, 128)	(35, 128)	9,068	4,053
03674X-AJ-5	ANTERO RESOURCES CORP		05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH	08/12/2019 .	Various	94,000	90,361		90,593		232		232			(9,248)	(9,248)	3,281	1,452
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH	10/08/2019	LYNCH	22,000	22,151	21, 175	22,020		(131)		(131))		(845)	(845)	522	76
036752-AK-9	ANTHEM INC		09/04/2019 .	BANK OF AMERICA/MERRILL LYNCH	09/11/2019 .	Various	1,000,000	993,890	965,420	993,891		1		1			(28,471)	(28,471)	411	
03835V-AH-9	APTIV PLC		02/28/2019 .	BARCLAYS	07/16/2019 .	Various	2,360,000	2,349,569	2,483,094	2,349,608		40	L	40			133,486	133,486	35,486	

			SI	howing All	Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	g Current Ye	ear						
1	2	3 4	5	6	7	8	9	10	11		Change in Bo	ook/Adjusted (Carrying Valu	е	17	18	19	20	21
										12	13	14	15	16					
														Total					
												Current	Total	Foreign					
						Par Value						Year's	Change in	Exchange				Interest	
						(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
						or			Adjusted	Unrealized	Year's	Than-		Book/	Exchange	Realized		Dividends	Accrued
CLICID													Adjusted				Tatal Oak		
CUSIP				.		Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For- Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
					JEFFERIES & COMPANY, INC.														
03836W-AB-9	. AQUA AMERICA INC	04/24/2019 .	RBC DOMINION SECURITIES	04/25/2019		1,800,000	1,800,000	1,807,704	1,800,000							7,704	7,704	535	
	AND AMERICA INC	04/04/0040	DDG DOULLIAN OF OUR TUES	10 /15 /0010	JEFFERIES & COMPANY, INC.	4 000 000	4 500 004	4 754 500	4 500 004							454 000	454 000	04 055	
03836W-AC-7	AQUA AMERICA INC	04/24/2019 .	RBC DOMINION SECURITIES	10/15/2019		1,600,000	1,599,984	1,751,592	1,599,984							151,608	151,608	21,855	
03938L-BA-1	ARCELORMITTAL	D03/06/2019 .	. CITIGROUP GLOBAL MARKETS	11/08/2019	Various	2,374,000	2,367,234	2,459,377	2,367,463		229	' 	229			91,914	91,914	29,676	
049560-AR-6	ATMOS ENERGY CORPORATION	09/25/2019	JPMORGAN CHASE & CO	.09/26/2019	JEFFERIES & COMPANY, INC.	1,500,000	1,499,100	1,512,360	1,499,100							13,260	13,260		
049560-AS-4	ATMOS ENERGY CORPORATION		JPMORGAN CHASE & CO.	10/01/2019	Various	1,500,000	1,498,890	1,512,360	1,498,890							34,350	34,350	70	
05508W-AB-1	B&G FOODS INC		BARCLAYS		Various	750,000	750,000	755,035	750,000							5,035	5,035	3,273	,
058498-AV-8	BALL CORPORATION		CITIGROUP GLOBAL MARKETS		GOLDMAN, SACHS & CO		239,625	245,250	239,021		(604		(604	/	ļ	6,229	6,229	6,977	
05971K-AD-1	BANCO SANTANDER SA	D	BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	1.600.000	1,600,000	1,603,776	1,600,000		(004	"	(004	′·····		3.776	3,776	962	
06051G-HS-1	BANK OF AMERICA CORP	03/12/2019	BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	2,386,000	2,386,000	2,560,273	2,386,000							174,273	174,273	26,689	
3300101101	Size of American Conf.		/memor/member emon		BANK OF AMERICA/MERRILL	£,000,000	2,000,000												
06051G-HU-6	BANK OF AMERICA CORP	04/17/2019 .	. BANK OF AMERICA/MERRILL LYNCH	09/03/2019		4,297,000	4,297,000	4,842,889	4,297,000	L	L	. L	L	L	L	545,889	545,889	57,571	. L
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO	01/21/2019	EXCHANGE	09/26/2019		1,450,000		1,591,753	1,449,542				3			142,210	142,210	25,329	
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP	01/03/2019	GOLDMAN, SACHS & CO.		MORGAN STANLEY	800,000		834,392	791,861		37	,	37			42,531	42,531	9, 161	
097023-CE-3	BOEING CO		BARCLAYS	08/27/2019	GOLDMAN, SACHS & CO	750,000	695,910	801,878			814		814			105, 153	105, 153	14, 146	
					BANK OF AMERICA/MERRILL											·	•		
097023-CN-3	BOEING CO	07/29/2019 .	. JPMORGAN CHASE & CO		LYNCH	2,250,000		2,283,773	2,247,451		83	3	83			36,322	36,322	25,813	
097023-CQ-6	BOEING CO	07/29/2019 .	JPMORGAN CHASE & CO		Various	2,000,000		2,028,006	1,983,103		3	3	3			44,903	44,903	1,042	
097023-CR-4	BOEING CO	07/29/2019 .	. JPMORGAN CHASE & CO		Various	1,500,000	1,485,975	1,631,263	1,486,013		38	3	38			145,249	145,249	15,879	
101137-AT-4	BOSTON SCIENTIFIC CORPORATION	02/21/2019 .	.BANK OF AMERICA/MERRILL LYNCH		Various	1,888,000	1,877,427	1,895,468	1,877,441		14	·	14			18,027	18,027	3,578	
101137-AU-1	BOSTON SCIENTIFIC CORPORATION	02/21/2019 .	BANK OF AMERICA/MERRILL LYNCH		STIFEL CAPITAL MARKETS	1,417,000	1,407,279	1,455,216	1,407,287		8	3	8			47,929	47,929	3,515	
101137-AX-5	. BOSTON SCIENTIFIC CORPORATION	02/21/2019 .	BARCLAYS		Various	1,574,000	1,568,711	1,580,567	1,568,732		20		20			11,836	11,836	2,973	
14315N-AF-7	CARMX_19-1 ABS	01/16/2019 .	CREDIT SUISSE		JPMORGAN CHASE & CO	2,910,000	2,908,973	2,908,636	2,908,975							(339)	(339)	605	
14913Q-3A-5 12513G-BD-0	CATERPILLAR FINANCIAL SERVICES COR CDW LLC / CDW FINANCE CORP		BARCLAYS		WELLS FARGO	2,000,000	1,997,220	1,994,900	1,997,461		241		241			(2,561)	(2,561)	10 , 133	
151020-AZ-7	CELGENE CORPORATION	02/28/2019	JEFFERIES & COMPANY, INC.		EXCHANGE	800.000	744 . 168				662		662			3,094	3,094	28,716	1,416
15135B-AF-8	CENTENE CORPORATION	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		CALLED @ 101.406	56,000	56.899	56,788	56,429		(470		(470)		(429)	(429)	2,853	
15135B-AJ-0	CENTENE CORPORATION	01/25/2019	GOLDMAN, SACHS & CO.		MORGAN STANLEY	260,000		269,750	258,863		163		163			10,887	10,887	10,943	
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRI	01/10/2019	MIZUHO SECURITIES USA INC.	01/10/2019		1,578,000		1,579,680	1,568,422			,				11,259	11,259		
156700-AM-8	CENTURY LINK	05/22/2019	Various		TENDER OFFER	437.000	369,288	373.635	369.585		298		298			4.050	4.050	21, 109	12,710
156686-AM-9	CENTURYLINK INC	07/10/2019	UNION BANK OF SWITZERLAND		STIFEL CAPITAL MARKETS	400,000	401,000	438,000	400,963		(37	')	(37)		37,037	37,037	24,903	
161571-HE-7	. CHAIT_16-A4 ABS	01/07/2019 .	. JPMORGAN CHASE & CO		JPMORGAN CHASE & CO	5,100,000	4,991,426	5,034,855	5,026,333		34,907	,	34,907			8,522	8,522	29,763	
161175-BN-3	. CHARTER COMMUNICATIONS OPERATING L	01/14/2019 .	. DEUTSCHE BANK AG		Various	1,600,000	1,519,520		1,519,596		76		76			43,730	43,730	34,051	
161175-BR-4	. CHARTER COMMUNICATIONS OPERATING L	01/14/2019 .	. DEUTSCHE BANK AG	06/14/2019	GOLDMAN, SACHS & CO	1,600,000		1,726,864	1,598,993		33		33			127,871	127,871	33,891	
16412X-AD-7	. CHENIERE CORPUS CHRISTI HOLDINGS L	05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH		BARCLAYS	11,000		12,633	12,243		(128		(128			390	390	667	
165167-CU-9	CHESAPEAKE ENERGY CORPORATION	06/28/2019 .	. Various	12/02/2019		387,000		227,025			1,500		1,500		ļ	(131,797)	(131,797)	25, 161	
125581-GW-2	CIT GROUP INC		. Various		GOLDMAN, SACHS & CO	198,000		218,048	217,557		(768		(768			491	491	6,786	
125581-GX-0	CIT GROUP INC		.BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	22,000		25,960	24,261		(98		(98			1,699	1,699	880	
125581-GY-8	CIT GROUP INC	05/14/2019 .	Various		RBC DOMINION SECURITIES	1,170,000		1,240,688	1, 182, 183		(1,142		(1,142			58,504	58,504	49,314	
201723-AK-9	COMMERCIAL METALS CO	05/22/2019 .	.BANK OF AMERICA/MERRILL LYNCH	10/31/2019	GOLDMAN, SACHS & CO	22,000	22,218	22,715	22, 196		(23	5)	(23	ነ	·	519	519	503	327
201722 AN 2	COMMEDIAL METALS COMPANY	01/17/2019	EXCHANGE	02/21/2019	CITIGROUP GLOBAL MARKETS	323.000	323,000	316,944	323,000							(6,056)	(6,056)	6,707	4,74
201723-AN-3	. COMMERCIAL METALS COMPANY		. EAUTHINGE	02/21/2019	MUFG SECURITIES AMERICAS	323,000	323,000	310,944	323,000							(0,056)	(0,056)	/١٥/ , ه	4,740
202795-JQ-4	COMMONWEALTH EDISON COMPANY	11/04/2019 .	CREDIT SUISSE	11/13/2019	INC	1,000,000	992 . 170	978.800				1			1	(13,371)	(13,371)	267	, [
202130-04-4		1/04/2019 .	. UILDIT OUTOOL	11/10/2019	BANK OF AMERICA/MERRILL							·	ļ	ļ	ļ	(10,0/1)	/(IS, S/ I)	201	ļ
219350-BP-9	CORNING INC	11/14/2019	BANK OF AMERICA/MERRILL LYNCH	12/10/2019	LYNCH	1.500.000	1.495.800	1.514.430	1,495,805		5	; l	5	1	1	18.625	18,625	3.738	. I
225310-AG-6	CREDIT ACCEPTANCE CORP	05/22/2019	BANK OF AMERICA/MERRILL LYNCH	12/10/2019	TENDER OFFER	44.000	1,493,800	44, 123	44, 152		(71)	(71)		(29)	(29)	2,268	
	OLD I TOOL THEEL OUT		/memor/member emon	10/2010	CITIGROUP GLOBAL MARKETS							'		/		(23)	(23)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
228187-AB-6	. CROWN AMERICAS LLC	01/25/2019 .	EXCHANGE	05/13/2019		113,000	112,106	113,848	112, 139		33	3 I	33	1	1	1,708	1,708	4,234	2,59
22819K-AB-6	CROWN AMERICAS LLC	05/22/2019	Various	09/13/2019	JPMORGAN CHASE & CO.	157,000		163,280	153,093		155	[155			10 , 187	10, 187	3,095	
					BANK OF AMERICA/MERRILL	,	,000	,200	, 000							,	, 101	, , , , , , , , , , , , , , , , , , , ,	
126408-HP-1	CSX CORP	02/21/2019	JPMORGAN CHASE & CO	04/16/2019	LYNCH	960,000	956,688	968,102	956,691		3	3 [3	L		11,411	11,411	2,256	
1					CITIGROUP GLOBAL MARKETS	· ·	, [•						1	1				
126650-CZ-1	CVS HEALTH CORP	04/03/2019 .	.Various	08/28/2019		1,938,000	1,924,167	2,272,383	1,924,253		86	i	86			348 , 129	348, 129	42, 138	2,719
					JEFFERIES & COMPANY, INC.														
126650-DF-4	CVS HEALTH CORP	08/08/2019	BARCLAYS	12/10/2019		3,000,000	2,996,610	3,063,990	2,996,753		143	3 I	143			67,237	67,237	29.250	, I

SCHEDULE D - PART 5

				SI	howing All	Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
				-							12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							` ,				Linroglizad				Dools!		Doglizad			
OLIOID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T. () () ()	Dividends	Accrued
CUSIP		_	. .		<u>.</u>		Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-			Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign A	cquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						BANK OF AMERICA/MERRILL														
126650-DG-2	CVS HEALTH CORP		3/08/2019	BARCLAYS	12/10/2019	LYNCH	1,000,000	990,970	1,019,150			249		249			27,931	27,931	10,563	
23918K-AR-9 23311V-AG-2	DAVITA HEALTHCARE PARTNERS INC		5/16/2019 I/16/2019	BANK OF AMERICA/MERRILL LYNCH MIZUHO SECURITIES USA INC	11/05/2019 02/11/2019	OPPENHEIMER & CO., INC	176,000 618,000	170,280 . 622,635	179,520 632,523	170,661 622,600		381		381			8,859 9,923	8,859 9,923	4,547 2,215	
23311V-AU-2	DOF MIDSTREAM OFERATING LF			MITSUBISHI UFJ SECURITIES (USA)	02/11/2019	JEFFERIES & COMPANY, INC.		022,033	032,323	022,000		(33)		(33)	/		9,920	9,923	2,210	211
244199-BG-9	DEERE & CO	09	9/03/2019	MITIODISHI GIO SECONITIES (GGA)	09/04/2019	OLITERIES & COMPANT, INC.	1,000,000	999,600	1,004,970								5,370	5,370		
244100 BG 0	DEGIE W OO		,, 00, 2010			BAIRD (ROBERT W.) & CO.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										,0,070			
24737R-AA-8	DELTA AIR LINES 2019-1 CLASS A PAS ABS .	03	3/06/2019	CREDIT SUISSE	04/05/2019	INC.	791,000	791,000	800,484	791,000							9,484	9,484	1,945	
1						SUNTRUST INVESTMENT				,										
25179M-AU-7	DEVON ENERGY CORP			HSBC SECURITIES, INC		SERVICES, INC.	320,000		372,547			(212)		(212)		36,260	36,260	16,222	
23291K-AK-1	DH EUROPE FINANCE II SARL	10)/30/2019	BANK OF AMERICA/MERRILL LYNCH	11/18/2019	MORGAN STANLEY	1,000,000	997,560	1,015,140	997,562		2		2			17 , 578	17,578	1,228	
						BANK OF AMERICA/MERRILL							I			1				I
25278X-AE-9	DIAMONDBACK ENERGY INC		3/19/2019	Various		LYNCH	1,588,000	1,595,697	1,646,756	1,595,015		(682)	ļ	(682)		51,741	51,741	50,646	
25278X-AH-2	DIAMONDBACK ENERGY INC		1/06/2019	Various		Various	261,000	272, 159	274,376	271,882		(277)		(277)		2,494	2,494	7,526	
25470D-BG-3 26208R-AF-2	DISCOVERY COMMUNICATIONS LLC		5/16/2019 3/11/2019	JPMORGAN CHASE & CO	11/14/2019 03/12/2019	GOLDMAN, SACHS & CO JPMORGAN CHASE & CO.	1,440,000	1,431,245 . 5,498,911	1,628,827 5,505,156	1,431,304		60		60			197,523 6,245	197,523	37,524	
	DRIVE 19-2 C ABS			RBC DOMINION SECURITIES	03/12/2019			3,748,944	3,754,297	3,748,944							5,353	5,353		
	DRIVE 19-2 D ABS			JPMORGAN CHASE & CO	06/12/2019	JPMORGAN CHASE & CO	6,000,000	5.999.225	6,009,375	5,748,944							10 . 150	10 , 150		
	DRIVE 19-3 C ABS			JPMORGAN CHASE & CO.	06/12/2019	JPMORGAN CHASE & CO	4,375,000	4,374,601	4,380,127	4,374,601							5,526	5,526		
26209A-AF-8	DRIVE_19-4 ABS			SOCIETE GENERALE		Various	5,000,000	4,999,288	5,000,137	4,999,288							849	849		
	DRIVE 19-4 ABS			SOCIETE GENERALE	09/10/2019		4,500,000	4,499,889	4,501,875	4,499,889							1,986	1,986		
	_			MITSUBISHI UFJ SECURITIES (USA)		JEFFERIES & COMPANY, INC.												·		
26441C-BF-1	DUKE ENERGY CORP		6/04/2019		06/06/2019		800,000	796,336	803,504			1		1			7 , 168	7, 168	280	
26443T-AB-2	DUKE ENERGY INDIANA LLC	09	9/25/2019	MIZUHO SECURITIES USA INC	09/26/2019	Various	1,500,000	1,466,445	1,495,995	1,466,450		5		5			29,545	29,545	406	
						BANK OF AMERICA/MERRILL														
26442E-AF-7	DUKE ENERGY OHIO INC	01	1/03/2019	CREDIT SUISSE	06/05/2019	CITIGROUP GLOBAL MARKETS	800,000	799,648	847,760	799,660		12		12			48 , 100	48,100	12,086	
26442E-AG-5	DUKE ENERGY OHIO INC	01	1/03/2019	CREDIT SUISSE	.01/31/2019	CITIGHOUP GLOBAL MARKETS	800.000	798,496	823, 160	798.498		,		,			24.662	24.662	2,484	
	ELANCO ANIMAL HEALTH INC			EXCHANGE	12/17/2019	Various	1,226,000	1,229,834	1,332,746	1,229,729		(105)		(105)			103.018	103,018	44.526	
	ELI LILLY AND COMPANY			DEUTSCHE BANK AG	04/16/2019		1,200,000	1,198,800	1, 194, 015	1, 198, 801		1		1			(4,787)	(4,787)	1,387	
	ELI LILLY AND COMPANY			DEUTSCHE BANK AG		Various	1,200,000	1, 192,536	1,197,012	1, 192, 543		7		7			4.469	4.469	4,611	
29278N-AH-6	ENERGY TRANSFER OPERATING LP			GOLDMAN, SACHS & CO		WELLS FARGO	1, 104,000	1,100,092	1, 135, 089	1, 100, 183		92		92			34,905	34,905	6,900	
29279F-AA-7	ENERGY TRANSFER OPERATING LP			DEUTSCHE BANK AG		Various	2,366,000	2,362,451	2,506,977	2,362,453		2		2			144,525	144,525	6,300	
29336T-AA-8	ENLINK MIDSTREAM LLC			RBC DOMINION SECURITIES	05/06/2019	Various	840,000	840,000	841,673	840,000							1,673	1,673	2,633	
29366W-AA-4	ENTERGY MISSISSIPPI LLC	05	5/30/2019	BANK OF NEW YORK	06/19/2019		1,200,000	1, 184, 436	1,226,979	1, 184, 446		10		10			42,532	42,532	1,736	
000701/ 01/ 4	ENTERDRICE PRODUCTO OPERATING 11.5		. (04 (0040	IDMODOLINI OLIMOTI AL OO	07 (00 (0040	CITIGROUP GLOBAL MARKETS	0 400 000	0.000.000	0 444 550	0 000 000		_	1	_		1	45.004	45 004	4 700	.1
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		6/24/2019	JPMORGAN CHASE & CO	07/29/2019	V:	2,400,000	2,398,920	2,414,550	2,398,926		6	·	J6		·	15,624	15,624	4,792	
29379V-BW-2 29444U-AP-1	ENTERPRISE PRODUCTS OPERATING LLC		6/24/2019 2/08/2019	JPMORGAN CHASE & CO Various		Various	2,400,000	2,395,008 . 804,375	2,480,340	2,395,020 799.865		(4.510)							15, 190	
29444U-AQ-9	EQUINIX INC			BANK OF AMERICA/MERRILL LYNCH	11/18/2019	GOLDMAN. SACHS & CO.						(4,510)		(4,510				1,143		
337738-AV-0	FISERV INC		6/10/2019	JPMORGAN CHASE & CO.		Various	4,000,000	3,975,520	4,058,246	3,975,532		12		12			82,714	82,714	5. 198	
345397-ZK-2	FORD MOTOR CREDIT COMPANY LLC		1/03/2019	MORGAN STANLEY	04/15/2019		1,574,000	1,574,000	1.607.849	1,574,000			[[22,010	
	FORD MOTOR CREDIT COMPANY LLC			BARCLAYS		BARCLAYS	1,600,000	1,600,000	1,639,712	1,600,000							39,712	39,712	18,861	
34528Q-HF-4	FORDF 19-4 A ABS	09	9/17/2019	BANK OF AMERICA/MERRILL LYNCH	09/17/2019	Various	3,750,000	3,749,555	3,753,076	3,749,555							3,521	3,521		
37045X-CS-3	GENERAL MOTORS FINANCIAL CO INC	01	1/14/2019	BARCLAYS	02/12/2019	GOLDMAN, SACHS & CO	1,578,000	1,577,290	1,601,023	1,577,294		4		4			23,729	23,729	6,687	
						SUNTRUST INVESTMENT							I			1				I
37185L-AF-9	GENESIS ENERGY LP			BANK OF AMERICA/MERRILL LYNCH		SERVICES, INC.	11,000	10,668	10,629	10,688		20		20			(59)	(59)	490	
37185L-AK-8	GENESIS ENERGY LP		3/05/2019	BANK OF AMERICA/MERRILL LYNCH	10/31/2019	GOLDMAN, SACHS & CO	127,000	123,246	117,793	123,365		119		119			(5,572)	(5,572)	3,726	1,669
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY	ns.	5/22/2019	BANK OF AMERICA/MERRILL LYNCH	09/24/2019	Jane Street Execution Services, LLC	6,000	5,829	5,918	5,836		7	1	7		1	81	81	190	57
361841-AF-6	GLP CAPITAL LP			BANK OF AMERICA/MERRILL LYNCH		BARCLAYS	11,000		11,997	11,598		(64)					399	399	314	
40049J-BE-6	GRUPO TELEVISA SAB			CITIGROUP GLOBAL MARKETS		Market Axess	850.000		906.338					53	,		68.287	68.287	14.255	
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP		3/08/2019	CREDIT SUISSE		Various	1,000,000	988,770	1,048,800	988,776		6		6			60,024	60,024	1,000	
404119-BW-8	HCA INC	01	1/17/2019	UNION BANK OF SWITZERLAND	01/18/2019	GOLDMAN, SACHS & CO	248,000	248,000	251,720	248,000							3,720	3,720	ļ	
404119-BX-6	HCA INC		3/05/2019	BANK OF AMERICA/MERRILL LYNCH		DEUTSCHE BANK AG	1,200,000	1, 193, 964	1,241,952	1, 193, 980		16		16			47 ,972	47,972	1,650	
	HCA INC			BANK OF AMERICA/MERRILL LYNCH	07/29/2019	Various	800,000	788,224	836,384	788,238		14		14			48 , 146	48, 146	3,675	
	HCA INC		2/01/2019	Various	07/05/2019	CALLED @ 109.532	5,336,000	5,657,267	5,844,627	5,615,738		(41,529)		(41,529))		(279,738)	(279,738)		119,577
41284W-AD-2	HDMOT 19-A A4 ABS	06	6/19/2019	BARCLAYS	06/20/2019	BARCLAYS	6,280,000	6,278,176	6,314,098	6,278,176							35,922	35,922		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

				S	howing Al	l Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Boo	ok/Adjusted C	Carrying Value	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
										Pook/		Current				Foreign			and	Doid for
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign	D. H. H			Paid for
011010							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	-	Dividends	Accrued
CUSIP		_					Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						MIZUHO SECURITIES USA														
42824C-BD-0	HEWLETT PACKARD ENTERPRISE CO		09/04/2019	JPMORGAN CHASE & CO	12/02/2019 .	INC.	4,000,000	4,000,000	4,016,192	4,000,000							16 , 192	16, 192	25,265	
400000 AD 7	THE TON DONESTED OPERATING COMPANY		00 (05 (0040	, ,	44 (40 (0040	BANK OF AMERICA/MERRILL	4 000 000	4 007 000	4 444 050	4 070 000		0.000		0.000			44.004	44.004	F4 000	00.040
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY		02/25/2019	Various	11/12/2019 .	LYNCH	1,092,000	1,067,820	1, 114, 653	1,070,628		2,808		2,808			44,024	44,024	54,209	20,648
404280-CA-5	HSBC HOLDINGS PLC	D	03/04/2019	HSBC SECURITIES, INC.	07/16/2019 .	MIZUHO SECURITIES USA	1,583,000	1,583,000	1.596.408	1,583,000							13.408	13.408	21.485	
444859-BL-5	HUMANA INC	D	08/08/2019	BANK OF AMERICA/MERRILL LYNCH		CANTOR FITZGERALD	1,000,000	996,340	999,800	996,345		5		5			3.455	3.455	3,072	
451102-AX-5				BANK OF AMERICA/MERRILL LYNCH		CALLED @ 100.000	44,000	44,290	44,000	44,000	• • • • • • • • • • • • • • • • • • • •	(290)		(290)			, 400	, 400	1,320	829
						BANK OF AMERICA/MERRILL		, , , , , , , , , , , , , , , , , , , ,												
451102-BF-3	ICAHN ENTERPRISES LP		05/22/2019	Various	11/07/2019 .	LYNCH	258,000	258,243	260,709	258,078		(165)		(165)			2,631	2,631	18,764	6,529
451102-BT-3	ICAHN ENTERPRISES LP		10/28/2019 .	EXCHANGE		. Various	800,000	811,064	845,600			(110)		(110)			34,646	34,646	25,917	23,333
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019 .	JPMORGAN CHASE & CO	08/27/2019 .	CREDIT SUISSE	600,000	597 , 174	695,658	597,200	ļ	26	ļ	26	ļ		98,458	98,458	7 , 193	
450000 1/0 4	INTERNATIONAL DISCINICO MAGUINES CO		05 (00 (00 10	IDMODOANI OLIAGE A GO	00 /40 /00 40	SUNTRUST INVESTMENT	000 000	F04 400	000 000	F04 F00							07 100	07 100	0.550	
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CO		05/08/2019 .	JPMORGAN CHASE & CO MITSUBISHI UFJ SECURITIES (USA)	06/19/2019 .	. SERVICES, INC	600,000	591,486	628,692	591,500		14		14			37 , 192	37, 192	2,550	
24422E-UR-8	JOHN DEERE CAPITAL CORP		01/04/2019	MITSUBISHI UFJ SECURITIES (USA)	12/31/2019 .	Various	2.362.000	2.361.787	2.447.570	2,361,813		26		26			85.757	85.757	53.323	
46647P-AL-0	JPMORGAN CHASE & CO		04/16/2019	JPMORGAN CHASE & CO.		GOLDMAN, SACHS & CO	1,593,000	1,549,129	1,618,074	1,549,244		115		115			68,830	68,830		27,890
48305Q-AE-3	KAISER FOUNDATION HOSPITALS		10/24/2019	JPMORGAN CHASE & CO.	11/18/2019 .	Various	2,000,000	2,000,000	1.989.830	2,000,000							(10, 170)	(10,170)	3,584	
	KANSAS CITY SOUTHERN RAILWAY CO		11/14/2019	BANK OF AMERICA/MERRILL LYNCH		HSBC SECURITIES, INC	2,000,000	1,990,040	2,015,470	1,990,040							25,430	25,430	583	
48666K-AV-1	KB HOME		02/05/2019	DEUTSCHE BANK AG	02/06/2019 .	JPMORGAN CHASE & CO	120,000	126,300	127,500	126,300							1,200	1,200	2,415	2,415
						BAIRD (ROBERT W.) & CO.														
48666K-AY-5	KB HOME		10/21/2019	CITIGROUP GLOBAL MARKETS	10/21/2019 .		290,000	290,000	291,450	290,000							1,450	1,450		
101071 81 0	VENTURY LITTLE CO.		00 (40 (0040	DANK OF AMERICA MERRAL LANGUE	00/07/00/0	JEFFERIES & COMPANY, INC.	705 000	200 200	000 047	000 500		(100)		(400)			457.070	457.070	44.000	
491674-BL-0 501044-DM-0	KENTUCKY UTILITIES CO		03/18/2019 .	BANK OF AMERICA/MERRILL LYNCH WELLS FARGO	08/27/2019 .	ODEDLE CHICCE		809,668	966,617	809,539		(129)		(129)			157,078	157,078 (11.856)	14,299	
30 1044-DM-0	KHOGEN CO		01/07/2019 .	WELLS FARGO	01/10/2019 .	CREDIT SUISSE		797 , 168	785,312	797 , 168							(11,600)	(11,800)		
501797-AR-5	L BRANDS INC		06/05/2019 .	CITIGROUP GLOBAL MARKETS	06/18/2019 .	CITIONOUP GLOBAL MARKETS	520,000	511,087	512,200	511,088		1		1			1,112	1,112	56	
	LAM RESEARCH CORPORATION		02/25/2019	BANK OF AMERICA/MERRILL LYNCH		Various	5,750,000	5,747,183	5,821,038	5,747,183		1		1			73,855		2,413	
						BANK OF AMERICA/MERRILL														
512807-AU-2	LAM RESEARCH CORPORATION		02/25/2019	GOLDMAN, SACHS & CO		LYNCH	3,750,000	3,743,213	3,796,053	3,743,242		30		30			52,811	52,811	8,000	
521865-AZ-8	LEAR CORPORATION		04/29/2019	JPMORGAN CHASE & CO	12/18/2019 .	.Various	800,000	786,560	832,449	786,678		118		118			45,771	45,771	26,655	
524660-AZ-0	LEGGETT & PLATT INC		03/04/2019	JPMORGAN CHASE & CO.	10/09/2019 .	. GOLDMAN, SACHS & CO	791,000	786 , 183	859, 160			230		230			72,747	72,747	20,689	
52729N-BX-7 548661-DS-3	LEVEL 3 COMMUNICATIONS INC		04/03/2019	BANK OF AMERICA/MERRILL LYNCH	12/01/2019 .	. CALLED @ 100.000	11,000	11,100	11,000	11,000		(100)		(100)			40.000	40.000	474	146
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP		04/03/2019 .	GOLDMAN, SACHS & CO MIZUHO SECURITIES USA INC		Various	1,991,000	1,982,598	2,030,883			17		1/			48,268 41,600	48,268 41,600	11,393	
JUBUOU-NIV-0	WAGLLIAN WIDSINEAM FANINENS LF			MILZUIU SECUNIIIES USA ING	04/ 10/2019 .	CITIGROUP GLOBAL MARKETS	1, 183,000	1, 175, 559	1,211,170	1, 175, 576		17		17						
570535-AT-1	MARKEL CORPORATION		05/15/2019	CITIGROUP GLOBAL MARKETS	05/16/2019 .	STATE OF GEODIE HINITED	600,000	597,414	604,998	597,414							7,584	7,584		
570535-AV-6			09/12/2019	WELLS FARGO		CREDIT SUISSE	750,000	748,313	762,728	748,317		5		5			14,410	14,410	5,533	
						BANK OF AMERICA/MERRILL		, , ,	,	·							,	,		
57636Q-AM-6	MASTERCARD INC		05/28/2019	U.S. BANCORP		LYNCH	1,200,000	1, 198, 344	1,249,728	1, 198, 409		65		65			51,319	51,319	16 , 127	
579780-AP-2	MCCORMICK & COMPANY INCORPORATED		05/03/2019	JEFFERIES & COMPANY, INC		BARCLAYS	800,000	777,496	908,384	777,623		127		127			130 , 761	130,761	18, 107	7,653
58013M-FK-5	MCDONALDS CORPORATION		08/07/2019 .	CITIGROUP GLOBAL MARKETS	08/27/2019 .		3,000,000	2,942,250	3, 102, 285	2,942,287	ļ	37	····	37	 		159,998	159,998	3,852	
58933Y-AX-3	MERCK & CO INC		.03/05/2019	JPMORGAN CHASE & CO.	08/29/2019 .	JEFFERIES & COMPANY, INC.	1,000,000	994.380	1,100,770			232		232			106 . 158	106 . 158	16.622	
369331-AA-3	MEDON α CU INC		03/05/2019	JITWONUAN UMASE & UU	08/29/2019 .	BANK OF AMERICA/MERRILL	1,000,000	994,380	1, 100,770	994,612		232		232			100, 158	100, 158	10,622	
552953-CF-6	MGM RESORTS INTERNATIONAL		.03/27/2019	BANK OF AMERICA/MERRILL LYNCH	03/29/2019 .	LYNCH	186.000	186.000	187.860	186.000							1.860	1.860		
	MICRON TECHNOLOGY INC		07/10/2019 .	JPMORGAN CHASE & CO		Various	1,600,000	1,599,920	1,677,144	1.599.923		3		3			77,221		21,948	
	MICRON TECHNOLOGY INC		07/10/2019	JPMORGAN CHASE & CO.		Various	1,200,000	1, 199, 928	1,205,502	1, 199, 928							5,574	5,574	2,798	
						CITIGROUP GLOBAL MARKETS		,,									,	,		
595620-AU-9	MIDAMERICAN ENERGY COMPANY	.	01/07/2019	MIZUHO SECURITIES USA INC	01/22/2019 .		800,000	795, 120	803,768	795, 123	ļ	3		3			8,645	8,645	1,417	
617446-8G-7	MORGAN STANLEY		01/17/2019 .	MORGAN STANLEY		RBC DOMINION SECURITIES	1,893,000	1,893,000	1,940,595	1,893,000	ļ		ļ		ļ		47,595		1,864	
620076-BN-8	MOTOROLA SOLUTIONS INC		05/09/2019	BANK OF AMERICA/MERRILL LYNCH		BARCLAYS	1,600,000	1,599,360	1,726,864	1,599,376		16		16			127,488	127,488	22,489	
55336V-BG-4 62854A-AP-9	MPLX LP MYLAN NV		03/01/2019	CITIGROUP GLOBAL MARKETS MORGAN STANLEY		RBC DOMINION SECURITIES BNP CAPITAL MARKETS	4,000,000	4,000,000 421.450	4,014,792 533.098	4,000,000 422.124		674	····	674			14,792 110.974	14,792	28,353	5,600
63938C-AF-5			03/01/2019	JPMORGAN CHASE & CO		JPMORGAN CHASE & CO		930,325	942,013		·	4/و	l	0/4	····		11,653	11,653	6,584	
003000-AI -3	INVILIAL OOU			MITSUBISHI UFJ SECURITIES (USA)	01/22/2019 .	LOI MONDANI O INOL & OU														
655044-AQ-8	NOBLE ENERGY INC		09/24/2019		12/18/2019	CREDIT SUISSE	1,000,000	999,820	1.005.310	999.823		3		3	L		5.487	5.487	7, 132	
	NOBLE ENERGY INC			BANK OF AMERICA/MERRILL LYNCH	11/13/2019		2,000,000		1,927,269	1,998,602		2		2			(71,333)	(71,333)	6,848	

			S	howing Al	I Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	g Current Ye	ear						
1	2	3 4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
										12	13	14	15	16					
														Total					
												Current	Total	Foreign					
						Par Value						Year's		Exchange				Interest	
									D = =1./		0		Change in		F			Interest	Daidea
						(Bonds)			Book/	1	Current	Other-	Book/	Change in				and	Paid for
						or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP						Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For- Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
655844-CB-2	NORFOLK SOUTHERN CORPORATION	04/29/2019	CITIGROUP GLOBAL MARKETS	07/08/2019 .	. U.S. BANCORP	1,200,000	1,250,244	1,348,253	1,250,241		(3)	(3)		98,012	98,012	25, 159	16,49
655844-CC-0	NORFOLK SOUTHERN CORPORATION	04/29/2019	CITIGROUP GLOBAL MARKETS	09/24/2019 .		1,800,000		2,024,928	1,786,839		87		87			238,089	238,089	28,290	
67059T-AF-2	NUSTAR LOGISTICS LP	05/16/2019	RBC DOMINION SECURITIES	05/20/2019 .	Various	600,000		606,455	600,000							6,455	6,455		
67077M-AT-5	NUTRIEN LTD	A03/19/2019	MORGAN STANLEY		GOLDMAN, SACHS & CO	795,000		805,263								12,831	12,831		
67077M-AU-2 680665-AJ-5	NUTRIEN LTD	A03/19/2019 07/03/2019	MORGAN STANLEY	03/20/2019 . 07/18/2019 .	.GOLDMAN, SACHS & CO CREDIT SUISSE	1, 193,000)1, 172, 433)289, 430	1, 186, 391	1, 172, 433				(51			13,958	13,958	5,080	4,52
695156-AU-3	PACKAGING CORP OF AMERICA	11/18/2019	DEUTSCHE BANK AG	11/19/2019 .		1,000,000		1,003,140	289,380		(5))	(31)			4.450	5,080	4,32
000 100-AU-0	TANGETHO COST OF AMERICA	11/10/2019	DECTORIE DANK AU	11/ 13/2019 .	UNION BANK OF SWITZERLAND			1,000, 140								, 400	4,430		
695156-AV-1	PACKAGING CORP OF AMERICA	11/18/2019	DEUTSCHE BANK AG	11/19/2019 .		500.000	495,600	509.100	495.600	L		L	L	L	L	13,500	13,500		L
701094-AM-6	PARKER HANNIFIN CORPORATION	06/05/2019	BARCLAYS	06/11/2019 .	CREDIT SUISSE	1, 120,000		1, 121, 960	1, 119, 485							2,475	2,475		
701094-AN-4	PARKER HANNIFIN CORPORATION	06/05/2019	BARCLAYS	06/18/2019 .	. Various	1,440,000	1,435,493	1,449,013	1,435,495				2			13,518	13,518	293	
701094-AP-9	PARKER HANNIFIN CORPORATION	06/05/2019	BARCLAYS	06/18/2019 .		1,200,000	1,182,048	1,203,607	1, 182, 050		2		2			21,558	21,558	240	
L				l	BANK OF AMERICA/MERRILL				ĺ						1				
713448-EM-6	PEPSICO INC	07/25/2019	JPMORGAN CHASE & CO.	08/27/2019 .		900,000		988,533			11		11			95,083	95,083	2,531	
717081-EV-1	PFIZER INC	03/04/2019	JPMORGAN CHASE & CO.		. Market Axess	800,000					63		63			74, 161	74, 161 (29, 149)		
72650R-BM-3 693475-AX-3	PLAINS ALL AMERICAN PIPELINE LP PNC FINANCIAL SERVICES GROUP INC		CITIGROUP GLOBAL MARKETS PNC CAPITAL MARKETS LLC	12/16/2019 . 12/31/2019 .	.Various	2,250,000 1,600,000		2,216,467	2,245,615		179		178			(29, 149)	(29, 149)	20,413	
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		GOLDMAN, SACHS & CO		. GOLDMAN, SACHS & CO	750,000			744,885		1/6	'	1/8			5,663	5,663	18,489	
747525-AV-5	QUALCOMM INCORPORATED	04/16/2019	MORGAN STANLEY	05/31/2019 .		1,000,000		1,007,015			31		31			20,354	20,354	23, 172	17,678
747020 NY 0	GOVECOMM THOSE STATES		. MOTORIT OTTILEE		CITIGROUP GLOBAL MARKETS	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										20,007	20,004		
750236-AW-1	RADIAN GROUP INC	06/13/2019	RBC DOMINION SECURITIES	06/13/2019 .		280,000	280,000	282,800	280,000							2,800	2,800		
75281A-AW-9	RANGE RESOURCES CORPORATION	08/05/2019	CITIGROUP GLOBAL MARKETS	10/02/2019 .	. CREDIT AGRICOLE	130,000	125,613	129,675	125,971		359		359			3,704	3,704	2,554	1,370
74949L-AC-6	RELX CAPITAL INC	03/11/2019	WELLS FARGO	04/03/2019 .		2,374,000		2,417,529	2,346,526		88		88			71,004	71,004	3,708	
761735-AD-1	REYNOLDS GROUP HOLDINGS	05/22/2019	BANK OF AMERICA/MERRILL LYNCH	11/15/2019 .		7,624		7,624	7,657		(12	2)	(12)		(34)	(34)	393	144
761735-AP-4	REYNOLDS GRP ISS/REYNOLD	05/22/2019	Various	11/07/2019 .	. Market Axess	136,644		137,318	136 , 489		78		78			829	829	7,861	1,650
773903-AH-2 773903-AJ-8	ROCKWELL AUTOMATION INC		BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH	03/01/2019 .	. CANTOR FITZGERALD	606,000 852,000		605,388			2		2			1,410 8,511	1,410	236	
775109-BN-0	ROGERS COMMUNICATIONS INC	02/27/2019 A04/23/2019	JPMORGAN CHASE & CO.	02/27/2019 .	GOLDMAN, SACHS & CO.	1,200,000	1,196,004	1, 239, 252	1,196,011				7				8,511 43,241	5,800	
775109 BR 6	ROGERS COMMUNICATIONS INC	A10/28/2019	BANK OF AMERICA/MERRILL LYNCH	10/31/2019 .	Various	1,000,000		1,010,480	989,260							21,220	21,220		
80007R-AF-2	SANDS CHINA LTD	D01/30/2019	EXCHANGE			1,600,000		1,708,217	1,598,747							109,469	109,469		
80285H-AG-5	SDART 19-1 D ABS	02/12/2019	WELLS FARGO		Various	7,500,000		7,519,629	7,499,973							19,656	19,656	13,941	
817565-CE-2	SERVICE CORPORATION INTERNATIONAL	05/07/2019	WELLS FARGO	05/07/2019 .	Various	480,000		483,600	480,000							3,600	3,600		
827048-AR-0	SILGAN HOLDINGS INC	05/22/2019	BANK OF AMERICA/MERRILL LYNCH			11,000		11,000	11,000		(82		(82)				303	19
78443C-CB-8	SLMA_05-B ABS	06/03/2019	GOLDMAN, SACHS & CO	10/07/2019 .		1, 388, 472		1,363,371	1,364,477		5,547		5,547			(1, 106)	(1, 106)	27,275	
78454L-AN-0	SM ENERGY CO	05/22/2019	Various	11/08/2019 .	. GOLDMAN, SACHS & CO	439,000	430,991	395,649	431,424		433		433			(35,775)	(35,775)	19,590	3, 16
85172F-AP-4	SPRINGLEAF FINANCE CORP	02/20/2019	BARCLAYS	02/25/2019 .	CITIGROUP GLOBAL MARKETS	250,000	250,000	252,969	250,000							2,969	2,969	213	
87165B-AN-3	SYNCHRONY FINANCIAL	03/14/2019	JPMORGAN CHASE & CO.	03/21/2019 .	JPMORGAN CHASE & CO.	1. 114.000		1,120,561		ļ	9		Ω			9,271	9,271		·
87166P-AE-1	SYNIT 19-A1 A ABS	03/08/2019	BANK OF AMERICA/MERRILL LYNCH			5,000,000		5,002,637	4,999,744	L						2,893	2,893		
		30, 00, 2010	MITSUBISHI UFJ SECURITIES (USA)			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	[2,000		
875127-BG-6	TAMPA ELECTRIC COMPANY	07/22/2019		07/23/2019 .	BNP CAPITAL MARKETS	900,000	888,966	892,575					1			3,608	3,608	91	
					BANK OF AMERICA/MERRILL														
87612B-AP-7	TARGA RESOURCES PARTNERS LP	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		LYNCH	22,000		22,213	21,916				9			297	297	460	23
87612B-BJ-0	TARGA RESOURCES PARTNERS LP	05/22/2019	Various	11/21/2019 .	. JPMORGAN CHASE & CO	222,000		233,100	227,660		(669	,	(669)		5,440	5,440	7,970	205
882508-BF-0 36162J-AA-4	TEXAS INSTRUMENTS INC	03/01/2019	BARCLAYS	06/14/2019 .	. CREDIT SUISSE			846,096			2.665		64			53, 184 (15, 457)	53, 184)(15, 457)	8,353	
88947E-AT-7	TOLL BROTHERS FINANCE CORP.	05/22/2019	Various Various	10/24/2019 . 10/10/2019 .	. Various	471,000				ļ	719		719		ļ			13,850	
00041L-KI-1	TOLE DITOTILITY I THANKE OUTE.		1003	10/ 10/2019 .	BANK OF AMERICA/MERRILL											, 400	, 433		
89356B-AE-8	TRANSCANADA TRUST	A09/10/2019	JPMORGAN CHASE & CO.	10/11/2019 .	LYNCH	1,500,000	1,500,000	1,545,600	1,500,000					L		45,600	45,600	6,279	
893647-AW-7	TRANSDIGM INC	05/22/2019	BANK OF AMERICA/MERRILL LYNCH	11/28/2019 .	CALLED @ 101.500	22,000	22,302	22,330	22, 168		(133)	(133)		(168)	(168)	1,478	
893647-AX-5	TRANSDIGM INC	05/22/2019	Various	10/31/2019 .	. Various	529,000	523,256	532,553	523,445	ļ	189	Ĺ	189			9, 108	9, 108	12,916	2,56
893647-BB-2	TRANSDIGM INC	05/22/2019	Various			260,000		268,233	261,089		(105)	(105)		7 , 144	7, 144	12,446	5,73
91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF PENN	08/01/2019	MORGAN STANLEY	08/01/2019 .	. MORGAN STANLEY	2,000,000		2,033,320	2,000,000							33,320	33,320		
902494-BH-5	TYSON FOODS INC	02/13/2019	MORGAN STANLEY	12/18/2019 .	Various	1,574,000		1,767,926	1,522,661	 	319	' 	319	 	·	245,266	245,266		31,44
907818-FD-5 907818-FE-3	UNION PACIFIC CORPORATION	07/29/2019	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	08/26/2019 .	GOLDMAN, SACHS & CO GOLDMAN, SACHS & CO	1,800,000		1,924,758	1,794,881		1		11			129,877	129,877	4,083	
907818-FE-3 90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST				. MORGAN STANLEY	400,000												1,901	1,901
91324P-DT-6	UNITEDHEALTH GROUP INC	07/23/2019		12/03/2019 .		2,000,000		2,148,480	1,980,429		109		109			168,051	168,051	11.278	

				S	howing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		<i>j</i>	17	18	19	20	21
'	_	ľ	7	9	J	'			10	• • •	12	13	14	15	16	''	10	13	20	
											12	13	14	13	Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
91324P-DU-3	UNITEDHEALTH GROUP INC	eigii		BANK OF AMERICA/MERRILL LYNCH	08/27/2019		1.000.000	996.560	1,102,790	996,566	(Declease)	Accietion	Necognized	13 - 14)	value	Dispusai	106,224	106,224	3,494	Dividends
	UNITEDHEALTH GROUP INC		07/23/2019 .	BANK OF AMERICA/MERRILL LYNCH	07/26/2019		3,000,000	2,973,360	2,999,310	2,973,364		b		d			25,946	25,946	1,615	
	UNUM GROUP		06/10/2019 .	HSBC SECURITIES, INC.	06/11/2019		600,000	597,798	601,512	597,798							3,714	3,714	,1,013	
	VERIZON COMMUNICATIONS INC		02/22/2019	MORGAN STANLEY	02/28/2019		787,000	797,467	797,331			(82)		(82)			(54)	(54)	12,294	11,841
92343V-CN-2	VERIZON COMMUNICATIONS INC		02/22/2019 .	U.S. BANCORP	02/28/2019			667.787	666.248	667.758		(29)		(29)			(1.511)	(1,511)	6.464	
92343V-DS-0	VERIZON COMMUNICATIONS INC		05/28/2019 .	MORGAN STANLEY	12/17/2019		1,440,000	1,623,024	1,857,136	1,621,448		(1,576)		(1,576)			235,688	235,688	45,799	
020101 00 0	VEH 2017 COMMONTON TONG THE			- MONORIA CHARLET		CITIGROUP GLOBAL MARKETS	, 440,000			,021,410										, 0, 022
927804-GB-4	VIRGINIA ELECTRIC AND POWER COMPAN		07/08/2019 .	BANK OF AMERICA/MERRILL LYNCH	07/22/2019		800,000	799,720	804,408	799,721	L	1	L	1			4,687	4,687	894	L
92857W-BS-8	VODAFONE GROUP PLC	D		. BANK OF AMERICA/MERRILL LYNCH	09/09/2019	BARCLAYS	1,200,000	1, 179,012	1,366,428	1,179,082		70					187,346	187,346	13,325	
	VODAFONE GROUP PLC	D		MORGAN STANLEY	09/27/2019		3,000,000	2,988,720	3,056,348	2,988,725		5		5			67,622		3,719	
						CITIGROUP GLOBAL MARKETS		,,		/,-										
254687-FM-3	WALT DISNEY CO	1	09/03/2019 .	JPMORGAN CHASE & CO	09/23/2019		1,000,000	967,750	964,280	967,786		36		36			(3,506)	(3,506)	1,451	
94106L-BG-3	WASTE MANAGEMENT INC		05/14/2019 .	. MIZUHO SECURITIES USA INC	06/14/2019	Various	4,000,000	3,992,160	4, 123, 816	3,992,201		41		41			131,615	131,615	8,740	
	WASTE MANAGEMENT INC		05/14/2019 .	. JPMORGAN CHASE & CO	06/19/2019 .	GOLDMAN, SACHS & CO	800,000	799, 168	846,792	799, 170		2		2			47,622	47,622	2,578	
94106L-BK-4	WASTE MANAGEMENT INC		05/14/2019 .	. JPMORGAN CHASE & CO	06/19/2019 .	Various	1,600,000	1,597,952	1,692,348	1,597,954		2		2			94,394	94,394	3,412	
						BANK OF AMERICA/MERRILL														
	WELLS FARGO & COMPANY		06/10/2019 .	. WELLS FARGO	09/05/2019 .		1,600,000		1,664,176	1,600,000							64, 176	64, 176	11,648	
	WESTAR ENERGY INC			. U.S. BANCORP	08/15/2019 .		1,000,000	991,260	1,007,200	991, 260							15,940	15,940		
961214-EF-6	WESTPAC BANKING CORP	D	07/16/2019 .	. CITIGROUP GLOBAL MARKETS	07/23/2019 .		1,500,000	1,500,000	1,522,163	1,500,000							22,163	22, 163	86	
						BANK OF AMERICA/MERRILL														
961214-EG-4	WESTPAC BANKING CORP	D		. JPMORGAN CHASE & CO	07/17/2019 .		2,000,000	2,000,000	2,039,950	2,000,000							39,950	39,950		
	WPX ENERGY INC			. BANK OF AMERICA/MERRILL LYNCH		STIFEL CAPITAL MARKETS	410,000	410,000	412,050	410,000							2,050	2,050		
	GOLDMAN SACHS GROUP INC/THE			. GOLDMAN, SACHS & CO	11/12/2019		418,000		419,881	418,000							1,881	1,881		
	1011778 BC UNLIMITED LIABILITY CO	A	05/22/2019 .	Various	10/06/2019 .		249,000		249,000	247,888		83		83			1, 112	1, 112	12,812	5,292
	1011778 BC UNLIMITED LIABILITY CO	A	09/06/2019 .	MORGAN STANLEY	10/30/2019		400,000		403,401	400,000							3,401	3,401	1,582	
00287Y-BS-7	ABBVIE INC		11/12/2019 .	. MORGAN STANLEY	12/03/2019 .		3,000,000	2,986,890	3,077,420	2,986,893		3		3			90,527	90,527	1,653	
00287Y-BW-8 02528C-AG-7	ABBVIE INC		11/12/2019 .	. BANK OF AMERICA/MERRILL LYNCH	11/14/2019 .		1,500,000	1,499,625 . 6.608.155	1,513,575 . 6.634.470	1,499,625							13,950	13,950	13.919	
	ACAR 19-1 D ABS		03/05/2019 .	DEUTSCHE BANK AG			5,250,000	5,608,155	5,634,470	5,608,186		31		31			26,284 17,265		13,919	
	ACAR 19-4 D ABS		11/13/2019 .	. CITIGROUP GLOBAL MARKETS		JPMORGAN CHASE & CO JPMORGAN CHASE & CO	3,250,000	3,249,762	3,254,443	3,249,762							4,681	17,265 4,681		
	ACC 19-1 A ABS					CREDIT SUISSE		1,749,942	1,750,889	1,749,942							947	947		
	ACRISURE LLC / ACRISURE FINANCE IN			JPMORGAN CHASE & CO.	01/23/2019				503.438								3.438	3.438		
	ADIENT US LLC			BANK OF AMERICA/MERRILL LYNCH		STIFEL CAPITAL MARKETS	360,000	360,000	368,100	360,000							8,100	8, 100		
000000 /iii 0	ABIEN OF EED					BAIRD (ROBERT W.) & CO.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,													
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		09/18/2019 .	. MORGAN STANLEY	09/18/2019		190,000	190,000	193,088	190,000							3,088	3,088		
	AESOP 19-1A A ABS			BANK OF AMERICA/MERRILL LYNCH		SOCIETE GENERALE	3,375,000		3,377,769	3.374.529							3,240	3,240		
	AESOP 19-1A C ABS		02/04/2019 .	BANK OF AMERICA/MERRILL LYNCH		SOCIETE GENERALE	3,375,000		3,378,823	3,374,362							4,461	4,461		
	AESOP 19-3 A ABS		08/19/2019 .	. JPMORGAN CHASE & CO	08/21/2019		10,000,000	9,999,821	10,025,879	9,999,821							26,058	26,058		
05377R-DR-2	AESOP 19-3 B ABS		08/19/2019 .	. JPMORGAN CHASE & CO	08/20/2019	BOSC, INC.	5,000,000	4,998,196	5,011,230	4,998,196							13,035	13,035		
	AESOP_19-2 ABS		04/16/2019 .	. CITIGROUP GLOBAL MARKETS	04/17/2019		5,000,000	4,998,232	5,000,879	4,998,232							2,647	2,647		
	AESOP_19-2 ABS			. CITIGROUP GLOBAL MARKETS	04/16/2019		6,000,000	5,998,702	6,002,344	5,998,702							3,642	3,642		
05377R-DN-1	AESOP_19-2A C ABS			.Various	09/17/2019 .		3,875,000	3,876,917	4,060,518	3,876,788		(130)		(130)			183,730	183,730		
013092-AA-9	ALBERTSONS COS LLC/SAFEWAY INC/NEW		01/22/2019 .	.BANK OF AMERICA/MERRILL LYNCH		JPMORGAN CHASE & CO	370,000	370,000	378,633	370,000							8,633	8,633	2,364	
	ALCON FINANCE CORP	C	09/16/2019 .	. BANK OF AMERICA/MERRILL LYNCH		MORGAN STANLEY	2,000,000	1,992,640	2,003,740	1,992,640							11,100	11, 100		
	ALLIANT HOLDINGS INTERMEDIATE LLC		10/02/2019 .	. MORGAN STANLEY	10/03/2019 .		220,000	220,000	222,200	220,000							2,200	2,200		
	ALLIED UNIVERSAL HOLDCO LLC		06/27/2019 .	. CREDIT_SUISSE	09/27/2019 .		600,000		626 , 125	591,991		145		145			34 , 134	34, 134	12,361	
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SU		05/22/2019 .	.BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	56,000	57,644 .	58,800	57,476		(168)		(168)			1,324	1,324	1,544	
031652-BK-5	AMKOR TECHNOLOGY INC		05/22/2019 .		08/29/2019 .	various	821,000	814,510	850 , 149			89		89			35,550	35,550	7, 164	2,806
001750 40 0	ANNI LIEAT TUCADE INC	1	00/00/0040	SUNTRUST INVESTMENT SERVICES, INC.	10/04/0010	Various	890.000	890.000	000 000	890.000	Ì		I				6 000	6 000	040	
00175P-AB-9	AMN HEALTHCARE INC		09/26/2019 .		10/04/2019				896,998		····		····				6,998	6,998	240	
	AMWINS GROUP INC		12/12/2019 .		12/12/2019 .	GOLDMAN, SACHS & CO	209,000	218,405	224, 153	218,405	····	4.130	·····	4. 130			5,748	5,748	7,469	
	ANHEUSER-BUSCH COMPANIES / ANHEUSE	Ú	02/21/2019 .	Various				13,225,992 . 639,381		13,230,122							(59,717)	(59,717)		
	ANTERO MIDSTREAM PARTNERS LP ANT APPIHP 14-1 ABS			Various	11/07/2019 06/05/2019		639,000 6,418,750		579,637 6,418,364	639,354 6,427,918		(27)		(27)			(59,717)	(59,717)	12,561	313 38,129
03/89X-AA-6 038522-AQ-1	ARAMARK SERVICES INC			BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO		5,428,278	5,418,364			(360)						(9,555)		
	ARCH MERGER SUB INC			BARCLAYS		CALLED @ 111.804			447,217		 		1	(56)			1,677 15,649	1,6//		
	ARD FINANCE SA	n		CITIGROUP GLOBAL MARKETS		GOLDMAN, SACHS & CO	400,000		396,500	400,000							(3,500)	(3,500)		10,222
	ARDAGH PACKAGING FINANCE PLC	D		CITIGNOUP GLOBAL MARKETS		GOLDMAN, SACHS & CO	400,000		410.000	400,000	·····						10,000	10.000	4.783	
OUGOON AL O						WOLDHINE, ONOTIO & OV														

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo			Э	17	18	19	20	21
				_							12	13	14	15	16		-			
															Total					
													Current	Total	Foreign					
							Par Value						Year's		Exchange				Interest	
										Dools!		Current		Change in		Foreign				Doid for
							(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_					Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		07/25/2019 .	BARCLAYS	07/31/2019		603,000	595,463	592,448	595,483		20		20			(3,035)	(3,035)	20,268	19,765
						CITIGROUP GLOBAL MARKETS														
045054-AD-5	ASHTEAD CAPITAL INC	C		. CITIGROUP GLOBAL MARKETS	03/19/2019		400,000	383,000 .	392,500	383,315		315		315			9, 185	9, 185	9,900	7,563
045054-AF-0	ASHTEAD CAPITAL INC	C	04/02/2019 .	CITIGROUP GLOBAL MARKETS	10/31/2019	Various	800,000	773,000	824,000	774,587		1,587		1,587				49,413	25,035	
05358L-AA-8 05401A-AD-3	AVEANNA HEALTHCARE LLC AVOLON HOLDINGS FUNDING LTD	D	12/18/2019 .	BARCLAYS	12/24/2019	CALLED @ 100.000	2,679,000 760,000	2,802,750 . 773,650 .	2,679,000 . 782,175	2,802,522		(228)		(228)			(123,522)	(123,522)	10,883	
071734-AF-4	BAUSCH HEALTH COMPANIES INC	D	05/22/2019 .	Various	11/07/2019		683.000	683,220	749,670	683,209		(10)		(13)			66,461	66,461	21.333	
07556Q-BS-3	BEAZER HOMES USA INC		09/10/2019 .	CREDIT SUISSE	09/10/2019		290,000	290,000	291,450	290,000		(12)		\ 12)			1,450	1,450	21,000	
081437-AP-0	BEMIS COMPANY INC		06/26/2019 .	EXCHANGE	01/01/2019		200,000	(5,000)									, 100	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
085770-AB-1	BERRY PLASTICS ESCROW CORP		05/22/2019 .	.Various	09/05/2019		386.000	386,446	406,748			(20)		(20)			20,321	20,321	5,566	
05541T-AL-5	BGC PARTNERS INC			GOLDMAN, SACHS & CO	12/20/2019		2,000,000	1,991,220	1,991,594	1,991,590		370		370			4	4	17,292	
09659W-2H-6	BNP	D		BNP CAPITAL MARKETS	01/08/2019		787,000	787,000	796,609	787,000			ļ		ļ		9,609	9,609		
		1				CITIGROUP GLOBAL MARKETS							1							
097751-BM-2	BOMBARDIER INC	A	08/07/2019 .	. GOLDMAN, SACHS & CO	12/05/2019		390,000	379,438	397,800	379,947		510		510			17,853	17,853	21,450	11,646
007754 DD 4	DOUBLED IN	١.	05 (00 (00 10	DANK OF MEDICA (MEDDIA)	10 (10 (00 10	CITIGROUP GLOBAL MARKETS	00.000	00 400	00 745	20.005		/44		(44)			000		4 700	700
097751-BR-1	BOMBARDIER INC	A		. BANK OF AMERICA/MERRILL LYNCH	12/10/2019		22,000	22,106	22,715	22,095		(11)		(11)			620	620	1,700	793
097751-BT-7 110122-BW-7	BRISTOL-MYERS SQUIBB CO	A		EXCHANGE	12/17/2019		900,000		899,679 . 982,480 .								6,465	6,465	12,032	10,516
110122-BII-7	BRISTOL-MYERS SQUIBB CO			MORGAN STANLEY	07/24/2019		4,800,000	4,760,400	5,013,806	4,761,023		623		623			252,784	252,784	31,431	
110122-CC-0	BRISTOL-MYERS SQUIBB CO			MORGAN STANLEY	07/24/2019		2,400,000	2,391,792	2,584,104	2,391,830		38					192,274	192,274	14,300	
110122-CD-8	BRISTOL-MYERS SQUIBB CO		05/07/2019	MORGAN STANLEY	06/11/2019		2,400,000	2,379,792	2,571,176	2,379,815		23		23			191,361	191,361	7.083	
11135F-AB-7	BROADCOM INC			.BANK OF AMERICA/MERRILL LYNCH	10/01/2019		6,400,000	6,369,600	6,627,482	6,370,421		821		821			257,061	257,061	104,244	
11283Y-AB-6	. BROOKFIELD RESIDENTIAL PROPERTIES	A	09/10/2019 .	JPMORGAN CHASE & CO	09/17/2019		550,000	550,000	551,375	550,000							1,375	1,375		
12008R-AM-9	. BUILDERS FIRSTSOURCE INC		05/22/2019 .	CREDIT SUISSE	05/22/2019	STIFEL CAPITAL MARKETS	110,000	110,000	111,925	110,000							1,925	1,925		
120111-BN-8	. BUILDING MATERIALS CORP OF AMERICA		07/11/2019 .	BANK OF AMERICA/MERRILL LYNCH	10/31/2019		448,000	472,640	472,640	469,979		(2,661)		(2,661)			2,661	2,661	14,859	
12429T-AD-6	. BWAY HOLDING CO		05/22/2019 .	.BANK OF AMERICA/MERRILL LYNCH	11/04/2019		22,000	21,896	22,715	21,904		8		8			811	811	676	131
22535A-AC-9	CAALT 19-1A B ABS		02/12/2019 .	. WELLS FARGO	04/10/2019			7,499,171	7,525,586	7,499,181		11		11			26,405	26,405	13,281	
22535K-AE-3 131347-CK-0	CAALT 19-3A C ABS		11/13/2019 .	. WELLS FARGOBANK OF AMERICA/MERRILL LYNCH	11/15/2019		2,650,000 332,000	2,649,398 .	2,654,244 346,355	2,649,398 330,446		106		106			4,846 15,909	4,846	17,673	8,328
143905-AN-7	CARRIAGE SERVICES INC		12/05/2019 .	GOLDMAN, SACHS & CO.	12/10/2019				90,515			100		100			1,075	1,075	285	285
1248EP-CB-7	CCO HOLDINGS LLC			DEUTSCHE BANK AG	09/17/2019		600.000	612,000	630,000	611.718		(282)		(282)			18,282	18,282	10.392	
12508E-AJ-0	CDK GLOBAL INC		07/09/2019	Various	10/31/2019		823.000	829.044	876.495	828.829		(215)		(215)			47,666	47.666	20.284	
150190-AC-0	CEDAR FAIR LP		06/18/2019 .	JPMORGAN CHASE & CO.	06/19/2019	JPMORGAN CHASE & CO	380,000	380,000	382,850	380,000							2,850	2,850		
151290-BV-4	CEMEX SAB DE CV	D		. BANK OF AMERICA/MERRILL LYNCH	12/12/2019	Various	5,780,000	5,780,000	5,953,585	5,780,000							173,585	173,585	19,946	
15135B-AS-0	. CENTENE CORPORATION			. BARCLAYS	11/21/2019		643,000	643,000	658,754	643,000							15,754	15,754		
15723R-AC-8	. CFX ESCROW CORP		01/31/2019 .	. JPMORGAN CHASE & CO	05/02/2019		350,000	350,000	368,110	350,000							18,110	18,110	3,466	
159864-AC-1	CHARLES RIVER LABORATORIES INC		05/22/2019 .	.BANK OF AMERICA/MERRILL LYNCH	11/07/2019		33,000	34,594	35,269	34,455		(139)		(139)			814	814	1, 114	267
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		10/21/2019 .	. JPMORGAN CHASE & CO		JPMORGAN CHASE & CO	680,000	680,000	689,350	680,000							9,350	9,350	3,291	
125523-BN-9	CIGNA CORP		10/21/2019 .	. EXCHANGE	01/01/2019	BANK OF AMERICA/MERRILL		(3,000)												
184496-AP-2	CLEAN HARBORS INC		07/10/2019 .	Various	11/25/2019		335,000	338,625	354,263	338,461		(164)		(164)			15,802	15,802	6,915	206
104430 AI 2	OLLAN TIMIDONO TWO		017 107 2013 .	, vai rous	11/25/2015	BAIRD (ROBERT W.) & CO.				,500, 401		(104)		(104)			13,002			200
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC		12/04/2019 .	CITIGROUP GLOBAL MARKETS	12/04/2019		270.000	270,000	273,375	270.000							3,375	3,375		
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA	D	09/05/2019	GOLDMAN, SACHS & CO.	11/13/2019		2,000,000	2,000,000	1,998,160	2,000,000							(1,840)	(1,840)	6,318	
12596U-AD-0	. CPS_19-C D ABS		07/16/2019 .	. CITIGROUP GLOBAL MARKETS	07/18/2019	JPMORGAN CHASE & CO	4,500,000	4,499,726	4,509,316	4,499,726							9,591	9,591		
						AMHERST SECURITIES GROUP														
14686U-AF-2	. CRVNA_19-2 ABS		06/18/2019 .	. CREDIT_SUISSE	10/16/2019		3,750,000	3,749,003	3,777,461	3,749,027		24		24	ļ		28,434	28,434	17,698	
126307-AU-1	. CSC HOLDINGS LLC		05/22/2019 .	.BANK OF AMERICA/MERRILL LYNCH	06/13/2019		22,000	22,445 .	22,882	22,440		(5)		(5)			442	442	108	30
23062P-AE-1	. CUMBERLAND FARMS INC		07/24/2019 .	.Various	11/06/2019	CALLED @ 107.259 BANK OF AMERICA/MERRILL	385,000	411,415	412,949	408,684		(2,731)		(2,731)	·		(23,684)	(23,684)	41,304	5,013
23110A-AA-4		1	06/12/2010	. BANK OF AMERICA/MERRILL LYNCH	06/12/2019		211,000	211,000	213,110	211,000			1				2,110	2,110		
23110A-AA-4 23636A-AT-8	DANSKE BANK A/S	С	06/12/2019 .	. UNION BANK OF SWITZERLAND	06/12/2019	GOLDMAN, SACHS & CO	1.578.000	1,574,812	1,585,953	1,574,812					<u> </u>			2,110		
237266-AH-4	DARLING INGREDIENTS INC	J		BANK OF AMERICA/MERRILL LYNCH	11/07/2019		802,000	802.899	844, 105	802,822		(77)		(77)			41,283	41,283	25,614	417
25277L-AC-0	DIAMOND SPORTS GROUP LLC/DIAMOND S		07/18/2019 .	JPMORGAN CHASE & CO.	07/26/2019		665,000	665,000	686,969	665,000							21,969	21,969		
25278X-AC-3	DIAMONDBACK ENERGY INC			. Various	08/19/2019		608,000	616,444	616,444			(649)		(649)			649	649	21,774	7,235
260543-CU-5	DOW CHEMICAL COMPANY (THE)			. CITIGROUP GLOBAL MARKETS	11/26/2019		1,200,000	1, 192,836	1,232,181	1, 192, 886		50		50				39,295	26,698	
260543-CW-1	DOW CHEMICAL COMPANY (THE)		08/06/2019 .		11/26/2019	EXCHANGE	6,200,000	6,410,096	6,401,667	6,401,667		(8,429)		(8,429)					116, 121	39,271
23343G-AG-7	DTAOT 19-1A D ABS	1	02/01/2019	WELLS FARGO	02/04/2019	JPMORGAN CHASE & CO	2,500,000	2,499,808	2,500,684	2,499,808	L	L	L	L	L	L	876	876		L

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		e	17	18	19	20	21
· .	_	•				[12	13	14	15	16	1				1 -
														10	Total					
													Current	Total						
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
		Гог	Data		Dianagal	Name of			Consid											
Identi-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
26252T-AG-1	DTAOT_19-2 ABS		05/07/2019			. JPMORGAN CHASE & CO	3,750,000	3,749,269	3,753,369	3,749,269							4, 100	4, 100		
30167G-AG-5	EART 19-4A D ABS		10/08/2019		10/11/2019 .		7,500,000	7,497,965	7 , 474 , 131	7,497,965							(23,834)	(23,834)		
30167L-AG-4	EART_19-2 ABS		04/16/2019		04/17/2019 .	. JPMORGAN CHASE & CO	7,500,000	7,499,470	7,508,789	7,499,470							9,319	9,319		
30167E-AD-7	EART_19-3 D ABS		07/16/2019		07/17/2019 .	. JPMORGAN CHASE & CO	6,000,000	5,998,684	6,006,914	5,998,684							8,230	8,230		
28228P-AA-9	EG GLOBAL FINANCE PLC	D	05/22/2019		11/07/2019 .		540,000	540,316	541,350	540,283		(33)		(33))		1,067	1,067	18, 124	91
28228P-AB-7	EG GLOBAL FINANCE PLC	D	10/11/2019	BARCLAYS	10/29/2019 .		400,000	400,000	422,000	400,000							22,000	22,000		
29272W-AB-5	ENERGIZER HOLDINGS INC		01/17/2019	CITIGROUP GLOBAL MARKETS	01/18/2019 .	. OPPENHEIMER & CO., INC	124,000	124,000	126,945	124,000							2,945	2,945		
				1		BAIRD (ROBERT W.) & CO.												Ì		1
29365D-AA-7	ENTERCOM MEDIA CORP		04/23/2019	BANK OF AMERICA/MERRILL LYNCH .	04/23/2019 .	. INC	249,000	249,000	251,490	249,000					L		2,490	2,490		L
29413X-AD-9	. ENVIVA PARTNERS LP		11/22/2019		11/22/2019 .	Various	643,000	643,000	655,425	643,000							12,425	12,425		
30191B-AB-7	F-BRASILE SPA	D	08/02/2019			GOLDMAN, SACHS & CO	400,000		417,000	400,000							17,000	17,000	6,965	
32008D-AB-2	FIRST DATA CORP		05/22/2019	BANK OF AMERICA/MERRILL LYNCH .		CALLED @ 102.875	56,000	57,597	57,610	57,363		(234)		(234)			(1,363)	(1,363)	3,381	1, 154
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	05/29/2019		06/04/2019		400,000		362,000	352,610		110		110			9,390	9,390	6,861	6,428
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP		07/23/2019	CITIGROUP GLOBAL MARKETS	12/18/2019		466,000		468,330	466,000							2,330	2,330	14,577	
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	01/31/2019		05/14/2019 .	CREDIT SUISSE	732,000		741, 150			361		361			14,544	14,544	25,114	
34531B-AA-0	FORDR 16-REV2 ABS		06/12/2019		08/12/2019	TD SECURITIES	10,000,000		10,001,563	9,948,277		6.480		6.480			53,286	53,286	33,269	
35137L-AC-9	FOX CORP		01/15/2019			. JPMORGAN CHASE & CO	1,578,000		1.596.037	1,578,000							18.037	18.037		, .=-
35137L-AD-7	FOX CORP		01/15/2019		04/16/2019 .		2,367,000		2,469,909	2,367,000							102,909	102,909	9.961	
35137L-AE-5	FOX CORP		01/15/2019		01/17/2019		2,367,000	2,367,000	2,406,011	2,367,000							39,011	39,011		
35166F-AA-0	FOXTROT ESCROW ISSUER LLC		10/24/2019			STIFEL CAPITAL MARKETS	260,000	255,525	256,100	255,525							575	575		
30312J-AA-6	FREED 19-2 ABS		10/09/2019		11/25/2019		3,000,000		2.999.552	2,999,787		28		28			(235)	(235)	8.646	
0001 20 //// 0	TILLE TO E NEO					BAIRD (ROBERT W.) & CO.		1										(200)		
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE		06/13/2019	WELLS FARGO	10/02/2019		700,000	689,227	709,856			257		257			20,372	20.372	7,583	
00000B /III 0	THE DESTROY MEDICAL CARE OF THAT ARE			WEELS THUS	10/ 02/ 2010 .	BANK OF AMERICA/MERRILL												20,012	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
36257B-AA-7	GARDA WORLD SECURITY CORP	Δ	10/24/2019	BANK OF AMERICA/MERRILL LYNCH .	10/28/2019	LYNCH	250,000	250,000	255,938	250,000							5,938	5,938		
36166L-AA-5	GEMS MENASA (CAYMAN) LTD	n	07/30/2019		07/30/2019 .	. STIFEL CAPITAL MARKETS	400,000		405,000	400,000							5,000	5,000		
36168Q-AE-4	GFL ENVIRONMENTAL INC	Δ	04/17/2019		04/25/2019	BARCLAYS	334,000		343.603								9.603	9,603	473	
44485H-AA-2	GFL ENVIRONMENTAL INC	Δ	12/09/2019		12/10/2019	Various	152.000	152,786	156,565	152.817		31		31			3.748	3.748	1,735	
380355-AB-3	GOEASY LTD	Δ	05/22/2019		11/27/2019	CALLED @ 103.938	11,000		11.433	11.418		(130)		(130)			(418)	(418)	929	
381013-AA-9	GOLDEN ENTERTAINMENT INC	/	04/08/2019			SEAPORT GROUP	350,000	350,000	350,000	350,000		(100)		(100)	/		(+10)	(+10)		
397624-AH-0	GREIF INC		01/30/2019			WELLS FARGO	372,000		376,650	372,000							4,650	4,650		
007024 All 0	GIETI INO		01/00/2013	WELLO I AIRO	01/00/2013	BANK OF AMERICA/MERRILL											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
40060Q-AA-3	GTCR (AP) FINANCE INC		05/01/2019	BANK OF AMERICA/MERRILL LYNCH	05/06/2019	LYNCH	835,000	835,000	839, 180	835,000							4.180	4, 180		
40573L-AW-6	HALFMOON PARENT INC	1	04/22/2019		06/04/2019		350.000		358,951	349,514		4		4			9,437	9,437	12.338	10,338
415864-AM-9	HARSCO CORPORATION	1	04/22/2019		07/31/2019 .	GOLDMAN, SACHS & CO	360,000		372, 150	349,514							12,150	12, 150	2,013	
418751-AA-1	HAT HOLDINGS I LLC		09/12/2019	WELLS FARGO	09/11/2019 .	. Various	872,000		909.348			(6)		(6)			12, 150	12, 150	2,013	
42704L-AA-2	HERC HOLDINGS I LLC		06/24/2019		09/11/2019 .	Various	500,000		502,499	500,000		(0)		(0)			2,499	2,499		
42704L-AA-2 42806D-BQ-1	HERTZ 18-1 A ABS		05/24/2019		09/17/2019		1.680.000	1.693.519	1.717.013	1.692.367		(1.152)		(1.152)			2,499	2,499	22.109	0.070
42806D-BQ-1 42806D-BR-9	HERTZ 18-1 B ABS											(1, 152)		(1, 152)	/		24,645	24,645		
42806D-BR-9 42806D-CH-0	HERTZ 19-2 A ABS		04/30/2019									36		36					15,250	1,750
					05/23/2019 .		9,750,000		9,784,277					(40)					4 770	
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		05/22/2019			. GOLDMAN, SACHS & CO	56,000		49,700	56,789		(40)	·····	(40)	1		(7,089)	(7,089)	1,779	224
431475-AD-4	HILL-ROM HOLDINGS INC	I	09/05/2019		09/16/2019		300,000	300,000	304,875	300,000		/4 005	J	(4.005)	J	·	4,875	4,875	F0 500	
432833-AE-1	. HILTON DOMESTIC OPERATING COMPANY		06/12/2019		11/14/2019 .		3,000,000	3,028,298	3,028,298	3,027,212		(1,085)		(1,085))		1,085	1,085	58,500	
44055P-AA-4	HORIZON PHARMA USA INC		07/11/2019		07/31/2019 .	. Various	700,000	700,000	715, 125	700,000							15, 125	15, 125	1,222	
449253-AB-9	. IAA SPINCO INC		05/22/2019		10/31/2019 .	. GOLDMAN, SACHS & CO	575,000	575,000	617,406	575,000							42,406	42,406	13,001	
451102-BX-4	ICAHN ENTERPRISES LP	I	12/09/2019		12/10/2019	. MORGAN STANLEY	290,000	290,000	291,450	290,000					J		1,450	1,450		
451102-BR-7	ICAHN ENTERPRISES LP / ICAHN ENTER	I	06/24/2019	JEFFERIES & COMPANY, INC	10/28/2019 .	. Various	1,780,000	1,797,979	1,799,179	1,796,901		(1,078)		(1,078))		2,278	2,278	37,917	10,608
4547411	UEADTONIA NA CATANA		00 (0 : :== :=	DAME OF AMERICA	00.40= :== :	BANK OF AMERICA/MERRILL														
45174H-BE-6	. IHEARTCOMMUNICATIONS INC		08/01/2019		08/07/2019 .	LYNCH	475,000	475,000	476,188	475,000							1,188	1, 188	139	
45174H-BG-1	. IHEARTCOMMUNICATIONS INC	l	11/18/2019		11/19/2019	. Various	429,000		429, 108	429,000					ļ		108	108		ļ
466112-AP-4	JBS USA FINANCE INC		04/23/2019		11/07/2019 .	BARCLAYS	186,000		191,895	188,751		(504)		(504))		3, 145	3, 145	9,015	
46590X-AA-4	JBS USA LUX SA		04/01/2019		11/07/2019 .	. Various	621,000		681,168	621,000							60 , 168	60,168	15,644	
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		07/10/2019	OPPENHEIMER & CO., INC.	07/30/2019 .		224,000	245,280	242,346	245, 121		(159)		(159))		(2,774)	(2,774)	6,866	6, 174
				1		BANK OF AMERICA/MERRILL												Ì		
50067P-AA-7	KORN FERRY		12/12/2019		12/13/2019 .		256,000		258,880	256,000							2,880	2,880	33	
50077L-AU-0	KRAFT HEINZ FOODS CO		09/11/2019	BANK OF AMERICA/MERRILL LYNCH .	12/17/2019 .		3,000,000		3,064,430	2,988,502		142		142			75,928	75,928	17,500	
50168A-AB-6	LABL ESCROW ISSUER LLC		06/18/2019	BANK OF AMERICA/MERRILL LYNCH .	06/19/2019 .		530,000		533,445	530,000							3,445	3,445		
513075-BM-2	LAMAR MEDIA CORP	1	01/23/2019		05/08/2019	EXCHANGE	618,000	630.360	630.360	629.769	l	(591))L	(591))İ		591	591	9.575	1

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully I	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Boo	k/Adjusted C	arrying Value	9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	LFT 18-2A A ABS	eigii	Acquired05/31/2019				30.000	30.788	30.872		(Decrease)	ACCIELIOII	Recognized	(110)	value	Disposai			1 eai 642	Dividends
	LFT 19-2 ABS		10/23/2019	RBC DOMINION SECURITIES	11/20/2019 .	GOLDMAN, SACHS & CO	3,000,000	2,999,211	3,001,348	2,999,216		(119)		(119)			2,132	2, 132	2.664	49
53079E-BG-8	LIBERTY MUTUAL GROUP INC		01/31/2019	EXCHANGE	01/01/2019	VARIOUS		(192.537)												
50212Y-AC-8	LPL HOLDINGS INC		11/07/2019	MORGAN STANLEY	11/08/2019	OPPENHEIMER & CO., INC	87,000	87,000									326	326	11	
563571-AL-2	MANITOWOC COMPANY INC (THE)		03/11/2019	JPMORGAN CHASE & CO	03/12/2019 .		840,000	840,000	844,485	840,000							4,485	4,485		
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC		09/17/2019	JPMORGAN CHASE & CO	09/18/2019 .	. JPMORGAN CHASE & CO	210,000	210,000	211,050	210,000							1,050	1,050		
571676-AD-7	MARS INCORPORATED		03/26/2019 .	BANK OF AMERICA/MERRILL LYNCH	03/27/2019 .	_CREDIT SUISSE	1, 114,000	1,112,608	1, 122,979	1, 112, 608							10,371	10,371		
571676-AG-0	MARS INCORPORATED			BANK OF AMERICA/MERRILL LYNCH		JPMORGAN CHASE & CO	1,337,000	1,334,781	1,361,561	1,334,781							26,780	26,780		
571676-AH-8	MARS INCORPORATED		03/26/2019 .	BANK OF AMERICA/MERRILL LYNCH	03/27/2019 .	BANK OF AMERICA/MERRILL	1,671,000	1,660,088	1,698,616	1,660,088							38,528	38,528		
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		.06/18/2019	Various	07/12/2019 .	LYNCH	224,000	231,056	231,280	230.933		(123)		(123)			347	347	4.329	3,216
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		07/11/2019	BANK OF AMERICA/MERRILL LYNCH	11/18/2019 .	Various	558,000	558,000	588,675	558,000		(120)		(120)			30,675	30,675	8,277	
577081-BD-3	MATTEL INC		.11/18/2019	BANK OF AMERICA/MERRILL LYNCH	11/20/2019 .		450.000	446 . 414	451,575					2				5, 160	117	
	MEDNAX INC		05/22/2019	Various	09/13/2019 .	Various	3,430,000	3,457,272	3,326,993	3,455,186		(2,086)		(2,086)			(128,194)	(128, 194)	136,534	22,937
						BANK OF AMERICA/MERRILL														
55300R-AA-9	MGM CHINA HOLDINGS LTD	D	05/08/2019	DEUTSCHE BANK AG	05/09/2019 .		346,000	346,000	348,595	346,000							2,595	2,595		ļ
		_				BANK OF AMERICA/MERRILL														
55300R-AB-7	MGM CHINA HOLDINGS LTD	D	05/08/2019	BANK OF AMERICA/MERRILL LYNCH			346,000	346,000	349,460	346,000							3,460	3,460		
55303X-AG-0 55316E-AD-4	MMAF 19-B A4 ABS		01/22/2019 .	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.	01/25/2019 .		500,000	500,000	501,250 3,974,375	500,000							1,250	1,250	280	
60700F-AG-8	MMAF 19-A ABS		03/10/2019	JPMORGAN CHASE & CO.	03/20/2019 .		4,500,000	4.498.948	4.509.727	4,498,948							10.778	10.778		
60700F-AJ-2	MMAF 19-A ABS		03/19/2019	JPMORGAN CHASE & CO.	03/20/2019 .	. WELLS FARGO	2,750,000	2,749,845	2,754,941	2,749,845							5,096	5,096		
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC		04/26/2019	BANK OF AMERICA/MERRILL LYNCH	07/25/2019 .	Various	870,000	870,000	853,598	870,000							(16,403)	(16,403)	6,874	
61946C-AA-0	MSAIC 19-1 A ABS		01/25/2019 .	BNP CAPITAL MARKETS	11/07/2019 .	Various	3,000,000	2,999,002	3,092,238	2,999,241		239		239			92,998	92,998	91,268	
64051N-AA-1	NEON HOLDINGS INC		03/22/2019	GOLDMAN, SACHS & CO	03/25/2019 .	_Various	497,000	487,910	492,960	487,910							5,050	5,050		
	NETFLIX INC		05/22/2019 .	Various	11/07/2019 .	. Various	776,000	777 , 130	815,381	777,091		(38)		(38)					21, 112	209
	NETFLIX INC		10/22/2019 .	MORGAN STANLEY		. RBC DOMINION SECURITIES	500,000	500,000	506,250	500,000							6,250	6,250	406	
65342R-AB-6	NFP CORP		10/03/2019	BANK OF AMERICA/MERRILL LYNCH	11/25/2019 .		546,000	546,000	541,900	546,000							(4, 100)	(4, 100)	4,393	
65548P-AF-3	NORBORD INC	Δ	06/19/2019	BANK OF AMERICA/MERRILL LYNCH	10/24/2019 .		870,000	870,000	903,050	870,000							33,050	33,050	16,840	
67054L-AC-1	NUMERICABLE GROUP SA	D	05/22/2019	BANK OF AMERICA/MERRILL LYNCH		CALLED @ 103.125	433,000	422,354	446,531	423,576		1,222		1,222			9,424	9,424		10.637
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LL		05/20/2019	BARCLAYS	11/22/2019		5,000,000	5,200,100	5, 191, 034	5, 191, 034		(9,066)		(9,066)						4,111
68233J-BL-7	ONCOR ELECTRIC DELIVERY COMPANY LL		05/20/2019	BARCLAYS	11/22/2019 .	_EXCHANGE	5,000,000	4,998,800	4,998,912	4,998,912		112		112	L				68,368	ļ
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC		11/12/2019	BANK OF AMERICA/MERRILL LYNCH		. DEUTSCHE BANK AG	490,000	490,000	494,900	490,000							4,900	4,900		ļ
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP	A	07/24/2019 .	Various	09/20/2019 .		1,389,000	1,398,511	1,445,039	1,398,158		(353)		(353)			46,880	46,880	22,088	3,770
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP		03/18/2019	CREDIT SUISSE	03/19/2019 .			835,000	850,444			(04)		/04\			15,444	15,444	0F F00	F40
69888X-AA-7	FAN FRANKAGEUTTGAL ING		05/22/2019	Various	09/09/2019 .	SUNTRUST INVESTMENT	3,039,000	3,039,614	2,847,281	3,039,593		(21)		(21)			(192,312)	(192,312)	95,502	513
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	D	04/09/2019	CITIGROUP GLOBAL MARKETS	12/05/2010	SERVICES. INC.	520.000	.538 .850	554.029	535.321		(3,529)		(3,529)			18.708	18.708	22,295	4,247
703343-AC-7	PATRICK INDUSTRIES INC	J	09/12/2019	WELLS FARGO		STIFEL CAPITAL MARKETS	300,000	300,000	304,500	300,000		(0,329)		(0,029)			4,500	4,500		
69346V-AA-7	PERFORMANCE FOOD GROUP INC		09/16/2019			STIFEL CAPITAL MARKETS	187,000	187,000	190,973	187,000							3,973	3,973		
72147K-AC-2	PILGRIMS PRIDE CORP		05/22/2019	Various	11/07/2019 .	BARCLAYS	540,000	555,720	559,991	553,595		(2, 125)		(2, 125)			6,396	6,396	20,441	2,547
72147K-AE-8	PILGRIMS PRIDE CORP		05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH	12/06/2019 .	. JPMORGAN CHASE & CO	33,000		35,764	33,879		(70)		(70)			1,885	1,885	1,346	291
7.47001/ :- :	0071/0 11/0		00.405.155.1		00/05/	BAIRD (ROBERT W.) & CO.			,											
74736K-AE-1	QORVO INC		02/28/2019	BANK OF AMERICA/MERRILL LYNCH	02/28/2019 .	INC	480,000	487,200	489,600	487,200							2,400	2,400	3,667	3,667
76119L-AA-9 806851-AH-4	RESIDEO FUNDING INC		03/07/2019	Various	05/08/2019 . 06/11/2019 .	GOLDMAN, SACHS & CO		377,580 1,179,198		377,261	·	(319)		(319)					12,691	8,987
80874Y-BA-7	SCIENTIFIC GAMES INTERNATIONAL INC		01/28/2019 .	JPMORGAN CHASE & CO.		STIFEL CAPITAL MARKETS		1, 179, 198		1, 179, 220		23		23				1,463	18, 182	
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC		11/12/2019	JPMORGAN CHASE & CO.		JPMORGAN CHASE & CO	418,000	418,000	425,310	418,000							7,310	7,310		
	SCIENTIFIC GAMES INTERNATIONAL INC		11/12/2019	JPMORGAN CHASE & CO.		JPMORGAN CHASE & CO.	314,000	314,000	318,443	314,000							4,443	4,443		
1						CITIGROUP GLOBAL MARKETS		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									,,,,,,	,,,,,		
810186-AQ-9	SCOTTS MIRACLE-GRO CO/THE		10/08/2019	JPMORGAN CHASE & CO	11/07/2019 .		220,000	220,000	221,375	220,000							1,375	1,375		
81104P-AA-7	SCRIPPS ESCROW INC		07/12/2019	MORGAN STANLEY			190,000	190,000	192,613	190,000							2,613	2,613		
816196-AT-6	SELECT MEDICAL CORPORATION		07/29/2019	JPMORGAN CHASE & CO	08/06/2019 .	Various	467,000	467,000	470,616	467,000							3,616	3,616	113	ļ
	SMITHFIELD FOODS INC		03/27/2019 .	GOLDMAN, SACHS & CO	03/28/2019 .	GOLDMAN, SACHS & CO	1, 193,000	1,186,940	1,198,858	1, 186, 940							11,918	11,918		
	SOCIEDAD QUIMICA Y MINERA DE CHILE	υ	05/02/2019 .	BANK OF AMERICA/MERRILL LYNCH			3,333,000	3,332,467	3,546,312 151,500	3,332,484		17		17			213,828	213,828	55,087	
04/02L-AV-/	SPECTRUM BRANDS INC		09/10/2019	CREDIT SUISSE	09/10/2019 .	, RETWHY	150,000	150,000	151,500	150,000							1,500	1,500		

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	i
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
noation	Becompact	Olgii	7 toquilou	Traine or vender	Buto	BANK OF AMERICA/MERRILL	(Otoolt)	7 totaar ooot	Gration	Бюроса	(Bediedee)	71001011011	rtooograzou	10 11)	Value	Вюроса	Вюроса	Biopodai	rour	Dividende
84779M-AA-2	SPEEDWAY MOTORSPORTS INC		10/16/2019 .	BANK OF AMERICA/MERRILL LYNCH	10/16/2019 .	LYNCH	490,000	490,000	493,675	490,000							3,675	3,675		
80285J-AN-6	SRT 19-A C ABS		04/10/2019 .	JPMORGAN CHASE & CO	07/17/2019 .	. JPMORGAN CHASE & CO	4,000,000	3,999,870	4,055,000	3,999,882		12		12			55, 118	55, 118	34,050	
855030-AP-7	STAPLES INC		04/09/2019 .	GOLDMAN, SACHS & CO	07/31/2019	GOLDMAN, SACHS & CO	650,000	650,000	672,750	650,000							22,750	22,750	20,574	
86765L-AP-2	SUNOCO LP		03/11/2019 .	GOLDMAN, SACHS & CO	07/18/2019 .	. EXCHANGE	1,600,000	1,600,000	1,600,000	1,600,000								0.004	33,067	0.000
87422V-AE-8 87422V-AF-5	TALEN ENERGY SUPPLY LLC		02/12/2019 .	BANK OF AMERICA/MERRILL LYNCH CREDIT SUISSE	02/13/2019 .	GOLDMAN, SACHS & CO JPMORGAN CHASE & CO	248,000 260,000	249,240	255,440 263,575	249,239		(1)		(1)			6,201 3,575	6,201 3,575	2, 170	2,098
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		01/14/2019	RBC DOMINION SECURITIES	09/16/2019 .	GOLDMAN, SACHS & CO	186,000	179,490	181,350	179,867		377		377			1.483	1.483	6,905	28
87612B-BK-7	TARGA RESOURCES PARTNERS LP		01/10/2019 .	BANK OF AMERICA/MERRILL LYNCH		DEUTSCHE BANK AG	480,000	480,000	510,000	480,000							30,000	30,000	3,380	
						SUNTRUST INVESTMENT	,,			·										
87612B-BM-3	TARGA RESOURCES PARTNERS LP		01/10/2019 .	BANK OF AMERICA/MERRILL LYNCH		. SERVICES, INC.	610,000	610,000	624,488	610,000							14,488	14,488		
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		07/18/2019 .	GOLDMAN, SACHS & CO.	11/07/2019 .	BARCLAYS	490,000	490,000	529,336	490,000	ļ		ļ		ļ		39,336	39,336	6,689	
87901J-AC-9	TEGNA INC		09/11/2019 .	JPMORGAN CHASE & CO		. GOLDMAN, SACHS & CO	280,000	280,000	284,900	280,000							4,900	4,900	1,983	
87952V-AM-8 88023J-AC-0	TELESAT CANADA / TELESAT LLCTEMPO ACQUISITION LLC	A	09/27/2019 .	GOLDMAN, SACHS & CO BARCLAYS	09/27/2019 .	Various		750,000 526,500	764,376 526,500	750,000 526,383		(117)		(117)			14,376	14,376	7,605	5,655
88033G-CX-6	TENET HEALTHCARE CORPORATION		01/22/2019 .	Various		_ Various	550,000	550,313	570,008	550,299		(14)		(14)			19,709	19,709	4.065	
88146L-AA-1	TERRIER MEDIA BUYER INC		12/12/2019 .	JPMORGAN CHASE & CO.		JPMORGAN CHASE & CO	209,000	209,000	214.748	209,000							5.748	5,748		
89385A-AA-3	TRANSOCEAN SENTRY LIMITED		05/15/2019 .	WELLS FARGO		.KEYCORP	117,000	116,415	117,293	116,415								878		
89616R-AB-5	TRIDENT TPI HOLDINGS INC		07/19/2019 .	JEFFERIES & COMPANY, INC		Various	1,000,000	990,200	971,890	990,645		445		445			(18,755)	(18,755)	26,265	
896818-AQ-4	TRIUMPH GROUP INC		09/09/2019 .	JPMORGAN CHASE & CO		JPMORGAN CHASE & CO	279,000	279,000	284,580	279,000							5,580	5,580		
89686Q-AB-2	TRIVIUM PACKAGING FINANCE BV	D	07/19/2019 .	CITIGROUP GLOBAL MARKETS	11/07/2019 .	BARCLAYS	400,000	400,000	430,500	400,000	····	(5)					30,500	30,500	9,444	400
897787-AA-5 90353T-AE-0	TRUCK HERO INC		05/22/2019 .	Various MORGAN STANLEY	06/13/2019 . 10/30/2019 .	. Various	716,000	716,365	719,718	716,360		(5)		(5)			3,358	3,358	2,959 6,727	109
91337C-AA-4	UNIVAR SOLUTIONS USA INC		11/15/2019 .	DEUTSCHE BANK AG		OPPENHEIMER & CO., INC	86,000		1,290,478								1,290	1.290		
90290M-AB-7	US FOODS INC		05/22/2019	Various	12/13/2019	CANTOR FITZGERALD	341,000	348,357	352,083	346,395		(1,962)		(1,962)			5,688	5,688	20,145	8,697
91740P-AD-0	USA COMPRESSION PARTNERS LP/USA CO		02/21/2019 .	JPMORGAN CHASE & CO		STIFEL CAPITAL MARKETS	840,000	840,000	855,900	840,000							15,900	15,900		
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		02/22/2019 .	JPMORGAN CHASE & CO	03/01/2019 .	. Various	580,000	598,850	603,400	598,850							4,550	4,550	5,204	5,204
0004011 B 1 0	USATAR ARAUR LTD ARA		11 (10 (0010	FEFFERIES & SOURLING LINE	44 /40 /0040	JEFFERIES & COMPANY, INC.		00 505	20 740	00 505							445			
92240M-BJ-6 92343V-ET-7	VECTOR GROUP LTD ABS VERIZON COMMUNICATIONS INC		11/13/2019 .	JEFFERIES & COMPANY, INC	11/13/2019 .		29,000 40,102,000	28,565	28,710	28,565							145 21,165	145 21, 165	144	144
92343V-E1-7	VERTZUN CUMMUNICATIONS INC		05/28/2019 .	. various	09/ 13/2019 .	Various BANK OF AMERICA/MERRILL	40, 102,000	39,200,321	39,300,440	39,284,282		33,960					21, 100	21,100	843,202	
92552V-AL-4	VIASAT INC		05/22/2019 .	Various	06/28/2019	LYNCH	671,000	671.967	697.395	671.933		(33)		(33)			25.462	25.462	9,849	499
	VICI PROPERTIES LP		11/21/2019 .	DEUTSCHE BANK AG		Various	171,000	171,000	174,099	171,000							3,099	3,099		
						BANK OF AMERICA/MERRILL														1
92564R-AB-1	VICI PROPERTIES LP		11/21/2019 .	DEUTSCHE BANK AG	11/21/2019 .	LYNCH	86,000	86,000		86,000							2, 150	2, 150		
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	D	07/11/2019 .	BANK OF AMERICA/MERRILL LYNCH	10/18/2019 .	. Various	400,000	410,500	412,704	409,620		(880)		(880)			(9,620)	(9,620)	18, 100	
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	n	06/25/2019 .	CITIGROUP GLOBAL MARKETS	11/18/2019 .		400,000	407.000	419,000	406,679		(321)		(321)			12.321	12,321	11,244	2,994
92769X-AP-U	VISTAJET MALTA FINANCE PLC	D	05/25/2019 .	CREDIT SUISSE	05/15/2019 .		235,000	230,566	231.879	230,566	ļ	(021)	<u> </u>	(021)	<u> </u>		1,313	1.313	11,244	
-20100 / /						CITIGROUP GLOBAL MARKETS	200,000										,010	,010		
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		05/22/2019 .	Various	12/18/2019 .		406,000	418,709	430,868	417,052		(1,657)		(1,657)			13,815	13,815	17,926	4,237
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		06/06/2019 .	GOLDMAN, SACHS & CO	11/07/2019 .	. Various	700,000	700,000	722,313	700,000	ļ		ļ		ļ		22,313	22,313	11,472	
254687-CS-3	WALT DISNEY CO		03/28/2019 .	EXCHANGE	11/27/2019 .	. Various	6,000,000	7, 165, 320	7,011,067	7,011,067		(154, 253)		(154,253)					319,042	
254687-DC-7 254687-DY-9	WALT DISNEY CO		03/28/2019 .	EXCHANGE Various	11/27/2019 . 11/27/2019 .	. Various	5,000,000 4,000,000	5, 198,060 5, 108,928	5, 179, 133 5, 073, 169	5, 179, 133 5, 073, 169		(18,927)		(18,927)					126,931	
96926J-AC-1	WILLIAM CARTER COMPANY (THE)		03/28/2019 .	BANK OF AMERICA/MERRILL LYNCH	02/28/2019 .	STIFEL CAPITAL MARKETS		3, 108, 928	3,073,169		ļ	(30,739)	····	(30,739)	<u> </u>		6.300	6.300	170, 130	
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL IN		05/09/2019 .	DEUTSCHE BANK AG		STIFEL CAPITAL MARKETS	180,000	180,450	182,250	180 , 450							1,800	1,800	3,059	3,059
96042J-AJ-5	WLAKE 19-1A C ABS		02/12/2019 .	JPMORGAN CHASE & CO	03/25/2019 .	Various		8,249,472	8,272,520	8,249,484		12		12			23,035	23,035	15, 118	
	XPO LOGISTICS INC		02/19/2019 .	CITIGROUP GLOBAL MARKETS		HSBC SECURITIES, INC	494,000	494,000	492,765	494,000							(1,235)	(1,235)		
988498-AL-5	YUM! BRANDS INC.		09/04/2019 .	WELLS FARGO		_RBC DOMINION SECURITIES	300,000	300,000	309,375	300,000	ļ				ļ		9,375	9,375	802	
989194-AP-0	ZAYO GROUP LLC	C	05/22/2019 .	BANK OF AMERICA/MERRILL LYNCH	12/19/2019 .	STIFEL CAPITAL MARKETS	11,000	11,405	11,234	11,369		(37)		(37)			(135)	(135)	594	227
	Subtotal - Bonds - Industrial and M	uscella			00/00/0040	ODEDLT CHICCE	707,836,490	708,675,327	721,498,590	708,678,492		(197,372)		(197,372)			12,206,909	12,206,909	6,945,746	990,561
65473P-AG-0 92857W-BQ-2	VODAFONE GROUP PLC	n	03/27/2019 .	EXCHANGE	09/06/2019 . 03/29/2019 .	. CREDIT SUISSE	1,519,000 1,136,000	1,519,000 1,136,000	1,519,000 1,151,478	1,519,000 1,136,000							15,478	15,478	62,987	24,317
	Subtotal - Bonds - Hybrid Securitie	ν	03/20/2019 .	ווווס בכיטחוווובט	03/23/2019 .	_ vai iuus	2,655,000	2,655,000	2.670.478	2,655,000							15,478	15,478	62,987	24.317
	ISHARES -5 YEAR HIGH YIELD CORPORA	3	04/05/2019 _	Various	05/20/2019	Various	2,655,000	2,655,000 8,401,900	2,670,478 8,403,694	2,655,000 8,401,900	+		-		-		15,4/8	15,4/8	62,987 26,140	24,317

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo			e	17	18	19	20	21
											12	13	14	15	16	1				İ
															Total					İ
													Current	Total	Foreign					İ
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)		Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
ilcation	Description	eigii	Acquired	INAME OF VEHICO	Date	BANK OF AMERICA/MERRILL	(Olock)	Actual Cost	Clation	Disposai	(Decrease)	Accietion	recognized	13 - 17)	value	Disposai	Disposai	Disposai	i cai	Dividends
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		08/12/2019	BANK OF AMERICA/MERRILL LYNCH.	.09/03/2019		0.000	25,146,239	25,538,062	25, 146, 239							391,823	391,823	69,313	1
10 1201 21 2	10.000.00 10.000 10.000 00.000 00.000 00.000			Jane Street Execution Services,				20, . 10,200 .	20,000,002											[
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT			LLC	09/03/2019		0.000		50,592,059	50, 139, 090							452,969	452,969	144,372	ļ
	ISHARES SHORT-TERM CORPORATE BOND		08/12/2019	. Various	09/03/2019 .	Various	0.000	25,028,052	25,100,562	25,028,052							72,509	72,509	62,665	
8099999. 8	Subtotal - Bonds - SVO Identified	Funds						108,715,281	109,634,377	108,715,281							919,096	919,096	302,489	1
	US RENAL CARE INC INITIAL TL		06/19/2019	. GOLDMAN, SACHS & CO	06/28/2019		1,500,000	1,496,555	1,500,000	1,500,000		3,445		3,445					2,569	
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		08/23/2019 .		08/22/2019 .		254,553	217,285	248,882	220 , 132		3,776		3,776			28,750	28,750	7,270	
33905P-AC-5	FLEETWASH INC DDTBL			. BANK MONTREAL / NESBITT BURNS .	08/12/2019		321,691	321,691	321,043	321,043		58		58			(0.570)		14,493	ļ
68558U-AC-0 BASOUL-6R-2	ORBIT PURCHASER LLC DD TL		03/04/2019	Regions Capital Markets	03/20/2019 .	Regions Capital Markets	846,774 125.000	846,774125,000	841,837 125,000	844,409		(2,366)		(2,366)			(2,572)	(2,572)		·
	TALEN ENERGY SUPPLY INITIAL TL			. BANK OF AMERICA/MERRILL LYNCH .	08/20/2019		123,000	120,000	120,000	120,000									5,830	İ
	WHATABRANDS LLC TERM B LOAN		11/19/2019	GOLDMAN, SACHS & CO.	01/01/2019			(1,679)												
	Subtotal - Bonds - Unaffiliated Bar	nk I na					3.048.018	3.005.626	3.036.761	3.010.583		4.914		4.914			26 . 178	26.178	39.035	
	Total - Bonds	III LOC	4110				1.060.311.408	1, 172, 965, 285	1.191.209.710	1.172.948.896		(216,970		(216.970)			17.647.625	17.647.625	9.569.255	1.776.496
	HENKEL VORZUG	R	01/31/2010	RANK OF AMERICA/MERRIII I VNCH	05/21/2010	COLDMAN SACHS & CO.	2,180.000	211,416	203,336	211,416		(210,970)		(210,970)		(4,820)	(3,259)	(8,079)	3,347	1,770,490
	VOLKSWAGEN AG PFD NON VTG PRF NPV	В	03/31/2019	.BANK OF AMERICA/MERRILL LYNCH .BANK OF AMERICA/MERRILL LYNCH .	04/12/2019	Various	2.985.000	506.870	515.833	470.312				(36.559)		(6,277)	51.799	45.521		
	Subtotal - Preferred Stocks - Indus	strial a	and Miscella	neous (Unaffiliated) Perne	etual Prefer	red	2,000.000	718.286	719, 169	681.727			36.559	(36,559)		(11.098)	48.540	37.442	3.347	
	ROLLS-ROYCE HOLDINGS PLC				06/30/2019		0.000	7 10,200	7 10, 100	001,727			370	(370)		(11,000)	40,040	01,112	0,041	t
	Subtotal - Preferred Stocks - Indus												370	(370)						
	Total - Preferred Stocks	ou iai c	aria milocone	miceae (enamiatea) i teae	omable i re	ionou		718,286	719, 169	681.727			36,929	(36,929)		(11,098)	48,540	37,442	3,347	t
	ABBVIE INC		09/04/2019	Various	10/01/2019	Various	6,317.000	505.655	452.063	460.785			44.870	(44,870)		(11,090)	(8,723)	(8,723)	5,347	t
	ABIOMED INC		09/30/2019		12/13/2019		1,816.000	394,598	395,890	378,811			15,786	(15,786)			17,079	17,079		
	ABN AMRO GROUP NV	В	08/07/2019			GOLDMAN, SACHS & CO.	24,519.000		459,890	487,072						(5,062)	(22, 121)	(27, 183)	14,902	
						CITIGROUP GLOBAL MARKETS														1
	ACUITY BRANDS INC			Various	10/01/2019		46.000	6, 176	5,956	6, 160			16	(16)			(204)	(204)	5	
	ADOBE INC		03/01/2019	. BANK OF AMERICA/MERRILL LYNCH .	08/14/2019		13.000	3,394	3,683	3,394							289	289		
00751Y-10-6 N3501V-10-4	ADVANCED AUTO PARTS INC.	n	08/29/2019 .	.Various	12/13/2019 .		1, 141.000 118.000	158,509 85,838	176,902 87,956	158,509 85,838						(1,000)	18,392 3,118	18,392	66	
00130H-10-5	ADYEN NV	D	09/30/2019		11/01/2019		70.000	1.116	1.225	1.101			15	(15)		(1,000)		2, 118 125		†
00130H=10=3	AFFILIATED MANAGERS GR		01/31/2019	BANK OF AMERICA/MERRILL LYNCH .	05/20/2019		2,725.000	285,989	241.498	285,989							(44,491)	(44,491)	1,744	
	AFLAC INC.			Various	10/01/2019		182.000	9,485	9,422	9,485							(64)	(64)	49	
\$60552-08-0	AGC INC	B	08/07/2019	Various	08/30/2019	GOLDMAN, SACHS & CO	5,200.000	160, 121	156,252	160 , 121						801	(4,670)	(3,869)		[
	AGILENT TECHNOLOGIES INC			. BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO	2,779.000	211,343	191,539	211,343							(19,804)	(19,804)	456	
S60107-02-6	AISIN SEIKI LTD	В	07/30/2019	. Various	08/07/2019 .	Various	7,500.000	280,810	239,773	280,810						4,441	(45,478)	(41,037)		
100000 40 0	AJINOMOTO	D	04/40/0040	GOLDMAN, SACHS & CO.	12/13/2019	CITIGROUP GLOBAL MARKETS	5,600.000	05 700	93,587	05 700			I		I	1 740	0.000	7 700	741	1
J00882-12-6 012653-10-1	ALBEMARLE CORP	D	04/12/2019 .	. Various	12/13/2019 .		5,600.000	85,798389,783	93,587				····			1,719	6,069 (11,703)	7,789 (11,703)	1,372	t
	ALEXION PHARMACEUTICAL INC		09/30/2019	. Various	12/13/2019 .		5, 135.000		565,445	557,974			42,676	(42,676)			7,471	7,471		[
310001 10 0	THE RESERVE THE THE THE THE THE THE THE THE THE TH					BANK OF AMERICA/MERRILL								(72,070)			,471	,471		[
016255-10-1	ALIGN TECHNOLOGY INC		01/31/2019	. BANK OF AMERICA/MERRILL LYNCH .	07/29/2019	LYNCH	420.000	104,559	82,337	104,559							(22,222)	(22,222)		L
G01767-10-5	ALKERMES PLC			GOLDMAN, SACHS & CO		GOLDMAN, SACHS & CO	1,953.000	66,832	47,916								(18,916)	(18,916)		ļ
G0176J-10-9	ALLEGION PLC		09/04/2019 .	.BANK OF AMERICA/MERRILL LYNCH .	11/01/2019 .		122.000	11,797	13,238	11,767			30	(30)			1,471	1,471	33	
004771.40.0	ALL EDGAN, DLO		00/04/0040	v :	07/00/0040	BANK OF AMERICA/MERRILL	74 000	0.400	44 004	0.400							2.774	0.774		1
G0177J-10-8 018581-10-8	ALLERGAN PLC ALLIANCE DATA SYSTEMS CORP		06/04/2019		07/03/2019	GOLDMAN, SACHS & CO	71.000 1,526.000	9, 186 218.386	11,961	9, 186			4.547	(4.547)				2,774		
0 1000 1-10-8	ALLIANUE DAIN SISIENS COMP		00/30/2019	. GOLDMAN, SACHS & CO	00/29/2019 .	CITIGROUP GLOBAL MARKETS			187,305	213,838	ļ		4,54/	4,04/)	·	·	(26,533)	(20,033)		f
02005N-10-0	ALLY FINANCIAL INC		.01/04/2019	. BANK OF AMERICA/MERRILL LYNCH .	.02/01/2019	OTTIGIOUI GEODAL MARKETS	216.000	5.059	5.667	5.059	L		L		L		608	608	37	L
02079K-30-5	ALPHABET INC CLASS A		10/01/2019	Various	12/03/2019	Various	12.000	13,905	14,547	13,774			131	(131)			773	773		
02079K-10-7	ALPHABET INC CLASS C		10/01/2019	Various	12/03/2019		11.000	12,855	13, 194	12,855			ļ		ļ		339	339		ļ
02156B-10-3	ALTERYX INC CLASS A		05/22/2019	STOCK DIVIDEND LPS	05/22/2019 .		22,995.000	1,843,540	1,970,855	1,843,540							127,315	127,315		ļ
022098-10-3	ALTRIA GROUP INC.		08/14/2019	. Various	09/04/2019 .		69,441.000	3,589,732	3,377,026	3,589,694			38	(38)			(212,668)	(212,668)	29	
023135-10-6	AMAZON COM INC		08/01/2019	Various	09/04/2019 .	GOLDMAN, SACHS & CO	5.000	8,948	9,003	8,948							55	55		
G0250X-10-7	AMCOR PLC	D	00/00/0040	GOLDMAN, SACHS & CO.	11/04/2019	CITIGROUP GLOBAL MARKETS	23.784.000	231.641	235, 100	231.641			I		I		.3.459	.3.459	2.854	1
	AMERCO	υ	04/04/2019		06/04/2019	Various	23, 784.000			5,465	·		ļ		·	·	3,459	3,459		İ
020000 10 U	/ WIII LIVV	1		. tui i vuo		tui i vuo				, 400			b	1						p

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

				5	Snowing A	II Long-Term Bonds	and Stocks	ACQUIREL	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ok/Adjusted C	arrving Value	9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							(Bolius)				Linradizad				Book/		Doolized			
CLICID							0.			Adjusted	Unrealized	Year's	Than-	Adjusted		Exchange	Realized	T-4-1 O-1-	Dividends	Accrued
CUSIP			D . (.		D'	N	Number of		0	Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
02376R-10-2	. AMERICAN AIRLINES GROUP INC		09/30/2019	Various	10/01/2019	Various	5,668.000	202,507	196,367	179,875			22,632	(22,632)			16,492	16,492	565	
03027X-10-0	AMERICAN TOWER CORP		03/01/2019	BANK OF AMERICA/MERRILL LYNCH .	04/04/2019	BANK OF AMERICA/MERRILL	69.000	12,276	13,320	12,276							1,043	1,043		
03076C-10-6	AMERIPRISE FINL INC		03/31/2019		09/04/2019		3.000		388	384			12	(12)			1,043	1,043	6	
03073E-10-5	AMERISOURCEBERGEN CORP		03/31/2019		04/12/2019		3,255.000		243,257	258.838			12,532	(12.532)			(15,580)	(15,580)	1.302	
031100-10-0	AMETEK INC		09/04/2019		12/03/2019		168.000		15, 171	13,478				(12,002)			1.692	1,692	34	
031162-10-0	AMGEN INC		06/30/2019		08/14/2019		23.000		4,446	4,207			118	(118)			239	239		
032511-10-7	ANADARKO PETE CORP		03/31/2019	BANK OF AMERICA/MERRILL LYNCH .	08/09/2019	Various	10,542.000	498,669	767,070	479,345			19,323	(19,323)			287,724	287,724	6,311	
032654-10-5	ANALOG DEVICES INC		06/04/2019		07/03/2019		168.000	16,146	17,945	16 , 146							1,799	1,799	41	
		_			1	BANK OF AMERICA/MERRILL					1									
G03764-13-4	ANGLO AMERICAN PLC CMN STK	В	05/21/2019		08/07/2019		9, 120.000		198,795	225,790						(10,035)	(16,959)	(26,994)		
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		06/30/2019	GOLDMAN, SACHS & CO	07/08/2019		16,686.000	154,498	152,924	152,343	·		2, 155	(2, 155)			581	581	4, 172	
036620-10-5	ANSYS INC		06/04/2019	CITIGROUP GLOBAL MARKETS	07/03/2019	BANK OF AMERICA/MERRILL LYNCH	34.000	6,200	7 447	6.200	1						917	917		
03662U-10-5 03674X-10-6	ANTERO RESOURCES CORP		06/04/2019		07/03/2019		34.000		7, 117 272, 281								(53.612)	(53,612)		
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	04/25/2019			GOLDMAN, SACHS & CO	4,678.000	53, 892	50,260							(1,363)	(53,612)	(2,921)	1.703	
	ANZ NATIONAL BANK	B	10/17/2019		11/05/2019				1,583,440	1,548,734						(41,014)	75,720	34,706	24,829	
000000 00 7	THE INTIVIAL DANK	D	1110/ 11/ 2010			BANK OF AMERICA/MERRILL				,010,701						(41,014)			24,020	
G0408V-10-2	AON PLC		04/04/2019	CITIGROUP GLOBAL MARKETS	06/04/2019		51.000	8,800	9,323	8,800								523	22	
K0514G-10-1	AP MOLLER MAERSK B	В	04/12/2019	GOLDMAN, SACHS & CO	05/21/2019	GOLDMAN, SACHS & CO	190.000	244,297	216,959	244,297						(2,501)	(24,836)	(27,337)		
037411-10-5	APACHE CORP		06/30/2019		07/08/2019		18,038.000		477,907	522,561			17,316	(17,316)			(44,654)	(44,654)		
037833-10-0	APPLE INC.		06/30/2019		10/01/2019		105.000		19,474	19,480			170	(170)			(6)	(6)	93	
03852U-10-6	ARAMARK		07/03/2019		09/04/2019	Various	53.000	1,628	1,983	1,612			16	(16)			371	371	8	
L0302D-21-0	ARCELORMITTAL SA	В	07/29/2019		08/30/2019	GOLDMAN, SACHS & CO	15,273.000		221,213	256,024						(1,381)	(33,431)	(34,811)	2.712	
039483-10-2	ARCHER DANIELS MIDLAND CO		09/30/2019	Various	11/01/2019	CITIGROUP GLOBAL MARKETS	11,677.000	504,062	496,639	490,416			13,645	(13,645)			6,222	6,222	2,712	
040413-10-6	ARISTA NETWORKS INC		08/29/2019	GOLDMAN, SACHS & CO.	11/04/2019	CTITIGHOUP GLOBAL MARKETS	783.000	178,062	149.757	178.062							(28,305)	(28,305)		
040413-10-0	ANTOTA NETHONAS INC		06/29/2019		11/04/2019	CITIGROUP GLOBAL MARKETS		170,002	149,737	170,002							(20,303)	(20,303)		
F0392W-12-5	ARKEMA EUR10	В	05/21/2019	GOLDMAN, SACHS & CO.	07/09/2019	OTTIGIOGI GEODIE IIIIIRETO	5,420.000	487,701	481.297	487.701						2,206	(8,610)	(6,404)	12.833	
04269X-10-5	ARRAY BIOPHARMA INC		07/08/2019			TENDER OFFER	3,045.000		146, 157	142,902						2,200	3,255	3.255		
						CITIGROUP GLOBAL MARKETS	,	,	, ,	, ,							,	, , , , ,		
042735-10-0	ARROW ELECTRONICS INC		06/04/2019		11/01/2019		9.000		679	597							82	82		
363576-10-9	ARTHUR J GALLAGHER & CO		10/01/2019	Various	11/01/2019		82.000		7,504	7,296	ļ		34	(34)			207	207	34	
						BANK OF AMERICA/MERRILL					1									
J0242P-11-0	ASAHI KASEI CORP	В	04/12/2019		08/07/2019	LYNCH	8,700.000		77,732							4,291	(16,150)	(11,859)	000	
G05320-10-9	ASHTEAD GROUP PLC	g	08/07/2019	BANK OF AMERICA/MERRILL LYNCH.	08/30/2019	GOLDMAN, SACHS & CO BANK OF AMERICA/MERRILL	2,060.000	53,897	57,075	53,897						155	3,024	3, 179	860	
J96216-12-2	ASTELLAS PHARMA INC	R	05/21/2019	GOLDMAN, SACHS & CO.	08/07/2019	LYNCH	17,100.000	235,671	234,204	235,671						8,841	(10,308)	(1,467)		
00206R-10-2	AT&T INC	U	03/21/2019		08/07/2019	Various	28.000	851	858	851								(1,407)	16	
04685W-10-3	ATHENAHEALTH INC			BANK OF AMERICA/MERRILL LYNCH .			784.000		105,840	105,636							204	204		
						CITIGROUP GLOBAL MARKETS														
049560-10-5	ATMOS ENERGY CORP.		03/01/2019		08/14/2019		36.000		3,906	3,557							348	348	20	
S56547-81-3	ATOS	В	05/03/2019		07/29/2019	Various	1, 106.000		119,681	112,536						(1, 106)			1,786	
SB07VZ-99-2	. ATRESMEDIA CORPORACION DE MEDIOS D	B	03/31/2019		04/12/2019		52,649.000		252,066	246,991			6,279	(6,279)		(3,297)		5,075		
SBTGWJ-Y9-8	AURORA CANNABIS INC	R	07/08/2019	Various	07/29/2019		31,860.000	253 , 149	225,989	253, 149						(1,667)	(25,492)	(27, 159)		
052769-10-6	. AUTODESK INCORPORATED		01/31/2019	BANK OF AMERICA/MERRILL LYNCH .	08/06/2019	BANK OF AMERICA/MERRILL	1.540.000	226.688	221,240	226.688	I						(5,448)	(5, 448)		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		10/01/2019		12/03/2019				221,240								(5,448)	(5,448)	58	
000010-10-0	, notomitto Data Houldship Hig Coll		10/ 0 1/ 20 18		12/ 00/ 2019	CITIGROUP GLOBAL MARKETS	211.000		, +0.00								∠,0/0			
053332-10-2	AUTOZONE INC		02/01/2019	BANK OF AMERICA/MERRILL LYNCH .	03/01/2019		8.000	6,799	7,434	6,799	L		L		L		635	635		[]
G0683Q-10-9	AVIVA ORD GBP0.25	B	08/07/2019		08/30/2019		272,081.000	1,264,784	1, 175, 427	1,264,784						3,638	(92,995)	(89,357)	31,884	
05722G-10-0	BAKER HUGHES CO		08/06/2019	Various	08/29/2019	GOLDMAN, SACHS & CO	11,721.000	274,460	256,392	274,460					L		(18,068)	(18,068)	3,246	
E15819-19-1	BANCO DE SABADELL S.A.	В	06/30/2019		07/09/2019		231,321.000		239,960	239,983			18, 177	(18, 177)		(1,224)	1,201	(23)		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	В	08/07/2019		08/30/2019	GOLDMAN, SACHS & CO	391,559.000		1,490,169	1,622,874	ļ				ļ	(16,777)	(115,928)	(132,705)		
060505-10-4	BANK AMER CORP COM		10/01/2019		12/03/2019	Various	1,035.000	28,688	31,799	28,676			13	(13)			3, 124	3, 124	168	
064058-10-0	BANK NEW YORK MELLON CORP	n	06/30/2019		07/03/2019		188.000	9,669	8,391				1,369	(1,369)		0.450	91	91	52	
\$20762-81-1	BANK NOVA SCOTIA HALIFAX COM	p	05/21/2019		07/29/2019		21,288.000	1, 163,587	1,144,961	1, 134,694			28,894	(28,894)		8, 158	2, 109	10,267	11,856	
S20760-09-6	BANK OF MONTREAL	D	08/06/2019	BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO	3,376.000	242,421	231,492	242,421					L	(1,394)	(9,535)	(10,929)		

				S	howing Al	Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		hange in Bo	ok/Adjusted C	Carrying Value	e	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	,	Value	Disposal	Disposal	Disposal	Year	Dividends
neation	Description	Cigii	7 toquirou	IVAITIC OF VEHICO	Date	BANK OF AMERICA/MERRILL	(Otock)	Actual Cost	Ciation	Disposai	(Decrease)	71001011011	recognized	10 14)	Value	Disposai	Disposai	Disposai	i cai	Dividendo
G08036-12-4	BARCLAYS ORD GBP0.25	В	07/29/2019 .	BANK OF AMERICA/MERRILL LYNCH	08/07/2019 .		229,032.000	456 . 249	411.083	456,249						(8,030)	(37, 137)	(45, 167)		
S20246-44-3	BARRICK GOLD CORP COM NPV	В	04/12/2019	Various	05/21/2019 .	GOLDMAN, SACHS & CO	14,758.000	197,857	177,063	197,857						(3,551)	(17,242)	(20,794)		
	BASF SE	В	01/31/2019	BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	12, 102.000	882,448	844,639	882,448						(20, 120)	(17,690)	(37,809)	31,939	
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		08/06/2019 .	. Various	08/29/2019 .	GOLDMAN, SACHS & CO	11,992.000	290,967	257,538	290,967						(1, 173)	(32,256)	(33,429)		
071010 10 0	DAVTED INTL. INC.		05/00/0040	DANK OF AMEDICA (MEDDILL LYMOL	07/03/2019	BANK OF AMERICA/MERRILL	107.000	7 000	8.750	7 000							770	770	20	
	BAXTER INTL INC	 R	05/02/2019 .	.BANK OF AMERICA/MERRILL LYNCH GOLDMAN. SACHS & CO.		GOLDMAN, SACHS & CO	4,075.000			7,980 282,148						(2,703)	770	770 (28,769)		
	BAYERISCHE MOTOREN WERKS AG	В		. Various	08/07/2019 .		12.383.000	936.989	912.124	914.222	ļ	·	22.767	(22.767)		(2,703)	127	(26, 709)		
	BB+T CORP		12/03/2019 .		12/09/2019 .		30.000	1,467	1,504	1,467						(2,220)	37	37	18	
	BBVA(BILB-VIZ-ARG) EURO.49	В		. GOLDMAN, SACHS & CO	08/07/2019 .	Various	37,378.000	212,954	184,214	209,297			3,657	(3,657)		403	(25,486)	(25,083)		
						BANK OF AMERICA/MERRILL									1					
075887-10-9	BECTON DICKINSON		03/31/2019 .	.BANK OF AMERICA/MERRILL LYNCH	04/04/2019 .		4.000	1,017	1,006	999	ļ	ļ	19	(19)			7	7	3	
084423-10-2	BERKLEY W R CORP COM		04/04/2019 .	Verieus	08/01/2019 .	CITIGROUP GLOBAL MARKETS	3.500	191	241	191	1	1			1		49	40	•	
	BERRY PLASTICS GROUP INC.		04/04/2019 .	Various Various	12/13/2019	Various	7.398.000	328.893	327.001	328,297	• • • • • • • • • • • • • • • • • • • •		596	(596)			(1,295)	(1,295)	2	
003/3// 10 0	DEITH FEATURE GIRLS INC.		03/ 00/ 2013		12/ 10/2013 .	CITIGROUP GLOBAL MARKETS		020,000						(550)						
086516-10-1	BEST BUY CO INC		01/04/2019 .	. BANK OF AMERICA/MERRILL LYNCH	03/01/2019 .	OTTORIOGE GEODILE HINNELE	7.000	369	465	369							96	96		
						BANK OF AMERICA/MERRILL														
\$60980-32-3	BEZEQ ISRAELI TELECOMMUNICATION CO	В	01/31/2019 .	. BANK OF AMERICA/MERRILL LYNCH	03/25/2019 .		201,997.000	160,625	148,079	160,625						1,899	(14,445)	(12,546)		
22442 22 2	DUD DULL ITOM I TO COUNT OFFICE	_	05 (04 (0040	001 00101 01010 0	07/00/00/0	BANK OF AMERICA/MERRILL	47 000 000	450 474	400 405	450 474						(000)	00.054	24 224		
	BHP BILLITON LTD COMN STOCK	В		. GOLDMAN, SACHS & CO	07/30/2019 . 09/04/2019		17,338.000	456, 171	488 , 135	456, 171 54, 995			4. 127	(4, 127)		(990)	32,954	31,964		
	BIOMARIN PHARMACEUTICAL INC			. Various	11/04/2019 .		7,321.000	59, 121 582,561	50,965 . 558.793	54,995	• • • • • • • • • • • • • • • • • • • •		34,357	(34,357)			(4,029)	(4,029)		
	BLACKBERRY LTD	В	06/30/2019	BANK OF AMERICA/MERRILL LYNCH	07/08/2019		10,646.000	85,765	75,840				6,251	(6,251)		243	(3,917)	(3,674)		
	BLUEBIRD BIO INC		09/30/2019	Various	11/04/2019 .		5,241.000	632,058	531,436	595,310			36,747	(36,747)			(63,875)	(63,875)		
S73096-81-0	BNP PARIBAS S.A.	В	04/12/2019 .	Various	08/07/2019 .	Various	24,866.000	1, 184, 867	1,132,622	1, 184,867						(22,483)	(29,763)	(52,246)	60,005	
						CITIGROUP GLOBAL MARKETS														
	BOC HONG KONG HOLDINGS	В	10/24/2019 .		11/05/2019 .		35,500.000	121,674	126,667	120,644			1,030	(1,030)		53	5,970	6,023		
097023-10-5	BOEING CO		08/14/2019 .	. Various	09/04/2019 .	BANK OF AMERICA/MERRILL	7.000	2,276	2,486	2,276							210	210	18	
W17218-15-2	BOLIDEN	R	05/23/2019	EXCHANGE	08/07/2019 .		11,817.000	277,731	249,860	277,731						1,481	(29,352)	(27,871)		
	BOLIDEN	B	06/10/2019	Various	05/23/2019		11,817.000	282,389	282,930	282,389						540	(20,002)	540		
SBK0VH-K1-9	BOLIDEN REDEMPTION SHARES	В	05/23/2019 .	DISTRIBUTION	06/25/2019 .	TENDER OFFER	11,817.000		4,607	5, 199						221	(813)	(592)		
						BANK OF AMERICA/MERRILL														
	BOOKING HOLDINGS INC		03/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH	04/04/2019 .		8.000	13,713	14,245	13,713							532	532	0 400	
099724-10-6	BORG WARNER INC.		09/04/2019 .	Various	10/01/2019 .	CITIGROUP GLOBAL MARKETS	14,508.000	523,070	492,951	523,070	····						(30, 118)	(30, 118)	2,463	
101121-10-1	BOSTON PPTYS INC		01/04/2019	. BANK OF AMERICA/MERRILL LYNCH	02/01/2019 .	OTTIGHOUT GEODAL MARKETS	52.000	5,799	6,821	5,799	L	L	L		L		1,022	1,022		L
				The state of the s		CITIGROUP GLOBAL MARKETS		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									,,,,,,	, , , , , , , , , , , , , , , , , , , ,		
	BOSTON SCI ENTIFIC CORP COM		01/04/2019 .	. BANK OF AMERICA/MERRILL LYNCH	02/01/2019 .		252.000	8,621	9,557	8,621							936	936		
S07980-59-2		В	08/07/2019 .	. BANK OF AMERICA/MERRILL LYNCH		. GOLDMAN, SACHS & CO	224,948.000	1,384,026	1,372,769	1,384,026	ļ	ļ			ļ	3,981	(15,237)	(11,256)	23,478	
	BRISTOL MYERS SQUIBB CO		07/03/2019 .	. Various	08/01/2019 .		3,737.000	173,924	172,624	171,033			2,891	(2,891)		(73,387)	1,590	1,590	1,235	
	BRIT AMER TOBACCO ORD GBPO.25	В		. Various	08/30/2019 .			3,008,838	2,847,096 . 249,153	3,008,838 247,845			7.971	(7.971)		(4,291)	(88,355)	(161,742)	3,061	
	BROADCOM INC	D		. BANK OF AMERICA/MERRILL LYNCH	09/04/2019 .		3.000	733	249, 133	733	·			(1,3/1)	Ì	(4,431)	98	98	ا ان رو	
				or reservoir mentile entities		BANK OF AMERICA/MERRILL					[[[
	BROADRIDGE FINANCIAL SOLUTIONS			. BANK OF AMERICA/MERRILL LYNCH	05/02/2019 .		3.000	306	351	306							45	45	1	
	BT GROUP PLC ORD GBP0.05	В	07/29/2019 .	Various	08/07/2019 .		213,434.000	552,976	502,461	552,976						(11,692)	(38,823)	(50,515)		
G16962-10-5	BUNGE LID		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	04/12/2019 .		3,213.000	176,940	169,145	170,514		·	6,426	(6,426)			(1,369)	(1,369)	1,607	
122017-10-6	BURLINGTON STORES INC		04/04/2019	Various	05/02/2019 .	BANK OF AMERICA/MERRILL LYNCH	38.000	6.273	6.481	5.953	I	1	320	(320)	I		528	528		
	C.H. ROBINSON WORLDWIDE INC		11/01/2019		12/03/2019		2,235.000			5,953			320	(320)			6,338	6,338	1,033	
	CABOT OIL + GAS CORP COM		09/30/2019	Various	11/01/2019 .		10,565.000	185,964	184,073	184,350			1,614	(1,614)			(277)	(277)	949	
					1	BANK OF AMERICA/MERRILL	*****													
	CADENCE DESIGN SYSTEMS INC			. CITIGROUP GLOBAL MARKETS	07/03/2019 .		4.000	253	299	253							46	46		
E2427M-12-3		B	08/07/2019 .			. GOLDMAN, SACHS & CO	483,905.000	1,272,936	1,167,211	1,272,936						(10,584)	(95, 141)	(105,725)		
S21661-60-8	CAMECO CORP COM	B		BANK OF AMERICA/MERRILL LYNCH	04/12/2019 .	_Various	3,390.000	41,094	39,898	39,966			1, 128	(1, 128)		(582)	514	(68)		L

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
-	_		-	_		•					12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
										Book/		Current	Other-	Book/		Foreign			and	Doid for
							(Bonds)					Current			Change in		D. II. II.			Paid for
OLIOID.							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	-	Dividends	Accrued
CUSIP		l_					Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
13462K-10-9	CAMPING WORLD HOLDINGS INC CLASS A			.BANK OF AMERICA/MERRILL LYNCH	04/12/2019 .		5,001.000	70,914	73,788	69,564			1,350	(1,350)			4,224	4,224	766	
136681-20-2	CANADIAN TIRE LTD CLASS A	В	08/06/2019 .	Various		. GOLDMAN, SACHS & CO	4,617.000	484,288	467,389	484,288						2,743	(19,643)	(16,900)	2,490	
S61723-23-5 SBYTN3-W0-0	CANON CANOPY GROWTH CORP	B	05/21/2019 .	GOLDMAN, SACHS & CO	07/30/2019 .		9,000.000 8,043.000		251,914225,026	262,760 270,691			14,686	(14,686)		2,846 1,605	(13,692)	(10,846)	5,754	
	CAPITAL ONE FINL CORP	D	08/29/2019 .	Various Various	11/04/2019 .	Various	2,917.000	255,377	270,795	270,691			14,000	(14,080)		1,600		(45,665)		
1404011-10-3	CAPITAL ONL I INC CONF		00/23/2013 .		03/20/2013 .	BANK OF AMERICA/MERRILL		231,430	210,133	231,430				(0)						
S63093-03-3	CAPITALAND LTD	В	.05/21/2019	GOLDMAN. SACHS & CO.	.08/07/2019		136.400.000	329.822	342.600	329.822						(1,063)	13,841	12,778		
	CAPRI HOLDINGS LTD	D	06/30/2019	Various	07/08/2019		7,094.000	279, 134	245,229	246,402			32,731	(32,731)			(1,173)	(1, 173)		
	CARDINAL HEALTH INC		08/06/2019 .			GOLDMAN, SACHS & CO	7,495.000	333,934	328,491	333,934	ļ		ļ		ļ	ļ [(5,443)	(5,443)		ļ
						CITIGROUP GLOBAL MARKETS						1			I					
143130-10-2	CARMAX INC		02/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH	03/01/2019 .		93.000	5,505	5,733	5,505							228	228		
440050 00 5	0.000		00 (00 (00 : 2		11/01/00:5	CITIGROUP GLOBAL MARKETS	0.005	100 5:-	404 0==	400 - :-		1		/44	I					
143658-30-0	CARNIVAL CORP		09/30/2019 .		11/04/2019 .	V!	2,805.000	133,813	124,073	122,645		·	11, 168	(11, 168)	ļ	(000)	1,429	1,429		}
	CARNIVAL PLC ORD USD1.66	В	09/30/2019 .		11/05/2019 . 11/04/2019 .	. various	4,553.000	208,033	196,3797,783	203,489			4,544 1,178	(4,544)		(990)	(6, 120) 396	(7, 111)		
	CBRE GROUP INC		10/01/2019 .	Various	11/04/2019 .		5,453.000	255,845	288,070	255,845			1, 170	(1,170)			32,225	32,225		
	CBS CORP C LASS B		11/04/2019 .		12/05/2019		19,485,000		805.046	811.586			10.207	(10.207)			(6,540)	(6,540)	2.404	
	CDN NAT RES COM NPV	В	07/08/2019 .		08/06/2019 .		32,178.000		772,312	861,908			1, 160	(1,160)		(3,531)	(86,065)	(89,596)	12,722	
12514G-10-8	CDW CORP/DE			. BANK OF AMERICA/MERRILL LYNCH	08/01/2019 .		6.000	467	661	467							194	194	3	
						BANK OF AMERICA/MERRILL														
150870-10-3	CELANESE CORP		06/04/2019 .		07/03/2019 .		117.000	11,907	12,462	11,664			243	(243)			798	798	36	
	CELGENE CORP.			. BANK OF AMERICA/MERRILL LYNCH	11/20/2019 .		1,901.000	168 , 162	188,761	168 , 162							20,599	20,599		
	CENTENE CORP			. Various	09/04/2019 .		12,417.000	748,426	645,890	655,050			93,375	(93,375)			(9, 161)	(9, 161)		
	CENTERPOINT ENERGY INC	D	09/04/2019 .	.Various .GOLDMAN, SACHS & CO.	10/01/2019 . 07/09/2019 .		455.000	13,240	13,420 238,252	12,923			317	(317)		(4, 198)	497 23	497 (4, 175)	59	
	CENTURYLINK INC	D	04/12/2019 .	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO		193,544	161,683	193,544			10,000	(10,000)		(4, 130)	(31,862)	(31,862)		
	CERNER CORP		09/30/2019 .	Various	12/13/2019		4,626.000	256.091	333,586	255 , 453	***************************************		638	(638)			78, 133	78, 133	1.646	
						BANK OF AMERICA/MERRILL								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
125269-10-0	CF INDUSTRIES HOLDINGS		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	04/04/2019		132.000	5,733	5,699	5,396			337	(337)			303	303	38	
	CHARTER COMMUNICATIONS INC CLASS A		07/03/2019 .	. Various	10/01/2019 .		57.000	19,979	21,258	19,979							1,278	1,278		
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	06/30/2019 .	. GOLDMAN, SACHS & CO	07/08/2019 .		2,107.000	248,563	253,393	243,590			4,973	(4,973)			9,803	9,803		
404440 00 0	OFFILEDE ENEDOV INO		04 (04 (0040	DANK OF AMEDICA (MEDDILL LANGUE	00 (00 (0040	BANK OF AMERICA/MERRILL	4 000 000	400.040	445 747	400 040							(7,000)	(7.000)		
	CHENIERE ENERGY INC		08/06/2019 .	BANK OF AMERICA/MERRILL LYNCH Various	08/06/2019 . 08/29/2019 .		1,883.000	123,619	115,717	123,619							(7,902)	(7,902)	30.024	
	CHEVRON CORP	D	08/06/2019 .	. Various	08/29/2019 .			2,510,689	2,511,559	2,510,689 91,340			1,699	(1,699)		(756)	870 (617)	870 (1,372)	30,024	
K 1000D-10-7	CINISTIAN HANGEN HOLDING A/S	D	00/01/2019 .	. vai rous	00/30/2019 .	CITIGROUP GLOBAL MARKETS	1,044.000							(1,033)		(130)	(017)	(1,3/2)	104	
H1467J-10-4	CHUBB LTD		03/01/2019	BANK OF AMERICA/MERRILL LYNCH	08/14/2019	orranos azobie iminico	23.000	3,085	3,512	3,085							427	427	34	
						CITIGROUP GLOBAL MARKETS		,												
171340-10-2	CHURCH & DWIGHT CO.		01/04/2019 .	. BANK OF AMERICA/MERRILL LYNCH	02/01/2019 .		43.000	2,798	2,781	2,798							(17)	(17)		
						CITIGROUP GLOBAL MARKETS														
	CIE DE ST-GOBAIN EUR4	В		GOLDMAN, SACHS & CO	07/09/2019 .		5,430.000		203,254	207 , 152						937	(4,835)	(3,898)	6,949	
	CIGNA CORPORATION			. Various	11/01/2019 .			136,456	153,122	136 , 124			331	(331)			16,997	16,997	1	
1/1/98-10-1	CIMAREX ENERGY CO		09/30/2019 .	various	11/04/2019 .	. Various	6,896.000	418,623	372,686	380,899			37,724	(37,724)			(8,213)	(8,213)	211	
172062-10-1	CINCINNATI FINL CORP		02/01/2019	BANK OF AMERICA/MERRILL LYNCH	03/01/2019	CTITUROUF GLODAL MARKETS	2.000	163	174	163							11	11		
						CITIGROUP GLOBAL MARKETS	2.300													
17275R-10-2	CISCO SYS INC		01/04/2019	. BANK OF AMERICA/MERRILL LYNCH	03/01/2019 .		18.000	773	909	773					L		136	136		
125581-80-1	CIT GROUP INC		11/01/2019 .	. Various	12/03/2019 .		147.000		6,505	6,593			591	(591)			(88)	(88)	121	
	CITIGROUP INC		09/04/2019 .	BANK OF AMERICA/MERRILL LYNCH	11/01/2019 .		73.000	4,692	4,576	4,564			128	(128)			13	13	52	
	CITIZENS FINANCIAL GROUP		05/20/2019 .		09/23/2019		5, 120.000	178 , 432	179,668	178,432	 	ļ			ļ		1,236	1,236	1,843	ļ
	CITRIX SYS INC			Various	10/01/2019 .		137.000	13,382	13,028	13,145			238	(238)			(117)	(117)	43 96	
189054-10-9	CLOROX CO		07/03/2019 .	various	08/01/2019 .	. Various	89.000	13,517	13,959	13,474			42	(42)			485	485	96	
125720-10-5	CME GROUP INC.		04/04/2019	Various	05/02/2019		5.000	874	864	837		1	37	(37)	I		27	27	2	
120124-10-0	OIL OI OUT 1110		04/ 20 18 .		00/ 02/ 20 19 .	CITIGROUP GLOBAL MARKETS		9/4				ļ			T		21	21	2	ļ
N20944-10-9	CNH INDUSTRIAL N.V. NV	В	08/30/2019	. GOLDMAN, SACHS & CO	09/24/2019	CTORIOGI GEODAE MARINETO	23,202.000	240,075	243, 105	240,075	L	L	L		L	(1,540)	4,570	3.030		L
				,		BANK OF AMERICA/MERRILL											, 0.0	, , , , , , , , , , , , , , , , , ,		
191216-10-0	COCA COLA CO.		08/01/2019	Various	12/03/2019		42,000	2,073	2.259	2.066			7	(7)			194	194	51	L

SCHEDULE D - PART 5

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		e.	17	18	19	20	21
	-				Ŭ	•		Ŭ		• • •	12	13	14	15	16	1 ''	10	10	20	
											12	13	17	13	Total					
													0	T-4-1						
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	Durina	and
fication	Description	-	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)		Recognized	`	Value	Disposal	Disposal	Disposal	Year	Dividends
ilcation	Description	cigii	Acquired	Name of Vendor	Date	CITIGROUP GLOBAL MARKETS	(Olock)	Actual Cost	Ciallon	Disposai	(Decrease)	Accietion	rtecognized	10 - 17)	value	Disposai	Disposai	Disposai	i cai	Dividends
192422-10-3	COGNEX CORP		.05/20/2019	GOLDMAN. SACHS & CO.	07/08/2019 .	CITIONOUP GLOBAL MARKETS	3,681.000	159.608	157,267	159,608							(2,341)	(2,341)		
	COGNIZANT TECHNOLOGY SOLUTIONSCL A			BANK OF AMERICA/MERRILL LYNCH	05/20/2019 .	Various	5,410.000	376,951	324,546	376,951							(52,405)	(52,405)	1,082	
102410 10 2	COUNTENT TECHNOCOUT COCOTTORIOCE A			. Draw or ramentory mentice entory.		CITIGROUP GLOBAL MARKETS											(02,400)	(02, 400)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
194162-10-3	COLGATE PALMOLIVE CO		01/31/2019	. BANK OF AMERICA/MERRILL LYNCH	09/23/2019	OTTIGIOOF GEODILE MININETO	13,761.000	890,061	983.822	890.061							93,761	93,761	11,834	
	COLONY CAPITAL INC CLASS A		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	04/12/2019 .	Various	29,549.000	179,362	159,709	157,201			22, 162	(22, 162)			2,508	2,508	3,250	
	COMCAST CORP NEW CL A		06/04/2019 .	Various	12/03/2019		94.000	3,661	3,963	3,661				(22, 102)			302	302	37	
	COMERICA INC		08/29/2019	Various	12/13/2019		19,772.000	1,279,200	1,391,137	1,273,930			5,270	(5,270)			117,207	117,207	13, 196	
	COMMERZBANK AG	В	06/30/2019 .	GOLDMAN, SACHS & CO	07/09/2019 .		27,602.000	237,538	212,670	219,793			17,744	(17,744)		(1,700)	(5,423)	(7, 123)	2,074	
	COMMONWEALTH BANK OF AUSTRALIA	В	08/07/2019 .	. Various	08/30/2019 .		13,914.000	773,522	771,640	773,522						(11, 151)	9,269	(1,881)	10,312	
[" "]			1			CITIGROUP GLOBAL MARKETS		.,	•								,			
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	В	04/12/2019	GOLDMAN, SACHS & CO	09/24/2019 .		5,481.000	398,052	405, 144	398,052						5,330	1,762	7,092	7, 179	
205887-10-2	CONAGRA BRANDS INC		06/30/2019	. Various	07/08/2019 .	. Various		246 , 124	238,477	222,279			23,845	(23,845)			16, 198	16, 198	1,264	
	CONCHO RESOURCES INC		09/30/2019	. GOLDMAN, SACHS & CO	11/04/2019 .	. Various	13,222.000	1,095,991	1,047,696	1,034,252			61,739	(61,739)			13,444	13,444	315	
20825C-10-4	CONOCOPHILLIPS		08/06/2019 .	. Various	08/29/2019 .	GOLDMAN, SACHS & CO	14,348.000	798,213	750 , 170	798,213							(48,044)	(48,044)	1,084	
						CITIGROUP GLOBAL MARKETS														
D16212-14-0	CONTINENTAL AG	B	05/21/2019	GOLDMAN, SACHS & CO	07/09/2019 .		2,419.000	346,085	325,629	346,085						1,565	(22,021)	(20,456)		
						BANK OF AMERICA/MERRILL														
	COOPER COMPANIES INC		11/01/2019 .	. Various	12/03/2019 .	LYNCH	31.000	9,273	9,795	9,060			213	(213)			735	735		
	CORNING IN C COM		10/01/2019 .	. Various	11/01/2019 .	. Various	298.000	9,888	8,805	8,461			1,428	(1,428)			344	344	98	
22052L-10-4	CORTEVA INC		06/30/2019 .	. Various	08/14/2019 .	.Various	122.010	3,761	3,486	3,599			193	(193)			(114)	(114)	2	
2010011 10 0	COSTAR ORGAN AND		10 (01 (0010	DANK OF HISPION (HERRILL LANGE)	44 (04 (0040	CITIGROUP GLOBAL MARKETS	40.000	7 400	0.533	7 400							(500)	(500)		
22160N-10-9	COSTAR GROUP INC		10/01/2019 .	BANK OF AMERICA/MERRILL LYNCH	11/01/2019 .	DANK OF AMEDICA (MEDDILL	12.000		6,577	7, 166							(589)	(589)		
00100/ 10 5	CONTROL WILLIAM CONTROL CONTROL		00/04/0040	DANK OF AMEDICA (MEDDILL LYNCH	04/04/0040	BANK OF AMERICA/MERRILL LYNCH	0.000	404	489	404							68	00	4	
22160K-10-5	COSTCO WHS L CORP NEW COM		02/01/2019 .	BANK OF AMERICA/MERRILL LYNCH	04/04/2019 .	BANK OF AMERICA/MERRILL	2.000	421	489	421							58			
222070-20-3	COTY INC CLASS A		04/12/2019	GOLDMAN, SACHS & CO.	08/06/2019 .	LYNCH		98, 168	90.146	98,168							(8,022)	(8,022)	1.096	
	COVESTRO AG	D		BANK OF AMERICA/MERRILL LYNCH	08/06/2019 .											2.305	(38,231)	(35,926)		
3011011-13-0	COVESTRO AG	D	01/23/2013	DANK OF AMERICA/MERRIEE ETHOR	00/30/2019 .	CITIGROUP GLOBAL MARKETS	10,302.000	433,031	459,705							2,303	(30,231)	(33, 320)		
22304C-10-0	COVETRUS INC		02/28/2019	Various	03/01/2019 .	OTTIGIOGI GEODAL MATRETO	30.000	1, 178	1,087	1, 178							(91)	(91)		
	CREDIT AGRICOLE SA PAR EUR 3	B.		GOLDMAN, SACHS & CO.	05/21/2019 .	GOLDMAN, SACHS & CO.	12,201.000	164,225	151.382	164,225						(1,573)	(11,270)	(12,843)		
	CROWDSTRIKE HOLDINGS INC CLASS A	J		STOCK DIVIDEND LPS	12/30/2019		10,691.000	525 . 484	530,743	525,484						(1,0.0)	5,259	5,259		
						CITIGROUP GLOBAL MARKETS											,_,_,	,=		
228368-10-6	CROWN HOLDINGS INC		10/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH	11/01/2019 .		204.000	10,873	12,528	10,873							1,655	1,655		
	CSX CORP		08/14/2019 .	. CITIGROUP GLOBAL MARKETS	09/04/2019 .	GOLDMAN, SACHS & CO	3.000	194	202	194							9	9	1	
	CULLEN FROST BANKERS, INC.		08/06/2019 .	.BANK OF AMERICA/MERRILL LYNCH	08/29/2019 .	GOLDMAN, SACHS & CO	1,823.000	158,966	149,656	158,966							(9,310)	(9,310)	1,294	
						BANK OF AMERICA/MERRILL	1			**			1	1			1			
126650-10-0	CVS HEALTH CORPORATION		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	04/04/2019 .	LYNCH	36.000	2,093	1,922	1,941	ļ		151	(151)	ļ		(19)	(19)		
						CITIGROUP GLOBAL MARKETS					1		1		İ					
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	В	08/07/2019 .	. Various	09/24/2019 .		18,700.000	259,628	283,393	259,628						1,072	22,693	23,765		
						CITIGROUP GLOBAL MARKETS							1	1						
	DAITO TRUST CONST JPY50	В	05/21/2019	GOLDMAN, SACHS & CO	09/24/2019 .		3,900.000	485,932	521,490	485,932						11,813	23,745	35,559		
	DAIWA_SECURITIES	В	08/07/2019 .	. Various	08/30/2019 .	. GOLDMAN, SACHS & CO	112,900.000	516,965	488,238	516,965						4,603	(33,329)	(28,727)		
K22272-11-4	DANSKE BANK	В	08/07/2019 .	. Various	08/30/2019 .	. GOLDMAN, SACHS & CO	81,347.000	1,324,503	1,157,933	1,324,503						(12,554)	(154,017)	(166,571)		
007404 40 5	DIRREN PERTURNITA INA		00/04/0040	DANK OF AMERICA MERRIAL LANGE	00/04/0040	CITIGROUP GLOBAL MARKETS		040	200	0.40							40	40		
	DARDEN RESTAURANTS INC			BANK OF AMERICA/MERRILL LYNCH	03/01/2019 .		2.000	210	223	210			0.000	(0.000)			13	13		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH	08/14/2019 .		3,752.000	210,590	204,672	203,693			6,896	(6,896)			979	979		
DDCINII VO O	DCC PLC	n	07/00/0040	BANK OF AMERICA/MERRILL LYNCH	.08/07/2019	BANK OF AMERICA/MERRILL LYNCH	1,319.000	110 000	101,893	116,689						(2,054)	(12,743)	(14,797)		
BRSHNH-VC-0	DOG FLG	D	07/29/2019	DANN OF AMERICA/MERKILL LYNCH	08/0//2019 .	BANK OF AMERICA/MERRILL	1,319.000	116,689	101,893	110,089						(2,054)	(12,743)	(14, /9/)		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		07/08/2019 .	. CITIGROUP GLOBAL MARKETS	07/29/2019 .	LYNCH	1,703.000	87.347	95,306				1	1			7,960	7,960		
	DELTA AIR LINES. INC.		07/08/2019 .	BANK OF AMERICA/MERRILL LYNCH	12/13/2019 .	Various	4,897.000	241,885		241,885	····		· · · · · · · · · · · · · · · · · · ·				35,950			
	DENTSPLY SIRONA INC			BANK OF AMERICA/MERRILL LYNCH	10/01/2019 .	Various			6,579	6,545			9	/6)	····		33,950	35,950		
	DENTSU GROUP INC	B		GOLDMAN. SACHS & CO.	05/21/2019		2,200.000	91,864	79,480	91,864	ļ			(6)	·	1,261	(13,646)	(12,384)	12	····
0120/N 10 0	SELLIOU UNION THO	J				CITIGROUP GLOBAL MARKETS				1,004 و			ļ		<u> </u>		(10,040)	(12,004)		·····
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	В	05/21/2019	GOLDMAN, SACHS & CO.	11/05/2019 .	OTTIGIOUI GEODAE MAINETO	68,617.000	.509.456	530 . 685	509,456			1	1		(433)	21,663	21,230	6,210	
	DEUTSCHE LUFTHANSA AG	B		GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO.	2,271.000	55,605	45,345	55,605						(533)	(9,728)	(10,261)	1,504	

			S	Showing Al	Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	g Current Ye	ear						
1	2	3 4	5	6	7	8	9	10	11		Change in Bo	ook/Adjusted 0	Carrying Valu	е	17	18	19	20	21
										12	13	14	15	16					
														Total					
												Current	Total	Foreign					
						Day Value												1-44	
						Par Value			D 1 /		0	Year's	Change in	Exchange				Interest	D.::16::
						(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
						or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP						Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For- Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
neation	Description	cigii /tequirea	Name of Vendor	Dute	BANK OF AMERICA/MERRILL	(Otock)	/totaar oost	Ciation	Disposai	(Decircuse)	71001011	recognized	10 14)	Value	Disposai	Disposai	Disposai	real	Dividende
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B05/21/2019	GOLDMAN, SACHS & CO	08/07/2019	LYNCH	18,435.000	315,217	301,531	315,217						607	(14,293)	(13,686)		
D2046U-17-6	DEUTSCHE WOHNEN	B08/07/2019	BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO.	2,478.000			91,294						(974)	(1,881)	(2,855)		
25179M-10-3	DEVON ENERGY CORP.	11/01/2019	Various		Various	56,433.000		1,363,653	1,341,146			17,567	(17,567		(314)	22,508	22,508	5,050	
25278X-10-9	DIAMONDBACK ENERGY INC	08/29/2019	Various		Various	5.650.000		557.930				2.030				(7,424)	(7,424)	399	
254709-10-8	DISCOVER FINL SVCS	03/31/2019	BANK OF AMERICA/MERRILL LYNCH .	08/14/2019	Various	2.000		159	142			1	(1	,		17	17	1	
25470F-30-2	DISCOVERY COMMUNICATIONS CL C	10/01/2019	Various	11/01/2019	Various	17,031.000		442.789	447.901			10,532				(5, 112)	(5, 112)		
25470F-10-4	DISCOVERY COMMUNICATIONS INC	10/01/2019	Various		Various	274.000		8,130	7,673					,		457	457		
25470M-10-9	DISH NETWORK CORP	09/30/2019	Various	12/13/2019		8,316.000		283,736	271.609			267	(267			12,127	12, 127		[
254687-10-6	DISNEY WALT CO	10/01/2019		12/03/2019		8,064.970		1,068,886				22		[181,441	181,441	7,088	
		13,000,000		1	BANK OF AMERICA/MERRILL	2,00070		,,,	, no				,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
R1812S-10-5	DNB ASA	B05/21/2019	GOLDMAN, SACHS & CO.	08/07/2019		13,473.000	237,954	228,512	237,954			. [L	(3,428)	(6,015)	(9,442)		L
1			,	1	BANK OF AMERICA/MERRILL														
256163-10-6	DOCUSIGN INC	07/08/2019	CITIGROUP GLOBAL MARKETS	07/29/2019	LYNCH	2,187.000	112,959	117,866	112,959	L	L	. L	L	L	[4,907	4,907		L
256677-10-5	DOLLAR GENERAL CORP	08/01/2019		09/04/2019		68.000	8,916	10,591	8,916							1,675	1,675	2	
256746-10-8	DOLLAR TREE INC	08/01/2019		09/23/2019		938.000		105,775	90,888							14,886	14,886		
					BANK OF AMERICA/MERRILL														
25746U-10-9	DOMINION ENERGY INC	01/31/2019	BANK OF AMERICA/MERRILL LYNCH .	07/29/2019	LYNCH		693,480	740,904	693,480							47,424	47,424	18,117	
					CITIGROUP GLOBAL MARKETS														
260003-10-8	DOVER CORP COM	09/04/2019	BANK OF AMERICA/MERRILL LYNCH .	11/01/2019		73.000	5,367	6,433	5,367							1,066	1,066		
260557-10-3	DOW INC		Various	08/14/2019	Various	19.330	996	837	938				(58)		(101)	(101)	13	
26078J-10-0	DOWDUPONT INC		Various	06/04/2019	Various	16,428.670		804,563	883,096				(8, 153)			(78,532)	(78,532)	8,488	
233331-10-7	DTE ENERGY CO	11/01/2019	Various		Various	118.000		14,275	13,831							444	444	158	
264411-50-5	DUKE RLTY CORP	09/04/2019 .	Various		Various	578.000		18,748	18,005							743	743		
26614N-10-2	DUPONT DE NEMOURS INC	11/04/2019	Various	12/13/2019	Various	19,857.660		1,319,627	1,424,656			50	(50)		(105,029)	(105,029)	5,922	
23355L-10-6	DXC TECHNOLOGY COMPANY	08/06/2019	BANK OF AMERICA/MERRILL LYNCH .	08/29/2019	GOLDMAN, SACHS & CO	1,738.000		82,359	103,019							(20,660)	(20,660)	220	
269246-40-1	E TRADE FINANCIAL CORP	08/14/2019	CITIGROUP GLOBAL MARKETS	09/04/2019	GOLDMAN, SACHS & CO	12.000		499	484							15	15	2	
27579R-10-4	EAST WEST BANCORP INC	06/30/2019	GOLDMAN, SACHS & CO	07/08/2019 .		8,214.000		373,087	384, 169				(8, 125)		(11,082)	(11,082)		
277432-10-0	EASTMAN CH EM CO COM	09/04/2019	Various	10/01/2019		9,071.000	634,985	614,260	634,985							(20,725)	(20,725)	5,623	
					CITIGROUP GLOBAL MARKETS														
G29183-10-3	EATON CORP PLC	01/04/2019	BANK OF AMERICA/MERRILL LYNCH .	02/01/2019		4.000		306	274							32	32		
281020-10-7	EDISON INTL	09/23/2019	Various	12/13/2019	Various	6,879.000		463,339	487,449							(24, 109)	(24, 109)	1,225	
\$63072-00-3	EISAI LTD	B07/30/2019	Various	08/30/2019 .	Various	5,300.000		274,799	298,322				(4,816	/ 	13,743	(37,266)	(23,523)		
28414H-10-3	ELANCO ANIMAL HEALTH INC	08/06/2019			GOLDMAN, SACHS & CO	10,586.000		274,436	346,846			40 440	/40 /40	J	001	(72,410)	(72,410)	F67	}
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	GOLDMAN, SACHS & CO	11/05/2019	. Various	12,837.000)162,083	138,859	148,673				(13,410	/ 	621	(10,435)	(9,814)	527	
W24713-12-0	ELECTROLUX AB SERIES B SEK 5	B05/21/2019	GOLDMAN, SACHS & CO.	07/29/2019		6,696.000	155,261	160,008	155,261						2.684	2,064	4,748		
11241 13-12-0	LELECTROLOX AD SERTES D SER 3				BANK OF AMERICA/MERRILL		,	100,008	100,201			-		·	2,004	∠,∪04	4, /48		·
285512-10-9	ELECTRONIC ARTS INC	01/31/2019	BANK OF AMERICA/MERRILL LYNCH .	07/29/2019		1,913.000	176,455	169,995	176,455							(6,460)	(6,460)		1
200012-10-9	LELCONORIO ANTO THO		DANK OF AMERICA/INCRITE ETNOT.		CITIGROUP GLOBAL MARKETS		,110,400	105,993								(0,400)	(0,400)		
532457-10-8	ELI LILLY & CO	08/29/2019	GOLDMAN, SACHS & CO.	09/23/2019	OTTIGIOGE GEODAL MARKETS	1,208.000	135,598	137,921	135,598							2,323	2,323		1
291011-10-4	EMERSON ELEC CO		Various		Various	3.681.000		244.015	240.572							3,444	3.444	3.474	
292505-10-4	ENCANA CORP COM NPV	B08/29/2019		11/04/2019		177,202.060		826.411	817.060			40.860	(40.860	1	9.301	51	9,351	3,474	ļ
G30401-10-6	ENDO INTERNATIONAL INC	03/31/2019		. 04/12/2019		4,691.000		35,346	37,669			8.069	(8,069	[(2,323)	(2,323)		
1		30, 0 , 2010		T	BANK OF AMERICA/MERRILL				, 300			, , , , , , , , , , , , , , , , , , , ,	(0,000			, , , , , , , , , , , , , , , , , , , ,	2,020/		
S71450-56-3	ENI SPA	B06/30/2019	Various	08/07/2019	LYNCH	57,324.000	931,593	900 . 121	929.912	L	L		(1.681	ıL	(4.784)	(25,006)	(29,790)	2,307	L
1					BANK OF AMERICA/MERRILL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,								(,000)			
29364G-10-3	ENTERGY CORP	04/04/2019	Various	06/04/2019	LYNCH	4.000	365	390	365							25	25	5	
26875P-10-1	EOG RESOUR CES INC COM	09/30/2019	Various	11/04/2019	Various	16,533.000	1,256,021	1,243,914	1,252,304				(3,717	<u> </u>		(8,390)	(8,390)	4,268	
29414B-10-4	EPAM SYSTEMS INC	11/01/2019	Various	12/03/2019	Various	40.000		8, 158	6,799			.		ļ		1,359	1,359		ļ
R8413J-10-3	EQUINOR ASA	B08/30/2019	Various	09/24/2019	Various	73,590.000		1,448,855	1,327,147				(5,535	L	(39,637)	161,345	121,709	11,887	ļ
S52898-37-6	ERSTE GROUP BANK	B08/07/2019			GOLDMAN, SACHS & CO	13,082.000		454,412	503,279						(5,012)	(43,854)	(48,866)		
297178-10-5	ESSEX PROPERTY	01/04/2019	BANK OF AMERICA/MERRILL LYNCH .	06/04/2019	Various	24.000	5,719	6,892	5,719			.				1, 173	1, 173	45	
				1	CITIGROUP GLOBAL MARKETS														1
518439-10-4	ESTEE LAUDER COS.	01/04/2019	BANK OF AMERICA/MERRILL LYNCH .	02/01/2019		2.000	260	273	260			.		ļ		14	14		ļ
				1	CITIGROUP GLOBAL MARKETS														1
		B01/31/2019		12/13/2019		62,496.000		103,901	105 , 162						(4,248)	2,988	(1,261)	6,799	
29786A-10-6	ETSY INC	07/08/2019	Various	08/06/2019	Various	1.781.000	112,791	98.639	110.411	L		2.380	(2.380)) i		(11,773)	(11,773)		

SCHEDULE D - PART 5

				S	howing All	Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		3	17	18	19	20	21
-	_	_		_		•					12	13	14	15	16					i - I
											'-	10		10	Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
										Book/		Current				Foreign				Doid for
							(Bonds)					Current	Other-	Book/	Change in	Foreign	D. dr. d		and	Paid for
011010							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	-	Dividends	Accrued
CUSIP		_	5 /		D		Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
		_				BANK OF AMERICA/MERRILL														1
S06886-66-7	EUROMONEY INSTL INVESTOR PLC	В	04/01/2019 .	EXCHANGE	08/07/2019	LYNCH	12,454.000	203,739	203,828	203,739						(15, 127)	15,216	89	1,708	
C2222D 10 0	EVEREST RE GROUP LTD		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	04/04/2019	BANK OF AMERICA/MERRILL LYNCH	1.000	222	215	216			6	(6)			(1)	(1)	4	1
03223N-10-0	EVENEST HE UNOUP LID		03/31/2019	DANK OF AMERICA/MERKILL LINCH	04/04/2019	BANK OF AMERICA/MERRILL	1.000			210			0	(0)			(1)	(1)	'	t
30034W-10-6	EVERGY INC		03/01/2019	BANK OF AMERICA/MERRILL LYNCH	04/04/2019	LYNCH	109.000	5.998	6, 165	5,998							167	167		1
30040W-10-8	EVERSOURCE ENERGY		08/01/2019	BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO.	98.000		8,083	7,501								582		
	EXACT SCIENCES CORP		09/30/2019	Various		Various	1,775.000	168,620	157,040	160,407			8,213	(8,213)			(3,367)	(3,367)		
30161Q-10-4	EXELIXIS INC		05/20/2019	GOLDMAN, SACHS & CO		GOLDMAN, SACHS & CO	9,987.000	195,951	194,501	195,951							(1,449)			ļ
	EXOR NV	B	09/30/2019	GOLDMAN, SACHS & CO		.Various	3,472.000	236,301	265,411	232,712			3,588	(3,588)		1,072	31,626	32,698		
	EXPEDIA IN C DEL COM		08/29/2019	Various		. Various	2,337.000	281,883	277,748	281,219			664	(664)			(3,471)	(3,471)	665	
	EXXON MOBIL CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH		. Various	21.000	1,531	1,578	1,531							47	47	/	·
315616-10-2	F5 NETWORKS INC		06/30/2019 .	BANK OF AMERICA/MERRILL LYNCH	08/14/2019	. Various	8.000	1,257	1,085	1,226			31	(31)			(141)	(141)		····
30303M-10-2	FACEBOOK INC		.01/04/2019	BANK OF AMERICA/MERRILL LYNCH	11/01/2019	CITIONOUP GLOBAL MARKETS	6.000	828	1, 162	828							334	334		1
	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	08/06/2019	BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO.	586.000	265,257	261,880	265,257						(1,526)	(1,851)			
000001 10 2		J		District of Financial Control of		CITIGROUP GLOBAL MARKETS												(0,0,0,0)		[
J13440-10-2	FANUC LTD JPY50	В	01/31/2019 .	BANK OF AMERICA/MERRILL LYNCH	09/24/2019		1,800.000	301,547	336,728	301,547						6,278	28,904	35, 182	5,729	L
311900-10-4	FASTENAL CO		09/04/2019	Various	10/01/2019	. Various	651.000	25,578	27,073	25,578							1,495	1,495	135	
31428X-10-6	FEDEX CORP		07/08/2019 .	Various	08/29/2019	Various	4,612.000	825,736	755,420	825,736							(70,317)	(70,317)		
						CITIGROUP GLOBAL MARKETS														1
G3421J-10-6	FERGUSON LTD		05/21/2019	GOLDMAN, SACHS & CO	09/24/2019		2,205.000	152,859	162,912	152,859						(3,667)		10,053		
N31738-10-2 31620M-10-6	FIAT CHRYSLER AUTOMOBILES NV	В	07/29/2019	Various	08/30/2019	. GOLDMAN, SACHS & CO Various	14,320.000	204,388	188,915	204,388						(1,369)	(14, 105)	(15,474)	8,639 22	
31620M-10-6 316773-10-0	FIFTH THIRD BANCORP		08/01/2019	Various		Various	7,790.000	213, 162	422, 156	213,151			11	(11)			(0,331)		1,865	
	FIRST QUANTUM MINERALS LTD	R	07/29/2019	BANK OF AMERICA/MERRILL LYNCH	08/06/2019		30,296.000	290,900	234,964	289,916			984	(984)		(2,027)	(52,924)		13	·
000004 10 0	THO GONTON WINEIDED EID	D		Driet of American mentice enton		CITIGROUP GLOBAL MARKETS				200,010				(00+)		(2,027)	(02,024)	(04,001)		
337932-10-7	FIRSTENERGY CORP		02/01/2019	BANK OF AMERICA/MERRILL LYNCH	03/01/2019		162.000	6,282	6,625	6,282							343	343	62	
						BANK OF AMERICA/MERRILL														1
337738-10-8	FISERV INC COM		03/01/2019 .	BANK OF AMERICA/MERRILL LYNCH	04/04/2019		91.000	7,861		7,861							335	335		ļ
0000011 40 4	EIVE BELOW INO		07 (00 (00 40	OLT LODGED OF ORDER ANDVETO	07/00/00/0	BANK OF AMERICA/MERRILL	550.000	70.050		70.050							(5.44)	(5.444)		1
	FIVE BELOW INC		07/08/2019 .	CITIGROUP GLOBAL MARKETS BANK OF AMERICA/MERRILL LYNCH		LYNCH	558.000	72,250		72,250							(5,411)			
123/35-10-2	TILLATIONICS INTERNATIONAL			DANK OF AMENICA/MENNILL LINCH	00/ 23/ 20 19	BANK OF AMERICA/MERRILL	1,285.000	13,377	12,304	13,377							(1,0/3)	(1,0/3)		t
302445-10-1	FLIR SYSTEMS INC		.04/04/2019	CITIGROUP GLOBAL MARKETS	05/02/2019	LYNCH	111.000	5,322	5,777	5,322							454	454		1
343412-10-2			04/12/2019	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO.	1,056.000	43,486	31,114	43,486							(12,372)	(12,372)		
1	FORD MTR C O DEL COM PAR U				1			,	,									, , ,		
345370-86-0			09/30/2019 .	Various	12/13/2019		69,029.000	653,079	634,824	637,655			15,424	(15,424)			(2,831)	(2,831)	23,091	ļ
	FORTEGUE METALO ORGANICA		05.404.555.55	00 0000 0000 0000	07/06/22/16	CITIGROUP GLOBAL MARKETS														1
\$60862-53-9	FORTLAND INC.	В	05/21/2019	GOLDMAN, SACHS & CO	07/09/2019		22,692.000	142,584	141,218	142,584						1,207	(2,573)		9,366	····
34959E-10-9	FORTINET INC		06/04/2019 .	CITIGROUP GLOBAL MARKETS		Various	81.000 6,238.000	5,870	6,400 204,196	5,870 228,560			4,329	(4,329)			530	530	541	····
	FOX CORP CLASS B		06/30/2019 .	Various Various	11/04/2019	Various			204, 196					(4,329)			(24,365)	(24,365)	541	ţ
33 107 20 4	I ON COLE OLNOO D			1411040	1/ 04/ 2013	CITIGROUP GLOBAL MARKETS								(17,144)			,430	,430	330	
F6866T-10-0	FRANCE TELECOM	В	05/21/2019	GOLDMAN, SACHS & CO	07/09/2019		42,325.000	659,693	657,494	659,693						2,984	(5, 182)	(2, 198)	16,236	L
				,		CITIGROUP GLOBAL MARKETS	*****										/			
354613-10-1	FRANKLIN RES INC		02/01/2019 .	BANK OF AMERICA/MERRILL LYNCH	03/01/2019		182.000	5,393	5,945	5,393							552	552		ļ
35671D-85-7	FREEPORT MCMORAN INC		08/06/2019 .	Various		.Various	52,584.000	591,479	494,553	591,479							(96,926)	(96,926)	568	ļ
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	04/12/2019	GOLDMAN, SACHS & CO		GOLDMAN, SACHS & CO	2,053.000	171,308	156,656	171,308						(1,641)	(13,010)	(14,651)	1,977	ļ
D27348-12-3	FRESENIUS SE & CO KGAA	В	04/12/2019	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO	5,994.000	347,650	314,833	347,650						(3,331)	(29,486)	(32,817)	3,938	t
Q3973C-11-0 364760-10-8	G8 EDUCATION LTD	B	03/31/2019	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		Various	3,215.000		6,265 161,792	6,920			409	(409)		(268)	(387)	(655)	183	t
304/00-10-8	UNIT INU			DANK OF AMENICA/MERKILL LINCH	03/20/2019			180,882	101,/92	186,882							(25,090)	(25,090)	1,/81	·
366651-10-7	GARTNER GROUP INC NEW		08/29/2019	GOLDMAN. SACHS & CO.	12/13/2019	OTTIGIOUI GEODAE MARKETO	665.000	87,767	104,845	87,767							17,078	17,078		[]
	GENERAL EL EC CO COM		02/26/2019	Various		Various	4,747.000	48,230	40,342	48,230							(7,887)	(7,887)	95	[
						BANK OF AMERICA/MERRILL														
370334-10-4	GENERAL MLS INC		06/04/2019 .	CITIGROUP GLOBAL MARKETS	07/03/2019	LYNCH	113.000	5,749	6, 140	5,749							390	390		

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		Э	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or (Dorids)			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CLICID																		Total Cain		
CUSIP			D-4-		Diamaga	Name of	Number of		0	Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-	5	For-	Date		Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
070451/ 40 0	SEMERAL MOTORS OF		00/04/00/0		00/04/0040	CITIGROUP GLOBAL MARKETS	40.000	0.40	200	242								50		
	GENERAL MOTORS CO		06/04/2019 .	Various	08/01/2019	V:		343		343			154	(154)			50		4,015	
	GILEAD SCIENCES INC		05/20/2019	Various Various	08/29/2019		26,785.000	1,787,895	1,767,890	1,759,173			28,722	(28,722)				8,717	4,015	
	GLENCORE INTERNATIONAL PLC	R	08/07/2019	BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO	109.378.000	305,203	316, 197	305.203				(20,722)		878	10, 116	10.994	10,073	
	GLOBAL BLOOD THERAPEUTICS INC	D	01/31/2019	BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO.	1, 124.000	53,851	52,484	53.851							(1,367)	(1,367)		
	GLOBAL PAYMENTS INC.		09/30/2019	Various	10/01/2019			14,615	14,076	14, 150			465	(465)			(74)	(74)		
	GODADDY INC CLASS A				09/04/2019	GOLDMAN, SACHS & CO	9.000	562	572	562							9	9		
	GOLDCORP INC	В	04/12/2019 .	GOLDMAN, SACHS & CO	04/23/2019		9, 153.000	106,248	97,364	106,248	ļ		ļ		ļ	(650)	(8,235)	(8,884)		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH .	04/12/2019 .		10,856.000	229,966	214,449	197,036			32,929	(32,929)			17,412	17,412		
	GRAINGER W W INC			GOLDMAN, SACHS & CO	07/08/2019		916.000	247,939	243,546	245,699			2,240	(2,240)			(2, 153)	(2, 153)		
	GRAND CANYON EDUCATION INC	D		BANK OF AMERICA/MERRILL LYNCH	11/04/2019 .			54,997 181,008	42, 151 181, 158	44,976 180,727			10,021	(10,021)		4,652	(2,824)	(2,824) 431	2,104	
	GRUBHUB INC	D	08/06/2019 .		08/29/2019		4,083.000	292,601	267,229		·		281	(281)	l	4,052	(4,221)	(25, 372)	∠, 104	
	HALLIBURTON CO		09/30/2019		11/04/2019		100,370.000	2,380,080	2,238,783	2,262,339			117.741	(117,741)			(23,556)	(23,556)	3,660	
	HANESBRANDS, INC		09/23/2019		12/13/2019		12,023.000	194,405	186,834	194,405				,			(7,571)	(7,571)	359	
412822-10-8	HARLEY DAVIDSON INC		08/06/2019	Various	08/29/2019	Various	13,015.000	445,785	441,507	445,785							(4,278)	(4,278)	2,948	
	HARRIS CORP.			BANK OF AMERICA/MERRILL LYNCH .	07/01/2019 .		1,319.000	202,044	202,044	202,044									1,807	
40412C-10-1	HCA Healthcare Inc		09/30/2019 .		10/01/2019		15.000		1,795	1,817			115	(115)			(22)	(22)	8	
	HCP INC			BANK OF AMERICA/MERRILL LYNCH.	09/04/2019 .		407.000		13,632	12,883							749	749	151	
	HD SUPPLY HOLDINGS INC				11/01/2019		195.000	8,275	7,708	7,750 8.244			525 512	(525)			(42)	(42)		
	HEICO CORP		11/01/2019 .	BANK OF AMERICA/MERRILL LYNCH . Various	12/03/2019 .		66.000 6, 194.000						512	(512)			(92)	(92)		
	HENNES & MAURITZ SEKO.25'B'	R	07/09/2019	Various	07/29/2019		19.332.000	342,078	325,001	342.078						(8.984)	(8,093)	(17,077)	4,954	
	HENRY JACK & ASSOCIATES	D	07/03/2019	Various	09/04/2019		7.000	922	1,006	922						(0,004)	84	84	2	
	HERSHEY COMPANY				06/04/2019		56.000	5,868	7,413	5,868							1,545	1,545	79	
						CITIGROUP GLOBAL MARKETS														
42809H-10-7	HESS CORP			BANK OF AMERICA/MERRILL LYNCH .	12/13/2019 .		1,247.000	71,703	77,705	71,703							6,003	6,003	624	
	HEWLETT PACKARD ENTERPRISE		09/04/2019 .	Various	11/01/2019		85.000	1, 127	1,233	1,127							106	106	3	
	HOLLYFRONTIER CORP		08/29/2019 .		12/13/2019 .	Various	12,805.000	595,750 9,016	642,590 9,395	574,070 9,016			21,680	(21,680)			68,520	68,520	7,370	
430440-10-1	HULUGIC, INC.		09/04/2019 .	various	10/01/2019	CITIGROUP GLOBAL MARKETS	195.000	9,010	9,395	9,010								380		
437076-10-2	HOME DEPOT INC		01/04/2019	BANK OF AMERICA/MERRILL LYNCH	03/01/2019		2.000	347	370	347							23	23		
	HONDA MOTOR CO LTD.	В			07/30/2019		63.700.000	1,734,527	1.679.075	1.667.530				(66,997)		(1,679)	13,223	11,545	14, 111	
	HONEYWELL INTERNATIONAL INC			BANK OF AMERICA/MERRILL LYNCH .	10/01/2019		144.000	23,018	23,877	23,018							859	859	7	
	HONG KONG AND CHINA GAS	B		STOCK DIV.	08/30/2019 .		49,953.300	108,712		108,712						24	(12,484)	(12,460)		
44107P-10-4	HOST HOTELS & RESORTS INC		08/06/2019	BANK OF AMERICA/MERRILL LYNCH.	08/29/2019 .		10,879.000	191,711	173,847	191,711	ļ		ļ		ļ		(17,864)	(17,864)	2,875	
44007D 40 7	HOWARD HIGHER CORD		00/00/0040	DANK OF AMEDICA MEDDIN 12000	11/01/0010	CITIGROUP GLOBAL MARKETS	700 000	00.040	70.004	00.010			1				(44 0/0)	/44 040		
44267D-10-7 40434L-10-5	HOWARD HUGHES CORP			BANK OF AMERICA/MERRILL LYNCH . BANK OF AMERICA/MERRILL LYNCH .	11/04/201912/03/2019 .		703.000	90,040 3,110	78,091 3,112				23	(23)			(11,949) 25	(11,949)		
	HUMANA INC COM				11/01/2019		51.000						303	(303)			1,666	1,666	44	
	HUNT TRANSPORT SVC				07/08/2019		2.528.000		225,474	231.645			15.365	(365)	·····		(6, 172)	(6, 172)	14	***************************************
	HUNTINGTON BANCSHARES INC				08/06/2019		17,607.000	234.505	229,869	234 . 505				(10,000)			(4,637)	(4,637)	2,463	
	HUNTINGTON INGALLS INDUSTRIES INC		10/01/2019	BANK OF AMERICA/MERRILL LYNCH .	11/01/2019		56.000	11,799	12,283	11,712			87	(87)			571	571	46	
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	В	11/05/2019 .	Various	12/13/2019 .		17,817.000	548,477	508,913	528,879			19,598	(19,598)		(1,946)	(18,020)	(19,966)	4, 174	
						BANK OF AMERICA/MERRILL							1							
45167R-10-4	IDEX CORP		04/04/2019 .		07/03/2019	LYNCH	38.000	5,941	6,576	5,941							635	635	19	
	THS MARKIT LTD		10/01/2019 .	Various	11/01/2019 .		270.000 578.000	15,847	16,830 . 171,453	15,847 171,734							983			
452327-10-9 453038-40-8	INPERIAL OIL LTD		08/06/2019 .	Various	07/08/2019		1.320.000	37.080	36.414	36.628			453	(453)		943	(1, 156)	(213)	188	
	IMPERIAL TOBACCO GROUP	B				Various	36,399.000	1,007,123		942,834	ļ		64.289	(64,289)	<u> </u>	12,459	(1, 130)	(59,406)	16,639	
301011 02 0	THE ETTE TOURISM STORY	J				CITIGROUP GLOBAL MARKETS		1,007,120					57,200	(54,203)		12,400	(71,303)	(50, 400)		
G4770L-10-6	INFORMA PLC	В	08/07/2019 .	BANK OF AMERICA/MERRILL LYNCH .	11/05/2019		4,636.000	47, 141	47,587	47,141						2,905	(2,459)	446	436	
	ING GROEP NV	В	04/12/2019	GOLDMAN, SACHS & CO	05/21/2019	GOLDMAN, SACHS & CO	11,606.000	155,248	129,470	155,248	ļ		ļ		ļ	(1,487)	(24,291)	(25,778)	4,854	ļ
G47791-10-1	INGERSOLL-RAND PLC				04/04/2019 .		3.000	279	314	279							35	35	1	
457187-10-2	INGREDION INC			Various	08/29/2019 .		4,897.000		389,298	389,311			905	(905)			(13)	(13)	1,611	
	INPEX CORP	В	07/30/2019 .	Various	08/30/2019	GOLDMAN, SACHS & CO	46,600.000	416, 163	402,204	415,862			301	(301)		11, 109	(24,768)	(13,659)		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC	1	04/04/2019	I var i ous	08/14/2019	I var I ous	110.000	8.491	9, 170	8.378	1	1	113	(113)	1		792	792	41	1

				S	howing Al	Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16	1				1
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		Acquired	Name of Vendor	Disposal	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
lication	Description	eign	Acquired	Name of Vendor	Date	BANK OF AMERICA/MERRILL	(Slock)	Actual Cost	eration	Disposai	(Decrease)	Accretion	Recognized	13 - 14)	value	Disposai	Disposai	Disposai	real	Dividends
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/30/2019 .	BANK OF AMERICA/MERRILL LYNCH	07/29/2019	LYNCH	1,861.000	250,311	280,334	250,259			52	(52)			30,075	30,075	5,874	
460146-10-3	INTERNATIONAL PAPER CO		08/06/2019 .	Various		Various	4,228.000		164,342	169,868			52	(32)			(5,526)	(5,526)	2,044	
460690-10-0	INTERPUBLIC GROUP OF COS INC		04/04/2019	Various		Various	34.000		777	717			4	(4)			60	60	2	
						BANK OF AMERICA/MERRILL														
46120E-60-2	INTUITIVE SURGICAL INC		06/04/2019 .	Various	07/29/2019	LYNCH	631.000	304,727	334,333	304,727							29,606	29,606		
040487 40 0	MUEDON LED		04/04/0040	DANK OF AMERICA MERRAL LANGUE	00 (00 (00 40	BANK OF AMERICA/MERRILL	40.040.000	040 575	205 200	040 575							(40.554)	(40.554)		
G491BT-10-8 462222-10-0	INVESCO LTD		01/31/2019 .	BANK OF AMERICA/MERRILL LYNCH	08/06/201907/08/2019	LYNCH	13,643.000		235,022 230,071	248,575			11 004	(11,294)			(13,554)	(13,554)	8,322	
402222-10-0	TONTO CHANMAGEOTTGALS TING		06/30/2019 .	Various	01/08/2019	BANK OF AMERICA/MERRILL		242, 152	230,0/1	230,858			11,294	(11,294)			(/8/)	(18/)		†
44980X-10-9	IPG PHOTONICS CORP		.05/20/2019	GOLDMAN. SACHS & CO.	.08/06/2019	LYNCH	1.335.000	173.657	160.270	173.657			[L		(13,387)	(13,387)		[
46284V-10-1	IRON MOUNTAIN INC		08/06/2019	Various	12/13/2019		21,963.000	687,047	692, 163				4,145	(4, 145)			9,262	9,262	13,419	
	ITV PLC ORD GBPO.10	В	06/30/2019 .	GOLDMAN, SACHS & CO.	07/09/2019	. Various	233,760.000		321,403	321,307			15,369	(15,369)	ļ	(5,563)	5,659	96	,	
1				l		BANK OF AMERICA/MERRILL														1
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	04/12/2019 .	GOLDMAN, SACHS & CO		LYNCH	9,000.000	141,765	137,409	141,765						3,459	(7,815)	(4, 357)		
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	04/12/2019 .	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO	6,300.000	70,075	69,336	70,075 670.181			28,560	(28,560)	····	962 1.910	(1,702)	(739)	12.764	·
J27869-10-6 G50871-10-5	JAPAN TOBACCO INC JPY50000	В	06/30/2019 .	Various	12/03/2019 .		29,300.000		669,714				28,560	(28,560)		1,910	(2,377)	(467)	12,764	
	JEFFERIES FINANCIAL GROUP INC		05/20/2019 .	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO	17,993.000		335,832								2,422	(13,327)	2,249	
	SELLENZO I MARONE GROST INC					BANK OF AMERICA/MERRILL														
S65437-92-3	JFE HOLDINGS INC	В	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	08/07/2019	LYNCH	16,700.000	223,434	201,341	223,434						5, 125	(27,217)	(22,093)		
	JOHNSON & JOHNSON		10/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH		.Various	14.000		1,934	1,803							130	130	12	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		05/02/2019 .	.Various	06/04/2019 .		430.700	15,053	16,266	15,053							1,213	1,213	57	
400000 40 7	IONEC LANC LACALLE INC		04/04/0040	Vasions	05 (00 (0010	BANK OF AMERICA/MERRILL	25 000	F 700	E 040	E 000			200	(332)			(00)	(00)		
480200-10-7	JONES LANG LASALLE INC.		04/04/2019 .	Various	05/02/2019	LYNCH	35.000	5,730	5,312	5,398			332	(332)			(86)	(86)		
46625H-10-0	JP MORGAN CHASE & CO		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	04/04/2019	LYNCH	127.000	13, 195	13,405	12,856			339	(339)			549	549	102	
48203R-10-4	JUNIPER NETWORKS INC		11/01/2019	Various		Various	306.000		7.567	7.192			1	(1)			375	375	57	
	JXTG HOLDINGS INC	B	07/30/2019	Various	08/30/2019	GOLDMAN, SACHS & CO	132,500.000	635,462	546,460	635,462						24, 128	(113,130)	(89,001)		
	KANSAS CITY SOUTHERN		08/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	51.000	6,205	6,502	6,205							297	297		
487836-10-8	KELLOGG CO.		04/04/2019 .	.Various	05/20/2019		2,746.000	162,020	154,980	157 , 559			4,460	(4,460)			(2,580)	(2,580)	1,536	
493267-10-8	KEYCORP NEW COM		05/00/0040	COLDMAN, CACHE & CO.	00 /00 /0010	BANK OF AMERICA/MERRILL LYNCH	15, 189.000	256, 123	252,816	256 , 123							(3,307)	(3,307)	2,582	
	KEYERA CORP	D	05/20/2019 .	GOLDMAN, SACHS & CO		Various	3,593.000						2,517	(2.517)			(3,307)	(3,307)		
	KIMBERLY-CLARK CORP	D	08/01/2019 .	Various	09/04/2019 .		76.000		10,778	8,569			2,317	(2,317)			2,209		145	
.0-1000 10 0	TIME TO SERVICE OF THE SERVICE OF TH					BANK OF AMERICA/MERRILL		5,505									2,200		145	
49446R-10-9	KIMCO REALTY CORP		06/04/2019 .	. Various	07/03/2019	LYNCH	311.000	5,595	5,718	5,595							123	123	87	
1				L		BANK OF AMERICA/MERRILL														1
	KINDER MORGAN INC DEL		05/02/2019 .	BANK OF AMERICA/MERRILL LYNCH		LYNCH	2.000	39	41	39						(2.633)	2	2	F 040	
u5256E-44-1	KINGFISHER ORD GBP0.157142857	B	06/30/2019 .	GOLDMAN, SACHS & CO	07/09/2019	. Various	55,592.000	160 , 123	151,061	152,046				(8,077)		(2,633)	1,647	(985)	5,210	
482480-10-0	KLA CORP		01/31/2019	BANK OF AMERICA/MERRILL LYNCH	12/13/2019	OTTIONOUT GLODAL MARKETS	1.358.000	144.722	232.532	144.722							87.810	87.810	4.210	
500255-10-4			07/03/2019 .	Various		Various	3,348.000	209,070	161,844	159.274			49,797	(49,797)			2,570	2,570	2,234	
	KOITO MANUFACTURING LTD	В	04/12/2019 .	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO	2,100.000	126,023	101, 195	126,023						1,730	(26,558)	(24,828)		
	KRAFT HEINZ ORD		06/30/2019 .	GOLDMAN, SACHS & CO	07/08/2019 .	Various	13,791.000	451,748	423, 168	428,073			23,676	(23,676)			(4,905)	(4,905)	5,516	
	KROGER CO		04/12/2019 .	.Various		.Various	10,478.000	268,407	252,632	268,407							(15,775)	(15,775)	1,427	
501797-10-4	L BRANDS INC		06/30/2019 .	Various	08/29/2019	. Various	10,000.000	223,718	166,551	223,551			167	(167)			(57,000)	(57,000)	5,964	
502413-10-7	L3 TECHNOLOGIES INC		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	.06/04/2019	BANK OF AMERICA/MERRILL LYNCH	30.000	6, 110	7,422	6.045			QE.	(GE)			1,377	1,377	39	1
502413-10-7 50540R-40-9	LABORATORY CORP AMER HLDGS		03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH	12/13/2019	Various	2,388.000	333,784			•		00	(60)			64,039	64.039		
	LADDER CAPITAL CORP CLASS A		01/24/2019 .	DIRECT		GOLDMAN, SACHS & CO	949.000		15,283	15,824							(541)	(541)	323	
	LAM RESEARCH CORP.		04/04/2019 .	Various	09/23/2019		1,598.000		379,467	271,825							107,642	107,642	3,430	
1				1		CITIGROUP GLOBAL MARKETS		·										•		1
	LAND SECURITIES GROUP REIT PLC	В	08/30/2019 .	GOLDMAN, SACHS & CO.	12/13/2019	<u> </u>	35,616.000	337,034	467,823	337,034					ļ	25,283	105,507	130,790	4,064	ļ
517834-10-7	LAS VEGAS SANDS CORP		06/30/2019 .	Various	08/29/2019		7,434.000	434,620	421,475	434,503			117	(117)			(13,028)	(13,028)	10,758	
E0100E 00 4	LEAD CODD		05/20/2019 .	GOLDMAN, SACHS & CO	07/29/2019	BANK OF AMERICA/MERRILL	2,835.000	372,062	365,693	372,062							(6,368)	(6,368)	2, 126	1
521865-20-4 524660-10-7	LEGGETT & PLATT INC		08/06/2019	Various	07/29/2019		1,151,000	44.841	42.923	372,062							(1,918)	(1,918)	∠, 126	
O= 1000 10 1																				

				S	Showing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		2	17	18	19	20	21
	_		-		Ŭ		· ·			• • •	12	13	14	15	16	1				'
											'-			10	Total					
													Current	Total	Foreign					
							Dan Value												1-44	
							Par Value			D I /		0	Year's	Change in	Exchange	-			Interest	D. M. C.
							(Bonds)			Book/	1	Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP			_				Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						CITIGROUP GLOBAL MARKETS														
525327-10-2	LEIDOS HOLDINGS INC		01/04/2019	. BANK OF AMERICA/MERRILL LYNCH .	03/01/2019		4.000	214	248	214							35	35		
500057 40 4	I FAMIAD COD D		00 (04 (0040	DANK OF AMERICA (MERRILL LANGUE	05 (00 (0040	BANK OF AMERICA/MERRILL	0.000	070	407	070							04	04		
	LENNAR COR P CL A LENNOX INTERNATIONAL INC		03/01/2019	BANK OF AMERICA/MERRILL LYNCH . Various	05/02/2019	LYNCH	8.000		7,290				90	(90)			31 557	31		
520 107-10-7	LENNOA INTERNATIONAL INC		10/01/2019	various	11/01/2019 .	CITIGROUP GLOBAL MARKETS	29.000			0,734			90	(90)					41	
52736R-10-2	LEVI STRAUSS CLASS A		03/21/2019	GOLDMAN, SACHS & CO	03/21/2019	OTTIGIOGI GEODAE MAINETO	3.900.000	66,300	88,778	66,300							22,478	22,478		
02.000 2	2211 01111000 02100 N					BANK OF AMERICA/MERRILL														
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	05/02/2019	BANK OF AMERICA/MERRILL LYNCH .	06/04/2019	LYNCH	81.000	2, 123	2,069	2, 123	ļ		ļ		ļ		(54)	(54)		
						CITIGROUP GLOBAL MARKETS			•									' 1		
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/04/2019	CITIGROUP GLOBAL MARKETS	08/01/2019		4.000	145	167	145							22	22		
					1	CITIGROUP GLOBAL MARKETS							I]					
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/04/2019		11/01/2019		5.000	182	214	182			·		····		32	32		ļ
	LIBERTY PROPERTY TRUST	n	10/01/2019	Various Various	11/01/2019 10/01/2019			17,018	18,476	17,018							1,458	1,458	47 5,709	
	LKQ CORP	D	07/03/2019	Various	08/06/2019		12,381.000	325,911	317,453				468	(468)			(7,990)	(7,990)	,109	
	LOCKHEED MARTIN CORP		03/31/2019	BANK OF AMERICA/MERRILL LYNCH .	08/14/2019		10.000	3.095	3,689	3,002			93	(93)			688	688	22	
	LOEWS CORP		11/01/2019	Various	12/03/2019	Various	29.000	1,449	1,406	1,433			17	(17)			(27)	(27)	3	
						BANK OF AMERICA/MERRILL			•											
	LOWES COS INC USD0.50.		06/04/2019	CITIGROUP GLOBAL MARKETS	07/03/2019		123.000	11,910	12,687	11,910							776	776		
	LYONDELLBASELL INDUSTRIES CLASS A		09/04/2019	Various	11/01/2019		14,821.000	1, 171, 803	1,219,144	1,171,800			4	(4)			47,344	47,344	12,615	
55261F-10-4	M & T BANK CORP		08/29/2019 .	Various	12/13/2019 .		2,808.000	413,594	477,542	413,594							63,948	63,948	5,891	
SB02K2-M3-6	M3 INC	ь	07/09/2019	CITIGROUP GLOBAL MARKETS	07/30/2019	BANK OF AMERICA/MERRILL	4,000.000	74.792		74.792						(103)	7,804	7,701		
	MACYS INC	b	06/30/2019	Various	08/29/2019			282,004	259,091				1,658	(1,658)		(103)	(21,255)	(21,255)	4,928	
	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV .	R	03/31/2019	BANK OF AMERICA/MERRILL LYNCH .	05/21/2019		691.000	36,589	30,364				2,932	(2,932)		(744)	(2,549)	(3,293)	215	
	MAKITA CORP	В	04/12/2019	GOLDMAN, SACHS & CO.	.05/21/2019		2.600.000	91,774	90.745	91.774				(2,002)		1,260	(2,289)	(1,029)		
56418H-10-0	MANPOWERGROUP		09/30/2019	BANK OF AMERICA/MERRILL LYNCH .	10/01/2019		69.000	6, 119	5,715	5,788			331	(331)			(73)	(73)		
	MANULIFE FINANCIAL CORP	B	08/06/2019	Various		GOLDMAN, SACHS & CO	37,960.000	660,148	643,916	660 , 148						(4,443)	(11,790)	(16,233)	6,058	
	MARATHON OIL CORP		08/06/2019	Various	08/29/2019 .		99,360.000	1,308,834	1,237,254	1,308,331			503	(503)			(71,078)	(71,078)	5,337	
56585A-10-2	MARATHON PETROLEUM CORP		09/04/2019 .	Various	10/01/2019 .		13,437.000	750,381	669,782	738,646			11,735	(11,735)			(68,864)	(68,864)	3,478	
570535-10-4	MARKEL CORP		01/04/2019	BANK OF AMERICA/MERRILL LYNCH.	02/01/2019	CITIGROUP GLOBAL MARKETS	6.000	6, 176	6,362	6, 176							186	186		
	MARKETAXESS HOLDINGS INC		09/30/2019		10/01/2019	Various	22.000	8,429	7,272	7,293			1. 136	(1, 136)			(21)	(21)		
	MARSH + MCLENNAN COS INC			. BANK OF AMERICA/MERRILL LYNCH .	09/04/2019		105.000	9,750	10,471	9,750			, 100	(1,100)			720	720	86	
						BANK OF AMERICA/MERRILL														
	MASTERCARD INC CLASS A			. BANK OF AMERICA/MERRILL LYNCH .	12/03/2019		2.000	380	574	380							195	195	3	
577081-10-2	MATTEL INC COM		01/31/2019	BANK OF AMERICA/MERRILL LYNCH.	05/20/2019 .	GOLDMAN, SACHS & CO	6,748.000	79,896	73,923	79,896	 		·		ļ		(5,974)	(5,974)		ļ
57778K-10-5	MAXAR TECHNOLOGIES INC		01/02/2019	EVOLUNOE	01/31/2019	BANK OF AMERICA/MERRILL LYNCH	3,902.000	45.977	21,909	45.977			I]		(24,067)	(24, 067)		
	MAXIM INTEGRATED PRODUCTS			BANK OF AMERICA/MERRILL LYNCH.	10/01/2019		3,902.000	45,977	21,909				209	(209)			(24,067)	(24,067)	54	
	MAZDA MOTOR CORP	R		BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO.	9.600.000	105.027	19,576				209	(209)	l	(358)	(924)	(1,282)		
	MCCORMICK & CO.		10/01/2019	Various	11/01/2019			12.884	13,051	12.612			272	(272)	I	(000)	439	439	49	
	MCKESSON CORP		05/20/2019		12/13/2019		3,970.000	505,025	515,459	485,566			19,459	(19,459)			29,893	29,893	2,463	
58502B-10-6	MEDNAX INC			BANK OF AMERICA/MERRILL LYNCH .	04/12/2019	Various	4,332.000	156,429	119,929	117,700			38,728	(38,728)			2,228	2,228		
					1	BANK OF AMERICA/MERRILL							1							
G5960L-10-3	MEDTRONIC PLC		04/04/2019 .	Various	06/04/2019 .		16.000	1,420	1,505	1,420			-				85	85	4	
007404 00 4	MEL DOCE INDUCTRIES DIS	n	00 /00 /0040	COLDMAN, CACHO ° CO	00/04/0040	CITIGROUP GLOBAL MARKETS	100 704 000	000 700	040 400	000 700			1			F 704	05 000	40 704	0.045	
	MELROSE INDUSTRIES PLC	B	08/30/2019	GOLDMAN, SACHS & CO	09/24/2019 .	Various	139,794.000 5.240.000	308,709	349,493 231,210	308,709			16,244	(16,244)	····	5,704	35,080 8.143	40,784 8.143	3,015 6,812	
	MGM RESORTS INTERNATIONAL			BANK OF AMERICA/MERRILL LYNCH .	08/29/2019			3, 130		2,977		ļ	153	(16,244)	l			8, 143		
	MICRO FOCUS INTERNATIONAL PLC	В	08/07/2019	BANK OF AMERICA/MERRILL LYNCH .	08/30/2019	GOLDMAN, SACHS & CO	6.226.000	124.965	84.222	124.965				(133)		359	(41, 102)	(40,743)		
	MICROCHIP TECHNOLOGY INC		01/31/2019	BANK OF AMERICA/MERRILL LYNCH .	09/23/2019		3,666.000	294,636	331,568	294,636							36,932	36,932	3,732	
	MICRON TEC HNOLOGY INC COM		06/04/2019		09/04/2019	Various	36.000	1,222	1,514	1,222							292	292		
594918-10-4	MICROSOFT CORP		04/04/2019 .	Various	09/04/2019 .	GOLDMAN, SACHS & CO	8.000	907	1, 101	907					ļ		194	194	7	
					1	CITIGROUP GLOBAL MARKETS							1							
	MIDDLEBY CORP		08/29/2019 .	GOLDMAN, SACHS & CO.	12/13/2019 .	001 00101	669.000		72,421				· · · · · · · · · · · · · · · · · · ·				(1,233)	(1,233)		
S66424-06-0	MINEBEA MITSUMI INC	1B	. [04/12/2019 .	GOLDMAN, SACHS & CO	.L.,05/21/2019 .	GOLDMAN, SACHS & CO	8,500.000	142,582	125.665	142.582	1	L		L		1.958	(18,874)	(16,916)		L

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (9	17	18	19	20	21
·	_			J			· ·	· ·			12	13	14	15	16	• • •			_0	
													''		Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or (Bolids)			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	MIRACA HOLDINGS INC	R	01/31/2019	. BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	3,500.000	85,875	78,334	85,875	(Decrease)	Accretion	rtecognized	13 - 17)	value	(293)	(7,248)	(7,541)	1.774	Dividends
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	04/12/2019	GOLDMAN. SACHS & CO.	05/21/2019	GOLDMAN, SACHS & CO.	32,300.000	230,516	209,525	230.516						3, 165	(24, 156)	(20,991)	,,,,,,,	
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	В	03/31/2019 .	. BANK OF AMERICA/MERRILL LYNCH	04/12/2019 .	.Various	226,100.000	1,203,996	1,125,903	1, 123, 504			80,493	(80,493)		(18,997)	21,397	2,399	19,549	
	MIZUHO FINANCIAL GROUP	В	03/31/2019	BANK OF AMERICA/MERRILL LYNCH	04/12/2019 .	.Various	100.000	163	154	155			8	(8)		(3)	2	(1)	3	
608190-10-4	MOHAWK INDUSTRIES INC		10/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH		. Various	1,608.000	200,682	189,719	198 , 145			2,537	(2,537)			(8,426)	(8,426)		
60871R-20-9	MOLSON COORS BEVERAGE CO		08/29/2019 .	Various	12/13/2019 .	CITIGROUP GLOBAL MARKETS	12,680.000	754,486	712,964	710,821			43,665	(43,665)			2, 143	2, 143	5,776	
609207-10-5	MONDELEZ INTERNATIONAL INC		01/31/2019	BANK OF AMERICA/MERRILL LYNCH	12/13/2019	OTTIGIOOF GEODAL MAINETO	18,724.000	866 , 172	996,752								130,579	130,579	15,073	
						CITIGROUP GLOBAL MARKETS			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						[,0,0	,,,,,		
615369-10-5	MOODYS CORP		06/04/2019 .	. Various	08/01/2019 .		46.000	6,632	7,425	6,632							792	792		
617446-44-8	MORGAN STANLEY		08/14/2019 .	Various	09/04/2019 .		83.000	3,521	3,277	3,497			24	(24)			(220)	(220)	53	
	MOSAIC COMPANY		09/04/2019	Various		Various	11,650.000	262 , 144	216,097	261,071			1,073	(1,073)	····		(44,974)	(44,974)	571	
N59465-10-9	MURPHY OIL CORP		01/31/2019 .	.BANK OF AMERICA/MERRILL LYNCH Various		.GOLDMAN, SACHS & CO Various	2,981.000	81,530	80,292 860,658	81,530 875,395			32,780	(32,780)			(1,239)	(1,239)	1,491	
	NASDAQ OMX GROUP		08/01/2019	Various	09/04/2019 .		67.000	6,615	6,664	6,615				(02,700)			50	50	1	
637071-10-1	NATIONAL OILWELL VARCO INC		06/30/2019	. GOLDMAN, SACHS & CO	07/08/2019		19,531.000	471,283	426,255	434 , 174			37,109	(37, 109)			(7,919)	(7,919)	977	
						CITIGROUP GLOBAL MARKETS														
	NATIONAL RETAIL PROPERTIES		08/01/2019 .	Various	10/01/2019 .		14.000	744	792	744			40.000				49	49	9	
	NATIXIS	В	06/30/2019 .	. GOLDMAN, SACHS & CO	07/09/2019 .	. Various	12,293.000	68,564	50,005	49,543 244,211			19,020	(19,020)		224	237		9, 139	
64110D-10-4			08/14/2019	Various		. Various		152,470	148.595	152,249			221	(221)			(3,654)	(29,690)	43	
64110L-10-6			09/30/2019 .	.Various	11/04/2019 .		119.000	40,380	36,921				421	(421)			(3,038)	(3,038)		
						CITIGROUP GLOBAL MARKETS														
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		08/29/2019 .	GOLDMAN, SACHS & CO	12/13/2019 .		16,999.000	239,006	266,794	239,006							27,788	27,788	8,500	
000007 07 0	NEW WORLD DEVELOPMENT LTD		00 (00 (0040	ON DUAN. OAGUO & OO	00 (04 (0040	CITIGROUP GLOBAL MARKETS	000 000 000	327,807	005 074	007 007						278	7 500	7 000		
	NEW WORLD DEVELOPMENT LTD	В	08/30/2019 .	. GOLDMAN, SACHS & CO	09/24/2019 . 07/08/2019 .	Various	263,000.000		335,674	327,807 195,877	•		6.084	(6.084)		2/8	7,588 3,234	7,866 3,234		
013113 10 0	NEW TOTAL COMMONTH BANCOTE THE		00/00/2013	doebiini, droi o a co.	0170072010 .	BANK OF AMERICA/MERRILL	13,027.000	201,302		135,077				(0,004)						
	NEWELL RUBBERMAID INC		05/20/2019	GOLDMAN, SACHS & CO		LYNCH	10,802.000	166, 155	153,007	166 , 155							(13,148)	(13, 148)	2,484	
	NEWS CORP CLASS A		06/04/2019 .	. Various		Various	23,212.000	297,772	268,976	288 , 735				(9,038)			(19,758)	(19,758)	2,319	
J4914X-10-4	NEXON LID	В	09/30/2019 .	GOLDMAN, SACHS & CO BANK OF AMERICA/MERRILL LYNCH	11/05/2019 .	Various	2,700.000 9,835.000	36,247	31,590	32,752			3,495	(3,495)		(625)	(538)	(1, 162)	3,442	
003 IOL- IU-0	NIELSEN HOLDINGS PLC		06/00/2019 .	. BANK OF AMERICA/MERRILL LINCH	00/29/2019 .	BANK OF AMERICA/MERRILL	9,000.000	233,002	210,970	223,204			9,730	(9,730)			(4,293)	(4,293)		
654106-10-3	NIKE INC CL B		08/01/2019	. BANK OF AMERICA/MERRILL LYNCH	12/03/2019 .	LYNCH	4.000	316	370	316							54	54	2	
						CITIGROUP GLOBAL MARKETS														
J52088-10-1	NIPPON BUILDING FUND INC.	В	11/05/2019 .	. CITIGROUP GLOBAL MARKETS	12/13/2019 .	DANK OF WIEDLOV WEDDIN:	6.000	45,782	44,016	45,782						(325)	(1,441)	(1,765)		
S66425-69-5	NIPPON STEEL CORP	R	05/21/2019	GOLDMAN, SACHS & CO.	07/30/2019	BANK OF AMERICA/MERRILL LYNCH	69,400.000	1, 160, 902	1,099,739	1.160.902						12.214	(73,378)	(61, 163)		
J57160-12-9	NISSAN MOTOR CO CMN STK	В	08/07/2019 .	Various		GOLDMAN, SACHS & CO	150,800.000	1,077,492	976,811	1, 160,902					ļ	6,421	(107, 102)	(100,681)		
655044-10-5	NOBLE ENER GY INC COM		11/01/2019	. Various	12/03/2019 .	.Various	27,488.000	625,487	582, 106	614,932			10,555	(10,555)			(32,826)	(32,826)	3,727	
S59029-41-3	NOKIA OYJ EURO.06	В	04/12/2019 .	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO	17,327.000	101,687	88,314	101,687						(974)	(12,399)	(13,373)		
J59009-15-9	NOMURA HOLDINGS INC	В	08/07/2019	Various	09/24/2019 .		229,800.000	855,780	797 , 166	855,780						7,241	(65,856)	(58,615)		
SBYZF9-J9-8	NORDEA BANK	В	06/30/2019 .	. GOLDMAN, SACHS & CO	07/29/2019 .	Various	120,008.000	891,338	792,225	872,038			19,300	(19,300)		15,073	(94,886)	(79,813)		
655664-10-0	NORDSTROM INC		02/01/2019	BANK OF AMERICA/MERRILL LYNCH	03/01/2019	CITIONOUP GLODAL MARKETS	46.000	2,085	2,152	2,085							66	66		
655844-10-8	NORFOLK SOUTHERN CORP		10/01/2019	Various	11/01/2019	Various	59.000	11.674	11.196	10.563			1, 110	(1, 110)			632	632	104	
666807-10-2	NORTHROP GRUMMAN CORP		03/31/2019 .	.BANK OF AMERICA/MERRILL LYNCH	08/14/2019 .		10.000	2,870	3,614	2,696			174	(174)			918	918	13	
anunay as s	Neve Nepp Lev P. epp	_	05 (0: :== :	001 001010	07.406.177.1	BANK OF AMERICA/MERRILL														
	NOVO-NORDISK B ORD	В	05/21/2019 .	. GOLDMAN, SACHS & CO	07/29/2019 . 08/14/2019 .		13,320.000 5,073.000	633,837	652,387	633,837 178,152			4.789	(4.789)		(1,983)	20,534	18,551	10	
629377-50-8 670346-10-5	NRG ENERGY INC		08/06/2019	. Various		.Various		210,453		210,453			4, /89	(4,789)			(10,354)	1,047	10	
SBDRJL-N0-2	NUTRIEN LTD	В	08/29/2019	Various		. Various	3,673.000	189,692	178,887	189,692						(3,609)	(10,334)	(10,805)	1,349	
67066G-10-4	NVIDIA CORP		06/04/2019	Various	12/03/2019 .	Various	262.000	39,947	40,114	39,947							167	167	43	
62944T-10-5	NVR INC		07/03/2019	Various	08/01/2019	Various	4.000	12,064	13,411	12,064							1,346	1,346		
G6718L-10-6	OCADO GROUP PLC	В	07/09/2019 .	. Various	08/07/2019 .	. Various	13,078.000	219,287	194,377	219,287			0.504	(0.504)	 	(5,963)	(18,947)	(24,910)		
	OCCIDENTAL PETROLEUM CORP	D	11/01/2019 .	. Various	12/03/2019 .		29,948.120	1,506,902	1,327,172	1,503,318			3,584	(3,584)		2,835	(176, 146)	(176, 146)	2,383	
3003/0-04-2	VIL GLADGI LID	υ	.	. UULUIIIAN, UAUIN α W		, ναι Ιυμό		331,291	321,030	, 987, ب دنو				(22,304)		,∠,oაე	(10,786)	(1,801)		

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	g Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo	ok/Adjusted C	Carrying Value	Э	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/	l	Current	Other-	Book/	Change in	Foreign			and	Paid for
OLIOID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T. 1. 1. O	Dividends	Accrued
CUSIP			Data		Diamana	N f	Number of		0:-	Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-	Deceriation	For-	Date	Name of Vander	Disposal	Name of	Shares	A atual Coat	Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser BANK OF AMERICA/MERRILL	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
679295-10-5	OKTA INC CLASS A		07/08/2019 .	CITIGROUP GLOBAL MARKETS	07/29/2019 .	LYNCH	564.000	73,365	74,799								1,434	1,434		
0.0200 10 0						BANK OF AMERICA/MERRILL												,		
679580-10-0	OLD DOMINION FREIGHT LINE INC		05/02/2019 .	BANK OF AMERICA/MERRILL LYNCH.	06/04/2019 .	LYNCH	38.000	5,702	5, 138	5,702							(563)	(563)	6	
681919-10-6	ONNU COM, CDOUR		04/04/0040	CITIGROUP GLOBAL MARKETS	07/03/2019 .	BANK OF AMERICA/MERRILL	3.000	000	040	000							04	04	4	
08 19 19- 10-0	UNINICOM GROUP		04/04/2019 .		0//03/2019 .	CITIGROUP GLOBAL MARKETS	3.000	222	243	222							21	21		
A51460-11-0	OMV AG NPV(VAR)	В	05/21/2019 .	GOLDMAN, SACHS & CO	07/09/2019 .	OTTTOTION GEODILE MININETO	7,931.000	385,817	385, 127	385,817						1,745	(2,434)	(689)		
						CITIGROUP GLOBAL MARKETS														
	ON SEMICONDUCTOR CORP			BANK OF AMERICA/MERRILL LYNCH .	02/01/2019 .		295.000	4,868	6, 134	4,868			F 007	/F 0071		/000	1,267	1,267	400	
500001-07-1	ONO PHARMACEUTICAL CO	В	03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH.	04/12/2019 .		2,600.000	56,237	47,226	50,950			5,287	(5,287)		(862)	(2,863)	(3,724)	460	
68389X-10-5	ORACLE CORP COM	l	06/04/2019 .	. Various	07/03/2019 .		100.000	5,200	5,885	5,200	L		. L		L		686	686		L
						CITIGROUP GLOBAL MARKETS														
	OREILLY AUTOMOTIVE INC		07/03/2019 .	. CITIGROUP GLOBAL MARKETS	08/01/2019 .		18.000	6,952	6,746	6,952							(206)	(206)		
	ORIGIN ENERGY LTD	В	06/30/2019 .	GOLDMAN, SACHS & CO	07/09/2019 .	. GOLDMAN, SACHS & CO	37,263.000	203,254	192,684	191 , 151			12, 102	(12, 102)		1,618	(85)	1,533	1,761	
	PACKAGING CORPORATION OF AMERICA		07/03/2019 .	. Various	08/29/2019 .				6.104	5,816			210	(210)			289	289		
	PALO ALTO NETWORKS INC			GOLDMAN, SACHS & CO.	07/08/2019 .		809.000	180,965	169,745	164,842			16,123	(16,123)			4,903	4,903		
	PAN PACIFIC INTERNATIONAL HOLDINGS CORP																			
J1235L-10-8	DAMAGONIA AORD	B		GOLDMAN, SACHS & CO		GOLDMAN, SACHS & CO	1,500.000	99,031	93,579	99,031						1,360	(6,813)	(5,453)		
J41121-10-4	PANASONIC CORP	В	07/09/2019 .	Various	08/07/2019 .	CITIGROUP GLOBAL MARKETS	124,600.000	1,112,268	1,004,489	1, 112, 268						18,343	(126, 122)	(107,779)		
700517-10-5	PARK HOTELS RESORTS INC		09/30/2019 .	CITIGROUP GLOBAL MARKETS	11/04/2019 .	OTTTOTION GEODAL MATRICETO	7,372.000	191,746	179,320	184,079				(7,667)			(4,759)	(4,759)	3,317	
						BANK OF AMERICA/MERRILL														
	PARKER HAN NIFIN CORP COM			. CITIGROUP GLOBAL MARKETS	07/03/2019 .		41.000	6,609	6,913	6,609				(0.005)			303	303		
	PARSLEY ENERGY INC PATTERSON COS INC		09/30/2019 .	Various BANK OF AMERICA/MERRILL LYNCH	11/04/2019 .	. Various	33,937.000	615,654	584,651 144.332	612,719				(2,935)			(28,068)	(28,068)	595 1.731	
	PAYPAL HOLDINGS INC		10/01/2019 .	Various	11/01/2019	Various		16,843	16,636	16, 151			692	(692)			486	486	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	PEABODY ENERGY CORP			BANK OF AMERICA/MERRILL LYNCH .	04/12/2019 .		838.000	29,917	24,255	23,741			6, 176	(6, 176)			515	515	1,659	
G69651-10-0	PEARSON	В	09/30/2019 .	.Various	11/05/2019 .		40,587.000	408,760	369,131	369, 113			39,646	(39,646)		22,265	(22,247)	17	1,726	
G7S00T-10-4	PENTAIR PLC		02/01/2019	BANK OF AMERICA/MERRILL LYNCH.	03/01/2019	CITIGROUP GLOBAL MARKETS	124.000	5,084	5.292	5.084							208	208		
	PEOPLES UNITED FINANCIAL INC		08/06/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	08/29/2019 .	Various	13.579.000	207.082	196.691	207.082							(10,391)	(10,391)		
714046-10-9	PERKINELMER INC		09/30/2019 .	Various	11/01/2019 .	. Various	2,521.000	212, 186	209, 172	212,000			186	(186)			(2,828)	(2,828)	180	
	PERRIGO PLC		08/06/2019 .	. Various			4,897.000	243,309	229,630	234,909				(8,400)			(5,279)	(5,279)	1,928	
	PFIZER INCPHILIP MORRIS INTL.		10/01/2019 .	Various	11/01/2019 .		34.000	1, 190	1,274	1,190 2,148,205	····		204 . 108	(204, 108)			84 40,729	84	33,318	·
718172-10-9	FRILIF WURKIS INIL.		10/01/2019 .	Various	12/03/2019 .	CITIGROUP GLOBAL MARKETS	21,413.000	2,302,313	2, 100,934	∠, 148,205	ļ		204, 108	(204, 108)	<u> </u>		40,729	40,729	33,318	ļ
718546-10-4	PHILLIPS 66		08/29/2019 .	GOLDMAN, SACHS & CO	09/23/2019 .		1,988.000	195,063	207,255	195,063							12, 192	12, 192		
	PINNACLE WEST CAPITAL CORP		08/01/2019 .	BANK OF AMERICA/MERRILL LYNCH.	09/04/2019 .		66.000	5,694	6,132	5,694							438	438	27	
	PIONEER NA T RES CO COM		11/04/2019 .	Various	12/13/2019 .		3, 153.000	446,819 7,126	434,470 5,672	446,665 6,861	}		154	(154)	}		(12,195)	(12,195)	497	}
72651A-20-7	PLAINS GP HOLDINGS CLASS A		11/01/2019 .	. Various	12/03/2019 .	BANK OF AMERICA/MERRILL	323.000		5,6/2		·		265	(265)	·····		(1,189)	(1, 189)	235	·
693475-10-5	PNC FINL SVCS GROUP INC		03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH.	04/04/2019 .		3.000	376	385	368			8	(8)			17	17		
						CITIGROUP GLOBAL MARKETS														
731068-10-2	POLARIS INDUSTRIES INC		05/20/2019 .	GOLDMAN, SACHS & CO	07/08/2019 .	DANK OF AMERICA MERRIAL	2,260.000	194,202	189,893	194,202							(4,309)	(4,309)	1,379	
73927C-10-0	POWER FINANCIAL CORP	R	05/21/2019 .	GOLDMAN, SACHS & CO.	07/29/2019 .	BANK OF AMERICA/MERRILL	18,243.000	407,719	402,278	407,719	1					8.049	(13,490)	(5, 441)	5,348	1
	PPL CORP	D	03/21/2019 .	BANK OF AMERICA/MERRILL LYNCH	05/20/2019	GOLDMAN, SACHS & CO.		18,573		18,573					····	0,049	(13,490)	(5,441)		
				1		CITIGROUP GLOBAL MARKETS		·												
	PRA HEALTH SCIENCES INC		05/20/2019 .	GOLDMAN, SACHS & CO	12/13/2019 .		2,100.000	180,558	213,408	180,558							32,850	32,850		
743315-10-3 D6216S-14-3	PROGRESSIVE CORP PROSIEBENSAT1 MEDIA AG		11/01/2019 .	.VariousBANK OF AMERICA/MERRILL LYNCH .	12/03/2019 .		27.000	1,988	1,907	1,970 51,460			18	(18)		(687)	(62)	(62)	2	
	PRUDENTIAL CORP	B	03/31/2019 .		04/12/2019 .		3,603.000		58,470 675,210		ļ		12,882	(12,882)	l	(11,584)	7,697 (13,204)	7,010 (24,788)	2,753	ļ
u12003-10-0	INVESTIBLE VVIII	D		. 141 1040		CITIGROUP GLOBAL MARKETS	,,000.000	033,330								(11,304)	(10,204)	(24,100)	∠,≀30	
	PTC INC			BANK OF AMERICA/MERRILL LYNCH.	09/23/2019 .		1,765.000	115,660	119,144	115,660							3,483	3,483		
74460D-10-9	PUBLIC STORAGE		08/01/2019	Various	12/13/2019 .	Various	2,046.000	436,081	423,379	436,081					ļ		(12,702)	(12,702)	15,496	ļ

SCHEDULE D - PART 5

				S	howing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (j	17	18	19	20	21
	_	"		, and the second	ľ	,	O	Ŭ	10		12	13	14	15	16	1	10	10		
											12	13	14	13						
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
	Description	_		Name of Vendor	Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion		`	Value	Disposal	Disposal	Disposal	Year	Dividends
fication	Description	eign	Acquired	Name of Vendor	Date	CITIGROUP GLOBAL MARKETS	(Slock)	Actual Cost	eration	Disposai	(Decrease)	Accretion	Recognized	13 - 14)	value	Disposai	Disposai	Disposai	rear	Dividends
F7607Z-16-5	PUBLICIS GROUPE	ь	11/05/2019 .	Various	12/13/2019	CITIGHOUP GLUBAL MARKETS	6.889.000	308,227	306,721	308,227						(1,218)	(287)	(1,505)		
	PULTE GROUP INC	Б		BANK OF AMERICA/MERRILL LYNCH	09/04/2019	Various	22.000	593	731	593						(1,210)	138	138		
	PVH CORP		06/30/2019 .	GOLDMAN, SACHS & CO.	07/08/2019		2,937.000	311,317	269,985	277,958			33,359	(33,359)			(7,973)	(7,973)	110	
	QEP RESOURCES INC		03/31/2019	BANK OF AMERICA/MERRILL LYNCH	04/12/2019		6.534.000	54.036	53.414					(3, 136)			2,514	2,514		
	QORVO INC		10/01/2019 .	Various	12/03/2019		172.000	11,923	14,763	11.923							2,841	2,841		
	QUALCOMM INC		08/29/2019 .	.Various	09/23/2019 .	Various	4,538.000	341,666	338,790	340,320			1,346	(1,346)			(1,530)	(1,530)	2,410	
74834L-10-0	QUEST DIAGNOSTICS INC		08/01/2019 .	. Various	09/04/2019 .		6.000	552	591	552							39	39	2	
	QURATE RETAIL INC QVC GROUP			Various	08/29/2019 .		24,259.000	346,802	286,246	346,339	ļ		463	(463)			(60,092)	(60,092)		
	RAKUTEN INC	В	04/12/2019 .	.GOLDMAN, SACHS & CO		GOLDMAN, SACHS & CO	16,800.000	164,112	157,938	164,112						7,763	(13,936)	(6, 174)		
	RALPH LAUREN CORP			. Various	08/29/2019 .		1,231.000	119,454	108,849	118,686			769	(769)			(9,836)	(9,836)	32	
	RAYTHEON COMPANY	ļ	07/03/2019 .	. Various	08/01/2019		109.000	18,527	19,572	18,527			ļ				1,045	1,045	99	
	RDI REIT PLC	В		.EXCHANGE	05/23/2019 .		86,629.400	150 , 425	130,943	150 , 425						(2,079)	(17,403)	(19,482)		
75605Y-10-6	REALOGY HOLDINGS CORP		03/31/2019 .	.BANK OF AMERICA/MERRILL LYNCH	04/12/2019 .	CITIGROUP GLOBAL MARKETS	13,757.000	244, 187	178,081	156,830			87,357	(87,357)			21,251	21,251	1,238	
756109-10-4	REALTY INCOME CORP		07/03/2019 .	Various	08/01/2019	CITIGHOUP GLOBAL MARKETS	196.000	13,555	13,604	13,417			139	(139)			187	187	66	
	RECKITT BENCKISER GROUP PLC	D		Various	12/13/2019	Various	9, 182.000	717,314	678, 184	715.695			1,619	(1,619)		(26.941)	(10,570)	(37,511)	7,438	
	RED HAT INC.	D		BANK OF AMERICA/MERRILL LYNCH	07/09/2019			51,040	54,530	51,040				(1,019)		(20,941)	3,490	3,490		
	REGENCY CENTERS CORPORATION		08/01/2019 .	Various	10/01/2019		144.000	9,664	9,853	9,622			42	(42)			232	232	74	
	REGENERON PHARMACEUTICALS INC		10/01/2019	Various	11/01/2019		2,715.000	891,089	808,569	878,520			12,570	(12.570)			(69,951)	(69,951)		
	REGIONS FINANCIAL CORP		05/20/2019 .	Various	08/29/2019		32,736.000	473,687	473,525	473,687				(12,0.0)			(162)	(162)	4,582	
						BANK OF AMERICA/MERRILL	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										,	,	,	
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		04/04/2019 .	Various	06/04/2019 .	LYNCH	37.000	5, 132	6,454	5, 132							1,322	1,322	12	
F77098-10-5	RENAULT SA COMMON STOCK	В	08/07/2019 .	. Various	11/05/2019 .		12,209.000	712,232	674,374	712,232						(5,009)	(32,848)	(37,858)		
						CITIGROUP GLOBAL MARKETS														
	RESMED INC.			. BANK OF AMERICA/MERRILL LYNCH	03/01/2019 .		10.000	936	1,031	936							95	95	4	
	RESONA HOLDINGS	В		. Various	08/30/2019		144,300.000	585,768	565 , 128	585,768						12,485	(33, 126)	(20,640)		
	RHEINMETALL AG	В		BANK OF AMERICA/MERRILL LYNCH GOLDMAN, SACHS & CO		GOLDMAN, SACHS & CO	1,033.000	123,357	122,625	123,357						(1,323)	592 (970)	(731)		
G75754-10-4	RIO TINTO CMN STK	В	08/30/2019 .	. GULUMAN, SACHS & CU	09/24/2019 .	BANK OF AMERICA/MERRILL	10,248.000	544,338	545,641	544,338						2,274	(9/0)	1,303		
Q81437-10-7	RIO TINTO LTD	D	05/21/2010	GOLDMAN, SACHS & CO.	07/30/2019		2,756.000	193.625	188 . 138	193.625						(420)	(5,067)	(5,487)		
	ROBERT HALF INTL INC	Б	06/30/2019	Various	07/30/2019		4.378.000	245.569	264.000	244.609			960	(960)		(420)	19,390	19,390	1.355	
	ROCKWELL AUTOMATION INC			Various	. 09/04/2019		44.000		7,176	7,144			807	(807)			31	31	38	
	ROLLINS. INC		05/02/2019 .	BANK OF AMERICA/MERRILL LYNCH	06/04/2019		271.000	10,037	10,218	10,037	L				[181	181	15	
	ROPER TECHNOLOGIES INC		11/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH	12/03/2019		27.000	9,553	9,873	9,553							320	320	11	
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	В	06/30/2019 .	Various	08/30/2019 .	Various	31,945.000	90,791	72,276	89,363			1,429	(1,429)		(3,726)	(13,360)	(17,087)	5,587	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		11/01/2019 .	. Various	12/13/2019 .		1,769.000	211,582	213,654	202,749				(8,833)			10,905	10,905	1,200	
[]		_				BANK OF AMERICA/MERRILL						1								
	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	05/21/2019 .	. Various	08/07/2019 .		56,229.000	1,741,434	1,594,167	1,741,434						(117,360)	(29,907)	(147,267)	42,012	
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	R	09/24/2019 .	.Various	12/13/2019 .	Various CITIGROUP GLOBAL MARKETS	44,550.000	1,343,202	1,252,384	1,343,202						(12,840)	(77,979)	(90,819)	27 , 477	
D6629K-10-9	RWE AG (NEU) CMN STK	D	08/30/2019 .	. GOLDMAN, SACHS & CO	11/05/2019	OTTIONOUP GLUBAL MARKETS	105.000	3,011	3, 132	3,011	Ì	1				24	97	122		
	RYDER SYSTEM INC	0		BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	3,072.000	177.900	176,467	177,900	l	ļ	İ		····		(1,432)	(1,432)	3,318	
700040 10 0	IIIDEII OIOIEM IIVO		01/01/2010 .	. DANK OF AMERICAN MERITIES ETHORS.	03/20/2013	CITIGROUP GLOBAL MARKETS											(1,402)			
S61615-25-8	RYMAN HEALTHCARE LTD	В	10/17/2019	BANK OF AMERICA/MERRILL LYNCH	10/21/2019		20.000	170	170	170	L	L	L	L	L	3	(3)			
	RYOHIN KEIKAKU LTD	B		GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO	600.000	122,982	108,597	122,982						1.689	(16,073)	(14,385)		
	SABRE CORPORATION			.Various	05/02/2019 .		468.000		10,478	10,019			298	(298)			460	460	32	
	SAGE THERAPEUTICS INC		09/30/2019 .	Various	11/04/2019	Various	2, 159.000	369,636	340 , 195	356,928			12,708	(12,708)			(16,733)	(16,733)		
						BANK OF AMERICA/MERRILL						1								
	SALESFORCE.COM INC			BANK OF AMERICA/MERRILL LYNCH	07/03/2019		1.000	162	156	152	ļ	ļ	10	(10)	ļ		4	4		
	SAN AI OIL LTD	B	03/31/2019 .	.BANK OF AMERICA/MERRILL LYNCH	04/15/2019 .		14,900.000	129,832	123,673	122,366			7,465	(7,465)		(2, 189)	3,496	1,307	1,640	
	SANDS CHINA LTD	R	06/30/2019 .	. GOLDMAN, SACHS & CO	08/07/2019 .		34,000.000	165,428	150,957	162,547			2,881	(2,881)		232	(11,823)	(11,590)	4,353	
	SAREPTA THERAPEUTICS INC	D	08/06/2019 . 04/12/2019 .	Various	08/29/2019 .	GOLDMAN, SACHS & CO GOLDMAN, SACHS & CO	1,402.000	172,007 74.628	127,348 69,851	172,007 74,628						3,530	(44,659)	(44,659)		
	SCENTRE GROUP UNITS LTD	D		GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO	271, 152.000	74,628	737,074	724,206	····	·	ļ			(19,068)	31,935	(4,777)	15,360	
	SCHEIN HENRY INC	U	11/01/2019 .		12/03/2019		271, 132.000	19.473	20,076	19, 188			286	(286)		(15,000)	889			
	SCHLUMBERGER LTD		08/06/2019 .			GOLDMAN, SACHS & CO.	49,349.000		1,591,719	1,889,102				(230)			(297, 383)	(297, 383)		

				S	Showing A	II Long-Term Bonds	s and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		Acquired	Name of Vendor	Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)		Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
lication	Description	eigii	Acquireu	ivallie of vertuor	Date	BANK OF AMERICA/MERRILL	(Slock)	Actual Cost	eration	Disposai	(Decrease)	Accretion	Recognized	13 - 14)	value	Disposai	Disposai	Disposai	real	Dividends
G7945M-10-7	SEAGATE TECHNOLOGY		05/20/2019 .	GOLDMAN, SACHS & CO.	07/29/2019		5,296.000	236,866	251,422	236,866							14,556	14,556	3,336	
070-10III 10 7	GENORIE TEGINOEGG					CITIGROUP GLOBAL MARKETS				200,000										
81211K-10-0	SEALED AIR CORP		07/03/2019	CITIGROUP GLOBAL MARKETS	08/01/2019		130.000	5,748	5,349	5,720			28	(28)			(371)	(371)	4	
81762P-10-2	SERVICENOW INC		08/29/2019 .	Various	09/23/2019		3,289.000	899,307	913,735	899,307							14,429	14,429		
L8300G-13-5	SES	B	04/12/2019 .	GOLDMAN, SACHS & CO	05/21/2019		7,214.000	123,612	118,037	123,612						(1, 184)	(4,391)	(5,575)	5,467	
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	В	06/30/2019 .	. Various	07/30/2019		15,000.000	539,315	522, 171	518,724			20,591	(20,591)		2,560	887	3,447	1,030	
Q9594W-19-5 G80661-10-4	SEVEN WEST MEDIA LTD	B		BANK OF AMERICA/MERRILL LYNCH . BANK OF AMERICA/MERRILL LYNCH .	05/21/2019		184,666.000	71,708	61, 106 45, 637	64,277 41,498			7,431	(7,431)		(2,489)		(3, 171) 4, 139	839	
SBX865-C7-8	SHANKS GROUP PLC	B	03/31/2019 .	. CITIGROUP GLOBAL MARKETS	09/23/2019		135,519.000		545,328				4, 287	(4,287)	T	(1,764)	(5,513)	(11,567)		İ
	SIGNATURE BK NEW YORK NY	J		GOLDMAN, SACHS & CO.	11/04/2019		1,695.000	199,332	197.088	199,332						(0,004)	(2,244)	(2,244)	1,035	
	SIMON PPTY GROUP INC		08/14/2019		09/04/2019		10.000	1,640	1,606	1,575			66	(66)			31	31	19	
		1				CITIGROUP GLOBAL MARKETS								1	1					
82968B-10-3	SIRIUS XM HOLDINGS INC		02/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	03/01/2019		906.000		5,422	5,418							4	4	11	
	. SKYWORKS SOLUTIONS INC		01/31/2019 .	. BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO	1,394.000	101,818	94,797	101,818							(7,021)	(7,021)	1,059	
78440X-10-1	SL GREEN REALTY CORP		06/30/2019 .	. Various	07/08/2019		1,905.000	163,599	154,838	153,045			10,553	(10,553)			1,792	1,792	1,568	
831865-20-9	CHITIL (A.O.)		06/30/2019 .	Wan i awa	07/03/2019	BANK OF AMERICA/MERRILL	124.000		5,801	5,772				(563)			29	29		
	SMITH (A.O.)		09/30/2019 .	. Various Various	12/13/2019		1,309.000		133,248	137,580			520	(520)			(4,332)	(4,332)	4,374	
002030 40 3	. OHOOKEH O W OO OOM NEH .		03/ 00/ 2013 .	. vai rous	12/ 10/2013	CITIGROUP GLOBAL MARKETS	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	100, 100	100,240	107,300				(320)				(4,002)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
833034-10-1	SNAP ON IN C COM		09/04/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	11/01/2019		1.000	149	167	149							18	18		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	04/12/2019 .	. GOLDMAN, SACHS & CO	05/21/2019	GOLDMAN, SACHS & CO	19,430.000	613,296	548,720	613,296						(5,876)	(58,701)	(64,576)		
						CITIGROUP GLOBAL MARKETS														
J75963-10-8	SOFTBANK GROUP CORP	B	10/17/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	11/05/2019		100.000		3,956	3,947						11	(2)	9		
SBWSW5-D9-1 844741-10-8	SOUTH32 LTD	В	09/30/2019 .	Various	11/05/2019		230,502.000	448,473	436,139	436,780			11,693	(11,693)		7,952	(8,593)	(641)	5,096	
	SOUTHWEST AIRLINES CO		08/01/2019 .	. Various	10/01/2019			11,446	11,632	11,446			378	(378)			186 90		20	
0403/4-10-3	. GETHTE ALMOSTSTEMS HOLDINGS THE		11/01/2019 .	. vai rous	12/ 03/ 20 19	BANK OF AMERICA/MERRILL	134.000	13,013	12,725	12,000				(3/6)						
848637-10-4	SPLUNK INC		07/08/2019	CITIGROUP GLOBAL MARKETS	07/29/2019		1,941.000	253, 126	268,270	253, 126							15,144	15, 144		
						BANK OF AMERICA/MERRILL														
85207U-10-5	SPRINT CORPORATION		05/02/2019 .	Various	06/04/2019		947.000		6,605	5,346			455	(455)			1,259	1,259		
852234-10-3	. SQUARE INC CLASS A		09/23/2019 .	Various	12/13/2019		6,519.000	444,617	420,983	444,617							(23,634)	(23,634)		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			. Various	12/13/2019		3,219.000	144,376	188,284	144,376			4 004			(7.040)	43,908	43,908	706	
S04082-84-8	STANDARD CHARTERED ORD USD0.50	В		Various	08/30/2019	CITIGROUP GLOBAL MARKETS	26,661.000	227,385	202,319	226 , 104				(1,281)		(7,648)	(16,137)	(23,785)	2,560	
855244-10-9	STARBUCKS CORP		01/31/2019	BANK OF AMERICA/MERRILL LYNCH .	09/23/2019	CITTOROUT GLODAL MARKETS	2.373.000	161,696	215,476	161.696							53,780	53,780	2,563	
857477-10-3	STATE STREET CORPORATION		08/14/2019	Various	10/01/2019	Various	19,070.000	1,214,869	1,156,223	1,133,916			80,953	(80,953)			22,307	22,307	8,962	
858119-10-0	STEEL DYNAMICS INC		06/04/2019	Various	11/01/2019		11,835.000	350,734	340,716	350,734							(10,018)	(10,018)	2,842	
	STORA ENSO OYJ	B		Various	08/07/2019		55,244.000		586,737	661,006						(995)	(73,275)	(74, 269)		
J77153-12-0	SUMITOMO CHEMICAL CO	В	03/31/2019 .	.BANK OF AMERICA/MERRILL LYNCH.	04/12/2019		3,000.000	15,493	14,339	13,959			1,535	(1,535)		(236)	617	381	258	
000507 00 0	NULTONO ELECTRIO INDICATRICO LES		05 (04 (00 10	COLDIAN CACID & CO	07/00/00/0	BANK OF AMERICA/MERRILL	05 400 000	040 000	044 500	040 000					1	0.007	(4 340)	0.440		
\$68587-08-8 \$68588-49-0	SUMITOMO ELECTRIC INDUSTRIES LTD	B	05/21/2019 .	GOLDMAN, SACHS & CO	07/30/2019	GOLDMAN. SACHS & CO	25,100.000	312,363	314,506 46,243	312,363						3,287	(1,143)	2, 143 (10, 141)		
J7771X-10-9	SUMITOMO METAL MINING LID	B	05/21/2019 .	.Various	08/30/2019		48,000.000	1.714.641	1,651,966	1.673.999			40.642	(40.642)		9.134	(31, 166)	(22,033)	16.054	
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	В	08/07/2019	Various	08/30/2019		13,300.000	462,857	452,139	462,857				(40,042)		4, 102	(14,819)	(10,717)	10,004	
866674-10-4	SUN COMMUNITIES		10/01/2019	Various	11/01/2019		49.000		7,895	6,233							1,662	1,662	66	
SB3NB1-P2-8	SUNCOR ENERGY INC	В	06/30/2019 .	. Various	07/08/2019	Various	39,754.000	1,283,810	1,247,458	1,242,740			41,070	(41,070)		9,240	(4,522)	4,718	19,304	
			1			CITIGROUP GLOBAL MARKETS			_						1					
867914-10-3	SUNTRUST B KS INC COM		01/04/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	02/01/2019	001 011111 01010 0 00	1.000	54	59	54						/00-	6	6		
S68643-29-5	SURUGA BANK LTD	R	01/31/2019 .	.BANK OF AMERICA/MERRILL LYNCH.	05/21/2019		20,000.000	85,040	80,636				-		ļ	(290)	(4, 115)	(4, 405)		
J78529-13-8	SUZUKI MOTOR CORP JPY50	R	07/09/2019	CITIGROUP GLOBAL MARKETS	08/07/2019	BANK OF AMERICA/MERRILL	4,600,000	202 . 455	167.069	202.455					1	4,358	(39,744)	(35, 386)		
	SVB FINANCIAL GROUP	D	09/30/2019 .	Various	12/13/2019		1,029.000	202,455	240,267	202,455			8.506	(8.506)		4, ააგ	(39,744)	(35, 386)		
W94232-10-0	SWEDBANK AB	В	09/24/2019 .	Various	11/05/2019		49,915.000		689, 170	725,819				(0,300)		8,274	(44,922)	(36,648)		
871503-10-8	SYMANTEC CORP.		07/08/2019	. Various	08/06/2019		3,339.000	83,053	67,687								(15,366)	(15,366)		
	SYNOPSYS INC		06/04/2019 .	. Various	07/03/2019	Various	63.000		7,244	5,995							1,249	1,249		
1					1	CITIGROUP GLOBAL MARKETS			l						I					
87161C-50-1	SYNOVUS FINANCIAL CORP	1	08/29/2019	GOLDMAN, SACHS & CO.	11/04/2019		10,980.000	382,236	392,033	382,236	L	L	. L	L	L	L	9,796	9,796	5,839	L

				S	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
S67442-94-7	T&D HOLDINGS INC	R	08/07/2019	Various	08/30/2019	GOLDMAN. SACHS & CO	41,400.000	437,457	425,334	437,457	(Decrease)	Accietion	rtecognized	10 - 14)	value	4, 175	(16,298)	(12, 123)	i cai	Dividends
74144T-10-8	T. ROWE PRICE GROUP		08/01/2019	Various	09/04/2019	Various	13.000	1,396	1,439	1,396							43	43	4	
S68732-62-7	TABCORP HOLDINGS LTD	В	06/30/2019 .	GOLDMAN, SACHS & CO	07/09/2019	Various	142,063.000	453,737	463,373	443,633			10,105	(10,105)		3,754	15,987	19,741		
S68701-00-2	TAISEI CORP	В	04/12/2019	GOLDMAN, SACHS & CO	05/21/2019		700.000	29,920	27,859	29,920						411	(2,472)	(2,061)		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	В	07/09/2019 .	Various	08/30/2019	Various	43, 148.000	1,598,729	1,510,986	1,598,729						(4,824)	(82,919)	(87,743)	12,555	
874054-10-9 876030-10-7	TAKE-TWO INTERACTIVE SOFTWARE		07/08/2019 .	Various	08/14/2019	Various	1, 144.000 9,518.000	130,296	141,476	130,296			45.040	(15,313)			11, 180	11, 180	2 200	
87612G-10-1	TARGA RES CORP		09/04/2019 .	Various	07/08/2019	Various		309,776		294,464			15,313	(15,313)			(2,010)	(10,765)	3,208	
87612E-10-6	TARGET CORP		08/01/2019	Various	09/04/2019	Various	16,033.000	1,277,973	1,258,264	1,277,973							(10,703)	(19,709)	11.873	
	TCF FINANCIAL CORP		09/30/2019 .	Various	12/13/2019		12,343.000	486,820	546, 166	472, 198			14,622	(14,622)			73,968	73,968	4,320	
J82141-13-6		В	08/07/2019 .	Various		GOLDMAN, SACHS & CO	3,500.000	285,588	258,654	285,588						2,689	(29,623)	(26,934)		
						BANK OF AMERICA/MERRILL														
H84989-10-4	TE CONNECTIVITY LTD		03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH . BANK OF AMERICA/MERRILL LYNCH .		LYNCH		7,246	8,394 7,824	7, 187			59	(59)		(184)	1,207	1,207	38	·
F9062J-17-3	TECHNICOLOR EUR 0.1 TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	D	01/31/2019 .	DANK UP AMERICA/MERKILL LYNCH .	05/21/2019 .	UULUMAN, SAUHS & UU	7,243.000	8,089		8,089						(184)	(81)	(265)		
S28793-27-1	TECK COMITION ETD GEAGG B GGB VTG COM NEV	В	03/31/2019	BANK OF AMERICA/MERRILL LYNCH .	05/21/2019	Various	2,009.000	48,952	41,130	46,497			2,454	(2,454)		(1,028)	(4,340)	(5,368)	64	
	TELECOM ITALIA EURO.55	B	04/12/2019	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO	321,668.000	186,602	169,863	186,602						(1,788)	(14,952)	(16,739)		
T92778-12-4	TELECOM ITALIA S P A NEW DI RIS	В	01/31/2019 .	BANK OF AMERICA/MERRILL LYNCH .	05/21/2019 .	GOLDMAN, SACHS & CO	233,495.000	113,942	115,391	113,942						(2,598)	4,047	1,449		
						BANK OF AMERICA/MERRILL														
879382-10-9	TELEFONICA DE ESPANA	В	05/21/2019 .	GOLDMAN, SACHS & CO	07/29/2019 .	LYNCH	80,748.000	648,366	637,883	648,366						(2,236)	(8,248)	(10,484)	15,499	
\$75385-15-3 880349-10-5	TENARIS SATENNECO AUTOMOTIVE INC.	В	07/29/2019 .	Various BANK OF AMERICA/MERRILL LYNCH .		Various	29,668.000	376,910	336, 191	376,467				(443)		1,026	(41,302)	(40,276)	1,529	
000049-10-0	TENNECO AUTOMOTIVE INC.		03/31/2019 .	DANK OF AMERICA/MERRILL LINCH .	04/ 12/2019 .	BANK OF AMERICA/MERRILL		212, 130	130,029					(10,363)			22,411	22,411	1,329	
G87621-10-1	TESCO	В	06/30/2019	BANK OF AMERICA/MERRILL LYNCH .	08/07/2019	LYNCH	81, 136.000	236,586	213,991	234,095			2,491	(2,491)		(16,138)	(3,966)	(20, 104)	4,223	
88160R-10-1	TESLA INC		08/06/2019	Various	08/29/2019	Various	2, 132.000	491,373	482,830	491,373							(8,543)	(8,543)		
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	06/30/2019 .	GOLDMAN, SACHS & CO	07/08/2019 .		30,250.000	347,573	277,236	279,208			68,365	(68,365)			(1,972)	(1,972)		
882508-10-4	TEXAS INST RS INC COM		01/04/2019	BANK OF AMERICA/MERRILL LYNCH .	.02/01/2019	CITIGROUP GLOBAL MARKETS	1.000	93	400	93							9			
883203-10-4	TEXTRON IN C COM		06/04/2019	BANK OF AMERICA/MERRILL LYNCH . Various	02/01/2019	Various	23.000	1,133	102	1. 126							9	9		
000200 10 1	TEXTION IN C		00/04/2013	vai rous	0170072010	BANK OF AMERICA/MERRILL	20.000	, 100		1, 120				(0)						
Q2774Q-10-4	THE A2 MILK COMPANY LTD	В	07/09/2019 .	CITIGROUP GLOBAL MARKETS	07/30/2019	LYNCH		81,409	94,893	81,409						(86)	13,570	13,484		
H83949-14-1	THE SWATCH GROUP	В	09/30/2019 .	GOLDMAN, SACHS & CO		Various	1,364.000	369,531	373, 197	369,236			295	(295)		9,951	(5,990)	3,961	7,039	
D8398Q-11-9	THYSSENKRUPP AG NPV	В	11/05/2019	Various	12/13/2019	Various	35,899.000	507,763	466,332	507 , 763						(579)	(40,852)	(41,431)		
886547-10-8 872540-10-9	TIFFANY + CO NEW COM TJX COMPANIES INC		10/01/2019 .	BANK OF AMERICA/MERRILL LYNCH . Various	11/01/2019	GOLDMAN, SACHS & CO Various	1,046.000	92,761	89,468 11,547	92,761							(3,293)	(3,293)	742	
872590-10-4	T-MOBILE US INC		03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH .	12/13/2019	Various	4,953.000	344,828	373.770	342,252			2.576	(2,576)			31,518	31,518		
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	В	04/12/2019	GOLDMAN, SACHS & CO.	05/21/2019	GOLDMAN, SACHS & CO	12,100.000	70,117	65,574	70,117			2,570			963	(5,505)	(4,542)		
S68971-43-1	TORAY INDUSTRIES	В	03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH .	04/12/2019	Various	3,200.000	23,560	22, 130	20,437			3, 123	(3, 123)		(346)	2,039	1,693	201	
SBDV82-P2-1	TORC OIL AND GAS LTD	В	03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH .	05/21/2019 .		20,378.000	73,239	69,863	70,319			2,920	(2,920)		(1,555)	1,099	(456)	854	
001007 10 4	TODOUMARY INC. CO.		00/04/0040	DAME OF AMEDICA (MEDDILL LYAS)	06/04/0040	BANK OF AMERICA/MERRILL	4 000	204	050	328				7.45			٥٠	٥-		
891027-10-4 SB15C5-57-0	TORCHMARK INC COM TOTAL SA EUR 2.5	 R	03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH . Various	06/04/2019	LYNCH	4.000 3.916.000	331		328			4	(936)		(4.018)	25	25		
891906-10-9	TOTAL SYSTEM SERVICES INC	υ	09/04/2019	BANK OF AMERICA/MERRILL LYNCH .	08/30/2019	WERGER	53.000			7,232			930	(930)		(4,018)	(19,046)	(23,065)	∠,396 7	····
892356-10-6	TRACTOR SUPPLY CO		10/01/2019 .	BANK OF AMERICA/MERRILL LYNCH .		Various				6,801							486	486	2	
						CITIGROUP GLOBAL MARKETS														1
88339J-10-5	TRADE DESK INC CLASS A		09/30/2019 .	CITIGROUP GLOBAL MARKETS	11/04/2019		426.000	102, 104	86,427	79,896			22,207	(22,207)			6,531	6,531		ļ
89417E-10-9	TRAVELERS COS INC		11/01/2019 .	BANK OF AMERICA/MERRILL LYNCH .	12/03/2019 .	Various	163.000	23,549	23,311	23,549			0.400	/6 400		(5,264)	(238)	(238)	4 000	
SB61JC-67-1 90138F-10-2	TREASURY WINE ESTATES LTD	D	03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH . Various	05/21/2019 .	Various Various	12,815.000	142,3/6	135,017	135,910			6,466	(6,466)		(5,264)	4,371 (24,974)	(892)	1,639	
	TWITTER INC		07/08/2019	Various	09/23/2019	Various	3,215.000	115,644	139,448	115,462			182	(182)			23,986	23,986		
902494-10-3	TYSON FOODS INC CLASS A		07/03/2019	Various	09/04/2019 .	Various	192.000	13,730	14,111	13,730							381	381	72	
902681-10-5	U G I CORP.		11/01/2019 .	Various	12/03/2019 .	Various	45.000	2,308	1,970	2,233			75	(75)			(262)	(262)	15	
H42097-10-7		B	06/30/2019 .	Various	07/29/2019 .	Various	111,322.000	1,376,582	1,353,746	1,333,689			42,892	(42,892)		10,384	9,673	20,057		
B93562-12-0	ULTA BEAUTY INC	R	05/21/2019 .	GOLDMAN, SACHS & CO.	11/04/2019	GOLDMAN, SACHS & CO Various	941.000 1, 104.000	73,042	70,729	73,042			187	(187)		(644)	(1,669)	(2,313) 4,397		····
903845-30-3 B95505-18-4		B	09/23/2019 .			GOLDMAN, SACHS & CO.	7,370.000		319,334	229, 196			187	(187)		(2,459)	4,397 9,472	4,397	2,148	····
500000 10 4		J		Or AMELITON/MEDITIES STROTT.		CITIGROUP GLOBAL MARKETS			200,209							(2,703)	, 712	, ,010		
SBYMXP-S7-5	UNICREDIT	В	05/21/2019	GOLDMAN, SACHS & CO	09/24/2019		19,294.000	225, 193	226,887	225, 193			L			(3,419)	5, 113	1,694		_

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		Δ	17	18	19	20	21
·	_	"		· ·		,	· ·		10	• • •	12	13	14	15	16	1	10		20	
											12	13	17	13	Total					
													0	T-4-1						
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)		Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
ilcation	Description	cigii	Acquired	Name of Vendor	Date	CITIGROUP GLOBAL MARKETS	(Olock)	Actual Cost	Ciation	Disposai	(Decrease)	Accietion	rtecognized	10 - 17)	value	Disposai	Disposai	Disposai	i cai	Dividends
SB1527-V7-8	UNILEVER NV	D	07/09/2019 .	EXCHANGE	09/24/2019 .	CITIGHOUP GLUBAL MARKETS	10,049.000	451,983	604,109	451,983						(8,510)	160,636	152, 126	3,855	
	UNITED AIRLINES HOLDINGS INC	D	08/14/2019 .	Various	09/04/2019	Various	7.000	574	620	574						(0,310)	46	46	,000	
	UNITED PARCEL SERVICE INC CLASS B		08/06/2019	Various	12/13/2019		9,083.000	1,039,920	905,251	1,039,920							(134,669)	(134,669)	9,217	
	UNITED PAROLE GENTRE INC GEAGG B		05/20/2019	Various	08/06/2019		1,522.000	190.099	187.300	178,318			11.781	(11.781)				8.982		
011000 10 0	ONTIED HENTIES INC					CITIGROUP GLOBAL MARKETS	, 022.000							(11,701)						
913017-10-9	UNITED TECHNOLOGIES CORP		10/01/2019	Various	11/01/2019	OTTIGIOSI GEODIE IIII III.	2.324.000	275,609	314,826	275,609							39,218	39,218	4,877	
1			T			BANK OF AMERICA/MERRILL	2,0200	2.0,000							[,210	50,2.0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
91307C-10-2	UNITED THERAPEUTICS CORP		05/02/2019 .	Various	06/04/2019 .		13.000	1,417	1, 117	1,417							(300)	(300)		L
1						CITIGROUP GLOBAL MARKETS														
913903-10-0	UNIVERSAL HEALTH SERVICES INC		07/03/2019 .	Various	12/13/2019 .		1,272.000	156,812	183,613	156,801			11	(11)			26,812	26,812	633	
91529Y-10-6	UNUM GROUP		08/06/2019	Various	08/29/2019	Various	14,420.000	435,771	399,496	431,288			4,483	(4,483)			(31,792)	(31,792)		
1					1	CITIGROUP GLOBAL MARKETS]		
	UPM-KYMMENE	В	05/21/2019 .	. GOLDMAN, SACHS & CO	07/09/2019 .		4,928.000	128,620	124,983	128,620						582	(4,218)	(3,637)		
	US BANCORP			Various	12/03/2019 .		15.000	751	819	741			11	(11)			78	78	5	
918790-10-9	VAIL RESORTS INC		04/12/2019 .	GOLDMAN, SACHS & CO	05/20/2019 .	GOLDMAN, SACHS & CO	256.000	55,575	55,271	55,575							(305)	(305)		
						BANK OF AMERICA/MERRILL														
SBDC5S-T8-2	VALEO SA	В	05/21/2019 .	GOLDMAN, SACHS & CO	08/07/2019 .		2,413.000	71,920	70,943	71,920						138	(1,115)	(977)	2,872	
91913Y-10-0	VALERO ENERGY CORP		09/04/2019 .	Various	10/01/2019 .		14,945.000	1,270,619	1,194,420	1,244,828			25,792	(25,792)			(50,407)	(50,407)	21,084	
						CITIGROUP GLOBAL MARKETS														
92220P-10-5	VARIAN MEDICAL SYST			. BANK OF AMERICA/MERRILL LYNCH .	10/01/2019 .		57.000	5,989	6,589	5,989							600	600		
	VECTOR GROUP LTD		03/31/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	04/12/2019 .		20,142.000	221,562	209,088	217,332			4,230	(4,230)			(8,244)	(8,244)	8,057	
	VENTAS INC			.BANK OF AMERICA/MERRILL LYNCH . BANK OF AMERICA/MERRILL LYNCH .	06/04/2019 .		3,868.000	249, 116	239,927	246,562			2,554	(2,554)			(6,635)	(6,635)	2,977	
923391-10-0	VEHEII ING		08/01/2019 .	. BANK OF AMERICA/MERKILL LYNCH .	09/04/2019 .	BANK OF AMERICA/MERRILL	42.000	351	385	351							34	34	3	
92343E-10-2	VERISIGN INC.		03/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	07/03/2019 .		36.000	6,498	7,792	6,498							1,294	1,294		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		04/04/2019	Various	05/02/2019		32.000	4.291	4,448	4.291							157	157		
	VERIZON COMMUNICATIONS		.08/01/2019	BANK OF AMERICA/MERRILL LYNCH .	09/04/2019		108.000	6, 115	6.283	6.115							168	168	65	
	VESTAS WIND SYSTEM A/S-CMN STK	В	04/12/2019	GOLDMAN. SACHS & CO.	05/21/2019		359.000	32,204	28,987	32.204						(330)	(2,887)	(3,217)		
	VIACOM INC NEW CL B		11/04/2019 .	Various	12/05/2019		18,330.000	486,487	475,054	477,214			9,274	(9,274)			(2, 160)	(2, 160)	1,241	
92556H-20-6	VIACOMOBS INC CLASS B		12/05/2019 .	Various	12/06/2019		353.530	14,277	13,932	14,277							(345)	(345)		
	VICINITY CENTRES LTD	В	09/30/2019 .	GOLDMAN, SACHS & CO.	12/13/2019		148,498.000	258,346	257,294	257,397			949	(949)		6,501	(6,604)	(103)		
						CITIGROUP GLOBAL MARKETS			•											
928260-83-9	VISA INC		03/01/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	08/14/2019 .		22.000	3,288	3,817	3,288							529	529	6	
						CITIGROUP GLOBAL MARKETS														
	VM WARE INC		01/04/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	02/01/2019 .		38.000	5,279	5,719	5,279							441	441		
SBH4HK-S3-2	VODAFONE GROUP PLC	В	04/12/2019 .	GOLDMAN, SACHS & CO.	05/21/2019 .	GOLDMAN, SACHS & CO	413,099.000	759,704	666,437	759,704					ļ	(20,349)	(72,918)	(93, 267)		ļ
ann ine	Wayayy A of	_	07/06/	ALTIODALD OLODA:	07/02/22	BANK OF AMERICA/MERRILL									I	.==				1
SBBJPF-Y1-4	VONOVIA SE	В	07/09/2019 .	. CITIGROUP GLOBAL MARKETS	07/29/2019 .		1,256.000		62,868	63,235						(502)	135	(367)		
	VORNADO RLTY TR		08/06/2019 .	. BANK OF AMERICA/MERRILL LYNCH .		GOLDMAN, SACHS & CO	2,534.000	154,245	152,708	154,245							(1,536)	(1,536)		
	W. P. CAREY REIT INC		10/01/2019 .	. Various	11/01/2019 .		188.000	15,750	15,906 795,076	15,750			509	(509)			156	(36,617)	9.616	·
	WALMART INC				08/14/2019 .				4, 157	3.868			13	(509)						
S45251-89-9	WARTSILA	D	03/31/2019 .	. Various	08/14/2019 .		64.010.000	3,881					13	(13)		(7,423)	289 5,823	289	51	
93964W-10-8	WASHINGTON PRIME GROUP INC	D	03/31/2019 .	BANK OF AMERICA/MERRILL LYNCH .	04/12/2019 .		24,262.000	137,808	128,683	137,080				(728)		(1,423)	(8,398)	(8,398)	6,066	
	WATERS CORPORATION		06/30/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	08/01/2019 .		4.000	864	847				3	(728)			(0,390)	(0,330)		
	WAYFAIR INC CLASS A		09/30/2019 .	GOLDMAN, SACHS & CO.	11/04/2019		2,574.000	323,942	308,875	322,077			1,865	(1,865)			(13,202)	(13,202)		
OTTIOL 10 1	II/III INO OLNOO A			TOOLDING, ONO ID & OU.		BANK OF AMERICA/MERRILL							, 003	(1,003)			(10,202)	(10,202)		
92939U-10-6	WEC ENERGY GROUP INC		05/02/2019	BANK OF AMERICA/MERRILL LYNCH .	06/04/2019		87.000	6,752	7,072	6,752	L			L	L		320	320	51	L
94946T-10-6	WELLCARE HEALTH PLANS		09/30/2019	Various	11/01/2019		590.000	162,553	163,382	158,785			3,768	(3,768)	[4,597	4,597		
	WELLS FARGO CO			Various	09/04/2019 .		65,322.000	3, 181,968	2,974,789	3,147,279			34,688	(34,688)			(172,491)	(172,491)	29,807	
	WELLTOWER INC			. Various	09/04/2019		274.000	21,488	24,244	21,488							2,756	2,756	172	
959802-10-9	WESTERN UN CO COM		03/01/2019 .	BANK OF AMERICA/MERRILL LYNCH .	08/14/2019		24.000	437	477	437							40	40	6	
1		1				BANK OF AMERICA/MERRILL									1					1
	WESTLAKE CHEMICAL CORP		03/31/2019 .	. BANK OF AMERICA/MERRILL LYNCH .	05/02/2019 .		6.000	418	370	407			11	(11)			(37)	(37)		ļ
	WESTPAC BANKING CORP	B	07/09/2019 .			GOLDMAN, SACHS & CO	71,966.000		1,384,250	1,359,755						(44,805)	69,300	24,496	27,518	
	WESTROCK		10/01/2019 .	. Various	11/01/2019 .		19,355.000	677,793	661,652	677,741			52	(52)			(16,089)	(16,089)	8,745	
962166-10-4	WEYERHAEUSER CO	1	07/08/2019	Various	08/06/2019	Various	28.992.000	762.328	687.467	762.328	L						(74,861)	(74.861)	7.034	I

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

				S	nowing Ai	I Long-Term Bonds	and Stocks	<u>ACQUIREL</u>	During Ye	<u>ar and Fu</u> lly I										
1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ok/Adjusted C	arrying Value	e	17	18	19	20	21
1											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or (Dorids)			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		Far	Date		Diamagal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	Durina	
	Description	For-		Name of Mandan	Disposal			A -4:1 O4								, ,				and
fication	Description OTABLE DAMES	eign		Name of Vendor BANK OF AMERICA/MERRILL LYNCH	Date	Purchaser GOLDMAN. SACHS & CO	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
SBFYM4-60-8 963320-10-6	. WFD UNIBAIL RODAMCO STAPLED UNITS WHIRLPOOL CORP COM	В	08/07/2019	BANK OF AMERICA/MERKILL LYNCH Various	10/01/2019		6,976.000 47.000	968,008	919, 175 6.312	968,008 5,355						(8,367)	(40,466) 957	(48,833)		
G9606P-19-7	WHITBREAD	R	09/30/2019	GOLDMAN, SACHS & CO.	11/05/2019		1,582.000	84,428	85,444				717	(717)		4.904	(3, 172)	1,733		
	WILLIAMS COS INC	D	08/29/2019	Various	11/04/2019		66,560.000	1,654,294	1,612,924	1,654,294				(/1//		, 304	(41,370)	(41,370)	34.280	
	WIRECARD AG	В	11/05/2019	Various	12/13/2019		3, 193, 000	486 . 138	455.073	486 . 138						(2,611)	(28, 454)	(31,065)	169	
1						BANK OF AMERICA/MERRILL	,	, , , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , , ,							, , , , ,			
980228-10-0	. WOODSIDE PETROLEUM	B	07/09/2019	CITIGROUP GLOBAL MARKETS	08/07/2019 .		3, 128.000	78,673	69,400	78,673						(2,218)	(7,056)	(9,274)		
98138H-10-1	WORKDAY INC.		09/30/2019	Various	11/04/2019		2,256.000	458,084	432, 164	440,430	ļ		17,655	(17,655)	ļ		(8,265)	(8,265)		
SBNFWR-44-2	WORLDLINE SA	В	05/03/2019 .	DISTRIBUTION	05/21/2019		442.400	27 , 439	25, 124	27,439						(263)	(2,052)	(2,315)		
981558-10-9 98212B-10-3	. WORLDPAY INC CLASS A		03/01/2019	BANK OF AMERICA/MERRILL LYNCH GOLDMAN, SACHS & CO.	07/31/2019 .		3,361.000	281,089	452,894	281,089			24,571	(24.571)			171,805	171,805		
962125-10-3	WPX ENERGY INC		06/30/2019	GULDMAN, SACHS & CU	07/08/2019	BANK OF AMERICA/MERRILL	31,910.000	391,833	344, 110	307,284			24,3/1	(24,5/1)			(23, 1/4)	(23, 1/4)		
983134-10-7			05/20/2019	Various	.08/06/2019		2.305.000	281.339	257.843	275.701				(5,638)			(17,857)	(17,857)	3.451	
98389B-10-0	XCEL ENERGY INC			BANK OF AMERICA/MERRILL LYNCH		GOLDMAN, SACHS & CO	136.000		8,951	8,263				(0,000)			687	687	, 751	
	XEROX CORP		05/02/2019	BANK OF AMERICA/MERRILL LYNCH	07/03/2019		389.000	10,043	12,409	10,043							2,366	2,366	41	
	XEROX HOLDINGS CORP			GOLDMAN, SACHS & CO.	12/03/2019		206.000	6, 172	7,732	6, 161			11	(11)			1,571	1,571	52	
983919-10-1			09/30/2019		11/04/2019		4,479.000	499, 181	470,464	493,291			5,890	(5,890)			(22,827)	(22,827)	1,935	
983793-10-0	XPO LOGISTICS INC		04/12/2019 .	Various	08/14/2019	. Various	2,091.000	131,281	119,665	131,281							(11,616)	(11,616)		
98419M-10-0	XYLEM			BANK OF AMERICA/MERRILL LYNCH	03/01/2019		81.000	5,682	6, 185	5,682							503	503	19	
J95732-10-3		В	04/12/2019 .	GOLDMAN, SACHS & CO		GOLDMAN, SACHS & CO	2,300.000	118,837	114,468	118,837						1,632	(6,001)	(4,370)		
J96612-11-4	. YAMATO HOLDINGS CO LTD	В	08/30/2019 .	GOLDMAN, SACHS & CO	09/24/2019		33, 100.000	614,687	580,726	606,535			8, 152	(8, 152)		(389)	(25,420)	(25,809)		
000401/ 40 5	ZAVO ODOJID LIGI DIAIGO IAIG		00/04/0040	DANK OF AMEDICA (MEDDILL LANGUE		CITIGROUP GLOBAL MARKETS	400 000	0.450	4.054	0.450							4 000	4 000		
	ZAYO GROUP HOLDINGS INC			BANK OF AMERICA/MERRILL LYNCH GOLDMAN. SACHS & CO.	08/14/2019	GOLDMAN, SACHS & CO.	126.000 2.525.000	3, 159	4,251 85,583	3, 159 101.934							1,092	1,092		
	ZIMMER BIOMET HOLDINGS INC			BANK OF AMERICA/MERRILL LYNCH	08/29/2019		2,525.000	3,261	3,482	3,061	ļ		199	(199)			421	421	10	
	ZIONS BANCORPORATION NA		08/06/2019		08/29/2019		8.874.000	380.664	372.249				133	(133)			(8,415)	(8.415)	2.107	
			T			CITIGROUP GLOBAL MARKETS		,												
98978V-10-3		<u>. </u>		BANK OF AMERICA/MERRILL LYNCH			36.000	3,051	3, 137	3,051	<u> </u>		<u> </u>		<u> </u>		85		6	
	Subtotal - Common Stocks - Indus	strial a	and Miscella	neous (Unaffiliated) Public	ly Traded	•		200,363,343	193,528,311	197,305,563			3,057,812	(3,057,812)		(366, 190)	(3,411,062)	(3,777,251)	1,422,746	
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	08/05/2019		11/07/2019		23,310.000	1,327,042	1,451,875	1,327,042							124,833	124,833		
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	. C		BANK OF AMERICA/MERRILL LYNCH	11/07/2019 .		17,480.000	820 , 554	901,482	820,554							80,928	80,928		
464286-50-9	ISHARES MSCI CANADA ETF	С	05/29/2019	CITIGROUP GLOBAL MARKETS	06/20/2019	OTTIONOUP GLODAL MARKETS	141.000	3,885	4.051	3,885	1				1		167	167	36	
104200 30 '9	TIONNIES MOST ONRODA ETT	J		LOUITONOON GEODAE MAINETO		BANK OF AMERICA/MERRILL			,7,031								107	107		
464287-62-2	. ISHARES RUSSELL 1000 INDEX		05/29/2019	BANK OF AMERICA/MERRILL LYNCH	11/07/2019 .		4.240.000	659.959	706.983	659.959	L		[L		47,023	47.023	4,825	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		08/05/2019	Various	11/07/2019	. Various	2,048.000	303,603	318,945	303,603							15,342	15,342	740	
78462F-10-3	SPDR S&P 500 ETF TRUST	<u></u>	08/14/2019	Various	10/01/2019	. Various	24,440.000	6,761,290	7, 169, 349	6,742,604			18,686	(18,686)			426,744	426,744	24,471	
9499999.	Subtotal - Common Stocks - Mutu	ıal Fur	nds			<u> </u>		9,876,332	10,552,685	9,857,647			18,686	(18,686)		-	695,038	695,038	30,073	
9799998.	Total - Common Stocks							210,239,675	204.080.996	207, 163, 209			3.076.497	(3,076,497)		(366, 190)	(2.716.024)	(3.082.213)	1,452,819	
	Total - Preferred and Common St	ocks						210.957.961	204,800,165	207,844,936			3, 113, 426	(3, 113, 426)		(377,287)	(2,667,484)	(3,044,771)	1,456,166	
9999999 -								7	1,396,009,875	1,380,793,832	1	(216.970	3,113,426	(3,330,396)	1	(377,287)	14,980,141	14,602,854	11,025,421	1,776,496
333333	i otalo							1,000,020,240	1,000,000,073	1,000,100,002	1	(210,970	0,110,420	(0,000,090)	1	(311,201)	14,300,141	14,002,004	11,025,421	1,770,490

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

		vait	dation of onare	es di Subsidialy,	Controlled of	Anniated Comp	Janics				
1	2	3	4	5	6	7	8	9	10	Stock of	of Such
										Company	Owned by
											atement Date
						Do Insurer's				11	12
						Assets Include				• •	
						Intangible					
						Assets					
						Connected with					
	Description,					Holding of					
	Name of Subsidiary,		NAIC		NAIC	Such	Total	Book/			
CUSIP	Controlled		Company	ID	Valuation	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
CUSIP Identification	or Affiliated Company	Foreign	Code	Number	Method	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pi	, ,	. o.o.g	0000			0.00	intangiolo / toooto	carrying value	7 4110 4110	XXX	XXX
	ALIC REINSURANCE COMPANY		10773		8B1	NO				100,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE CO OF NEW YORK		70874		8BI	NO		614,166,506		100,000.000	100.0
	al - Common Stock - U.S. Life Insurer		10074		1001			614,166,506		XXX	XXX
	ALLSTATE ASSIGNMENT COMPANY				8B11			1,070,167	1,070,167	1.000.000	100.0
	ALLSTATE ASSIGNMENT COMPAINT ALLSTATE SETTLEMENT CORPORATION				8B11			1,070,167	1,070,167	1,000.000	100.0
	ALLSTATE INTERNATIONAL ASSIGNMENT CO				8B11			63,885,073	63,885,073		100.0
					0D11					XXX	XXX
	al - Common Stock - Other Affiliates							80,064,654	80,064,654		
1899999. Total C	ommon Stocks			1	i			694,231,159	80,064,654	XXX	XXX
			ļ								
			ļ								
						4					
1999999 - Totals								694,231,159	80,064,654	XXX	XXX

^{1.} Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4 Total Amount of Intangible	Stock in Lower-Tier Indirectly by Statemer	Company Owned Insurer on nt Date
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Assets Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
			-		
0399999 - Total				XXX	XXX

^{2.}Total amount of intangible assets nonadmitted \$

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

			-			,					Current Year	i e							
1	Codes		4	5	6	7	Chang	e in Book/Ad	justed Carrying	Value	12	13			Intere	est			20
	2	3					8	9	10	11			14	15	16	17	18	19	
										Total									
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
						Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
		-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description Co	ode ei	ign A	cquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bor	nds														XXX	XXX	XXX		
1799999. Total - U.S. States, Territories an	nd Posse	essions	Bonds	·											XXX	XXX	XXX	_	
2499999. Total - U.S. Political Subdivisions	s Bonds														XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bo	onds														XXX	XXX	XXX		
ALLSTATE SHORT TERM POOL LLC				rious	04/01/2020	420,560,498	(22, 208)				412,325,311	420,583,405	241,632		1.713	1.718	MON	301,402	
BRISTOL-MYERS SQUIBB CO				(CHANGE	08/15/2020	9,988,672		1,349			10,000,000	9,997,324	108,611		2.875	2.914	FA		87,049
BRISTOL-MYERS SQUIBB CO				CHANGE	10/15/202004/01/2020	7,990,775 22,112					8,000,000	7,997,910 22,381	66,711		3.950 5.625	3.981 3.545	AO	619	43,011
DISH DBS CORP				NK OF AMERICA/MERRILL LYNCH		22,112		(208			22,000	22,381			5. 125	4.063	AU	564	182 72
3299999. Subtotal - Bonds - Industrial and	Miscella				.00/ 0 1/ 2020	438.584.134	(22,208)	1.810	,		430.369.311	438.623.231			XXX	XXX	XXX	302.585	130.314
3899999. Total - Industrial and Miscellaneo	ous (Una	affiliated	l) Bonds	,		438,584,134	(22,208)	1,810	ı		430,369,311	438,623,231	417,452		XXX	XXX	XXX	302,585	130,314
4899999. Total - Hybrid Securities	•														XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and A	Affiliates	Bonds													XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
HOLLANDER SLEEP PRODUCT DIP DDTL			9/03/2019 DII	RECT	10/20/2020	111, 123	(28)				111, 151	111, 151			9.291	9.097	JAJ0	10,319	
6399999. Subtotal - Bonds - Unaffiliated Ba		ns - Issı	ued			111, 123	(28)				111, 151	111, 151			XXX	XXX	XXX	10,319	
6599999. Subtotal - Unaffiliated Bank Loan	าร					111, 123	(28)				111, 151	111, 151			XXX	XXX	XXX	10,319	
7699999. Total - Issuer Obligations						438,584,134	(22,208)	1,810			430,369,311	438,623,231	417,452		XXX	XXX	XXX	302,585	130,314
7799999. Total - Residential Mortgage-Bac															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Ba															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and S	Structure	ed Secu	rities												XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans						111, 123	(28)				111, 151	111, 151			XXX	XXX	XXX	10,319	
8399999. Total Bonds					·	438,695,257	(22,236)	1,810	1		430,480,462	438,734,382	417,452		XXX	XXX	XXX	312,904	130,314
8699999. Total - Parent, Subsidiaries and A	Affiliates	3									XXX				XXX	XXX	XXX		
9199999 - Totals				<u> </u>		438,695,257	(22,236)	1,810			XXX	438,734,382	417,452		XXX	XXX	XXX	312,904	130,314

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

						Optiono, t							er 31 of Cui								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
			Typo(c)			Date of			Rate or				Book/		Uproplized		Year's			of	
	Used for	Cobodulo/	Type(s)			Maturity	Number			discounted Premium	discounted Premium	Current			Unrealized	Foreign		to Carrying		Refer-	at Inception
	Income	Schedule/	· ·	Freshause Countermants	Tuesda	,	Number	Matianal	Index			Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Detential		and at
December	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	O- d- F-1-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION ON JAN20																					
SPX @2600	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CBOE	01/18/2019 .	01/17/2020 .	/5	20,030,325	2,600.00		1,700,700		4,755,750	4,755,750			3,055,050				100/100
CALL OPTION ON JAN20	FOULTY INDEX AND UTY	EVILIBLE E		ener Feedeaph Nee Look Inchief	04 (05 (00 40	04 (47 (0000	7.5	10 005 700			4 004 775		4 755 750	4 755 750			0 000 075				400 (400
SPX @2600	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	01/25/2019 .	01/17/2020 .	75	19,985,700	2,600.00		1,691,775		4,755,750	4,755,750			3,063,975				100/100
CALL OPTION ON MAR20	FOULTY INDEX ANNUITY	EVILIDIT E	F 14 // /	0000 F0000001 N00 100 100 100 100 100 100 100	00 (00 (0040	00/00/0000	400	00 007 400	0 000 00		4 004 500		4 440 500	4 440 500			0 550 000				400 /400
SPX @2800 CALL OPTION ON MAR20	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	03/22/2019 .	03/20/2020 .	100	28,007,100	2,800.00		1,884,500		4,440,500	4,440,500			2,556,000				100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index	CBOE	08/23/2019 .	03/20/2020	150	42,706,650	2,775.00		3,085,010		7,017,000	7,017,000			3,931,990				100/100
CALL OPTION ON MAR20	LUOTTI TINDLA ANINOTTI .	LAIIIDII J	Equity/ Illuex.	3299001LN30A9001L134 .	00/23/2019 .	00/20/2020 .		92,700,000	2,113.00		3,003,010		1,017,000				اندو, وري				100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	04/22/2019 .	03/20/2020 .	150	43,619,550	2,900.00		2,534,284		5,260,500	5,260,500			2,726,216				100/100
CALL OPTION ON JUN20	EQUITE HINDER ANNOTHE.	LAIIIDII 3	Equity/ Illuex.	3233001ENGGA3001E134 .	04/22/2013 .				2,300.00		2,304,204		3,200,300				2,720,210				100/ 100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index	CBOE	05/30/2019	06/19/2020	150	41,832,900	2,850.00		2,262,000		6,328,500	6,328,500			4,066,500				100/100
CALL OPTION ON JUN20	EQUITE HEEK MINOTH.	LAIIDII O	Equity/ Illuox.	GEOCOGIEROGROCO EROT	00/00/2010						2,202,000		0,020,000				4,000,000				100/ 100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54 .	06/13/2019 .	06/19/2020 .	40	11,566,560	2,800.00		944,400		1,863,000	1,863,000			918,600				100/100
CALL OPTION ON JUN20	EGOTTI TIELK MINOTTI .	LAIIDII O	Equity/ Illuox.	GEOCOGIETOGIOGO ETOT																	1007 100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	10/10/2019 .	06/19/2020 .	75	22,035,975	2,800.00		1,944,525		3,493,125	3,493,125			1,548,600				100/100
CALL OPTION ON JUN20																					
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	06/21/2019 .	06/19/2020 .	75	22, 128, 450	2,875.00		1,691,625		3,001,125	3,001,125			1,309,500				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		2,840,250	2,840,250			1,270,125				100/100
CALL OPTION ON JUN20			1			T i			, ,		, ,		, , ,								
SPX @2900	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	07/12/2019 .	06/19/2020 .	100	30, 137, 700	2,900.00		2,408,400		3,787,000	3,787,000			1,378,600				100/100
CALL OPTION ON JUN20			1						, ,		, ,		,	,			, ,				
SPX @3025	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	07/22/2019 .	06/19/2020 .	75	22,387,725	3,025.00		1,090,891		2,065,125	2,065,125			974,234				100/100
CALL OPTION ON JUN20																					
	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		3 , 328 , 125	3,328,125			1, 156, 195				100/100
CALL OPTION ON SEP20																					
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CBOE	08/23/2019 .	09/18/2020 .	150	42,706,650	2,850.00		3, 125, 250		6,678,000	6,678,000			3,552,750				100/100
CALL OPTION ON SEP20																					
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CBOE	11/20/2019 .	09/18/2020 .	100	31,084,600	3,025.00		2,293,900		3,069,000	3,069,000			775, 100				100/100
CALL OPTION ON SEP20																					
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CBOE	09/20/2019 .	09/18/2020 .	75	22,440,525	2,875.00		2,094,000		3, 186,000	3, 186,000			1,092,000				100/100
CALL OPTION ON SEP20																					
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	10/10/2019 .	09/18/2020 .	50	14,690,650	2,825.00		1,342,300		2,329,500	2,329,500			987,200				100/100
CALL OPTION ON SEP20	FOULTY INDEX AND TO	EVILID: 7 5	F 14 // 1	ODOE FORCEST NO. 100 I TO TO	40 (40 (00 1	00 (40 (000	100	00 000 0	0 000		0 440 000		4 070 505	4 070			4 055 055				100 (100
	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	10/18/2019 .	09/18/2020 .	100	29,862,000	2,900.00		2,418,300		4,073,500	4,073,500			1,655,200				100/100
CALL OPTION ON DEC20	FOULTY INDEX ANDLEY	EVILIDIT 5	F	ODOE FORMADI NOCADA INC.	11 /00 /0010	10/10/0000	450	40, 054, 050	0 400 00		0 470 000		4 044 050	4 044 050			1 070 050				100 /100
SPX @3100 EEP20	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E 529900RLNSGA90UPEH54 .	11/22/2019 .	12/18/2020 .	150	46,654,350	3, 100.00		3, 170, 300		4,241,250	4,241,250	·	·	1,070,950				100/100
CALL OPTION ON FEB20 SPX @2775	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index	CBOE	12/03/2019 .	02/21/2020	25	7 700 000	9 775 00		848,900		1,155,500	1,155,500			306,600				100/100
CALL OPTION ON DEC20	LYOTH INDEX ANNUITY.	LATIDII 3	Equity/Index.	CB0E	12/03/2019 .	02/21/2020 .	20	7,733,000	2,775.00		040,900		1, 100,000	1, 100,000							100/ 100
SPX @3000	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	12/12/2019 .	12/18/2020	75	23,764,275	3,000.00		2,344,275		2,659,500	2,659,500			315,225				100/100
CALL OPTION ON DEC20	LACTIT THOUA ANNOUTT .	LAIIDII J	Lquity/index.	JESSOUNLINGUASOUPERS4	12/ 12/2019 .	12/ 10/ 2020 .		20,104,210			2,044,270		2,000,000	2,039,300							100/ 100
SPX @3150	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	12/20/2019 .	12/18/2020 .	100	32,212,200	3, 150.00		2,432,100		2,484,000	2,484,000			51,900				100/100
CALL OPTION ON DEC20	Equality HIDEN MINORITY		_quity/index.	OEGOGGIENOGAGOGIENO									2, 404, 500								
	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	50	16, 106, 100	3, 175.00		1,132,791		1, 158, 750	1,158,750			25,959				100/100
CALL OPTION ON FEB20		1	,2,			T						[[[
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	12/20/2019 .	02/14/2020 .	50	16, 106, 100	2,775.00		2,269,500	<u> </u>	2,311,250	2,311,250	L	[41,750				100/100
CALL OPTION ON SEP20			1					,,			,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index	CB0E	09/20/2019 .	09/18/2020	100	29,920,700	3,000.00		1,959,000	[3,262,000	3,262,000	L	[1,303,000	L			100/100
CALL OPTION ON SEP20		1	1				[,		'	1	1		1]	1]			
SPX @3000	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CBOE	12/10/2019 .	09/18/2020 .	75	23,493,900	3,000.00		1,974,825	.	2,446,500	2,446,500			471,675				100/100
0019999999. Subt	total - Purchased Or	otions - Hedo	ing Effective	Excluding Variable Annuity Guarante	es Under S	SAP No.10	8 - Call Option	ns and Warra	ints		52,385,606		91,990,500	XXX 91,990,500			39,604,894			XXX	XXX
PUT OPTION ON JAN20			T												1						
SPXW @3125	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	12/23/2019 .	01/03/2020 .	15	4,836,015	3, 125.00		4,800			1,538			(3,263)			100/100
0029999999. Subt	total - Purchased Or	otions - Hedo	ing Effective	Excluding Variable Annuity Guarante	es Under S	SAP No.10	8 - Put Option				4,800		1,538	XXX 1,538			(3,263)		XXX	XXX
				Excluding Variable Annuity Guarante							52,390,406			XXX 91,992,038	1		39,601,631			XXX	XXX
				Variable Annuity Guarantees Under			-				22,000,.00		2.,002,000	XXX	1		22,001,001			XXX	XXX
0170000000. GUDU	colar - i uroriascu Op	AUDITO - LIEUL	ing LIECUVE	variable minuty Guarantees Under t	JUNI INU. IL					l		l	1	/V/\	1		l			////\	///\

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

					Sho	owing all (Options, (Caps, Floors	s, Collars,	Swaps and	d Forwards	Open as o	of Decembe	er 31 of Cu	ırrent Yea	ar							
1	2	3	4		5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
											Prior												l
	Description										Year(s)	Current											l
	of Item(s)									Strike	Initial Cost	Year Initial						-				Credit	Hedge
	Hedged, Used for		Typo(c)				Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s) of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code I	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
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		5,399	990		990	(5,639)						0003
RATE CAP ON USSW5	I-LINKLD PHODOCIS	LAHIDH J	Interest	JPMORGAN CHASE	THOULADHOUGH OSTHINLET .	04/ 10/2013	00/ 13/ 2020 .				20,000						(3,039)						0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	04/16/2015	03/15/2020 .	ļ	300,000	1.49	12,000		3, 196	594		594	(3,384)						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		1,544	113		113	(3,639)						0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE																			
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	07/15/2015	06/15/2020 .		600,000	1.81	27,818		3,089	227		227	(7,278)						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		3,659	484		484	(6,480)						0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE																			
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	JPMORGAN CHASE	. 7H6GLXDRUGQFU57RNE97 .	10/16/2015	09/15/2020 .	ļ	300,000	1.35	13, 167		3,659	484		484	(6,480)			 			0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	7H6GLXDRUGQFU57RNE97 .	12/16/2015	11/15/2020 .	ļ	400,000	1.65	15,760		5,203				(8,839)						0003
RATE CAP ON USSW5	T I INVED PRODUCTO	EVILIDIT E	Interest	JPMORGAN CHASE	711001 VDD1100F11F7D1F07	40 (40 (0045	44 (45 (0000		000 000	4.05	44 000		0.000				(0.000)						0000
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	BANK, N.A JPMORGAN CHASE	. 7H6GLXDRUGQFU57RNE97 .	12/16/2015	11/15/2020 .		300,000	1.65	11,820		3,902				(6,629)						0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	02/16/2016	01/15/2021 .		400,000	1.14	14,600		5,721	2,508		2,508	(8,903)						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		4,291	1,881		1,881	(6,677)						0003
RATE CAP ON USSW5	I-LINNED PRODUCTS	EVUIDII 2	Interest	JPMORGAN CHASE	. / HOULADHOUGEUS/ NIES/ .	02/ 10/2010	01/13/2021 .		300,000		10,950		4,291	1,001		1,001	(6,677)						0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	04/15/2016	03/15/2021 .		400,000	1.21	12,500		5,381	3,046		3,046	(8,933)						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			4,569		4,569	(13,400)						0003
RATE CAP ON USISDA05	T ETHNED THODOUTO	LAIIIDII J	Interest	JPMORGAN CHASE	Thoughbhoogi cominest .	04/ 13/ 2010	00/ 13/2021 .				10,730			, , , , , , , , , , , , , , , , ,			(10,400)						
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	7H6GLXDRUGQFU57RNE97 .	05/16/2016	04/15/2021 .		400,000	1.18	13,300		5,278	3,494		3,494	(9,403)						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		5,717	4,367		4,367	(11,753)						0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE																			i
RESET ANN RATE CAP ON USSW5	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	BANK, N.A JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97 .	06/16/2016	05/15/2021 .		500,000	1.03	15,769		7,295	5,625		5,625	(12,972)						0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	06/16/2016	05/15/2021 .		300,000	1.03	9,462		4,377	3,375		3,375	(7,783)						0003
RATE CAP ON USSW5	T I INVED PRODUCTO	EWILDIT 5	Interest	JPMORGAN CHASE	711001 VDD110051157D1507	07/45/0040	00/45/0004			4 40	40 705		7.045	5 744			(40,000)						l
RESET ANN RATE CAP ON USSW5	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	BANK, N.A JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97 .	07/15/2016	06/15/2021 .	<u> </u>	600,000	1.13	16,765		7,245	5,711		5,711	(16,093)			<u> </u>			0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	07/15/2016	06/15/2021 .		600,000	1.13	16,765		7,245	5,711		5,711	(16,093)						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		7,719	5,831		5,831	(16,609)						0003
RATE CAP ON USSW5	I LINKLU FRUDUCIO		Interest	JPMORGAN CHASE	//IUULADNUUUFUU/NIE9/ .	00/ 13/2010	01/13/2021 .			1. 14	10,304					اده, د	(10,009)			<u> </u>			
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	08/15/2016	07/15/2021 .		200,000	1.14	5,455		2,573	1,944		1,944	(5,536)						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		6,902	4,348		4,348	(17,825)						0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE							,,,												
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A JPMORGAN CHASE	. 7H6GLXDRUGQFU57RNE97 .	09/19/2016	08/15/2021 .	···	100,000	1.22	2,818		1, 150	725			(2,971)						0003
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	11/14/2016	10/15/2021		500,000	1.67	17,273		5,856	1,263		1,263	(14,056)						0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE																			
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	BANK, N.A JPMORGAN CHASE	. 7H6GLXDRUGQFU57RNE97 .	11/14/2016	10/15/2021 .	ļ	200,000	1.67	6,909		2,342	505		505	(5,623)						0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	02/08/2017	01/15/2022	.	500,000	1.90	16,458		1,862	989		989	(10,789)			ļ			0003
RATE CAP ON USSW5	T I IMPED PROPRIOTO	EVILIBIT E	Interest	JPMORGAN CHASE	ZUCCI VDDUCATUEZDATAZ	00/00/0047	04/45/0000		400.000	4.00	0.000		070	400		400	(0.450)						0000
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	BANK, N.A JPMORGAN CHASE	. 7H6GLXDRUGQFU57RNE97 .	02/08/2017	01/15/2022 .	 	100,000	1.90	3,292		372	198		198	(2, 158)						0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	_05/15/2017	04/15/2022 .	ļ	900,000	1.92	25,650		5,001	3,477		3,477	(19,355)			 			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		1,111	773		773	(4,301)						0003
RATE CAP ON USSW5	I-LINNED FRODUCIS		Interest	JPMORGAN CHASE	. //IOULADROUGFUO/NNE9/ .	03/13/201/	04/ 13/2022 .		200,000	1.92			, 111			113							0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	07/13/2017	06/15/2022 .		700,000	1.94	19,833		4,990	4,860		4,860	(14,505)						0003

SCHEDULE DB - PART A - SECTION 1

				Sh	owing all	Options, (Caps, Floors	s, Collars,	Swaps and	d Forwards	Open as o	of Decembe	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4- 5-4-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description RATE CAP ON USSW5	or Replicated	Identifier	(a)	or Central Clearinghouse JPMORGAN CHASE	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK. N.A	07/13/2017	06/15/2022		200,000	1.94	5,667		1,426	1,389	1,3	89(4, 144)					0003
RATE CAP ON USSW5	I-LINKLD PHODOGIS	LAIIIDII 3	Interest	JPMORGAN CHASE	077 1372017	00/ 13/ 2022 .		200,000				1,420			03(4, 144	/					0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A. 7H6GLXDRUGQFU57RNE97	.09/18/2017	.08/15/2022	L	1,300,000	1.91	32,795		11,406	1,012	1,0	12 (42,404)					0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE																	
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	10/16/2017	09/15/2022 .		800,000	2.01	19,750		5,468	2,641	2,6	41(20,864)					0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE		/															
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022 .		100,000	2.01	2,469		683	330		30(2,608	}					0003
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	11/14/2017	10/15/2022 .		700,000	2.13	17,063		5,580	1,951	1,9	51(16,662	3					0003
RATE CAP ON USSW5	I LINKLU FRUUUGIO	באווטוו ט	Interest	JPMORGAN CHASE	11/ 14/201/	10/ 13/2022 .			4. 13	17,003			, 351		J(10,002	1	····				0000
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	11/14/2017	10/15/2022 .		100,000	2.13	2,438		797	279		79 (2,380)	L				0003
RATE CAP ON USSW5		1	Interest	JPMORGAN CHASE		"									,	1					
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A 7H6GLXDRUGQFU57RNE97 .	12/21/2017	11/15/2022 .		700,000	2.29	14,700		5, 164	1,508	1,5	08(14,000)					0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE																	
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	01/11/2018	12/15/2022 .		700,000	2.37	14,656		3,238	1,364	1,3	64(13,680)					0003
RATE CAP ON USSW5 RESET QTR	T I INVED PRODUCTO	EVILIBIT E	Interest	JPMORGAN CHASE BANK. N.A	04/10/0010	00/15/0000		000 000	0.70	10 470			995		95(11, 105	,					0000
RATE CAP ON USSW5	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	BANK, N.A	04/13/2018	03/15/2023 .		800,000	2.73	16,473			993		95(11, 105	/					0003
RESET QTR	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK. N.A. 7H6GLXDRUGQFU57RNE97	.06/18/2018	05/15/2023		600.000	2.94	11,900			616		16(7,062)					0003
RATE CAP ON USSW5	1 2111125 111050010	2	Interest	JPMORGAN CHASE	1.00, 10, 20 10											1					
RESET QTR	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	09/18/2018	08/15/2023 .		500,000	3.05	10,000			547		47(5,725)					0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE																	
RESET QTR	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	09/18/2018	08/15/2023 .		100,000	3.05	2,000			109		09(1, 145)					0003
RATE CAP ON USSW5	T I INVER PROPULATO	EWILDIT 5	Interest	JPMORGAN CHASE	04 /00 /00 40	00/45/0004		400 000	0.05		0.004		0.440		40 40	,					
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	BANK, N.A	04/08/2019	03/15/2024 .		400,000	2.35		8,264		2,116	2,	16(6, 148	}					0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK. N.A	.04/08/2019	.03/15/2024		100.000	2.35		2.066		529		29(1,537)					0003
RATE CAP ON USSW5	1 2114/25 111050010	Z	Interest	JPMORGAN CHASE	1.0 1, 00, 20 10										20	1					
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	07/11/2019	06/15/2024 .		200,000	1.85		4,960		2,630	2,6	30(2,330)					0003
RATE CAP ON USSW5			Interest	JPMORGAN CHASE									1		1						
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	07/11/2019	06/15/2024 .		200,000	1.85		4,960		2,630	2,6	30(2,330)					0003
RATE CAP ON USSW5	T I INVED PRODUCTS	EVILIBIT E	Interest	JPMORGAN CHASE	00 (40 (00 40	00 (45 (0004		400.000	4.05		0.000]]		,					0000
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	09/16/2019	08/15/2024 .	<u> </u>	100,000	1.65		2,220		1,877	1,8	77(343	ነ	····				0003
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK, N.A	09/16/2019	08/15/2024 .		300,000	1.65		6,660		5,630	5.6	30(1,030)					0003
RATE CAP ON USSW5	. 2.711.60 111000010		Interest	JPMORGAN CHASE							,5,500		,0,000			'					
RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	12/05/2019	11/15/2024 .	ļ ļ	300,000	0.00		8,350		6,230	6,2	30(2, 120)		<u> </u>			0003
0179999999. Subt	total - Purchased Op	otions - Hedg	ing Other - (559,696	37,480	164,006	102,474	XXX 102,						XXX	XXX
0219999999. Subt	total - Purchased Or	otions - Hedg	ing Other							559,696	37,480	164,006	102,474	XXX 102,4	74 (431,725)				XXX	XXX
	78482#AP4 - CALL																				
	OPTION ON JUN20 SPX												I		1						
	02650, effective												1		1						
1	06/21/2019, attached to Cash Security -												I		1						
CALL OPTION ON JUN20	(9128284Z0, 9128287C8)											1		1						
SPX @2650	(012020720, 012020700	Ί	Equity/Index	CBOE	06/21/2019	06/19/2020 .	9	2,655,414	2,650.00	L	347,580	L	163,680	540 .9	90	L	(183,900)			
	PENDING - CALL OPTION		,2.1,,			1			,,		, , , , , , , , , , , , , , , , , , , ,		,								
	ON DEC20 SPX @3125,												1		1						
1	effective 12/12/2019,												I		1						
ONLL ORTHON ON PEOCO	attached to Cash	J											1		1						
CALL OPTION ON DEC20 SPX @3125	Security - (9128286S4		Equity/Index	CBOE 529900RLNSGA90UPEH54	10/10/0010	12/18/2020	_	2,851,713	3, 125, 00		201.510		191.190	238.8	60		(10.320				
OF A #0120			.Luurty/III0ex.	JUDUL	1. 12/ 12/2019	. 12/ 10/ 2020 .	9 [1	ZU1.31U		191.190	230.0	UU I		1 110.320	AT .		1	

SCHEDULE DB - PART A - SECTION 1

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December	er 31 of Current Year
oriowing all Options	, Caps, i 1001s,	Collais, Swaps and Forwards Open as of Decembr	51 5 1 01 Cultelli I cal

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year																						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(e)			Date of			Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted		Pook/			Uprodized	Total	Current	Adjustment		Credit Quality of	Hedge Effectiveness
	Income	Schedule/	Type(s) of			Maturity	Number		Index	discounted Premium	Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated PENDING - CALL OPTION	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION ON DEC20	ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security - (9128286S4)																					
SPX @3125			. Equity/Index.	CBOE	5412/12/2019	12/18/2020 .	13	4, 119, 141	3, 125.00		291,070		276 , 163		345,020			(14,907)			
CALL OPTION ON DEC20	PENDING - CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security - (9128287C8)																					
SPX @2825			Equity/Index.	CBOE	5412/12/2019	12/18/2020 .	9	2,851,713	2,825.00		392,490		372,389		438 , 750			(20, 101))			
CALL ODTION ON DECOO	PENDING - CALL OPTION ON DEC20 SPX 02825, effective 12/12/2019, attached to Cash																					
CALL OPTION ON DEC20 SPX @2825	Security - (912828708)		. Equity/Index.	CBOE	5412/12/2019	12/18/2020 .	9	2,851,713	2,825.00		392,490		372,389		438,750			(20, 101))			
ONLY OUTLON ON MINO	78482#AP4 - CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security -																					
CALL OPTION ON JUN20 SPX @2650	(9128284Z0, 9128287C8)		. Equity/Index.	CBOE	64	06/19/2020	8	2,360,368	2,650.00		308,960		145, 494		480,880			(163,466)			i
	78482#AQ2 - CALL OPTION ON JUN2O SPX @2950, effective 06/21/2019, attached														,							
CALL OPTION ON JUN20 SPX @2950	to Cash Security - (9128284Z0)		. Equity/Index.	CBOE	5406/21/2019	06/19/2020 .	9	2,655,414	2,950.00		156,330		73,618		302,895			(82,712)			
	78482#AM1 - CALL OPTION ON MAR2O SPX @2525, effective 03/20/2019, attached																					
CALL OPTION ON MAR20 SPX @2525	to Cash Security - (69512EFR1)		. Equity/Index.	CBOE 529900RLNSGA90UPEHS	5403/20/2019	03/20/2020	9	2,541,807	2,525.00		347 . 130		75, 132		638,415			(271,998)			1
	78482#AM1 - CALL OPTION ON MAR2O SPX @2525, effective 03/20/2019, attached														,							
CALL OPTION ON MAR20 SPX @2525	to Cash Security - (69512EFR1)		. Equity/Index.	CBOE	03/20/2040	03/20/2020 .	0	2,259,384	2,525.00		308,560		66,784		567,480			(241,776				
	78482#AN9 - CALL OPTION ON MAR20 SPX @2825, effective 03/20/2019, attached		. Equity/index.	COUC 3299UHLINGA9UUPEHR	94 . IU3/2U/2U19	.103/20/2020 .	8	2,209,384	2,525.00				00,784					(241,776	J			
CALL OPTION ON MAR20 SPX @2825	to Cash Security - (9128284A5)		. Equity/Index.	CBOE 529900RLNSGA90UPEHS	03/20/2019	03/20/2020	9	2,541,807	2,825.00		155,340		33,622		378,405			(121,718)			
CALL OPTION ON SEP20	78482# ARO - CALL OPTION ON SEP20 SPX @3000, effective 09/20/2019, attached			CECCON ELECTRONICO ELE									50,022						/			
SPX @3000	to Cash Security - (742651DJ8)		. Equity/Index.	CBOE	6409/20/2019	09/18/2020	9	2.692.863	3.000.00		181.800		131,440		293.580			(50.360)			ıl

				Sho	wing all	Ontions (Cans Floor	e Collare	Swans and	d Forwards	Onen as o	of Decemb	er 31 of Cu	rrent Ve	ar							
1	2	3	4	5	F Swing all	T 7	οαρο, τ 1001	o, Collais,	10 10	11	12	13	1 1/1	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)	5	8	Date of	0	ý	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	.0	Book/	15	10	Unrealized	Total Foreign	Current Year's	Adjustment to Carrying	21	Credit Quality of	Hedge Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION ON SEP20 SPX @2700	78482FAU3 - CALL OPTION ON SEP20 SPX 62700, effective 09/20/2019, attached to Cash Security - (742651DJB) - T8482FAU3 - CALL OPTION ON SEP20 SPX 62700, effective		. Equity/Index.	CBOE	09/20/2019	09/18/2020 .	9	2,692,863	2,700.00		372, 150		269,061		514,845			(103,089)				
CALL OPTION ON SEP20	09/20/2019, attached to Cash Security -																					1
SPX @2700	(742651DJ8)		Equity/Index	CBOE	09/20/2019	09/18/2020	.9	2,692,863	2,700.00		372, 150		269,061		514,845			(103,089)	l			
		tions - Repl		I Options and Warrants	,				,		3,827,560			XXX	5,693,715			(1,387,535)			XXX	XXX
	total - Purchased Or			•							3.827.560		2.440.025	XXX	5.693.715			(1.387.535)			XXX	XXX
0359999999. Sub	total - Purchased Or	otions - Incor	ne Generatio	n							., , , ,		, , ,	XXX	.,,			, , , , , , , , , , , , , , , , , , , ,			XXX	XXX
	total - Purchased Op													XXX							XXX	XXX
	al Purchased Options			rants							56,213,166		94,430,525	XXX	97,684,215			38,217,359			XXX	XXX
0449999999. Tota	al Purchased Options	s - Put Optio	ns								4,800		1,538	XXX	1,538			(3,263)			XXX	XXX
04599999999. Tota	al Purchased Options	s - Caps								559,696	37,480	164,00	102,474	XXX	102,474	(431,725)					XXX	XXX
0469999999. Tota	al Purchased Options	s - Floors												XXX							XXX	XXX
0479999999. Tota	al Purchased Options	s - Collars												XXX							XXX	XXX
0489999999. Tota	al Purchased Options	s - Other												XXX							XXX	XXX
04999999999. Tota	al Purchased Options	S								559,696	56,255,446	164,000	94,534,537	XXX	97,788,227	(431,725)		38,214,096			XXX	XXX
CALL OPTION ON JAN20 SPX @2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/18/2019	01/17/2020	75	20,030,325	2,800.00		(842,700)		(3,261,375)		(3,261,375)			(2,418,675)				100/100
CALL OPTION ON JAN20 SPX @2825 CALL OPTION ON MAR20	EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index.	CBOE	01/25/2019	01/17/2020 .	75	19,985,700	2,825.00		(746,325)		(3,075,375)		(3,075,375)			(2,329,050)				100/100
SPX @3050 CALL OPTION ON MAR20	EQUITY INDEX ANNUITY	EXHIBIT 5	. ,	CBOE	03/22/2019	03/20/2020 .	100	28,007,100	3,050.00		(614,500)		(2, 177, 500)		(2, 177, 500)			(1,563,000)				100/100
SPX @3150 CALL OPTION ON JUN20 SPX @3000	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	04/22/2019	03/20/2020 .	150	43,619,550	3,000.00		(683,475)		(2,051,250)		(2,051,250)			(1,367,775)				100/100
CALL OPTION ON JUN20 SPX @3075	EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index.		05/30/2019			41,832,900	3,000.00		(802,500)		(3,540,750)		(1, 162,000)			(2,738,250)				100/100
CALL OPTION ON JUN20 SPX @3100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/21/2019	06/19/2020	75	22, 128, 450	3, 100.00		(721, 125)		(1,626,750)		(1,626,750)			(905,625)				100/100
CALL OPTION ON JUN20 SPX @3100 CALL OPTION ON JUN20	EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index.	CB0E	10/10/2019	06/19/2020 .	75	22,035,975	3, 100.00		(576,825)		(1,626,750)		(1,626,750)			(1,049,925)				100/100
SPX @3050CALL OPTION ON JUN20	EQUITY INDEX ANNUITY .	EXHIBIT 5		CBOE	07/12/2019		100	30,137,700	3,050.00		(1,429,400)		(2,555,000)		(2,555,000)			(1,125,600)				100/100
SPX @3225 CALL OPTION ON JUN20 SPX @3250	EQUITY INDEX ANNUITY . EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index. . Equity/Index.	CB0E	07/23/2019		75	22,541,025	3,225.00		(421, 430)		(962,250)		(962,250)			(540,820)				100/100
CALL OPTION ON SEP20 SPX @3075	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.		08/23/2019	09/18/2020	150	42,706,650	3,075.00		(1,362,750)		(4,038,000)		(4,038,000)			(2,675,250)				100/100
CALL OPTION ON MAR20 SPX @3000 CALL OPTION ON SEP20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/23/2019	03/20/2020 .	150	42,706,650	3,000.00		(1,110,670)		(3,912,000)		(3,912,000)			(2,801,330)				100/100
SPX @3250CALL OPTION ON SEP20	EQUITY INDEX ANNUITY .	EXHIBIT 5	. Equity/Index.	CBOE 529900RLNSGA90UPEH54 .	09/20/2019		75	22,440,525	3,250.00		(526,500)		(1,116,375)		(1,116,375)			(589,875)				100/100
SPX @3275 CALL OPTION ON SEP20	EQUITY INDEX ANNUITY	EXHIBIT 5	. ,	CBOE	10/10/2019		50	14,690,650	3,275.00		(197,300)		(668,500)		(668,500)			(471,200)				100/100
SPX @3225 CALL OPTION ON SEP20 SPX @3225	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE 529900RLNSGA90UPEH54 . CBOE 529900RLNSGA90UPEH54	10/18/2019		100	29,920,700 29.862.000	3,225.00		(627, 300)		(1,646,000)		(1,646,000)			(1.018.700)				100/100

SCHEDULE DB - PART A - SECTION 1

					Sno	owing all (Options, (∪aps, ⊦loor	rs, Collars,	Swaps and	d Forwards	Open as o	t Decembe	er 31 of Cui	rrent ye	ar							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior												i
	Description										Year(s)	Current											i
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	0.	Fushanas	Ca	Trade		of	Notional				Year				Increase/				Potential		
December			Risk(s)		Counterparty		or			Received	(Received)	(Received)		Carrying	0 - 1 -			Change in	zation)/	Hedged		ence	Year-end
Description	or Replicated	Identifier	(a)	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION ON SEP20	FOULTY INDEX ANNUALY	EVIIIDIT E	F 14 /1 1	onor	EGGGGGG NOOLOOLIDELIE A	44 (00 (0040	00 (40 (0000	400	04 004 000	0.405.00		(4.005.000)		(0.007.000)		(0.007.000)			(004, 400)				400/400
SPX @3125	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	529900RLNSGA90UPEH54 .	11/20/2019	09/18/2020 .	100	31,084,600	3, 125.00		(1,635,900)		(2,327,000)		(2,327,000)			(691, 100)				100/100
CALL OPTION ON DEC20 SPX @3350	EQUITY INDEX ANNUITY	EVIIIDIT E	Ford Acceleration	0000	EGGGGGG NICCAGOLIDELIEA	11 /00 /00 10	12/18/2020	150	40 054 050	3,350.00		(4 004 000)		(4 000 750)		(4 000 750)			(000 050)				100/100
CALL OPTION ON FEB20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CB0E	529900RLNSGA90UPEH54 .	11/22/2019 .	12/ 18/2020 .	150	46,654,350	3,350.00		(1,224,800)		(1,908,750)		(1,908,750)			(683,950)				100/100
SPX @2975	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	12/03/2019 .	02/21/2020	25	7,733,000	2,975.00		(427, 100)		(679,000)		(679,000)			(251,900)				100/100
CALL OPTION ON SEP20	EQUITE INDEX ANNUITE.	ЕЛПІВІІ Э	Equity/Index.	UDUE	32990UNLINGUASUUFERS4 .	12/03/2019 .	02/21/2020 .	25		2,9/3.00		(427 , 100)		(079,000)		(6/9,000)			(231,900)				100/100
SPX @3175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	12/10/2019	09/18/2020	75	23,493,900	3, 175.00		(1,102,950)		(1,482,750)		(1,482,750)			(379,800)				100/100
CALL OPTION ON DEC20	ESOTTE THOUAND AND THE		Equity/ Illuda,		020000112100000001 E1104 .					3, 173.00		(1,102,000)		(1, 402, 730)		(1,752,750)			(0/0,000)				
SPX @3400	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	529900RLNSGA90UPEH54 .	12/20/2019 .	12/18/2020	100	32,212,200	3,400.00		(987, 100)		(1,024,000)		(1,024,000)			(36,900)				100/100
CALL OPTION ON DEC20										[(.,52.,500)		, ., 52 ., 500 /			(55,000)				
SPX @3200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	529900RLNSGA90UPEH54	12/12/2019 .	12/18/2020	75	23,764,275	3,200.00		(1,358,175)		(1,616,250)		(1,616,250)			(258,075)	L			100/100
CALL OPTION ON DEC20			,,.							,		, , , , ,											1
SPX @3425	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	529900RLNSGA90UPEH54.	12/20/2019 .	12/18/2020 .	50	16, 106, 100	3,425.00		(437,927)		(455,500)		(455,500)			(17,573)	[100/100
CALL OPTION ON FEB20		1					1		- , ,														1
SPXW @2975	EQUITY INDEX ANNUITY.	EXHIBIT 5	Equity/Index.	CB0E	529900RLNSGA90UPEH54 .	12/20/2019 .	02/14/2020	50	16, 106, 100	2,975.00		(1,315,850)		(1,351,250)		(1,351,250)			(35,400)				100/100
CALL OPTION ON JUN20																							i
SPX @2950	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	529900RLNSGA90UPEH54 .	06/21/2019 .	06/19/2020 .	75	22, 128, 450	2,950.00		(1,329,375)		(2,524,125)		(2,524,125)			(1, 194, 750)				100/100
0509999999. Subt	total - Written Option	ns - Hedging	Effective Ex	cluding Variable A	Annuity Guarantees	Under SSAI	P No.108 - (Call Options a	and Warrants			(22,075,973)		(49,298,250)	XXX	(49, 298, 250)			(27,222,277)			XXX	XXX
0569999999. Subt	total - Written Option	ns - Hedging	Effective Ex	cluding Variable A	Annuity Guarantees	Under SSAI	P No.108					(22,075,973)		(49,298,250)	XXX	(49,298,250)			(27,222,277)			XXX	XXX
0639999999, Subt	total - Written Option	ns - Hedaina	Effective Va	riable Annuity Gu	arantees Under SSA	AP No.108									XXX							XXX	XXX
	total - Written Option														XXX							XXX	XXX
	total - Written Option														XXX							XXX	XXX
	total - Written Option														XXX							XXX	XXX
	total - Written Option		Schoration												XXX							XXX	XXX
	I Written Options - 0		and Marrant	•								(22,075,973)		(49,298,250)	XXX	(49,298,250)			(27,222,277)			XXX	XXX
	al Written Options - I		anu vvanani	5								(22,013,913)		(49,290,230)	XXX	(49,290,200)			(21,222,211)			XXX	XXX
															XXX							XXX	XXX
	I Written Options - 0																						
	I Written Options - I														XXX							XXX	XXX
	al Written Options - 0														XXX							XXX	XXX
	al Written Options - 0	Jther													XXX							XXX	XXX
0989999999. Tota												(22,075,973)		(49,298,250)	XXX	(49,298,250)			(27,222,277)			XXX	XXX
					Suarantees Under SS		<u> </u>								XXX							XXX	XXX
1109999999. Subt	total - Swaps - Hedo	ing Effective	Variable An		Under SSAP No.10	8									XXX							XXX	XXX
				GOLDMAN SACHS BANK						credit													
SINGLE NAME CDS ON S .	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02	05/14/2015 .	06/20/2020	 -	3,000,000	event/(5.0000)	(114,040)		(152,083)	(63,501)		(63,501)	80,332		22,373	-			0001
SINGLE NAME CDS ON		l		GOLDMAN SACHS BANK						credit													l
CSAL	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 .	05/14/2015 .	06/20/2020 .	························	1,500,000	event/(5.0000)	(6, 138)	ļ	(76,042))63, 150		63,150	42,659		1,204				0001
SINGLE NAME CDS ON LEN		OCHEDITE D	04:4	GOLDMAN SACHS BANK	I/DOVI NIZOCT 4 ALBIA VI LIGO	10/01/0015	10 /00 /0000		0 000 000	credit	(055 500)]	(404,000)	(05.005)		(OF 00F)	00.500		E4 470				10001
CINCLE MALE ODG ON COD	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 .	12/21/2015 .	12/20/2020	 	2,000,000	event/(5.0000)	(255,566)	Y	(101,389))(95,085)		(95,085)	23,592		51, 170	}			0001
SINGLE NAME CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Cradit	CITIBANK N.A.	E570DZWZ7FF32TWEFA76 .	02/04/2016	12/20/2020 .		1 250 000	credit event/(1.0000)	119, 123		(12,674))(11,520)		(11,520)	33,494		(24,435)				0001
SINGLE NAME CDS ON COP		SUMEDULE U	Credit	CITIDANN N.A	LUIUULIILIFFOLIIIEFA/O .	02/04/2010	12/20/2020 .	·	1,200,000	event/(1.0000)	118, 123		(12,0/4)	,(11,320)		(11,320)	აა, 494		(24,430)				0001
STINULL INTINE COS UN COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1 250 000	event/(1.0000)	119, 123		(12,674))(11,520)		(11,520)	33,494		(24,435)				0001
SINGLE NAME CDS ON LPX		JULIEUULL U	or our t	VITIDAM N.A	LOTODENETTI DETNILI ATO .	02/04/2010	12/20/2020 .	†	1,230,000	credit	118, 123		(12,0/4)	,(11,J2U)		(11,020)	, 90, 404		(24,400)	ļ			
CITALL HAME ODD ON LEA	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 .	12/21/2016	12/20/2021 .		2,500,000	event/(5.0000)	(430,673)	,	(126,736))(227,622)		(227,622)	(4,331)		86,230				0001
SINGLE NAME CDS ON MUR		JOHEDOLL D		SALIDERTO DANK LEU .	3530LI 1101 01100N0010 ,					credit			120,730)	,(221,022)		(221,022)							J
	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 .	06/21/2017	06/20/2022	L	100.000	event/(1.0000)			(1,014)	(1,066)		(1,066)	(1,818)		(1,719)	L			0001
SINGLE NAME CDS ON MUR							T	T		credit	, 507			(,, 550)		(. , 000)				[· · · · · · · · · · · · · · · · · · ·
	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	06/21/2017	06/20/2022 .	<u> </u>	100,000	event/(1.0000)			(1,014))(1,066)		(1,066)	(1,818)		(1,719)				0001
SINGLE NAME CDS ON MUR				GOLDMAN SACHS BANK					•	credit													1
	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 .	08/22/2017 .	06/20/2022	ļ ļ.	200,000	event/(1.0000)	14,347		(2,028)	(2, 132)		(2, 132)	(4, 102)		(2,973)				0001
SINGLE NAME CDS ON MUR		I		GOLDMAN SACHS BANK			I			credit													i
	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU02 .	08/22/2017 .	06/20/2022 .	ļ ļ.	200,000	event/(1.0000)	14,347		(2,028))(2, 132)		(2, 132)	(4, 102)		(2,973)				0001
SINGLE NAME CDS ON URI	DON'D DODTES LO	00/150/1/5 5		GOLDMAN SACHS BANK	1/D0// B/70074 # B/4//	11 (00 (00 :-	40 /00 /00==		400	credit	/00 ====]	/0			(40. /= ::	(3.555)		,				
	BOND PORTFOLIO	SCHEDULE D	Credit	USA	KD3XUN7C6T14HNAYLU02 .	11/03/2017	12/20/2022		120,000	event/(5.0000)	(22,728)	1	(6,083))(16,471)		(16,471)	(7,385)		4,437				0001

SCHEDULE DB - PART A - SECTION 1

					S	howing all	Options, 0	Caps, Floor	s, Collars,	Swaps and	forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
	Description										Prior Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for	Cabadula/	Type(s) of				Date of	Nivershau		Rate or	discounted	discounted	C	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	or Risk(s)	Evchange	, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SINGLE NAME CDS ON URI				GOLDMAN SACHS BANK						credit													
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	211/03/2017 .	12/20/2022 .		120,000	event/(5.0000) credit	(22,728)		(6,083)	(16,471)		(16,471)	(7,385)		4,437				0001
OTHER WAIL ORD ON OTH	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	211/03/2017 .	12/20/2022 .		120,000	event/(5.0000)	(16,040)		(6,083)	(12,781)		(12,781)	(11,040)		3, 131				0001
SINGLE NAME CDS ON UVN		OOLEDILE D	0 114	GOLDMAN SACHS BANK		0 44 (00 (0047	40 (00 (0000		400,000	credit	(40.040)		(0.000)	(40.704)		(40.704)	(44.040)		0.404				0004
SINGLE NAME CDS ON	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU0	211/03/2017 .	12/20/2022 .		120,000	event/(5.0000) credit	(16,040)		(6,083)	(12,781)		(12,781)	(11,040)		3, 131				0001
TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	211/03/2017 .	12/20/2022 .		120,000	event/(5.0000)	(18,213)		(6,083)	(16, 269)		(16,269)	(6,054)		3,556				0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU0	211/03/2017 .	12/20/2022 .		120,000	credit event/(5.0000)	(18,213)		(6,083)	(16,269)		(16,269)	(6,054)		3,556				0001
SINGLE NAME CDS ON MAT	BOND FORTIOLIO		oreur t	GOLDMAN SACHS BANK	. NOONOWYOUT INFINATEOU	2			120,000	credit	(10,213)		(0,000)										
OLUME NAME ODG ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	209/05/2018 .	06/20/2021 .		225,000	event/(5.0000)	(16,870)		(11,406)	(13,837)		(13,837)	<u>(</u> 7,049)		6,049				0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU0	209/05/2018 .	06/20/2021 .		225.000	credit event/(5.0000)	(16,870)		(11,406)	(13,837)		(13,837)	(7,049)		6,049				0001
SINGLE NAME CDS ON MAT										credit													
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK557	309/24/2018 .	06/20/2021 .		525,000	event/(1.0000) credit	10,726		(5,323)	(1,645)		(1,645)	(16,871)		(3,920)				0001
STRUCK NAME ODS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK557	309/24/2018 .	06/20/2021 .		525,000	event/(1.0000)	10,726		(5,323)	(1,645)		(1,645)	(16,871)		(3,920)				0001
SINGLE NAME CDS ON LB	DOUB BORTES! LO	00150115.0		BANK OF AMERICA,	D.471/DED.00/4/700041/D0		40 (00 (0000		070 000	credit			(0.754)	40.004		40.004	(47.054)		(7.007)				
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	N.A BANK OF AMERICA,	B4TYDEB6GKMZ0031MB2	10/11/2018	12/20/2023 .		370,000	event/(1.0000) credit	38,380		(3,751)	13,861		13,861	(17,054)		(7,397)				0001
	BOND PORTFOLIO	SCHEDULE D	Credit	N.A	. B4TYDEB6GKMZ0031MB2	710/11/2018 .	12/20/2023 .		380,000	event/(1.0000)	39,418		(3,853)	14,236		14,236	(17,515)		(7,597)				0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU0	201/23/2019 .	12/20/2022 .		200,000	credit event/(1.0000)		8,724	(1,900)	(2,869)		(2,869)	(9,502)		(2,091)				0001
SINGLE NAME CDS ON XRX		SUILDULL D	oreurt	GOLDMAN SACHS BANK		201/25/2019 .	12/20/2022 .		200,000	credit			(1,500)	(2,009)			(3,302)		(2,031)				0001
OLNOLE NAME ODG ON	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	201/23/2019 .	12/20/2022 .		200,000	event/(1.0000)		8,724	(1,900)	(2,869)		(2,869)	(9,502)		(2,091)				0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK557	302/01/2019	12/20/2023 .		200.000	credit event/(0.0000)		(6,708)	(9,250)	(9,818)		(9,818)	(4,359)		1,249				0001
SINGLE NAME CDS ON										credit													
SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK557	302/01/2019 .	12/20/2023 .		200,000	event/(0.0000) credit		(6,708)	(9,250)	(9,818)		(9,818)	(4,359)		1,249				0001
	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK557	302/01/2019 .	12/20/2023 .		240,000	event/(5.0000)		(22,549)	(11,100)	(38,651)		(38,651)	(20,301)		4, 199				0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK557	302/01/2019 .	12/20/2023 .		260,000	credit event/(5.0000)		(24, 428)	(12,025)	(41,872)		(41,872)	(21,993)		4,549				0001
SINGLE NAME CDS ON	BUND FUNIFULIU	SUMEDULE D	Creart	GOLDMAN SACHS BANK	. 0303EF/VJF31/00N33/	302/01/2019 .	12/20/2023 .		200,000	credit		(24,420)	(12,023)	(41,072)		(41,072)	(21,990)		4, 349				0001
CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	203/22/2019 .	06/20/2024 .		2,000,000	event/(5.0000)		(354,436)	(78,889)	(365, 442)		(365,442)	(62,902)		51,896				0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	. E58DKGMJYYYJLN8C386	803/22/2019 .	06/20/2024 .		2 000 000	credit event/(5.0000)		(177,558)	(78,889)	(306, 163)		(306, 163)	(154, 603)		25,998				0001
SINGLE NAME CDS ON TOL										credit													
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC . GOLDMAN SACHS BANK	. G5GSEF7VJP5170UK557	303/22/2019 .	06/20/2024 .		2,000,000	event/(1.0000) credit		63,777	(15,111)	(27,405)		(27,405)	(81,844)		(9,338)				0001
	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	205/23/2019 .	06/20/2024 .		200,000	event/(5.0000)		(38,371)	(6, 167)	(39, 313)		(39,313)	(5,501)		4,560				0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	04:4	GOLDMAN SACHS BANK USA		05 (00 (00 10	06/20/2024 .		000 000	credit		(38,371)	(0.107)	(00.040)		(00.040)			4,560				0001
SINGLE NAME CDS ON PBI	BUND PURIFULIU	SCHEDULE D	Credit	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU0	205/23/2019 .	06/20/2024 .		200,000	event/(5.0000) credit		(36,3/1)	(6, 167)	(39,313)		(39,313)	(5,501)		4,300				0001
	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	207/01/2019 .	06/20/2021 .		400,000	event/(1.0000)		8,540	(2,033)	1,861		1,861	(4,520)		(2, 159)				0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU0	207/01/2019 .	06/20/2021 .		400 000	credit event/(1.0000)		8,540	(2,033)	1,861		1,861	(4,520)		(2, 159)				0001
SINGLE NAME CDS ON				GOLDMAN SACHS BANK						credit													
NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	209/30/2019 .	12/20/2024 .		100,000	event/(5.0000)		(16,131)	(1, 125)	(17,719)		(17,719)	(2,361)		773				0001
NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU0	209/30/2019 .	12/20/2024 .		100,000	credit event/(5.0000)		(16,131)	(1, 125)	(17,719)		(17,719)	(2,361)		773				0001
SINGLE NAME CDS ON	DOND DODTES LO			DADOLAVO DANK SLO	00000071/ IDE 170: "/557					credit									F 050				
BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK557	310/04/2019 .	12/20/2024 .		1,200,000	event/(5.0000) credit		(130,577)	(10,917)	(226,411)		(226,411)	(101,690)		5,856				0001
BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK557	310/10/2019 .	12/20/2024 .		1,200,000	event/(5.0000)		(137,637)	(8,417)	(226, 411)		(226,411)	(94,666)		5,891				0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BYDGI VAG BYNIK BI U	G5GSEF7VJP5170UK557	310/21/2019 .	12/20/2024 .		200 000	credit event/(5.0000)		(27,684)	(1,972)	(37,396)	j	(37,396)	(10,741)		1.028				0001
DITIOUN	DUND FUNIFULIU	SUITEDULE D	oreart	DANOLATO DANA PLC.	. uJuder/VJr31/UUN33/	0 . j. 10/21/2019 .	12/20/2024 .	ļ ļ.	∠00,000	event/(3.0000)	<u> </u>	(21,084)	(1,9/2)	(37,390)		(37,390)	(10,741)		1,028				0001

					Sho	owing all (Options, C	Caps, Floor	s, Collars,	Swaps and	I Forwards	Open as o	f December	er 31 of Cu	rrent Year								
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		Counterparty	Trade	Date of Maturity	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description SINGLE NAME CDS ON	or Replicated	Identifier	(a)	or Central (Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	r Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	G5GSEF7VJP5170UK5573 .	10/21/2019 .	12/20/2024 .			event/(5.0000) credit		(27,684)	(1,972)	(37,396)		(37,396).	(10,741)		1,028				0001
SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	17331LVCZKQKX5T7XV54 .	12/13/2019 .	12/20/2024 .		200,000	event/(5.0000) credit		4, 291	(500)	(624)		(624)	(4,880)		(36)				0001
SPLS	BOND PORTFOLIO	SCHEDULE D	Credit		17331LVCZKQKX5T7XV54.	12/13/2019 .	12/20/2024 .		200,000	event/(5.0000)		4,291	(500)	(624)		(624).	(4,880)		(36)				0001
	otal - Swaps - Hedg	ing Other - C		t							(570,758)	(918,086)	(826,485)	(1,890,517)	XXX (1,890,517)	(555,692)		209,934			XXX	XXX
TR SWAP PAY (IBOXHY) RESET MAT / REC US0003M RESET QTR TR SWAP PAY (IBOXHY)	BOND PORTFOLIO	SCHEDULE D	FIXED INCOME/INDEX FIXED	MORGAN STANLEY CAPITAL PARTNERS	I7331LVCZKQKX5T7XV54 .	12/20/2019 .	03/20/2020 .		3,200,000	USOOO3M(IBOXHY)			1,866	9,399		9,399	9,399				7,491		0004
TR SWAP PAY (IBOXHY)	BOND PORTFOLIO	SCHEDULE D	FIXED	CAPITAL PARTNERS	I7331LVCZKQKX5T7XV54 .	12/20/2019 .	03/20/2020 .		3,300,000	USOOO3M(IBOXHY)			1,924	9,693		9,693	9,693				7,725		0004
RESET MAT / REC US0003M RESET QTR TR SWAP PAY (IBOXHY) RESET MAT / REC	BOND PORTFOLIO	SCHEDULE D	FIXED	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE97 .	12/20/2019 .	03/20/2020 .		4,800,000	USOOO3M(IBOXHY)			2,798	1,509		1,509	1,509				11,236		0004
	BOND PORTFOLIO	SCHEDULE D	INCOME/ INDEX	BANK. N.A.	7H6GLXDRUGQFU57RNE97 .	. 12/20/2019	03/20/2020		5.200.000	USO003M(IBOXHY)			3.032	1.635		1.635	1,635				12.172		0004
	otal - Swaps - Hedg	ing Other - 1	Total Return	,				,	, ,				9,620	22,237	XXX	22,237	22,237				38,624	XXX	XXX
1169999999. Subt	otal - Swaps - Hedg	ing Other	1								(570,758)	(918,086)	(816,865)	(1,868,281)	XXX (1,868,281)	(533,456)		209,934		38,624	XXX	XXX
	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (6806654.15			JPMORGAN CHASE						1.0000/(credit													
	680665MZ) 680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash		. Credit		7H6GLXDRUGQFU57RNE97 .	06/28/2017 .	06/20/2022 .		250,000		(7,664)		2,535	(3,804)		3,474			1,540		250,000		
SINGLE NAME CDS ON OLN			. Credit	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE97 .	06/28/2017 .	06/20/2022 .		250,000	.1.0000/(credit event)	(7,664)		2,535	(3,804)		3,474			1,540		250,000		
SINGLE NAME CDS ON CTL			. Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 .	03/22/2019 .	06/20/2024 .		2,000,000	1.0000/(credit event)		(249, 176)	15,778	(212,692)		(71,621).			36,484		2,000,000		
	69347SB03 - SINGLE NAME CDS ON PHM, effective 03/22/2019, attached to Cash Security - (69349LAR9)									.5.0000/(credit													
			Credit	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	_03/22/2019	.06/20/2024 .		2,000,000	event)		334,854	78,889	285,825		380,589			(49,029)		2,000,000		
1189999999. Subt	otal - Swaps - Repli PENDING - TR SWAP PAY	cation - Cred	dit Default	I			1	1			(15,327)	85,678	99,736	65,525	XXX	315,916			(9,464)		4,500,000	XXX	XXX
TR SWAP PAY	(US0001M+.42) RESET MTH / REC M2USIM RESET MAT, effective 10/31/2019, attached	r																					
MTH / REC M2USIM RESET	to Cash Security - (880591DM1)		. Equity/Index.	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	10/31/2019 .	04/30/2020 .		6,978,462	M2USIM(US0001M+ 0.42%)			(21,244)			424 , 165					20,090		l

Showing all Ontions	Cans Floors	Collars Swans and F	orwards Open as of	December 31 of Current Year

					Showing al	Options,	Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as o	of Decembe	er 31 of Cur	rent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 10	17	18	19	20	21	22	23
										Cumulative											1
										Prior											1
	Description									Year(s)	Current										1
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unreali	ed Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuat			Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterp	party Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increa			Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearingho		Expiration		Amount	(Paid)	Paid	Paid	Income		Code Fair V				Item	Exposure	Entity	(b)
	PENDING - TR SWAP PAY		ν-7	j					, , , ,												
	(US0001M+.42) RESET																				ı
	MTH / REC M2USIM RESET	Г																			i
TR SWAP PAY	MAT, effective																				i
(US0001M+.42) RESET	10/31/2019, attached																				i
MTH / REC M2USIM RESET				01710411/ 11 4 557007111775	7FF007WFF170	0.4./00./0000			M2USIM(US0001M+			(00,000)			0 540				40.000		i
MAT	(880591DM1)	· · · · · · · · · · · · · · · · · · ·		CITIBANK N.A E570DZWZ7F	7FF32TWEFA7610/31/201	04/30/2020		6,572,866	0.42%)			(20,009)			9,512				18,922		
	otal - Swaps - Repli		ii Return									(41,254)			3,676				39,012		XXX
	otal - Swaps - Repli									(15,327)	85,678	58,483	65,525		9,593		(9,464	+)	4,539,012	XXX	XXX
	total - Swaps - Incor		on											XXX				1		XXX	XXX
	otal - Swaps - Other													XXX			\bot	1		XXX	XXX
	I Swaps - Interest R													XXX						XXX	XXX
	I Swaps - Credit De									(586,085)	(832, 407)	(726,749)			4,601) (55	692)	200,470)	4,500,000		XXX
	l Swaps - Foreign E													XXX						XXX	XXX
1389999999. Tota	l Swaps - Total Retu	urn										(31,634)	22,237	XXX 8	5,913 2	237			77,636	XXX	XXX
1399999999. Tota	I Swaps - Other													XXX						XXX	XXX
1409999999. Tota	l Swaps									(586,085)	(832,407)	(758,383)	(1,802,755)	XXX (7	8,688) (53	456)	200,470)	4,577,636	XXX	XXX
FX FORWARD (0.7711				GOLDMAN SACHS BANK					(0.77106 GBP) /												1
GBP) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency		ST14HNAYLU0202/22/201	02/24/2020		15,922,701	1 USD				(364,437)	(3	4,437)	(354,4	71)		30,905		0002
FX FORWARD (8.4337				GOLDMAN SACHS BANK					(8.43370 SEK) /												i
SEK) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency		ST14HNAYLU0202/22/201	02/24/2020		4, 256, 389					410,785	4	0,785	338 , 2	50		8,261		0002
FX FORWARD (0.7492	FOULTY DODTED IO	SCHEDULE BA .	0	GOLDMAN SACHS BANK	T4418WW.1100	08/17/2020		0.470.000	(0.74920 GBP) /				44 400		4 400	(470.0	00)		00 404		10000
GBP) / 1 USD FX FORWARD (1.2372	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency	USA KD3XUN7C6T GOLDMAN SACHS BANK	ST14HNAYLU0208/15/201	08/1//2020		9, 176, 338	(1.23723 CAD) /				14,486		4,486	(176,8	22)		36,421		0002
CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency		ST14HNAYLU0209/21/201	09/22/2020		1,454,854					65,635		5,635	(51,6	20)		6,210		0002
FX FORWARD (0.7314	LQUITT FUNITULIU	. SUILDOLL DA .	. Gui i elloy	GOLDMAN SACHS BANK) 14 14 14 14 14 15 15 15 15 15 15 15 15 15 15	03/22/2020			(0.73143 GBP) /						3,000	(01,0	20)				0002
GBP) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency		ST14HNAYLU0210/04/201	08/17/2020	I	820,300					20,500		0,500	(14,8	20)		3,256		0002
FX FORWARD 0.7327 GBP			,	GOLDMAN SACHS BANK		T			0.73265 GBP /				,		,	,			,		1
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA .	Currency		ST14HNAYLU0210/23/201	08/17/2020		409,468	(1 USD)				(9,576)		9,576)	7,4	32		1,625		0002
FX FORWARD (0.737				GOLDMAN SACHS BANK					(0.73700 GBP) /												1
GBP) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency		ST14HNAYLU0210/23/201	702/24/2020		1, 119, 396					24,819		4,819	(22,4	35)		2, 173		0002
FX FORWARD 7.7823 SEK		OOUEDULE DA	0	GOLDMAN SACHS BANK	T44100 40 (00 (004)	00/04/0000		440.700	7.78230 SEK /				(74 000)	,	4,686)	(00.0	50)		873		0002
/ (1 USD)	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency	USA KD3XUN7C6T GOLDMAN SACHS BANK	ST14HNAYLU0210/23/201	02/24/2020	 	449,738	(1 050) (0.72414 GBP) /				(74,686)	(4,080)	(33,9	32)				0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency		ST14HNAYLU0212/07/201	02/24/2020		897.615					35, 174		5, 174	(17,2	37)		1,742		0002
FX FORWARD (0.7259	EQUITI TOTAL DETO	OUNEDOLL DA .	. our ronoy	GOLDMAN SACHS BANK	7114110(12002 :12) 01/201				(0.72589 GBP) /						0, 114	,	01 /		,,,,,,,		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency		ST14HNAYLU0212/12/201	02/24/2020		1,844,050					67,989		7,989	(35,6	23)		3,579		0002
FX FORWARD (0.7026			1	GOLDMAN SACHS BANK					(0.70262 GBP) /												
GBP) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency	USA KD3XUN7C6T	ST14HNAYLU0201/16/201	302/24/2020	ļ	1,394,770					94,353		4,353	(24,8	29)		2,707		0002
FX FORWARD (7.7459		L		GOLDMAN SACHS BANK					(7.74585 SEK) /								1				
SEK) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency		ST14HNAYLU0203/16/201	302/24/2020	ł	553,845					94, 130		4 , 130	41,6	88		1,075		0002
FX FORWARD (0.6957	FOULTY DODTED 10	COLIEDIUE DA	0	GOLDMAN SACHS BANK	T141NAVI 100	00/04/0000		1 700 710	(0.69571 GBP) /				107 000		7 000	(04.4	75)		0.407		10000
GBP) / 1 USD FX FORWARD (0.7058	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency	USA KD3XUN7C6T	ST14HNAYLU0203/16/201	302/24/2020	·	1,796,710	1 USD (0.70581 EUR) /				137,962	1	7,962	(31,1	/3)		3,487		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency	BARCLAYS BANK PLC G5GSEF7VJP	JP5170UK557303/26/201	303/24/2023		7,681,806					1, 111,011	1,1	1 011	433 , 4	07		69,031		0002
FX FORWARD 0.7053 EUR		. JOHEDOLL DA .		STATE OF THE PROPERTY OF	2 0		·	, ,001,000	0.70526 EUR /					', '	.,~''	,	· · ·				
/ (1 USD)	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP	JP5170UK557303/27/201	303/24/2023		1,281,295					(186,110)	(1	6,110)	(72,2	84)	. [11,514		0002
FX FORWARD (0.6837			,	GOLDMAN SACHS BANK					(0.68366 GBP) /					·							
GBP) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency	USA KD3XUN7C6T	ST14HNAYLU0204/11/201	302/24/2020	.	1,515,031	1 USD				140,474	1	0,474	(25,0	98)	.	2,941		0002
FX FORWARD (0.7136		1		GOLDMAN SACHS BANK		1			(0.71357 GBP) /						1		1				1
GBP) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency		ST14HNAYLU0205/07/201	302/24/2020	· -	681,079					36,209		6,209	(12,6	10)	-	1,322		0002
FX FORWARD (0.734	FOULTY POPTED IO	OOLIEDIU E SA		GOLDMAN SACHS BANK	OF (00 (00)	00/04/0000		004 050	(0.73403 EUR) /				404 400		4 400		40		0.404		0000
EUR) / 1 USD FX FORWARD (0.7745	EQUITY PORTFOLIO	. SCHEDULE BA .	. Currency		ST14HNAYLU0205/08/201	303/24/2023	· -	901,859	1 USD (0.77453 EUR) /				101,482	1	1,482	51,1	12				0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Curropa	GOLDMAN SACHS BANK	ST14HNAYLU0205/21/201	305/28/2021		4,841,616					489, 107		9, 107	257 , 7	70		28,727		0002
FX FORWARD (0.7746	EQUIT PURIFULIU	. SUMEDULE BA .	. Currency	USA KD3XUN7C6T GOLDMAN SACHS BANK	DI 14FINATEUUZ . [U3/21/201	03/28/2021	†	4,841,616	(0.77457 EUR) /				469, 107	4	9, 10/	25/ , /	′°		28,121		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency		ST14HNAYLU0205/21/201	05/28/2021		4.841.340					488.837	4	8.837	257.7	67		28.726		0002
	LEGOTTI I OTTI OLIO	. JOHEDOLL DA .		NDONON/COT				, 071, 040	. 200	<u> </u>	h					ا , الاع	··				~~~L

Showing all Ontions	Cans Floors	Collars Swans and F	orwards Open as of	December 31 of Current Year

					Sho	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												i
	Description										Prior Year(s)	Current											i
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price.	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.4. 5.	- \ / -	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description FX FORWARD (0.7229	or Replicated	Identifier	(a)	GOLDMAN SACHS BANK	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid) (0.72292 GBP) /	Paid	Paid	Income	Value	Code Fai	r Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency		KD3XUN7C6T14HNAYLU02 .	06/15/2018	08/17/2020 .	l	582,359					21,088		21,088		(10,186)			2,311		0002
FX FORWARD (0.746				GOLDMAN SACHS BANK						(0.74595 EUR) /													1
EUR) / 1 USD FX FORWARD 1.299 CAD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 .	06/25/2018	03/24/2023 .	 	3,401,021	1 USD 1.29900 CAD /				336,612		336,612		193 , 117			30,563		0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency		KD3XUN7C6T14HNAYLU02 .	07/23/2018	09/22/2020 .	l	197,843					378		378		7,687			844		0002
FX FORWARD (0.7788			*	GOLDMAN SACHS BANK						(0.77878 EUR) /													
EUR) / 1 USD FX FORWARD (0.7466	EQUITY PORTFOLIO	SCHEDULE BA .	Currency	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 .	07/23/2018	07/30/2021 .	 	5,585,643	1 USD (0.74657 EUR) /				518,579		518,579		299,718			35, 114		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency		KD3XUN7C6T14HNAYLU02 .	07/30/2018	03/24/2023 .		1,427,845					140,300		140,300		81,084			12,831		0002
FX FORWARD (8.5753			*	GOLDMAN SACHS BANK						(8.57534 SEK) /													
SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency		KD3XUN7C6T14HNAYLU02 .	09/13/2018	02/24/2020 .	 	310,308					25,255		25,255		24,928			602		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				10,480		10 , 480		(15,127)			1,437		0002
FX FORWARD (0.7785				GOLDMAN SACHS BANK						(0.77854 EUR) /													
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency		KD3XUN7C6T14HNAYLU02 .	09/27/2018	09/30/2021 .	·	8,952,611	1 USD				803,860		803,860		483 , 150			59,228		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 .	10/09/2018	10/13/2023 .		4,965,248	.(0.75524 EUR) / 1 USD				388,093		388,093		287,996			48,308		0002
FX FORWARD (0.7076	Equiti 1 dilli de la	OONEDOLL DA	. our ronoy	GOLDMAN SACHS BANK	NEONOTI COTTAINENTE COE.		10/ 10/ 2020 .		,,000,240	(0.70762 GBP) /													1
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USA	KD3XUN7C6T14HNAYLU02 .	10/09/2018	10/13/2023 .	ļ	1,581,833					47,607		47,607		(15,050)			15,390		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) /				811,908		811,908		592,233			64,367		0002
FX FORWARD (0.7259	LQUITT FUNITULIU	SOURDOLL DA	. our rency	GOLDMAN SACHS BANK	NDOXUNTOUT INTINATEOUZ .	11/0//2010	03/11/2021 .	†	11,002,132	(0.72585 GBP) /				011,900		011,300					94,007		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency		${\tt KD3XUN7C6T14HNAYLU02}\ .$	11/07/2018	05/11/2021 .		1,202,655					30,956		30,956		(19,059)			7,017		0002
FX FORWARD (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 .	11/26/2018	11/30/2021 .		1,879,156	(0.73990 GBP) /						5, 175		(29,962)			13,012		0002
FX FORWARD (1.334	EQUITI FUNITULIU	. SUILDULL DA .	. our rency	GOLDMAN SACHS BANK	NDOXON/COTTHINNTEOUZ .	11/20/2010	11/30/2021 .	†	1,079,130	(1.33396 CAD) /								(29,902)					0002
CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency		$\ensuremath{KD3XUN7C6T14HNAYLU02}$.	12/19/2018	09/22/2020 .		439,291	1 USD				(12,530)		(12,530)		(17,908)			1,875		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) /				28 , 151		28 , 151		28 , 151			4,206		0002
FX FORWARD (0.8148	EQUIT FUNIFULIU	SUPEDULE DA .	. our rency	GOLDMAN SACHS BANK	NUONUN/COTT4HNATEOUZ .	01/0//2019 .	03/24/2023 .	·	400,007	(0.81476 EUR) /				20, 131		20, 131		20, 131			4,200		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	USA	KD3XUN7C6T14HNAYLU02 .	01/07/2019 .	05/11/2021 .		391 , 163	1 USD				22,097		22,097		22,097			2,282		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) /				467,684		467,684		467,684			24,056		0002
FX FORWARD (0.7456	LWUIII FUNIFULIU	SUMEDULE BA .	. Currency	GOLDMAN SACHS BANK	NUONUNTUOT 14MNATLUUZ .	01/20/2019	01/31/2020 .	<u> </u>	0,008,767	(0.74562 GBP) /			·····	407,084		407 , 084	ļ	407,004		<u> </u>	∠4,∪⊃b		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	USA	KD3XUN7C6T14HNAYLU02 .	02/26/2019 .	03/02/2020 .	ļ	4,935,456	1 USD				52,234		52,234		52,234			10,171		0002
FX FORWARD (3.8606 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Curropay	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 .	02/27/2010	03/20/2020 .		2,225,224	(3.86060 BRL) /				96,047		96,047		96,047			5,209		0002
FX FORWARD (0.8353	LWUIII FUNIFULIU	SUMEDULE BA	. Currency	JPMORGAN CHASE	NUONUNTUOT 14MNATLUUZ .	02/27/2019 .	00/20/2020 .	<u> </u>	2,223,224	(0.83533 EUR) /		L		90,04/		30,04/	ļ	90,04/		<u> </u>			0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	BANK, N.A	7H6GLXDRUGQFU57RNE97 .	04/02/2019 .	09/30/2021 .	ļ	4,080,402	1 USD				104, 137		104,137		104 , 137			26,995		0002
FX FORWARD (0.8588	ENLITY DODTED IN	COLEDITE DA	Currer	JPMORGAN CHASE	TUCOL VODITOOR IETOMEOT	04/16/0010	04/20/0000		0 044 000	(0.85878 EUR) /				000 040		220 040		000 040			00.400		loono
EUR) / 1 USD FX FORWARD 6.7285 CNH	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	BANK, N.A JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97 .	04/16/2019	04/30/2020 .	<u> </u>	8,044,898	1 USD 6.72850 CNH /				230,949		230,949	ļ	230,949		<u> </u>	23, 160		0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	BANK, N.A	7H6GLXDRUGQFU57RNE97 .	04/16/2019	01/31/2020 .		586, 163	(1 USD)				(20, 182)		(20, 182)		(20, 182)			854		0002
FX FORWARD (0.8308	EQUITY DODTEOUS	SCHEDULE BA	Currer	JPMORGAN CHASE	TUCOL VODITOOR IETOMEOT	04/16/0010	07/20/0004		400.050	(0.83078 EUR) /				6 007		6 007		0.007			4 450		loono
EUR) / 1 USD FX FORWARD (1117 KRW)	EQUITY PORTFOLIO	OUTEDULE BA	. Currency	BANK, N.A	7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021 .	†	182,959	(1117.00000				6,227		6,227		6,227		f	1, 150		0002
/ 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	USA	KD3XUN7C6T14HNAYLU02 .	04/17/2019	04/29/2020 .	ļ ļ.	4,028,648	KRW) / 1 USD				119, 155		119,155		119, 155			11,550		0002
FX FORWARD (1117.3	FOLLITY DODTEOL IC	COLEDITE DA	0	JPMORGAN CHASE BANK. N.A.	ZUCOL VDDUOOFUEZDNEGZ	04/47/0040	04/00/0000		E 040 770	(1117.30000 KRW) / 1 USD				147 070		147 070		147 070			14 400		Longo
KRW) / 1 USD FX FORWARD (1117.3	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020 .	 	5,043,776	KRW) / 1 USD (1117.30000			····	147,873		147,873	<u> </u>	147 ,873		<u> </u>	14,460		0002
KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	BANK, N.A	7H6GLXDRUGQFU57RNE97 .	04/17/2019	04/29/2020 .		4,027,566	KRW) / 1 USD				118,080		118,080		118,080			11,547		0002
FX FORWARD 1.3211 CAD		0011501115 04	0	JPMORGAN CHASE	ZUROL VDDUROCE IEZDAIECZ	04/00/0040	00/00/0000		000 500	1.32109 CAD /				5 007		F 007		F 007			4 000		Loon
/ (1 USD) FX FORWARD (0.8702	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	BANK, N.A	7H6GLXDRUGQFU57RNE97 .	04/22/2019 .	09/22/2020 .	 	300,508	(1 USD) (0.87015 EUR) /				5,627		5,627	ļ	5,627		·	1,283		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	BANK, N.A	7H6GLXDRUGQFU57RNE97 .	04/26/2019 .	04/30/2020 .		8,215,837	1 USD				130,888		130,888		130,888			23,652		0002
FX FORWARD 0.8081 EUF		001150111.5.07		GOLDMAN SACHS BANK	MDOM BIZONTA # BUNG US	04/00/00/1	00/04/2005		474 0:-	0.80813 EUR /								(4.0/-					
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	USA	KD3XUN7C6T14HNAYLU02 .	04/29/2019 .	03/24/2023 .		171,642	(1 USD)				(4,848)		(4,848)		(4,848)		L	1,542		0002

				S	howing all	Options, 0	Caps, Flooi	s, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior											i
	Description									Year(s)	Current										l
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's	to Carrying Value of		of Refer-	at Inception
	Income Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	Premium (Received)	Current Year	Carrying		Increase/	Change in	(Amorti- zation)/	Hedged	Potential	ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
FX FORWARD (0.7528				JPMORGAN CHASE					(0.75280 GBP) /												
GBP) / 1 USD FX FORWARD (0.8474	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	BANK, N.A	704/29/2019	05/11/2021 .	·····	247,407	1 USD (0.84744 EUR) /				(2,369)	(2,36	9)	(2,369)			1,443		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency	BANK, N.A. 7H6GLXDRUGQFU57RNE9	704/29/2019	05/11/2021	I	470,132					9,204	9,20	· [9,204		L	2,743		0002
FX FORWARD (0.8006				JPMORGAN CHASE					(0.80060 EUR) /												1
EUR) / 1 USD FX FORWARD 0.7319 GBP	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	BANK, N.A	704/29/2019	10/13/2023 .	······	141,006	1 USD 0.73188 GBP /				3,734	3,73		3,734			1,372		0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USAKD3XUN7C6T14HNAYLU0	204/29/2019	10/13/2023 .		211,729					224	22		224			2,060		0002
FX FORWARD (0.764	FOULTY DODTES IS	00115011155		JPMORGAN CHASE		00/04/0055		4 000	(0.76397 GBP) /				(04	/		(04 == ::					
GBP) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	BANK, N.A	704/29/2019	02/24/2020 .	·····	1,832,930	1 USD (0.74903 GBP) /				(24,761)	(24,76	1	(24,761)			3,558		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency	BANK, N.A	05/16/2019	11/30/2022 .	ļ	1,028,281	1 USD				(17, 192)	(17, 19	?)	(17,192)			8,782		0002
FX FORWARD (0.8158	FOULTY DODTED 10	OOLEDII E DA		JPMORGAN CHASE	05 (40 (00 10	44 (00 (0000		0 000 151	(0.81578 EUR) /				70.000	70.00	.]	70.000			00.004		0000
EUR) / 1 USD FX FORWARD (0.7797	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	BANK, N.A	705/16/2019	11/30/2022 .	 -	3,082,151	1 USD (0.77969 GBP) /				78,263	78,26		78,263			26,324		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	BANK, N.A	06/24/2019	02/24/2020 .	 	7,009,763	1 USD				(240,414)	(240,41		(240,414)			13,605		0002
FX FORWARD 1.3035 CAD		OOLEDII E DA		GOLDMAN SACHS BANK	00 (00 (0040	00 (00 (0000		000 005	1.30350 CAD /				0.054	0.05		0.054			0.000		0000
/ (1 USD) FX FORWARD (0.8403	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	USA KD3XUN7C6T14HNAYLU0 JPMORGAN CHASE	206/28/2019	09/22/2020 .	†	609,895	(1 USD) (0.84031 EUR) /				3,251	3,25		3,251			2,603		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency	BANK, N.A	706/28/2019	05/11/2021 .			1 USD				24, 120	24, 12		24, 120			5,094		0002
FX FORWARD (0.8373 EUR) / 1 USD	FOULTY DODTED IO	COLEDITE DA	0	JPMORGAN CHASE BANK. N.A	00 (00 (0040	07/20/2001		004.000	(0.83732 EUR) /				00 500	00 50		00 500			E E00		0000
FX FORWARD 1167.69	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	BANK, N.A	706/28/2019	07/30/2021 .	·····		.1167.69000 KRW				23,580	23,58	'	23,580			5,563		0002
KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	BANK, N.A	707/08/2019	04/29/2020 .		2,312,081	/ (1 USD)				32,784	32,78	· <mark></mark>	32,784			6,629		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	JPMORGAN CHASE BANK, N.A	707/17/2019	11/30/2022 .		185,572	(0.82178 EUR) / 1 USD				3,448	3,44	.	3,448			1,585		0002
FX FORWARD 0.8722 EUR		. SUMEDULE DA	. cui i ency	JPMORGAN CHASE	0// 1//2019	11/30/2022 .		100,072	0.87220 EUR /				, 440		'	, 440					0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	BANK, N.A	707/17/2019	04/30/2020 .		2,579,666					(35, 157)	(35, 15	')	(35, 157)			7,426		0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	JPMORGAN CHASE BANK, N.A	707/17/2019	09/30/2021		465.481	(0.84428 EUR) /					7,16		7 , 163			3,079		0002
FX FORWARD (0.7883	EQUITITION OF CO.	. OUILDOLL DA	. our renoy	JPMORGAN CHASE		03/00/2021	İ		(0.78829 GBP) /				, 100		,	, 100					0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	BANK, N.A	707/17/2019	05/11/2021 .	·····	272,741					(15,294)	(15,29)	(15,294)			1,591		0002
FX FORWARD (0.7988 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	GOLDMAN SACHS BANK USAKD3XUN7C6T14HNAYLU0	207/17/2019	02/24/2020 .		876.292	(0.79882 GBP) /				(52, 223)	(52,22	n	(52,223)			1,701		0002
FX FORWARD (0.7767			. oui i oi/o y	JPMORGAN CHASE			†	, ,	(0.77666 GBP) /												
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	BANK, N.A	707/17/2019	11/30/2022 .		32,833					(1,723)	(1,72	3)	(1,723)			280		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	BANK, N.A 7H6GLXDRUGQFU57RNE9	707/17/2019	05/11/2021 .		138,542	(0.85172 EUR) / 1 USD			L	2,042	2,04	<u>.</u> [2,042		<u> </u>	808		0002
FX FORWARD (0.7944			,	JPMORGAN CHASE					(0.79435 GBP) /				•								
GBP) / 1 USD FX FORWARD (0.8024	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	BANK, N.A	708/22/2019	11/30/2022 .		35,249	1 USD (0.80242 GBP) /				(2,657)	(2,65	')	(2,657)			301		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK557	308/22/2019	05/11/2021 .		185,686					(13,852)	(13,85	2)	(13,852)			1,083		0002
FX FORWARD 0.8216 EUF	R		,	GOLDMAN SACHS BANK					0.82157 EUR /										·		
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	USAKD3XUN7C6T14HNAYLU0 JPMORGAN CHASE	208/22/2019	10/13/2023 .	······	31,647	(1 USD) 0.88658 EUR /				(82)	(8)	2)	(82)			308		0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	BANK, N.A	708/22/2019	04/30/2020 .	<u> </u>	276,342					698	69		698		[796		0002
FX FORWARD (0.8403			,	GOLDMAN SACHS BANK			[(0.84031 EUR) /						.]						
EUR) / 1 USD	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	USAKD3XUN7C6T14HNAYLU0	208/22/2019	11/30/2022 .	······	259,427	1 USD (0.81118 GBP) /				(644)	(64		(644)			2,216		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK557	308/22/2019	02/24/2020 .	<u> </u>	6,349,972					(482, 282)	(482,28	?)	(482,282)			12,325		0002
FX FORWARD (0.79 GBP))		-	JPMORGAN CHASE					(0.78999 GBP) /												
/ 1 USD FX FORWARD (9.5641	EQUITY PORTFOLIO	. SCHEDULE BA	. Currency	BANK, N.A	708/22/2019	10/13/2023 .	·····	83,545	1 USD (9.56414 SEK) /				(6,323)	(6,32	5)	(6,323)					0002
SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK557	308/22/2019	02/24/2020 .	 	176,806	1 USD				(4,278)	(4,278	()	(4,278)			343		0002
FX FORWARD (0.8668	COULTY DODIECT TO	0011501115 04	0	DADOLAVO DANK DLO OFOOFFTU IDELTOLINGET	00 /00 /00 10	0E /44 /0004		4 404 044	(0.86682 EUR) /				/0.700	(0.70)		/0.700			0.000		0000
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA .	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK557 GOLDMAN SACHS BANK	308/22/2019	05/11/2021 .	·····	1, 194,011	1 USD 0.83143 EUR /				(2,768)	(2,76		(2,768)			6,966		0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	USAKD3XUN7C6T14HNAYLU0	208/22/2019	03/24/2023 .	<u> </u>	208,074					(362)	(36	2)	(362)			1,870		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year 17 18 19 20 22 23 Prior Current Description Year(s) Strike Initial Cost Year Initial Credit of Item(s) Hedge Current Adjustment Hedged, Price. of Un-Cost of Un-Total Quality Effectiveness Used for Type(s) Date of Rate or discounted discounted Book/ Unrealized Foreign Year's to Carrying of at Inception Schedule Income Maturity Number Index Premium Premium Current Adjusted Valuation Exchange (Amorti-Value of Referand at Exhibit Risk(s) Exchange, Counterparty Notional (Received) Change in Potential Generation Trade of Received (Received) Increase/ zation)/ Hedged Year-end or Year Carrying ence Identifier or Central Clearinghouse Code Fair Value B./A.C.V. Description or Replicated (a) Date Expiration Contracts Amount (Paid) Paid Income Value (Decrease) Accretion Item Exposure Entity (b) FX FORWARD (4.2301 JPMORGAN CHASE (4.23014 BRL) / BRL) / 1 USD EQUITY PORTFOLIO . SCHEDULE BA BANK. N.A. 7H6GLXDRUGQFU57RNE97 .09/03/2019 03/20/2020 .189 . 119 USD . (9.081 . (9.081 . (9,08 0002 Currency. FX FORWARD (0.8735 JPMORGAN CHASE (0.87352 FUR) EQUITY PORTFOLIO . SCHEDULE BA 07/30/2021 0002 EUR) / 1 USD BANK, N.A. 7H6GLXDRUGQFU57RNE97 .09/03/2019 USD .(4,548 (4,548 . (4,548 2,001 FX FORWARD (0.8213 (0.82129 GBP) SCHEDULE BA BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 .03/02/2020 .(37,048 (37.048 . (37,048 0002 GBP) / 1 USD EQUITY PORTFOLIO Currency. 09/03/2019 413.979 1 USD 853 FX FORWARD 0.8341 EUR GOLDMAN SACHS BANK .0.83408 EUR SCHEDULE BA 1,844 (1 USD) EQUITY PORTFOLIO . Currency.. KD3XUN7C6T14HNAYLU02 .09/18/2019 03/24/2023 .1,439,894 (1 USD) 1,844 ..1,84 12,939 0002 FX FORWARD (0.7967 (0.79670 GBP) EQUITY PORTFOLIO . SCHEDULE BA BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 .02/24/2020 .(121,906 ..(121,906 ...(121,906 0002 GBP) / 1 USD Currency.. LUSD FX FORWARD (0.78 GBP) JPMORGAN CHASE (0.78002 GBP) SCHEDULE BA 7H6GLXDRUGQFU57RNE97 (8.597 FOLLITY PORTFOLIO 11/30/2022 .151.276 (8,597 .(8,59 0002 1 USD Currency.. BANK. N.A. .09/18/2019 LUSD 1.292 FX FORWARD (1.3252 (1.32523 CAD) CAD) / 1 USD EQUITY PORTFOLIO . SCHEDULE BA BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 09/25/2019 .09/22/2020 . (6, 917 .(6,917 .(6,91 1.350 0002 Currency, I IISD FX FORWARD (1192.86 JPMORGAN CHASE ...(1192.86000 EQUITY PORTFOLIO SCHEDULE BA 7H6GLXDRUGQFU57RNE97 04/29/2020 (176,399 ..(176,399 ...(176,399 0002 KRW) / 1 USD . Currency BANK, N.A. .09/26/2019 .4,912,694 KRW) / 1 USD FX FORWARD (1192.7 ...(1192.70000 IPMORGAN CHASE KRW) / 1 USD EQUITY PORTFOLIO . SCHEDULE BA BANK. N.A. 7H6GLXDRUGQFU57RNE97 .09/26/2019 04/29/2020 .5.030.603 KRW) / 1 USD (179.937 ..(179.937 ...(179.93 14 422 0002 FX FORWARD (0.8744 (0.87443 EUR) EQUITY PORTFOLIO . SCHEDULE BA BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 07/30/2021 .(17,349 ..(17,349 0002 FUR) / 1 USD Currency ..09/26/2019 1 132 156 1 USD .(17.349 FX FORWARD (7.141 (7.14097 CNH) CNH) / 1 USD EQUITY PORTFOLIO SCHEDULE BA BARCLAYS BANK PLC G5GSEF7VJP5170UK5573 09/26/2019 01/31/2020 1.245.909 1 USD (30.720 .(30,720 ..(30,720 1.815 0002 Currency. FX FORWARD (0.8717 (0.87171 EUR) EUR) / 1 USD . EQUITY PORTFOLIO . SCHEDULE BA BARCLAYS BANK PLC G5GSEF7VJP5170UK5573 11/06/2019 .05/28/2021 USD . (3, 182 ..(3, 18 0002 FX FORWARD (0.7681 JPMORGAN CHASE (0.76813 GBP) SCHEDULE BA GRP) / 1 USD EQUITY PORTFOLIO . Currency. BANK N A 7H6GLXDRUG0FU57RNE97 11/14/2019 .05/11/2021 .795,433 LUSD (23.594 .(23.594 .(23.594 4 641 0002 FX FORWARD (0.88 EUR) (0 87997 FUR) EQUITY PORTFOLIO SCHEDULE BA BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 11/14/2019 .05/11/2021 ..2.893.277 (49.667 .(49.667 .(49.667 16.881 0002 / 1 USD Currency LUSD EX FORWARD 0 7753 GRE 0.77533 GBP (1 USD) EQUITY PORTFOLIO . SCHEDULE BA BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 .11/26/2019 .03/02/2020 1 USD) .2,870 .2,870 ..2,87 0002 Currency FX FORWARD 0.7712 GBP GOLDMAN SACHS BANK 0 77120 GRP SCHEDULE BA 0002 / (1 USD) EQUITY PORTFOLIO Currency. KD3XUN7C6T14HNAYLU02 .11/26/2019 08/17/2020 510.886 (1 USD) .10,797 .10,797 2.028 .1.32960 CAD FX FORWARD 1.3296 CAD SCHEDULE BA BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 09/22/2020 ..777 0002 FOLLITY PORTFOLIO .11/26/2019 30 836 (1 USD) 777 / (1 USD) Currency. 132 FX FORWARD 0.763 GBP GOLDMAN SACHS BANK .0.76298 GBP (1 USD) EQUITY PORTFOLIO SCHEDULE BA KD3XUN7C6T14HNAYLU02 .11/26/2019 11/30/2021 .453.485 (1 USD) .12.407 .12.40 0002 Currency. (4.22278 BRL) FX FORWARD (4 2228 .IPMORGAN CHASE BRL) / 1 USD EQUITY PORTFOLIO . SCHEDULE BA 7H6GLXDRUGQFU57RNE97 .12/03/2019 .03/20/2020 .(17,113 ..(17,11 0002 Currency.. BANK, N.A. 1 USD FX FORWARD 7.0039 CNH 7.00385 CNH SCHEDULE BA .01/31/2020 / (1 USD) EQUITY PORTFOLIO . Currency.. BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 .12/17/2019 . .465,601 (1 USD) ..2,334 ..2,334 ...2,334 678 0002 FX FORWARD (0.9548 (0.95476 CHF) CHF) / 1 USD EQUITY PORTFOLIO . SCHEDULE BA BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 .12/17/2019 12/31/2020 LUSD (23, 473 (23 473 .(23.473 10 860 0002 Currency. FX FORWARD 1162.5 KRW JPMORGAN CHASE .1162.50000 KRW / (1 USD) EQUITY PORTFOLIO . SCHEDULE BA 7H6GLXDRUGQFU57RNE97 .12/18/2019 .04/29/2020 / (1 USD) .36.540 10.800 0002 FX FORWARD (0.8679 (0.86791 EUR) SCHEDULE BA BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5573 . (5, 037 (5,037 .(5,037 0002 EQUITY PORTFOLIO 07/30/2021 633.702 3.984 EUR) / 1 USD Currency 12/18/2019 1 USD FX FORWARD (0.8649 (0.86487 EUR) FUR) / 1 USD SCHEDULE BA BARCLAYS BANK PLC G5GSEF7VJP5170UK5573 164 185 1 USD (1 200 (1 200 (1 20 1.086

(11,062)

(15,327)

(880,606)

3.913.238

(652,859)

58.483

4,202,052

2.505.550

XXX

XXX

XXX

4,202,052

6.833.308

2,519,03

2,519,032

2.519.032

(965, 181

12,379,354

(1.396.999

209,934

948.959 XXX

948.959 XXX

987,582 XXX

4.539,012 XXX

XXX

XXX

XXX

XXX

XXX

XXX

XXX

XXX

XXX

XXX

XXX

XXX

1439999999. Subtotal - Forwards - Hedging Other 5.967.858 XXX 5.967.858 1479999999. Subtotal - Forwards 5,967,858 XXX 5,967,858 1509999999. Subtotal - SSAP No. 108 Adjustments 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 30,314,433 42,693,788 XXX 42,693,788 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 XXX

1709999999. Subtotal - Hedging Other

1719999999. Subtotal - Replication 1729999999. Subtotal - Income Generation

Showing all Options, C	aps, Floors, Collar	s, Swaps and Forwards C	open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1739999999. 9	Subtotal - Other													XXX							XXX	XXX
17499999999. 9	Subtotal - Adjustments f	or SSAP No.	108 Derivat	ves										XXX							XXX	XXX
1759999999 -	Totals									(26,389)	33,347,066	(594,376)	49,401,390	XXX	53,729,147	(965, 181)	2,519,032	11, 192, 289		5,526,594	XXX	XXX

_		
(a)	Codo	Description of Hadrood Right/a)
(a)	Code	Description of neuged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	001	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.
0	002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0	003	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.
0	004	Total return swap agreements are used to hedge exposure to the corporate bond and leveraged loan markets.

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

					S	Showing	g all Op	otions, Cap	s, Floors,	Collars, S	waps and	l Forwards	Terminat	ed During	Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13 Cumulativa	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											1
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Schedule	Type(s)			Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/	u	nrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	1	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	١ ١	/aluation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value		ncrease/ Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
CALL OPTION ON JAN19 SPX 0		idontino	(ω)						Contracts				i did	Termination	income	Value	0000 (1	occicusc)	D.77 (.O.V.			item	Deletted	(5)
CALL OPTION ON JAN19 SPX @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/19/2018	.01/18/2019	.01/18/2019	. EXPIRATION	100	28, 103,000	2,775.00	1,781,500					-			(3,750	0)			100/100
2675	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/19/2018	01/18/2019	01/18/2019	EXPIRATION	20	5,620,600	2,675.00	494,600					-			(5,35	0)			100/100
CALL OPTION ON JAN19 SPX @ 2700	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/26/2018	01/18/2019	01/18/2019	EXPIRATION	100	28,728,700	2,700.00	2,777,200								(15,50	0)			100/100
CALL OPTION ON JAN19 SPX @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	02/23/2018	01/18/2019	01/18/2019	EXPIRATION	75	20,604,750	2,725.00	1,254,300								(6,938	8)			100/100
CALL OPTION ON MAR19 SPX 0 2725								SALE	05					175 107		175 10	,							
CALL OPTION ON MAR19 SPX @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index			.03/15/2019			20	6,868,250	2,725.00	454,800		175, 137			'			137,76				100/100
2725	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.02/23/2018	03/15/2019	.02/21/2019	. SALE	50	13,736,500	2,725.00	909,600		322,874		322,874	1			248, 124	4			100/100
2600	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.04/23/2018	03/15/2019	.02/08/2019	. SALE	50	13,351,450	2,600.00	1,026,150		587,974		587,974	1			341,72	4			100/100
CALL OPTION ON MAR19 SPX @ 2750	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.03/23/2018	.03/15/2019	.03/12/2019	. SALE	150	38,823,900	2,750.00	1,690,500					1			510,52	1			100/100
CALL OPTION ON MAR19 SPX @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH54	.04/05/2018	03/15/2019	01/25/2019	SALE	75	19.971.300	2,650.00	1,392,375		520,311			1			281,436	6			100/100
CALL OPTION ON MAR19 SPX 0	EQUITY INDEX ANNUITY	EXHIBIT 5				03/15/2019			75	20.027.175	2.650.00	1,297,800				585,936				347.06				100/100
CALL OPTION ON MAR19 SPX @			Equity/Index			Ī		. SALE	/5					585,936		,								
2650 CALL OPTION ON MAR19 SPX @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.04/23/2018	.03/15/2019	.,01/25/2019	. SALE	25	6,675,725	2,650.00			173,437		173,43	7			93,812	2			100/100
2575	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.05/22/2018	.03/15/2019	.03/13/2019	. SALE	25	6,811,100	2,575.00			592,287			7			442,412	2			100/100
CALL OPTION ON MAR19 SPX 0 2575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E	.05/22/2018	03/15/2019	03/12/2019	SALE	25	6,811,100	2,575.00	618,550		548,412			2			398,53	7			100/100
CALL OPTION ON JUN19 SPX @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	. CBOE	.05/18/2018	06/21/2019	01/25/2019	SALE	50	13,564,850	2,650.00	1,082,600		612,574		612,574	1			261,82	4			100/100
CALL OPTION ON JAN19 SPX @					.08/08/2018																			
CALL OPTION ON SEP19 SPX @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE		.01/18/2019	01/18/2019	.EXPIRATION	20	5,715,400	2,800.00	269,480								(550	0)			100/100
2725 CALL OPTION ON FEB19 SPX @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index.	CB0E	.12/20/2018	.09/20/2019	.01/25/2019	. SALE	75	18,505,650	2,725.00	502,425					3			332,96	1			100/100
2725	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/15/2019	02/15/2019	.02/14/2019	SALE	100	26, 103,000	2,725.00		52,000	284,297		284,29	7			232,29	7			100/100
CALL OPTION ON FEB19 SPXW @ 2730	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.02/14/2019	02/15/2019	.02/15/2019	EXERCISE	100	27,457,300	2,730.00		254,484	455,988			3			201,50	4			100/100
CALL OPTION ON FEB19 SPXW @ 2730	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	02/14/2019	02/15/2019	02/15/2019	. EXERCISE	25	6,864,325	2,730.00			113,997		113,99	,			53,49	7			100/100
CALL OPTION ON MAR19 SPXW @			' '						05							,								
2725 CALL OPTION ON MAR19 SPXW @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index			03/08/2019		EXERCISE	25	6,981,675	2,725.00		176,425	45,138		45 , 138	· · · · · · · · · · · · · · · · · · ·			(131,28				100/100
2750	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.03/12/2019	03/15/2019	03/15/2019	. EXERCISE	150	41,872,800	2,750.00		693 , 150	1,086,977		1,086,97	7			393,82	7			100/100
2600	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.03/13/2019	.03/29/2019	.03/29/2019	. EXERCISE	25	7,027,300	2,600.00		537,025	585,766			3			48,74	1			100/100
CALL OPTION ON FEB19 SPX @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/17/2019	02/15/2019	.02/14/2019	. SALE	25	6,589,900	2,650.00			253,687		253,683	7				2			100/100
CALL OPTION ON APR19 SPX @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index		01/25/2019	04/18/2019	04/10/2019	SALE	25	6,661,900	2,650.00		230,600	597,762		597.76	2			367, 162				100/100
CALL OPTION ON JUN19 SPX @		EXHIBIT 5										919.450		1,166,474										100/100
CALL OPTION ON APR19 SPXW @	EQUITY INDEX ANNUITY		Equity/Index			.06/21/2019		. SALE	50	13,349,550	2,675.00	919,450					*							
2925	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CB0E	.04/05/2019	.04/12/2019	04/12/2019	. EXPIRATION	10	2,892,740	2,925.00		2,600							(2,600	0)			100/100
2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/25/2019	04/18/2019	04/18/2019	EXERCISE	75	19,985,700	2,650.00	ļ	691,800	1,919,138	ļ	1,919,138	3			1,227,338	8			100/100
CALL OPTION ON APR19 SPX @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.02/08/2019	04/18/2019	.04/18/2019	EXERCISE	75	20,309,100	2,650.00			1,919,138		1,919,138	3			1,160,06	3			100/100
CALL OPTION ON APR19 SPX @ 2650	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.02/08/2019	.04/18/2019	.04/18/2019	EXERCISE	50	13,539,400	2,650.00			1,279,425		1,279,425	5				5			100/100
CALL OPTION ON MAY19 SPX 0 2650	FOULTY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index			.05/17/2019		EXERCISE	F0	13,323,800	2,650.00		537,350	1,006,075		1,006,07				468,72				100/100
CALL OPTION ON MAY19 SPX @			' '									ļ			İ		1							
2700 CALL OPTION ON JUN19 SPX @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. C80E	_04/10/2019	05/17/2019	05/17/2019	. EXERCISE	50	14,441,050	2,700.00		985,400		·····		j			(229,32	5)			100/100
2775	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.06/22/2018	06/21/2019	.05/24/2019	. SALE	150	41,323,200	2,775.00	2,445,000		1,229,413		1,229,41	3				3			100/100
2725	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.06/22/2018	.06/21/2019	.05/30/2019	SALE	50	13,774,400	2,725.00			406,393			3				3			100/100
CALL OPTION ON JUN19 SPX @ 2725	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.07/20/2018	06/21/2019	05/30/2019	SALE	50	14,009,150	2,725.00	1,058,400		406,393	L	406.39	3				3			100/100
CALL OPTION ON MAR20 SPX @ 2850	FOULTY INDEX ANNUITY	EXHIBIT 5			05/17/2019				450		2,850.00		2,643,000	1,890,370		1,890,370								100/100
CALL OPTION ON MAY19 SPXW @			Equity/Index						150	42,892,950							′I			(752,630				
2900	EQUITY INDEX ANNUITY	EXHIBIT 5.	Equity/Index	. CBOE	.05/21/2019	.05/31/2019	.05/31/2019	EXPIRATION	30	8,593,080	2,900.00		28,800				.			(28,80	0)			100/100

SCHEDULE DB - PART A - SECTION 2

						Showing	g all Op	tions, Cap	os, Floors,	Collars, S	waps and	Forwards	Terminat	ed During	Current \	⁄ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	O											
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	1	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
CALL OPTION ON JUN19 SPXW @ 2750	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	05/30/2019	.06/05/2019	06/04/2019	SALE	20	5,577,720	2,750.00			107,710		107,710				19,810)			100/100
CALL OPTION ON JUN19 SPXW @													, ,	-										
2750 CALL OPTION ON JUN19 SPX @	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.05/30/2019	.06/05/2019	.06/05/2019	EXERCISE	20	5,577,720	2,750.00		87,900	152,270		152,270				64,370)			100/100
2700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	.05/18/2018	06/21/2019	06/13/2019	SALE	40	10,851,880	2,700.00	735,680				752,899				543,899				100/100
CALL OPTION ON JUN19 SPXW @																								
CALL OPTION ON SEP19 SPX @	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.05/30/2019	.06/14/2019	.06/14/2019	EXERCISE	100	27,888,600	2,775.00		407,540	1,119,651						712,111	·			100/100
2825	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.08/17/2018	.09/20/2019	.06/18/2019	SALE	75	21,375,975	2,825.00	1,492,275									i			100/100
CALL OPTION ON JUN19 SPX @	COLLEY INDEX ANNULTY	EXHIBIT 5	F 4 / 1 - 4	ODOF FORMOUR NOCKARALIDE IS A	07/07/0010	00 (04 (0040	00 (00 (0040	SALF	20	0 450 400	0.750.00	E07 040		593,674		593,674				480, 124				100/100
CALL OPTION ON JUN19 SPX @	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	_0//2//2018	_06/21/2019		. SALE		8,456,460	2,750.00	597,840								480, 124	' 			100/100
2725	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	.07/20/2018	.06/21/2019	.06/21/2019	EXERCISE	50	14,009,150	2,725.00	1,058,400		1, 144, 426						921, 176	i			100/100
CALL OPTION ON JUN19 SPX @ 2700	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index,	CBOE	05/18/2010	.06/21/2019	06/21/2010	EXERCISE	25	9,495,395	2,700.00					888 598			1					100/100
CALL OPTION ON JUN19 SPX @	EQUITE INDEX MINUTIT	. LANIDII 3.	Lqui ty/ ilidex,	329900nLN30A900PEH34 .	.00/ 10/ 20 18	.00/21/2019	.,00/21/2019	LALAUTOE			2,700.00										,			100/100
2775	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.07/11/2018	.06/21/2019	.06/21/2019	EXERCISE	50	13,870,100	2,775.00			894,426	ļ				ļ	734,426	;			100/100
CALL OPTION ON JUL19 SPXW 0 2725	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.05/30/2019	07/05/2019	06/26/2019	SALE	40	11, 155, 440	2,725.00		382,800			776,939			L	394, 139	, L			100/100
CALL OPTION ON SEP19 SPX														-					I		[
02825	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.08/17/2018	.09/20/2019	.07/09/2019	SALE	75	21,375,975	2,825.00	1,492,275		1,355,361						1,045,236				100/100
02800 02800	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.09/11/2018	.09/20/2019	.07/12/2019	SALE	50	14,439,450	2,800.00	1.227.500		1.147.324		1.147.324				911,074				100/100
CALL OPTION ON JUL19 SPXW												, ,												
@2800 CALL OPTION ON JUL19 SPX	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	_06/20/2019	07/15/2019	07/15/2019	EXERCISE	30	8,862,540	2,800.00		471,840	642,855		642,855				171,015				100/100
@2800	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.05/24/2019	.07/19/2019	07/19/2019	EXERCISE	150	42,390,900	2,800.00		1,278,960	3,120,676		3, 120, 676				1,841,716	3			100/100
CALL OPTION ON MAR20 SPX																								
02825 CALL OPTION ON AUG19 SPXW	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.0//19/2019	.03/20/2020	.07/23/2019	SALE	25	7,441,525	2,825.00		657,500							1,937				100/100
02800	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.06/27/2019	.08/02/2019	.08/02/2019	EXERCISE	50	14,624,600	2,800.00		736,750							(76,575	i)			100/100
CALL OPTION ON SEP19 SPX 02750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/10/2010	09/20/2019	00/00/0010	SALE	E0.	13,838,900	2,750.00	1,016,500		999,824		999,824				694,074	.			100/100
CALL OPTION ON AUG19 SPX	EQUITE INDEX MINUTES	. EARIBIT 3.	Equity/Index	050E 329900NLNS0R900FEH34 .	. 10/ 19/ 2010	1,09/20/2019		OALE		13,030,900	2,730.00													100/100
02825	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index,	CBOE	.06/21/2019	.08/16/2019	.08/15/2019	SALE	75	22, 128, 450	2,825.00		1, 180,500	198,936		198,936				(981,564	ł)			100/100
CALL OPTION ON AUG19 SPX @2825	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	07/00/2010	.08/16/2019	08/15/2010	SALE	50	14,898,150	2,825.00			132,624		132,624				(689,976	2)			100/100
CALL OPTION ON AUG19 SPX	EQUITI INDEX ANNUTTI		Equity/ Illuex.	3233001EN3003001 E134 :	.01/03/2013	.00/ 10/ 2013	.,00/10/2013	OALL		14,030,130											,,,			
02850	EQUITY INDEX ANNUITY	EXHIBIT 5.	Equity/Index	CB0E	_07/12/2019	08/16/2019	08/15/2019	SALE	50	15,068,850	2,850.00			53, 136		53, 136				(794,964	1)			100/100
CALL OPTION ON AUG19 SPX @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2019	08/16/2019	08/16/2019	EXERCISE	25	7.449.075	2,825.00		411.300	114.913		114.913				(296.387	7)			100/100
CALL OPTION ON AUG19 SPX																,,					/			
02875	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.08/14/2019	.08/16/2019	.08/16/2019	EXPIRATION	30	8,521,800	2,875.00		24,289			-				(24,289	9)			100/100
02750	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	. 10/19/2018	.09/20/2019	.08/19/2019	SALE	75	20,758,350	2,750.00	1,524,750		1,436,661					ļ	978,036	s .			100/100
CALL OPTION ON AUG19 SPXW													4 000						1		.[100/100
02925	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	_00/10/2019	_08/19/2019	00/19/2019	SALE	30	8,666,040	2,925.00		4,200	7,694		7,694			İ	3,494	` <u>†</u>			100/100
02860	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	.08/15/2019	.08/21/2019	.08/21/2019	EXERCISE	50	14,238,000	2,860.00		127,357	322,075						194,718				100/100
CALL OPTION ON AUG19 SPXW @2860	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	08/20/2010	.08/21/2019	08/21/2010	EXERCISE	AO.	11,602,040	2,860.00		175.680	257,660		257.660			1	81.980	,			100/100
CALL OPTION ON SEP19 SPX			Lyur cy/ mudit,											-		,			1	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
02750	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	. 10/19/2018	.09/20/2019	.08/22/2019	SALE	50	13,838,900	2,750.00	1,016,500			ļ				ļ		· 			100/100
CALL OPTION ON SEP19 SPX @2900	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.09/21/2018	09/20/2019	08/26/2019	SALE	25	7,324,175	2,900.00	499.050		90,587		90,587			L	22,712				100/100
CALL OPTION ON SEP19 SPX			' '					1											Ī					
02900	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.09/21/2018	.09/20/2019	.08/26/2019	SALE	50	14,648,350	2,900.00			180,924		180,924				45, 174	·			100/100
02900	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.09/21/2018	.09/20/2019	.08/26/2019	SALE	75	21,972,525	2,900.00	1,497,150		271,986	<u> </u>	271,986			<u> </u>		ı L			100/100
CALL OPTION ON SEP19 SPX											,			,							.1			
02900	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	. 10/12/2018	09/20/2019	U8/26/2019	SALE	50	13,835,650	2,900.00	551,950		181, 174		181 , 174				45,424	'}			100/100
02725	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	12/20/2018	.09/20/2019	08/28/2019	SALE	25	6, 168, 550	2,725.00	167,475								267,287	,			100/100
CALL OPTION ON JAN20 SPX	FOLLEY INDEX AND THE	EVILIDIT 5											700 677						I		.1			
02625	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.02/26/2019	.01/1//2020	.08/28/2019	SALE	25	6,984,750	2,625.00		703,375							92,944	·			100/100
@2900	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E 529900RLNSGA90UPEH54 .	.08/19/2019	.08/28/2019	08/28/2019	EXPIRATION	30	8,770,950	2,900.00		137,220	ļ						(137,220))			100/100
CALL OPTION ON AUG19 SPXW @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Indox	CBOE 529900BLNSGA90UPFH54	08/22/2010	08/28/2010	08/28/2010	EXPIRATION	E0.	14.614.750	2,900.00		199.200						1	(100.000	,,			100/100
CALL OPTION ON AUG19 SPXW	EQUITE INDEX MINUTES	. LANIDII 3.	Equity/Index	028900nLN00A900PER04 .	.00/22/2019	_08/28/2019	JUU/ 20/ 20 19	LAI IDAI IUN		14,014,750	2,900.00		133,200	·						(199,200	,,			100/100
02925	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index,	CBOE	.08/23/2019	.08/30/2019	.08/29/2019	SALE	20	5,694,220	2,925.00		11,600	20,450										100/100

SCHEDULE DB - PART A - SECTION 2

						Showin	g all Op	tions, Cap	os, Floors,	Collars, S	waps and	Forwards	: Terminat	ted During	g Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	Current Veer											
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	1	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
CALL OPTION ON AUG19 SPXW @2925	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	08/26/2019	.08/30/2019	08/20/2010	SALE	5	1,439,190	2,925.00		2.000	5, 112	,		,				2			100/100
CALL OPTION ON SEP19 SPX	Egotti index Amotti	LAIIDII V.	Equity/ index.	020001E1001001 E104	.00/ 20/ 2010	2007 007 2010		ONEE		, 400, 100				, 112						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-			100/ 100
02750	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	. 10/31/2018	.09/20/2019	.08/30/2019	SALE	25	6,779,350	2,750.00	444,425			,					299, 16	2			100/100
CALL OPTION ON AUG19 SPXW @2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/26/2010	08/30/3010	08/30/2019	EXERCISE	20	5,756,760	2,925.00		8.000	2,890		2,890				(5, 11	0)			100/100
CALL OPTION ON SEP19 SPXW	EQUITE INDEX ANNOTHS	LAIIIDII J .	Equity/ illuex.	3233001E130A3001 E134	.00/20/2013	2007 307 20 13	1,00/30/2013	EXENUISE	20					2,030	,						0)			100/100
@2900	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.08/22/2019	.09/04/2019	.09/04/2019	EXERCISE	25	7,307,375	2,900.00		120,825	94,413	3					(26,41	2)			100/100
CALL OPTION ON SEP19 SPXW 02895	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	00/20/2010	00/04/2010	.09/04/2019	EXERCISE	25	7,316,150	2,895.00		93,975	106,913	,	106,913				12,93	•			100/100
CALL OPTION ON SEP19 SPX	. EQUITI INDEX ANNUITI	EARIBII 3.	Equity/illuex.	329900nLN30x900FER34 .	.00/30/2019	.09/04/2019		EXENUISE	20		2,080.00						'				0			100/ 100
02750	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index	CBOE	.10/31/2018	09/20/2019	09/05/2019	SALE	25	6,779,350	2,750.00	444,425		584,312	2	584,312	!			431,43	7			100/100
CALL OPTION ON SEP19 SPX @2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Emri tu / Indov	CB0E 529900RLNSGA90UPEH54	10/21/2010	.09/20/2019	00/05/2010	SALE	25	6 770 250	2,750.00	444,425		581,912						420.02	7			100/100
CALL OPTION ON SEP19 SPX	LUCITI INDEX ANNUITI	CATIBIT 3.	Equity/Index	CB0E	. 10/31/2018	.03/20/2019		UNLE	20	6,779,350	2,130.00			1,912 من	· [429,03	"			100/ 100
02800	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.09/11/2018	.09/20/2019	.09/09/2019	SALE	25	7,219,725	2,800.00	613,750								330,68	7			100/100
CALL OPTION ON SEP19 SPX @2900	EQUITY INDEX ANNUITY	EVIIDIT C	Emiliar /1-2	CBOE 529900BI NSGA90UPEH54	10/10/0010	00/00/0040	.09/09/2019	SALF	0.5	6 047 005	0.000.00	075 075		040.007	,	040 007	.		1	144.46	2			100/100
CALL OPTION ON SEP19 SPX	EQUIT INDEX ANNUITY	EXHIBIT 5 .	Equity/Index.	CB0E	. 10/ 12/2018	109/20/2019		OHLE	25	6,917,825	2,900.00	275,975	ļ	212,337	·	212,337				144,46	٠	····		100/100
02900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2018	09/20/2019	.09/09/2019	SALE	50	13,835,650	2,900.00	551,950		424,369		424,369				288,61	9			100/100
CALL OPTION ON SEP19 SPXW @2885	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH54	00/00/0040	00/11/2010	.09/10/2019	SALF	,	2,046,065	2,885.00		46.886	64,802	,l		, I		I	17,91				100/100
CALL OPTION ON SEP19 SPXW	. EQUITY INDEX ANNUTTY	. EARIBII 5 .	Equity/index	CBUE 529900HLNSGR900PEH54 .	.08/22/2019	,09/11/2019		SALE			2,885.00		40,880								0			100/100
02885	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.08/22/2019	.09/11/2019	.09/11/2019	EXERCISE	43	12,568,685	2,885.00		288,014		i					210,42	1			100/100
CALL OPTION ON SEP19 SPXW @2905	EQUITY INDEX ANNUITY	EXHIBIT 5	Food And Clarken	CB0E 529900RLNSGA90UPEH54	00 /00 /0040	00 /40 /0040	09/13/2019	EVEDOLOE	75	21.587.850	2.905.00		197.100	767.813	,	767.813				570.71	0			100/100
CALL OPTION ON SEP19 SPXW	EQUITY INDEX ANNUTTY	EXHIBIT 5.	Equity/Index	CBUE 529900HLNSGR900PEH54 .	_08/20/2019	13/2019	109/13/2019	EXEMPLISE		21,387,830	2,905.00		197, 100	/0/,813	` <u></u>						s			100/100
02905	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.08/26/2019	.09/13/2019	.09/13/2019	EXERCISE	75	21,587,850	2,905.00		197,400		3					570,41	3			100/100
CALL OPTION ON SEP19 SPXW @3050	FOLLTY INDEX ANNULTY	EVILIDIT E	Food And Clarks	CDOE EGGGGGDI NICCAGOLIDELIEA	00 /00 /0010	00 /40 /0040	00/10/0010	EXPIRATION	05	7 440 775	2 050 00		1.050							(1.05)	(0)			100/100
CALL OPTION ON SEP19 SPXW	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index.	CB0E	.09/00/2019	.09/ 13/2019	.,09/13/2019	EXPIRATION	20	7,446,775	3,050.00		1,250							(1,25	0)			100/100
@2890	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.09/09/2019	.09/18/2019	.09/18/2019	EXERCISE	25	7,446,075	2,890.00		229, 125	291,788	3	291,788					3			100/100
CALL OPTION ON SEP19 SPXW @2905	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	00/00/2010	00/10/2010	09/18/2019	EXERCISE	25	7,446,075	2,905.00		196.325	254,288	,	254,288				57.96				100/100
CALL OPTION ON OCT19 SPX	EQUITY INDEX ANNUTTY	. EARIBII 5	Equity/index	CBUE 529900HLNSGR900PEH54 .	.09/09/2019	109/ 18/2019	109/18/2019	EXEMPLISE	20		2,905.00		190,323	204,288	` <u></u>						o			100/100
@2650	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.08/05/2019	10/18/2019	.09/20/2019	SALE	25	7, 111,850	2,650.00		596,900	877,812	2					280,91	2			100/100
CALL OPTION ON SEP19 SPXW	FOLLTY INDEX ANNULTY	EVILIDIT E	Food And Clarks	CBOE 529900BLNSGA90UPFH54	00 /00 /0010	00 (05 (0040	00 (00 (0040	SALF	05	7 440 075	0.000.00		100 075	100 500	, l	100 500				0.00	7			100/100
02920 CALL OPTION ON SEP19 SPXW	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index.	CB0E	.09/09/2019	.09/25/2019		SALE	20	7,446,075	2,920.00		180,875	189,562						8,68				100/100
02915	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	.09/05/2019	09/25/2019	09/24/2019	SALE	25	7,440,000	2,915.00		209,300	134,662	2	134,662	!			(74,63	8)			100/100
CALL OPTION ON SEP19 SPXW @2915	EQUITY INDEX ANNUITY	EXHIBIT 5	Food And Clarken	CBOE 529900BLNSGA90UPFH54	00 /00 /0010	00 (05 (0040	00 /05 /0010	EXERCISE	50	14.892.150	2,915.00		382 . 150	349,275		349.275				(32,87	YE \			100/100
CALL OPTION ON DEC19 SPX	LEGOTIT INDEX ANNUITY	EARIBII O .	Equity/Index	CB0E	.03/03/2019	JUB/ 23/ 20 19	.09/25/2019	LAERUINE	50	14,892,150				349,2/5	`l	349,2/5					٥,			100/100
02725	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.11/30/2018	12/20/2019	.10/01/2019	SALE	75	20,701,275	2,725.00	1,684,650		1,926,335	i 		i			1,254,71	0			100/100
CALL OPTION ON OCT19 SPXW @2925	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Indox	CB0E	.09/06/2019	10/02/2010	.10/02/2019	EVELDATION	ec	19,361,615	2,925.00		504,725		1				1	(504,72	5)			100/100
CALL OPTION ON OCT19 SPX	LIGUIII INDEA ANNUIIT	EARIBII O .	Equity/Index.	ODUL DZ99UUHLINDGA9UUPEHD4 .	.03/00/2019	. 10/02/2019	10/02/2019	LAFIDATIUN		18,301,015					†	-	1			1004,72	٠,	 		100/100
02650	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	.08/05/2019	10/18/2019	10/07/2019	SALE	25	7, 111,850	2,650.00		596,900		·		· [176,56	2	ļ		100/100
CALL OPTION ON OCT19 SPXW @2880	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	.09/23/2019	10/09/2019	10/08/2019	SALE	15	4,487,670	2,880.00		184 .575	33,217	,				1	(151,35	8)			100/100
CALL OPTION ON OCT19 SPXW	LACTIT HADEA MANOTH	LAIIDII 3 .	Equity/ muex,	32330011ENGGR900FETI34	.00/ 20/ 20 18	. 10/ 00/ 20 18		ONLL			2,000.00										۰,			100/100
@2880	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	.09/23/2019	.10/09/2019	.10/09/2019	EXERCISE	10	2,991,780	2,880.00		123,050		i 					(83,66	5)			100/100
CALL OPTION ON OCT19 SPXW @2880	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.09/24/2019	10/09/2010	.10/09/2019	EXERCISE	25	7,416,500	2,880.00		253,925		J				1	(155,46	2)			100/100
CALL OPTION ON DEC19 SPX			, , ,						20						<u> </u>				Ī					
02675	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	.11/30/2018	12/20/2019	10/10/2019	SALE		20,701,275	2,675.00	1,923,700		2, 157, 560	·		·			1,340,43	5			100/100
CALL OPTION ON OCT19 SPX @2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/18/2019	10/18/2019	10/18/2019	EXERCISE	75	21.883.125	2,750.00		1,675,928	1,849,763	, l	1,849,763			1	173,83	5			100/100
CALL OPTION ON OCT19 SPX			qu ;/ 111061.	OLOGORIENO DO DE 104		,, 2010				, ,														
02750 ON COTTO ON	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index.	CB0E	.08/08/2019	_10/18/2019	.10/18/2019	EXERCISE	50	14,690,450	2,750.00		1,070,000	1,233,175	i 					163, 17	5	ļ		100/100
CALL OPTION ON OCT19 SPX @2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E	08/19/2019	10/18/2019	10/18/2019	EXERCISE	75	21,927,375	2,750.00		1,558,200	1,849,763	. I	1,849,763			1	291,56	3			100/100
CALL OPTION ON OCT19 SPXW														3,0,0,700						-				
03050	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	. 10/15/2019	_10/18/2019	.10/18/2019	EXPIRATION	40	11,982,720	3,050.00		3,000				-			(3,00	0)			100/100
CALL OPTION ON DEC19 SPX @2600	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index,	CBOE	. 12/26/2018	12/20/2010	.10/21/2019	SALE	25	6, 169, 250	2,600.00	279,375		1,018,562	,	1,018,562			1	661,81	2			100/100
CALL OPTION ON DEC19 SPX	LASTIT INDEX MINUTES		quity/illubx	32330011L1GUA300FE1134 .	2, 20, 2010	. 12/ 20/ 20 18			20			·												
@2600	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	. 12/26/2018	12/20/2019	.10/30/2019	SALE	25		2,600.00	279,375		1,084,412	:		· [ļ	727,66	2	ļ		100/100
CALL OPTION ON OCT19 SPXW @2650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RI NSGA90UPEH54	.09/20/2019	10/31/2010	10/31/2019	SALF	25	7,480,175	2,650.00			968.863	J	968.863			1		3			100/100
CALL OPTION ON NOV19 SPXW	1		quity/illubx	32330011E1304300FE1134					20			• • • • • • • • • • • • • • • • • • • •			1						Ť			
03100	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.11/05/2019	11/11/2019	.11/11/2019	EXPIRATION	15	4,611,930	3,100.00		5,250							(5,25	0)			100/100

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

					5	Showing	g all Op	otions, Car	os, Floors,	Collars, S	waps and	Forwards Te	erminate	ed During	Current \	/ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s) Cur	rront Voor											
	of Item(s)										Strike	Initial Cost Ini	itial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)			Maturity or	Termina	 Exercise, Expiration, 	Number		Rate or Index		scounted Premium	tion Received	Current	Book/ Adjusted		Jnrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received		Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)		Paid	Termination	Income	Value		Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
CALL OPTION ON NOV19 SPXW @2730	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	10/01/2019	11/15/2019	11/15/2010	EXERCISE	75	22,051,875	2,730.00		1,766,025	2,928,338		2,928,338				1,162,31	3			100/100
CALL OPTION ON NOV19 SPXW																	·							
02730CALL OPTION ON NOV19 SPXW	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE 529900RLNSGA90UPEH54 .	. 10/07/2019	11/15/2019	.11/15/2019	EXERCISE	75	22,040,925	2,730.00		1,812,600	2,928,338		2,928,338	3			1,115,73	3		·	100/100
@3125	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH54	.11/12/2019	11/18/2019	11/18/2019	SALE	15	4,637,760	3,125.00		5,250	38		38	3			(5,21	2)			100/100
CALL OPTION ON DEC19 SPX @2350	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	01/15/2010	12/20/2019	11/20/2010	SALE	50	13,051,500	2,350.00		1,767,750	3,773,473		3,773,47	,			2,005,72	,			100/100
CALL OPTION ON NOV19 SPXW			Equity/ illuex											,175,475		,110,410	,							
03150 CALL OPTION ON DEC19 SPXW	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	. 11/18/2019	11/25/2019	11/25/2019	EXPIRATION		4,683,045	3, 150.00		4,200				-			(4,20	0)			. 100/100
03150	EQUITY INDEX ANNUITY	EXHIBIT 5.	Equity/Index	. CBOE	11/26/2019	12/02/2019	12/02/2019	EXPIRATION	15	4,710,780	3,150.00		6,900							(6,90	0)			100/100
CALL OPTION ON JAN20 SPX @2500	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	02/22/2010	01/17/2020	12/03/2010	SALF	25	6,981,675	2,500.00		918,550	1,487,237		1,487,23	7			568,68	7			100/100
CALL OPTION ON DEC19 SPXW			Equity/ illuex						20															
03150 CALL OPTION ON JAN20 SPX	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	. 12/02/2019	12/09/2019	12/06/2019	. SALE	15	4,670,805	3, 150.00		6,000	8,917		8,917	7			2,91	7			. 100/100
@2500	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	.02/22/2019	01/17/2020	12/10/2019	SALE	25	6,981,675	2,500.00	ļ	918,550	1,584,837		1,584,83	7				7			100/100
CALL OPTION ON JAN2O SPX @2625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	. CBOE	02/26/2010	01/17/2020	12/12/2010	SALE	25	6,984,750	2,625.00		703,375	1,362,987		1,362,98	,			659,61	,			100/100
CALL OPTION ON DEC19 SPXW									20															
03175 CALL OPTION ON DEC19 SPX	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	. 12/06/2019	12/16/2019	12/13/2019	. SALE	15	4,718,865	3,175.00		12,780	7,672		7,672	2			(5,10	3)			100/100
02625	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	.02/01/2019	12/20/2019	.12/20/2019	EXERCISE	75	20,298,975	2,625.00		1,630,350	4,545,038		4,545,038	3			2,914,68	3			. 100/100
CALL OPTION ON DEC19 SPX @2550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E 529900RLNSGA90UPEH54	12/21/2018	12/20/2019	12/20/2019	EXERCISE	125	30,207,750	2,550.00	1,680,000		8,512,563		8,512,560	3			6,411,31	3			100/100
CALL OPTION ON JAN20 SPX								EXENOTOE	120			,,000,000					<u> </u>							
02775 CALL OPTION ON DEC19 SPXW	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.03/22/2019	01/17/2020	12/20/2019	. SALE	50	14,003,550	2,775.00		923,350	2,256,173		2,256,173	3			1,332,82	3			100/100
@3200	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	. 12/13/2019	12/23/2019	.12/23/2019	SALE	15	4,753,200	3,200.00		7,035	37,912		37,912	2			30,87	7			100/100
	al - Purchased Options	- Hedging	Effective E	Excluding Variable Annuity Guarant	ees Unde	r SSAP N	lo.108 - (Call Options a	ind Warrants			45,964,945	37, 100, 887	92,227,132		92,227,13	2 XXX			42,992,23	3			XXX
PUT OPTION ON JAN19 SPXW @ 2300	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	12/26/2018	01/04/2019	01/04/2019	EXPIRATION	15	3,701,550	2,300.00	21,300								(1, 16	3)			. 100/100
PUT OPTION ON JAN19 SPXW @																								
2400 PUT OPTION ON FEB19 SPXW @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/04/2019	01/11/2019	01/11/2019	EXPIRATION	15	3,797,910	2,400.00		4,350							(4,35))			100/100
2725	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.02/14/2019	02/15/2019	.02/15/2019	EXPIRATION	30		2,725.00		16,200							(16,20	0)			. 100/100
PUT OPTION ON APR19 SPX @ 2850	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	.04/15/2019	.04/18/2019	.04/18/2019	EXPIRATION	75	21,791,850	2,850.00		6,000							(6,00	0)			100/100
PUT OPTION ON APR19 SPX @									405															
2875 PUT OPTION ON MAY19 SPXW @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	04/15/2019	.04/18/2019		EXPIRATION	125	36,319,750	2,875.00		25,000							(25,00))			. 100/100
2750 PUT OPTION ON MAY19 SPXW @	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	.05/09/2019	.05/10/2019	.05/10/2019	EXPIRATION	20	5,741,440	2,750.00		1,874							(1,87	4)			. 100/100
2725	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.05/13/2019	.05/15/2019	.05/15/2019	EXPIRATION	20	5,623,740	2,725.00		9,000							(9,00	0)			100/100
PUT OPTION ON MAY19 SPX @	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	05/16/0010	05/17/2019	05/17/2010	EXERCISE	100	28,763,200	2.925.00		380.000	737.551						357.55				100/100
PUT OPTION ON JUN19 SPX @													,				'							
2950 PUT OPTION ON JUN19 SPX @	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	. CBOE	. 06/05/2019	06/21/2019	06/21/2019	EXPIRATION	50	14, 130,750	2,950.00	 	675,000		l	ļ				(675,00	0)	l	ļ	100/100
2925	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.06/17/2019	06/21/2019	06/21/2019	EXPIRATION	35	10, 113,845	2,925.00		123,200				.			(123,20))			100/100
PUT OPTION ON JUL19 SPX @3025	5 EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	07/09/2010	07/19/2019	07/10/2010	EXERCISE	30	8.938.890	3,025.00		154,500	50,775		50.775				(103,72	5)			100/100
PUT OPTION ON JUL19 SPX @3025	5																1							
PUT OPTION ON AUG19 SPXW	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	. 07/15/2019	.07/19/2019	07/19/2019	. EXERCISE	120	36, 171,600	3,025.00	 	200,400	203, 101		203 , 10	1			2,70	1		····	100/100
@2925	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.07/23/2019	08/02/2019	08/02/2019	EXPIRATION	50	15,027,350	2,925.00		28,000				.			(28,00	0)		ļ	100/100
PUT OPTION ON AUG19 SPXW @2855	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/05/2019	08/07/2019	08/07/2019	EXPIRATION	50	14,223,700	2,855.00		110,000							(110,00	0)			100/100
PUT OPTION ON AUG19 SPXW						Ī i											.]							
02840 PUT OPTION ON AUG19 SPXW	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	. 08/07/2019	.08/14/2019	08/14/2019	. SALE	30		2,840.00		55,800	6,311		6,31	'			(49,48	d)		·····	. 100/100
02840	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	.08/07/2019	08/14/2019	08/14/2019	EXPIRATION	20	5,767,960	2,840.00		37,200			ļ	.			(37,20	0)		ļ	. 100/100
PUT OPTION ON AUG19 SPX @2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/09/2019	08/16/2019	08/16/2019	EXERCISE	25	7.296.625	2,925.00		.54.000	135,013		135.01	3			81,01	3			100/100
PUT OPTION ON AUG19 SPXW										, ,,							.							
02850 PUT OPTION ON AUG19 SPXW	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	08/22/2019	.08/26/2019		. SALE	10	2,922,950	2,850.00		2,200	21,975		21,975	·			19,77				100/100
02850	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	.08/22/2019	.08/26/2019	.08/26/2019	EXPIRATION	15	4,384,425	2,850.00	ļ	3,300							(3,30	0)			100/100
PUT OPTION ON SEP19 SPXW @2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	. CBOE	08/29/2019	09/04/2019	09/04/2019	EXPIRATION	25	7,311,450	2,875.00		20,625							(20,62	5)			100/100
PUT OPTION ON OCT19 SPXW							T iii ii	1						AFF A**		OFF AND								
@2990	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	. j. 10/01/2019	10/02/2019	10/02/2019	EXEMPLISE	.	7,350,625	2,990.00	kk	110,500	255,938						145,43	, L			100/100

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Caps Floors Collars Swaps and Forwards Terminated During Current Year

						5	Showing all O	otions, Car	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	∕ear								
1	2	3	4	5	i	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												1
	Description											Prior Year(s)	Current Year	•										1
	of Item(s)						Date of	Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Coin	Hedge
	Hedged, Used for	Schedule	Type(s)				Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of				or Termina	- Expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on (Loss)	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, C	Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Cle	earinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
PUT OPTION ON OCT19 SPXW 82945	FOULTY INDEX ANNUATY	FWHDIT 5	F (1	0005	FORGODE NO CLOSUIDE UE A	10 (00 (0010	10 (00 (0010	FYEDOLOE	40	0 000 000	0.045.00		20, 200	05 505		05 505				(40.445)				100 (100
PUT OPTION ON OCT19 SPX @2950	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	529900RLNSGA90UPEH54 .	. 10/08/2019	10/09/201910/09/2019	. EXERCISE	10	2,893,060	2,945.00		39,000	25,585						(13,415)				100/100
	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	529900RLNSGA90UPEH54 .	.10/15/2019	10/18/2019 10/18/2019	EXPIRATION	50	14,978,400	2,950.00		12,500							(12,500)				100/100
PUT OPTION ON OCT19 SPX @2975	5																							
PUT OPTION ON DEC19 SPXW	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	. 10/15/2019	10/18/201910/18/2019	EXPIRATION		44,935,200	2,975.00								-	(76,500)				100/100
03025	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE	529900RLNSGA90UPEH54 .	. 12/05/2019	12/09/201912/09/2019	EXPIRATION	10	3, 117, 430	3,025.00		650							(650)				100/100
PUT OPTION ON DEC19 SPX @2975	5			l																				
PUT OPTION ON DEC19 SPX @2875	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	. CBOE 5	529900RLNSGA90UPEH54.	. 12/12/2019	12/20/201912/20/2019	EXPIRATION	10	3, 168,570	2,975.00		1,700							(1,700)				100/100
101 ULTION ON DEC13 31 X 92073	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E	529900RLNSGA90UPEH54 _	12/13/2019	12/20/2019 12/20/2019	EXPIRATION	200	63,376,000	2,875.00		16,000							(16,000)				100/100
00299999999. Subtotal	I - Purchased Options -	- Hedging	Effective I	Excluding Variable	Annuity Guarante	ees Unde	r SSAP No.108 -	Options				21,300	2,163,499	1,436,248		1,436,248	XXX			(728,414)				XXX
	I - Purchased Options -											45,986,245	39,264,386	93,663,379		93,663,379	XXX			42,263,818				XXX
	I - Purchased Options -																XXX							XXX
PUT OPTION ON MAR19 SPX @	·	SCHEDULE D																						
2500 PUT OPTION ON MAR19 SPX @	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	. CBOE	529900RLNSGA90UPEH54 .	.01/10/2019	03/15/2019 . 03/15/2019	EXPIRATION	9	2,336,976	2,500.00		43,200								(43,200))		0004
2500	EQUITY PORTFOLIO	JUNEDULE D	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	.01/10/2019	03/15/2019 . 03/15/2019	EXPIRATION	9	2,336,976	2.500.00	L	43,200	[l			l		L		(43,200	J 1		0004
PUT OPTION ON MAR19 SPX @		SCHEDULE D	. ,																					
2650 PUT OPTION ON MAR19 SPX @	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	. 10/31/2018	03/15/2019 _01/03/2019	SALE	35	9,491,090	2,650.00	297,500						(318,325	¥		355, 177			0004
2650	EQUITY PORTFOLIO	SUIEDULE D	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	10/31/2018	03/15/201901/03/2019	SALE	35	9,491,090	2,650.00							(318,325)					0004
PUT OPTION ON MAR19 SPX 0		SCHEDULE D																			,			
2550 PUT OPTION ON MAR19 SPX @	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	. CBOE	529900RLNSGA90UPEH54 .	.01/16/2019	.03/29/201901/16/2019	SALE	22	5,755,420	2,550.00		112,200	116,214							4,014			0004
2550	EQUITY PORTFOLIO	SUIEDULE D	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	01/17/2019	03/29/201903/29/2019	EXPIRATION	75	19,769,700	2,550.00		349,275								(349,275	1		0004
PUT OPTION ON MAR19 SPX 0		SCHEDULE D																				,		
2550	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	.01/16/2019	03/29/201903/29/2019	EXPIRATION		5,755,420	2,550.00		115,442								(115,442)		0004
PUT OPTION ON MAR19 SPX @ 2550	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	. CBOE	529900RLNSGA90UPEH54 .	01/16/2019	03/29/201901/16/2019	SALE	22	5,755,420	2,550.00		112,200	116,214		112,200					4.014			0004
PUT OPTION ON MAR19 SPX 0		SCHEDULE D																			,			
2550 PUT OPTION ON MAR19 SPX @	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	. CBOE	529900RLNSGA90UPEH54 .	.01/17/2019	.03/29/201903/29/2019	EXPIRATION		19,769,700	2,550.00		349,275								(349,275)		0004
2550	EQUITY PORTFOLIO	SOMEDULE D	Equity/Index	CBOE 5	529900RLNSGA90UPEH54 _	01/16/2019	03/29/2019 03/29/2019	EXPIRATION	22	5,755,420	2,550.00		115,442			115,442					(115,442	1		0004
PUT OPTION ON MAR19 SPX 0		SCHEDULE D	, ,					1																1
2350 PUT OPTION ON MAR19 SPX @	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CB0E	529900RLNSGA90UPEH54 .	.01/16/2019	.03/29/201901/16/2019	. SALE	22	5,755,420	2,350.00		42,680	40,644		42,680					(2,036))		0004
2350	EQUITY PORTFOLIO	SOMEDULE D	Equity/Index	CROE	529900RLNSGA90UPEH54 .	01/16/2019	03/29/201901/16/2019	SALE	22	5.755.420	2,350.00		42.680	40.644							(2,036)			0004
01699999999. Subtotal	I - Purchased Options -	- Hedaina			020000121001000121011	.01, 10, 2010	100, 201 2010 1, 01 20 10	JOILE			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	595,000	1,325,595	1,619,072		1,920,595	XXX	(636,650)		(301.523	1		XXX
			Interest	GOLDMAN SACHS BANK									.,,	.,,							, , , , , ,	1		
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate	USA h	KD3XUN7C6T14HNAYLU02.	.02/20/2014	01/15/201901/15/2019	. MATURITY		300,000	1.65	24,000			(38			23,914			(24,000))		0003
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYI UN2	02/20/2014	01/15/2019 01/15/2019	MATURITY		200,000	1.65	16,000			50	16,000		15,943			(16,000	, I		0003
			Interest	GOLDMAN SACHS BANK						·					ەر							1		
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate	USA H	KD3XUN7C6T14HNAYLU02.	.02/20/2014	01/15/2019 . 01/15/2019	MATURITY		100,000	1.65	8,000			38	8,000		7,938			(8,000))		0003
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5 .	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYI I IO2	04/15/2014	.03/15/201903/15/2019	MATURITY			1.70	34,260			1,253	34,260					(34.260)	, ,		0003
			Interest	GOLDMAN SACHS BANK						,											,			
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate	USA H	KD3XUN7C6T14HNAYLU02.	.04/15/2014	03/15/2019 . 03/15/2019	MATURITY	.	400,000	1.70	22,840	ļ	·}	875	22,840		21,950	· 		(22,840)) 		0003
RATE CAP ON USSW5 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYI I IO2	07/15/2014	06/15/2019 06/15/2019	MATURITY		600.000	1.78	31,385			3, 192	31,385		28,272			(31.385	, ,		0003
			Interest	GOLDMAN SACHS BANK						,					, 132									
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate		KD3XUN7C6T14HNAYLU02.	.07/15/2014	.06/15/201906/15/2019	MATURITY		400,000	1.78	20,923			2, 128			18,848			(20,923))		0003
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5 .	Interest Rate	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 .	10/21/2014	.09/15/201909/15/2019	MATURITY		300.000	1.59	14,357			2,935	14,357		11,437	.[(14,357	, j		0003
			Interest	GOLDMAN SACHS BANK	NEONUM OUT IMPINATEUUZ .	. 10/21/2014	2007 107 20 10 20 107 107 20 18			,		14,30/										7		0000
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate	USA	KD3XUN7C6T14HNAYLU02 .	10/21/2014	09/15/2019 _09/15/2019	MATURITY		800,000	1.59			ļ	7,826	38,286		30,499	ļ		(38,286))		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 _ 12/15/2019	MATURITY		300,000	1.46	11, 400			4.022	11,400		7,475			(11,400	, j		0003
TIME ON UN OGGIO REGEL ANN .	I ETHNED THUDUUIO	LAIIDII 3 .	Interest	GOLDMAN SACHS BANK	NEONUM OUT HANKIEUUZ .	.01/20/2013	12/10/2015	MATORITI			,	11,400			4,022	11,400					(11,400	/		
RATE CAP ON USSW5 RESET ANN .	T-LINKED PRODUCTS	EXHIBIT 5 .	Rate	USA H	KD3XUN7C6T14HNAYLU02.	.01/20/2015	.12/15/201912/15/2019	MATURITY		400,000	1.46	15,200			5,363			9,966			(15,200)		0003
	I - Purchased Options -			aps	·		·					236,651			27,651		XXX	209, 167			(236,651	1		XXX
02199999999. Subtotal	I - Purchased Options -	- Hedging	Other									831,651	1,325,595	1,619,072	27,651	2,157,246	XXX	(427, 483			(538, 174	1		XXX
CALL ODTION ON HINHO COV C	CALL OPTION ON JUN19 SPX @				·									1			1 1				<u> </u>	I T		1
CALL OPTION ON JUN19 SPX @ 2475	2475 attached to Cash Security-TREASURY NOTE		Equity/Index	. CBOE	529900RLNSGA90UPEH54.	06/19/2018	.06/21/201903/20/2019	SALE	9	2,486,331	2,475.00									(251,990)	239, 101			1
	CALL OPTION ON JUN19 SPX @		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1							2,					.,010				,				
	2750 attached to Cash Security-TREASURY NOTE		F:4/1- 1	Longe ,	EGGGGGG NGC 1001 IDE 15 4	00 (40 (0040	00 (04 (0040 00 (00 (00 (0040	CHE	_	2.486.331	2.750.00	159.300		111.401		40.043				(119.257)	74 050			1
2750	Security-IHEASURY NUIE		Equity/Index	. UBUE	ozaannensiaanneetto4 .	.00/19/2018	.06/21/201903/20/2019	. SALE	9	2,486,33	12,/50.00	159,300		111,401						(119,25/)	71,359			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

									illoris, Cap				Forwards											
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
													Cumulative											
	Description												Prior Year(s)	Current Year	•									
	of Item(s)											Strike	Initial Cost	Initial Cost										Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-					Current	Gain	Adjustment	Gain	Effectiveness
		0-1	T /-														D1/	Una an all						
		Schedule)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unreal			(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valua			on	Value of	on	and at
	Generation	Exhibit	Risk(s	Excha	nge, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increa	e/ Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	r (a)		tral Clearinghouse	Date	tion	Date	Salé	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income		ode (Decre		Accretion	Recognized	Item	Deferred	(b)
	CALL OPTION ON SEP19 SPX @		(-,									(1 0.10)						(200.0						1-7
CALL OPTION ON SEP19 SPX @	2600 attached to Cash																							
OALL OFFICIN ON SEFTS SEX 8	Security-TREASURY NOTE		Ford And Inc.	0000	529900RLNSGA90UPEH54	00 /00 /0040	00 (00 (0010	00/00/0040	CHE		2,615,373	2,600.00	373,950		249,371		191 , 153			(100 707	58,218			
2000			. Equity/Inc	ex. CBOE	329900HLNSGA900PER34	09/20/2018	.09/20/2019		SALE	я		2,000.00	3/3,900		249,3/1		191, 103			(182,797	08,218			
	CALL OPTION ON SEP19 SPX 0																							
CALL OPTION ON SEP19 SPX @	2900 attached to Cash																							
2900	Security-TREASURY NOTE		Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	09/26/2018	.09/20/2019	.03/20/2019	SALE	2	581 , 194	2,900.00					19,527			(18,673	3)(5,391))		
	CALL OPTION ON JUN19 SPX @																							
CALL OPTION ON JUN19 SPX @	2475 attached to Cash																							
2475	Security-TREASURY NOTE		Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	. 06/19/2018	06/21/2019	06/21/2019	EXERCISE	9	2,486,331	2,475.00	336,600		431,010					(336,600	431,010			
	CALL OPTION ON JUN19 SPX @		1				T i i i i														1			
CALL OPTION ON JUN19 SPX @	2750 attached to Cash																							
2750	Security-TREASURY NOTE		Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	06/10/2019	06/21/2010	06/21/2010	EVEDOISE	٥	2,486,331	2,750.00	159,300		183,510					(159,300)			
2/30			_ Equity/III	ex. UDUE	329900nEN30A900FEH34		100/21/2019	.00/21/2019	EXENUISE			2,700.00									1)			
	CALL OPTION ON SEP19 SPX @																							
CALL OPTION ON SEP19 SPX @	2600 attached to Cash	1		0005	F000000: 1100100 - 11	00 (05 (55 :	00 (00 (00)	00 (04 (00)	0115	_						1			1					
2600	Security-TREASURY NOTE		Equity/Inc	ex. CB0E	529900RLNSGA90UPEH54	. 1.09/26/2018	109/20/2019	. 06/21/2019	SALE	9	2,615,373	2,600.00	373,950		330,380		91,921			(282,029	238,459	ļ		
	CALL OPTION ON SEP19 SPX 0	1					1				l				1									
CALL OPTION ON SEP19 SPX @	2900 attached to Cash	1					1				l				1									
2900	Security-TREASURY NOTE	1	Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	. 09/26/2018	09/20/2019	06/21/2019	SALE	3	871.791	2,900.00			34.407	L	14.085		L	(43,215	5)20,322	L	l	l
	CALL OPTION ON DEC19 SPX	1		1	222222200000000000000000000000000000000							2,000.00			1									
CALL OPTION ON DEC19 SPX	@2375 attached to Cash	1	1	1			1	1			I	1	1		1		1		1		1			
		1	Emilitur/1	CDOE	EGODOODI NICCADOLIDELES	10/10/0010	10/00/0010	07/05/0040	ONE		200 004	2 275 00	20, 000		64 470		15 450			(00 547	40 705			
02375	Security-TREASURY NOTE		. Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	12/ 13/2018	12/20/2019	.07/25/2019 .	Onlt		265,054	2,375.00	39,000		64, 178		15,453				7)48,725			
ONL OPTION OF THE O	CALL OPTION ON DEC19 SPX	1		1			1		<u> </u>		l	1			1	1			1		1			
CALL OPTION ON DEC19 SPX	@2650 attached to Cash																							
@2650	Security-TREASURY NOTE		. Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	12/13/2018	.12/20/2019 .	.07/25/2019 .	SALE		265,054	2,650.00					8,261			(12,589	30,487			
	CALL OPTION ON SEP19 SPX																							
CALL OPTION ON SEP19 SPX	@2600 attached to Cash																							
@2600	Security-TREASURY NOTE		Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	09/26/2018	09/20/2019	07/25/2019	SALE	1	290.597	2,600.00	41,550				6,499			(35,051	1)34,778			
02000	CALL OPTION ON SEP19 SPX		. Equity, inc	0A. 000L	02000012100100012101		2007 207 2010		0.122						,2						.,,			
CALL OPTION ON SEP19 SPX	@2900 attached to Cash																							
				0005	FOODOODI NOONONIDENE	00 (00 (0040	00 (00 (0040	07 (05 (0040	011.5		000 507	0.000.00	40.400		40 470		0.000			(40.440	40 400			
@2900	Security-TREASURY NOTE		. Equity/Ind	ex. CB0E	529900RLNSGA90UPEH54	09/26/2018	.09/20/2019	.07/25/2019 .	SALE		290,597	2,900.00	19, 100		13,478		2,988			(16, 112	2)10,490			
	CALL OPTION ON JUN20 SPX																							
CALL OPTION ON JUN20 SPX	@2650 attached to Cash																							
@2650	Security-TREASURY NOTE		. Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	06/21/2019	.06/19/2020 .	.07/25/2019 .	SALE	1		2,650.00			43,028		35, 197			(3,423	3)7,831			
	CALL OPTION ON MAR20 SPX																							
CALL OPTION ON MAR20 SPX	@2525 attached to Cash																							
02525	Security-TREASURY NOTE		. Equity/Inc	ex CBOF	529900RLNSGA90UPEH54	03/20/2019	03/20/2020	07/25/2019	SALE	1	282 423	2,525.00		38.570	51.768		25,150			(13,420)			
02020	CALL OPTION ON SEP19 SPX		. Equity, inc	UN. 000E	02000112100100012101		200, 20, 2020		. O.L.												,,,			
CALL OPTION ON SEP19 SPX	@2600 attached to Cash																							
				0005	FOODOODI NOONONIDENE	00 (00 (0040	00 (00 (0040	00 (00 (0040	EVEDOLOE		0 007 075	0.000.00	070 000		070 000					(070,000	070 000			
02600	Security-TREASURY NOTE		. Equity/Ind	ex. CB0E	529900RLNSGA90UPEH54		.09/20/2019	.09/20/2019 .	EXERCISE	9	2,637,675	2,600.00	379,800							(379,800	372,236			
	CALL OPTION ON SEP19 SPX																							
CALL OPTION ON SEP19 SPX	@2600 attached to Cash																							
@2600	Security-TREASURY NOTE		Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	09/26/2018	.09/20/2019	.09/20/2019 .	EXERCISE	8	2,324,776	2,600.00								(332,400	330,876			
	CALL OPTION ON SEP19 SPX																							
CALL OPTION ON SEP19 SPX	@2900 attached to Cash	1		1			1		<u> </u>		l	1			1	1			1		1			
02900	Security-TREASURY NOTE	1	Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	09/20/2018	09/20/2019	09/20/2019	EXERCISE	a	2,637,675	2,900.00	176,400			L	L		l	(176,400)			
	CALL OPTION ON SEP19 SPX		1-4				Γ	,,			[,ccc.oo			[[,,,	1			
CALL OPTION ON SEP19 SPX	@2900 attached to Cash	1		1			1		<u> </u>		l	1			1	1			1		1			
62900	Security-TREASURY NOTE	1	Faui +/1	CROE	ESOCIONE MICCANOLIDE IE 4	00/20/2010	00/20/2010	00/20/2040	EVEDOISE		290.597	2,900.00	19, 100		11,360	1			1	(19, 100))11,360			
82300			Equity/Inc	ex. CB0E	529900RLNSGA90UPEH54		03/20/2019		LALIUTOE		280,097		100		11,300						//11,300			
0111 00T101 01 0F040	CALL OPTION ON DEC19 SPX	1					1				l				1									
CALL OPTION ON DEC19 SPX	02375 attached to Cash	1	I																					
02375	Security-TREASURY NOTE		Equity/Ind	ex. CB0E	529900RLNSGA90UPEH54	. 12/13/2018	12/20/2019	12/12/2019	SALE	9	2,385,486	2,375.00	351,000				6,623			(344,377	7)698,869			
I	CALL OPTION ON DEC19 SPX	1					1				l				1									
CALL OPTION ON DEC19 SPX	@2375 attached to Cash	1	1	1			1	1			I	1	1		1		1				1			
@2375	Security-TREASURY NOTE	1	Equity/Inc	ex. CBOE	529900RLNSGA90UPEH54	12/13/2018	12/20/2019	12/12/2019	SALE	8		2,375.00	312,000			L	5,887		L		8)	L	l	l
	CALL OPTION ON DEC19 SPX	1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1		5.22.10	1				.,, ,	2,2.2.00			1		,		1		1			
CALL OPTION ON DEC19 SPX	@2650 attached to Cash	1	1	1			1	1			I	1	1		1		1				1			
82650	Security-TREASURY NOTE	1	Equity/Inc	ex. CB0E	529900RLNSGA90UPEH54	12/12/2010	12/20/2010	12/12/2010	CVIE	10	5 036 026	2,650.00			971,812		7 ,475			(388,675	964,337			
02000			Lquity/inc	UN. UUUL	JESSUUNENSUURENS4	12/ 13/2018	16/60/2019		untt	19	020,030, د	2,000.00								(300,0/3	,,			
CALL ORTION ON DECAD COV	CALL OPTION ON DEC19 SPX	1	1	1			1	1			I	1	1		1		1				1			
CALL OPTION ON DEC19 SPX	02650 attached to Cash	1	1	1					l															
@2650	Security-TREASURY NOTE		. Equity/Inc		529900RLNSGA90UPEH54	. j. 12/13/2018	12/20/2019		SALE	9	2,385,486	2,650.00	187,650				3,541			(184, 109	9)456,791			
0229999999. Subtota	I - Purchased Options -	Replicat	ions - Ca	I Options and	Warrants								4,110,200	77 . 190	5,511,850		558.410 X	XX		(3.628.980	4.953.440			XXX
	I - Purchased Options -												4,110,200	77, 190		i e	558,410 X			(3,628,980	4.953.440			XXX
													4,110,200	77,190	0,511,850	 			-	(3,028,980	4,903,440			
0359999999. Subtota	 I - Purchased Options - 	Income (Generation	n											1		l X	XX						XXX
	I - Purchased Options -																Y	XX						XXX
																1			1		.1			
	urchased Options - Call		and War	ants									50,075,145	37, 178, 077	97,738,982			XX		39,363,253	4,953,440			XXX
0449999999, Total Pt	urchased Options - Put	Options		·	·				·	· ·		· ·	616.300	3,489,094	3 .055 .320		3.356.842 X	XX (6	6.650)	(728,414	4) (301,523)	1		XXX
													,	0,700,004	0,000,020					(720,414	(, , , , , ,	1		
	urchased Options - Cap												236,651		<u> </u>	27,651			9, 167		(236,651)	1		XXX
0469999999. Total Pt	urchased Options - Floo	ors													1	1	l X	XX	1		1			XXX
	urchased Options - Coll																V	XX						XXX
													1		1	 				+	+	-		
048999999999999999999999999999999999999	urchased Options - Othe	er											<u> </u>		1	<u> </u>	X	XX	L		1	<u>. </u>		XXX
_						_	_																	

					5	Showing all (Options, Ca	ps, Floors	, Collars, S	Swaps and	d Forwards	Terminat	ted During	Current Y	ear								
1	2	3	4	5	6	7 8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Current Year											
	of Item(s)					5				Strike	Initial Cost	Initial Cost	0 11							0 :	A P	0 :	Hedge
	Hedged, Used for	Schedule	Type(s)			Date of Maturity	Indicate Exercise,			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of			or Termin	a- Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion tion Date		of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
04999999999999999999999999999999999999		lacitanci	(α)	or ochtrar oleaniighouse	Dute	tion But	Calc	Contracts	Timount	(i did)	50,928,096		100,794,301	27,651	96,379,036	XXX	(427,483)	D.17 (.O.V.	38,634,839	4,415,266	itom	Deletted	XXX
CALL OPTION ON JAN19 SPX @	FOULTY INDEX ANNULTY	EXHIBIT 5 .	F: 4 / I = 4	CBOE	04 /40 /0040	04 /40 /0040 04 /40 /0/	40 EVRIPATION	100	028, 103,000	3,000.00	(600,500)								500				100/100
CALL OPTION ON JAN19 SPX @	. EQUITY INDEX ANNUITY		Equity/Index		.08/08/2018															'			
3000 CALL OPTION ON JAN19 SPX @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E		.01/18/2019	19 EXPIRATION	20	05,715,400	3,000.00	(49,680)	l							100	·			100/100
3050	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	.01/19/2018	01/18/2019 _01/18/20	19 EXPIRATION	20	5,620,600	3,050.00	(86, 200)								50				100/100
CALL OPTION ON JAN19 SPX @ 2875	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.01/26/2018	.01/18/201901/18/20	19 EXPIRATION	100	028,728,700	2,875.00	(1,579,700)								750				100/100
CALL OPTION ON JAN19 SPX @ 2950	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	02/23/2018	.01/18/2019 .01/18/20	19 EXPIRATION	75	5 20,604,750	2,950.00	(408,300)								563				100/100
CALL OPTION ON MAR19 SPX @													(400		(400)				0.000				
2950 CALL OPTION ON MAR19 SPX @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index			.03/15/201903/12/20		2	56,868,250	2,950.00			(136		(136)				3,302				100/100
2950	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.02/23/2018	.03/15/201902/21/20	19 . SALE	50	013,736,500	2,950.00	(339, 017)	·	(1,122	}	(1, 122)				5,753				100/100
2975	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.03/23/2018	.03/15/201903/15/20	19 EXPIRATION		038,823,900	2,975.00	(475,500)								16, 125				100/100
CALL OPTION ON MAR19 SPX @ 2850	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.04/05/2018	.03/15/201902/08/20	19 . SALE		519,971,300	2,850.00	(615,875)		(13,914		(13,914)				14,961			ļ	100/100
CALL OPTION ON MAR19 SPX 0 2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/23/2018	03/15/2019 01/25/20	19 SALF	100	26,702,900	2,875.00			(26, 152	,	(26, 152)				3,598				100/100
CALL OPTION ON MAR19 SPX 0																			-				
2825 CALL OPTION ON JUN19 SPX @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	.04/23/2018	.03/15/201902/08/20	19 . SALE	50	013,351,450	2,825.00	(387,900)		(17, 126	1	(17, 126)				8, 124				100/100
2925	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	.05/18/2018	.06/21/201901/25/20	19 . SALE	50	013,564,850	2,925.00	(335,600)		(68,826)	(68,826)				(14,076	i)			100/100
2775	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.05/22/2018	.03/15/201903/12/20	19 . SALE	25	56,811,100	2,775.00	(283, 175)		(61,038)	(61,038)				(39,413)			100/100
CALL OPTION ON MAR19 SPX @ 2775	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	.05/22/2018	03/15/2019 _03/13/20	19 SALE		56,811,100	2,775.00	(283, 175)		(95,338		(95,338)				(73,713)			100/100
CALL OPTION ON SEP19 SPX @	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	12/20/2019	.09/20/201901/25/20	19 SALF	75	518,505,650	2,950.00	(162,675		(206,514		(206,514)				(53,889))			100/100
CALL OPTION ON FEB19 SPX @														/									
2950 CALL OPTION ON FEB19 SPX @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/15/2019	.02/15/201902/15/20	19 EXPIRATION	100	026, 103,000	2,950.00		(1,000)						1,000	' 			100/100
2950 CALL OPTION ON MAR19 SPXW @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	.01/17/2019	.02/15/201902/15/20	19 EXPIRATION	25	5	2,950.00		(575)						575				100/100
2850	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.02/22/2019	.03/08/201903/08/20	19 EXPIRATION	25	56,981,675	2,850.00		(7,300)						7,300				100/100
CALL OPTION ON MAR19 SPXW 0 2725	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	.03/13/2019	.03/29/201903/29/20	19 EXERCISE		57,027,300	2,725.00		(237,950	(273,609)	(273,609)				(35,659)			100/100
CALL OPTION ON JUN19 SPX @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	04/27/2019	.06/21/201904/10/20	19 SALF	50	0	2,850.00	(459,950)		(440,526		(440,526)				(346,276	:)			100/100
CALL OPTION ON APR19 SPX @																				,			
2875 CALL OPTION ON APR19 SPX @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	.01/25/2019	.04/18/201904/10/20	19 . SALE	2	56,661,900	2,875.00		(19,825)(59,638	l	(59,638)				(39,813	0)			100/100
2875	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	.01/25/2019	.04/18/201904/18/20	19 EXERCISE		519,985,700	2,875.00		(59,475	(231,862)	(231,862)				(172,387	")			100/100
2875	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.02/08/2019	.04/18/201904/18/20	19 EXERCISE		013,539,400	2,875.00		(30,250)(154,575)	(154,575)				(124,325	i)			100/100
CALL OPTION ON APR19 SPX @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/08/2019	04/18/2019 04/18/20	19 EXERCISE	75	5 20, 309, 100	2,850.00	ļ	(70,800	(419,362	ļ	(419,362)				(348,562	2)		ļ	100/100
CALL OPTION ON MAY19 SPX @ 2925	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/25/2019	05/17/2019 _05/17/20	19 EXPIRATION	50	013,323,800	2,925.00		(38,350								,[100/100
CALL OPTION ON MAY19 SPX @																							
CALL OPTION ON JUN19 SPX @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index			.05/17/201905/17/20			014,441,050	2,925.00		(105,950							105,950				100/100
3000 CALL OPTION ON JUN19 SPX @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.06/22/2018	.06/21/201905/24/20	19 . SALE		041,323,200	3,000.00	(777,000)		(10,117	}	(10, 117)							<u> </u>	100/100
3025	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.07/20/2018	.06/21/2019 .05/30/20	19 . SALE	100	028,018,300	3,025.00	(483,800)		(2,244		(2,244)				50,256			ļ	100/100
CALL OPTION ON MAR20 SPX @ 3075	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.05/17/2019	.03/20/202005/30/20	19 . SALE		042,892,950	3,075.00		(859,500	(529, 130		(529, 130)				330,370				100/100
CALL OPTION ON JUN19 SPXW @ 2810	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.05/30/2019	.06/05/201906/04/20	19 SALE	20	0 5,577,720	2,810.00		(21, 100)(13,710	,	(13,710)				7,390	,			100/100
CALL OPTION ON JUN19 SPXW @																							
2810 CALL OPTION ON JUN19 SPX @	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	.05/30/2019				05,577,720	2,810.00	ļ	(21,100		<u> </u>	(32,330)				(11,230)		·	100/100
2925	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.05/18/2018	.06/21/201906/13/20	19 . SALE	15	54,069,455	2,925.00	(100,755)	·	(10,838		(10,838)				5,587				100/100
2925	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.05/18/2018	.06/21/201906/13/20	19 . SALE	25	5	2,925.00	(167,800)		(18,063)	(18,063)				9,312				100/100
CALL OPTION ON JUN19 SPXW @ 3000	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.05/30/2019	.06/14/201906/14/20	19 EXPIRATION	100	027,888,600	3,000.00		(1,000)						1,000				100/100
CALL OPTION ON SEP19 SPX @ 3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/17/2018			70	521,375,975	3.050.00	(562,275)	,	(183,967		(183,967)				(98,842				100/100
CALL OPTION ON JUN19 SPX @													100,90/	1								ļ	
3025	. EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	.07/27/2018	.06/21/2019	19 . SALE		0 8 , 456 , 460	3,025.00	(148,740)		(373	1	(373)				15,377	1			100/100

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Caps Floors Collars Swaps and Forwards Terminated During Current Year

					9	Showing	g all Op	tions, Cap	os, Floors,	Collars, S	waps and	l Forwards	Terminat	ted During	Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,	Cabadula	Tuno(a)			Date of Maturity		Indicate			Price,	of Un-	of Un-	Considera- tion		Dook!		Unroplized	Total Faraign	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule /	Type(s)			or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	
Description CALL OPTION ON JUN19 SPX @	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
2850	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.06/22/2018	.06/21/2019	.06/21/2019 .	EXERCISE	50	13,774,400	2,850.00	(595,650)		(519,575))			(425,32	5)			. 100/100
2950	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.07/11/2018	06/21/2019	.06/21/2019	EXERCISE	50	13,870,100	2,950.00	(348,700)		(19,575)	(19,575)			25,926	6			. 100/100
CALL OPTION ON JUN19 SPX @ 2925	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E 529900RLNSGA90UPEH54	05/18/2018	.06/21/2019	06/21/2019	EXERCISE	35	9,495,395	2,925.00	(235,095)		(101,202		(101,202	,			(62,87	7)			. 100/100
CALL OPTION ON JUL19 SPXW 0 2850	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index,			.07/05/2019		SALE	40	11, 155, 440	2.850.00		(99,200	(311, 141		(311, 141				(211,94				100/100
CALL OPTION ON SEP19 SPX									40				(99,200				/							
03050CALL OPTION ON SEP19 SPX	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.08/17/2018	.09/20/2019	07/09/2019 .	. SALE	75	21,375,975	3,050.00	(562, 275)		(214,014)	(214,014)		-	(128,889	9)			. 100/100
03050	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	10/31/2018	.09/20/2019	07/12/2019	SALE	50	13,558,700	3,050.00	(224, 450)		(192,426)	(192,426)			(135,676	6)			. 100/100
03025	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.06/20/2019	.07/15/2019	.07/15/2019	EXPIRATION	30	8,862,540	3,025.00		(25,100)						25,100	0			. 100/100
CALL OPTION ON JUL19 SPX @3025	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.05/24/2019	.07/19/2019	.07/19/2019 .	EXPIRATION	150	42,390,900	3,025.00		(40, 169							40, 169	9			. 100/100
CALL OPTION ON AUG19 SPXW @2925	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	06/27/2010	.08/02/2019	08/02/2019	EXERCISE	50	14,624,600	2,925.00		(265,500)(35,325	,	(35,325	,			230, 175	5			100/100
CALL OPTION ON SEP19 SPX 02975	EQUITY INDEX ANNUITY	EXHIBIT 5	Fauity/Index	CB0E 529900RLNSGA90UPEH54		09/20/2019			E0	14, 439, 450	2,975.00	(670,500)		(170,426	Ţ	(170,426]			(82,676				100/100
CALL OPTION ON AUG19 SPX								. SALE	50			(6/0,500)			A		1							
03050 CALL OPTION ON AUG19 SPX	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.07/09/2019	.08/16/2019	.,08/15/2019 .	. SALE	75	22,347,225	3,050.00		(83,550)(558)	(558)				2			. 100/100
03050	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.07/12/2019	.08/16/2019	.08/15/2019	. SALE	50	15,068,850	3,050.00		(87,950)(372)	(372)			87,578	В			. 100/100
02925	EQUITY INDEX ANNUITY	_ EXHIBIT 5 _	Equity/Index	CB0E	06/21/2019	08/16/2019	08/16/2019	EXPIRATION	75	22, 128, 450	2,925.00		(604,125)						604, 125	5			100/100
CALL OPTION ON SEP19 SPX @2975	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.09/11/2018	.09/20/2019	.08/19/2019	SALE	25	7,219,725	2,975.00	(335, 250)		(61,713)	(61,713				(17,838	B)			. 100/100
CALL OPTION ON SEP19 SPX 02975	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index,		10/19/2018	.09/20/2019	08/19/2019	SALE	50	13,838,900	2,975.00	(397,200)		(123,426		(123,426				(35,676				. 100/100
CALL OPTION ON AUG19 SPXW												(007,200)		, 120, 420	,		1							
02925CALL OPTION ON SEP19 SPX	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.08/20/2019	.08/21/2019	.08/21/2019 .	EXPIRATION	40	11,602,040	2,925.00		8,80)						8,880	0			. 100/100
02975 CALL OPTION ON SEP19 SPX	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	10/19/2018	.09/20/2019	.08/22/2019	SALE	50	13,838,900	2,975.00	(397, 200)		(108,326)	(108,326)			(20,576	6)			. 100/100
@3000	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.10/12/2018	.09/20/2019	.08/26/2019	SALE	50	13,835,650	3,000.00	(327, 200)		(20,926)	(20,926)			54,82	4			. 100/100
CALL OPTION ON SEP19 SPX @3125	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.09/21/2018	.09/20/2019	.08/26/2019	SALE	75	21,972,525	3,125.00	(540, 450)		(1,758)	(1,758)			53,367	7			. 100/100
CALL OPTION ON SEP19 SPX @3150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/21/2018	09/20/2019	08/26/2019	SALE	75	21,972,525	3,150.00	(466,950)		(1,383	1	(1,383	1			46,24	2			100/100
CALL OPTION ON SEP19 SPX @2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index			09/20/2019		SALE	25	6, 168, 550	2,950.00	(54,225)		(44,913		(44,913	,			5,96	2			100/100
CALL OPTION ON JAN20 SPX									20			(04,220)												
02975 CALL OPTION ON AUG19 SPXW	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CB0E	.02/26/2019	.01/17/2020	.Ju8/28/2019 .	. SALE	25	6,984,750	2,975.00		(172,625)(190,780	J					(18, 15	b)			. 100/100
02960 CALL OPTION ON SEP19 SPX	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE 529900RLNSGA90UPEH54 .	.08/22/2019	.08/28/2019	.08/28/2019	EXPIRATION	50	14,614,750	2,960.00		(34,400	·		-	ļ			34,400	0		ļ	. 100/100
02975	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	10/19/2018	09/20/2019	08/30/2019	SALE	25	6,919,450	2,975.00	(198,600)		(41,388	ļ	(41,388)		ļ	2,48	7		ļ	. 100/100
CALL OPTION ON SEP19 SPXW @2960	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.08/22/2019	.09/04/2019	.09/04/2019	EXPIRATION	25	7,307,375	2,960.00		(33,450								0			. 100/100
CALL OPTION ON SEP19 SPXW @2960	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.08/30/2019	.09/04/2019	.09/04/2019	EXPIRATION	25	7,316,150	2,960.00		(10,825							10,825	5			. 100/100
CALL OPTION ON SEP19 SPX @3050	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.				.09/05/2019	SALE	05	6,779,350	3,050.00	(112,225)		(12,188	1	(12,188				16, 18				. 100/100
CALL OPTION ON SEP19 SPX			,,.						25						1		1		1					
02975	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CB0E	.10/19/2018	_09/20/2019		. SALE	25	6,919,450	2,975.00	(198,600)		(83,838	ł	(83,838	1		-	(39,96	3)			. 100/100
03000 CALL OPTION ON SEP19 SPX	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.10/12/2018	.09/20/2019	.09/09/2019 .	SALE	25	6,917,825	3,000.00	(163,600)		(32,438))			5,43	7			. 100/100
03000	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.10/12/2018	.09/20/2019	.09/09/2019	. SALE	50	13,835,650	3,000.00	(327, 200)		(64,925)	(64,925)			10,82	5		ļ	. 100/100
CALL OPTION ON SEP19 SPX @2975	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	10/19/2018	09/20/2019	09/09/2019	SALE	25	6,919,450	2,975.00	(198,600)		(64, 188		(64, 188)		ļ	(20,31	3)			100/100
CALL OPTION ON SEP19 SPXW @2950	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH54	.08/22/2019	.09/11/2019	09/10/2019	SALE	7	2,046,065	2,950.00		(17,311	(20,038)	1	(20,038				(2,72	7)			100/100
CALL OPTION ON SEP19 SPXW @2950	EQUITY INDEX ANNUITY	. EXHIBIT 5 .				.09/11/2019			40	12.568.685	2,950.00		(106,339	(219.063	Ţ	(219.063				(112,72				100/100
CALL OPTION ON SEP19 SPXW			Equity/Index.						43	, ,				,(219,063	/	(219,063	/		·		+)			
03135CALL OPTION ON SEP19 SPXW	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index.	CBOE	.08/26/2019	.09/13/2019	.09/13/2019	EXPIRATION	75	21,587,850	3,135.00	ļ	(225)					-	225	5		<u> </u>	. 100/100
03135	. EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.08/26/2019	.09/13/2019	.09/13/2019	EXPIRATION	75	21,587,850	3,135.00		(300			-				300	0		ļ	. 100/100
@2970	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	.09/09/2019	.09/18/2019	.09/18/2019	EXERCISE	25	7,446,075	2,970.00		(65,075)(91,862)	(91,862				(26,78	7)			. 100/100

SCHEDULE DB - PART A - SECTION 2

					;	Showing all Op	tions, cap	os, Fioors, C	oliars, S	swaps and	Forwards	i erminai	tea During	Current Y	ear								
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description										Cumulative Prior Year(s)	Current Year										, ,	1
	Description of Item(s)									Strike	Initial Cost	Initial Cost										, ,	Hedge
	Hedged,					Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/			Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of	5 1		or Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation		(Amortiza-	on .	Value of	on .	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion tion Date	Maturity or Sale		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	(Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
CALL OPTION ON SEP19 SPXW	or replicated	Identifier	(a)	or Gentral Cleaninghouse	Date	tion Date	Jaie	Contracts	Amount	(i aid)	i aiu	i aiu	remination	income	value	Code	(Decrease)	D./A.C.V.	Accretion	Recognized	item	Deletted	(6)
02955	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	409/09/2019	.09/18/2019	EXERCISE	25	7,446,075	2,955.00		(90,375)(129,362)		(129,362)				(38,987)				100/100
CALL OPTION ON OCT19 SPX @2950	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	:. CBOE	08/05/2019	10/18/2019 _09/20/2019	SALE	25	7, 111,850	2,950.00		(103,775	(191,938)		(191,938)				(88, 163)			, ,	100/100
CALL OPTION ON SEP19 SPXW							ONLL																
@2985 CALL OPTION ON SEP19 SPXW	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH	64	.09/25/201909/23/2019	SALE	25	7,446,075	2,985.00		(62,975)(40,938)		(40,938)				22,037				100/100
02980	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH	4	09/25/201909/24/2019	SALE	25	7,440,000	2,980.00		(88,100	(12,913)		(12,913)								100/100
CALL OPTION ON SEP19 SPXW																						, ,	1
02980 CALL OPTION ON DEC19 SPX	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	:. CBOE 529900RLNSGA90UPEH	4	.09/25/201909/25/2019	EXERCISE	50	14,892,150	2,980.00		(140,201)(24,425)		(24,425)				115,776				100/100
@2950	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	64 _ 11/30/2018	12/20/2019 10/01/2019	SALE	75	20,701,275	2,950.00	(786,675)		(662,290)		(662,290)				(422,290)				100/100
CALL OPTION ON OCT19 SPXW 82990	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH	109/06/2019	10/02/201910/02/2019	EXPIRATION	65	19,361,615	2,990.00		(207,025							207,025			, ,	100/100
CALL OPTION ON OCT19 SPX													[
02950	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	64	.10/18/201910/07/2019	SALE	25	7, 111,850	2,950.00		(103,775)(91,413)		(91,413)	·····			12,362	·····			100/100
02945	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	64	10/09/2019 10/08/2019	SALE	15	4,487,670	2,945.00		(99,525)(667)		(667)	l		ļ	98,858	ļ		,	100/100
CALL OPTION ON OCT19 SPXW @2945	EQUITY INDEX ANNUITY	EXHIBIT 5					EXPIRATION	10	2,991,780			(66,350	J I										100/100
CALL OPTION ON OCT19 SPXW	LYOTH INDEX ANNUITT		Equity/Index	CBOE					∠,ઝ91,/80			(00,350	<u>ተ</u>										
02945	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CB0E	6409/24/2019	.10/09/201910/09/2019	EXPIRATION	25	7,416,500	2,945.00		(125,800))						125,800				100/100
CALL OPTION ON DEC19 SPX @2950	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	: CBOE	11/30/2018	12/20/201910/10/2019	SALE	75	20,701,275	2,950.00	(786,675)		(577,240)		(577,240)				(337,240)			, ,	100/100
CALL OPTION ON OCT19 SPX											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												
02975	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	64 06/18/2019	10/18/2019 _10/18/2019	EXERCISE	75	21,883,125	2,975.00		(509, 175)(162,487)		(162,487)				346,688				100/100
02975	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	. CBOE	6408/19/2019	10/18/2019 _10/18/2019	EXERCISE	75	21,927,375	2,975.00		(343,800	(162,487)		(162,487)				181,313				100/100
CALL OPTION ON OCT19 SPX 02950	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	: CBOE	00/00/2010	10/18/201910/18/2019	EXERCISE	50	14,690,450	2,950.00		(330,350)(233,325)		(233,325)				97,025				100/100
CALL OPTION ON DEC19 SPX	EGOTTI INDEX ANNOTTI	. LAIIDII 3 .	Equity/ Illuex	3233001ENGUA3001 EN	1400/00/2013	10/10/201910/10/2019	EXENUISE						,										100/ 100
02975 CALL OPTION ON DEC19 SPX	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH	4 12/26/2018	.12/20/201910/21/2019	SALE	25	6, 169, 250	2,975.00	(54, 375)		(201,938)		(201,938)				(131,063)				100/100
02975	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	: CBOE	64 . 12/26/2018	12/20/2019 _10/30/2019	SALE	25	6, 169, 250	2,975.00	(54, 375)		(236,538)		(236,538)				(165,663)				100/100
CALL OPTION ON OCT19 SPXW	FOULTY INDEX ANNUATY	FWUIDLT 5		COORDINATION AND AND AND AND AND AND AND AND AND AN		10 /01 /0010	0115	05	7 400 475	0.005.00		/ 400 000	(504 407)		(504, 407)				(45.407)			, ,	400 (400
02825 CALL OPTION ON NOV19 SPXW	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	14	.10/31/201910/31/2019	SALE	20	7,480,175	2,825.00		(486,000)(531,437)		(531,437)				(45,437)				100/100
@2950	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	64 10/01/2019	11/15/201911/15/2019	EXERCISE	75	22,051,875	2,950.00		(482,100)(1,278,562)		(1,278,562)				(796,462)				100/100
CALL OPTION ON NOV19 SPXW @2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH	10/07/2019	11/15/2019 11/15/2019	EXERCISE	75	22,040,925	2,950.00		(475,425	(1,278,562)		(1,278,562)				(803, 137)			, ,	100/100
CALL OPTION ON DEC19 SPX																							
@2825	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH	64 01/15/2019	.12/20/201911/20/2019	SALE	50	13,051,500	2,825.00		(355,250))(1,419,727)		(1,419,727)				(1,064,477)				100/100
03000	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	:. CBOE	6402/22/2019	01/17/202012/03/2019	SALE	25	6,981,675	3,000.00		(138,425	(326, 188)		(326, 188)				(187,763)				100/100
CALL OPTION ON JAN20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	:. CBOE	102/22/2010	01/17/202012/10/2019	SALE	25	6,981,675	3,000.00		(138,425	(392,088)		(392,088)				(253,663)			,	100/100
CALL OPTION ON JAN20 SPX							untt	20															
02975	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE	64 02/26/2019	01/17/202012/12/2019	SALE	25	6,984,750	2,975.00		(172,625)(517,013)		(517,013)			·····	(344,388)	ļ			100/100
02825	EQUITY INDEX ANNUITY	EXHIBIT 5 .	Equity/Index	CBOE 529900RLNSGA90UPEH	64	12/20/201912/20/2019	EXERCISE	75	20,298,975	2,825.00		(759,975)(3,045,262)		(3,045,262)	l			(2,285,287)	L			100/100
CALL OPTION ON DEC19 SPX								105			(047 500)					l]			
@2800 CALL OPTION ON JAN20 SPX	EQUITY INDEX ANNUITY	. EXHIBIT 5 .	Equity/Index	CBOE	12/21/2018	.12/20/201912/20/2019	EXERCISE		30,207,750	2,800.00	(617,500)		(5,387,937)		(5,387,937)				(4,574,187)				100/100
02975	EQUITY INDEX ANNUITY	EXHIBIT 5.	Equity/Index	CBOE		01/17/2020 12/20/2019	SALE	50	14,003,550	2,975.00		(367,350)	(1,275,527)		(1,275,527)	ļ			(908, 177)				100/100
				uding Variable Annuity Guarante			Options and \	Warrants			(17,706,095)	(8,776,000	(23,798,547)		(23,798,547)			ļ	(11,707,397)				XXX
				uding Variable Annuity Guarante							(17,706,095)	(8,776,000	(23,798,547)		(23,798,547)				(11,707,397)				XXX
PUT OPTION ON MAR19 SPX @	ı - vvritten Options - He	schedule D	ctive vari	able Annuity Guarantees Under S	55AP NO.10	10							 			XXX							XXX
2500	EQUITY PORTFOLIO		Equity/Index	CBOE	4 10/31/2018	.03/15/201901/03/2019	SALE	35	9,491,090	2,500.00	(179,550)		(343,073)		(179,550)		148,225			(163,523)			0004
PUT OPTION ON MAR19 SPX @	EQUITY PORTFOLIO	SCHEDULE D	Faulty/Indox	:. CBOE	10/21/2010	.03/15/201901/03/2019	SALE	25	9,491,090	2,500.00	(179,550)		(343,073)		(179,550)		148,225			(163,523)		,	0004
PUT OPTION ON MAR19 SPX @		SCHEDULE D	Equity/Index										(343,0/3)				140,220						
2400	EQUITY PORTFOLIO		Equity/Index	CBOE	6401/10/2019	03/15/2019 _03/15/2019	EXPIRATION	9	2,336,976	2,400.00		(25,200	}		(25,200)					25,200			0004
PUT OPTION ON MAR19 SPX @ 2400	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH	64 01/10/2019	.03/15/201903/15/2019	EXPIRATION	9	2,336,976	2,400.00		(25,200)	J		(25,200)	l				25,200			0004
PUT OPTION ON MAR19 SPX @	FOULTY DODTED 10	SCHEDULE D					EVDIDATION	7.5]			l T				101 0==			0004
2350	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	04 01/1//2019	.03/29/201903/29/2019	EXPIRATION	/5	19,769,700	2,350.00		(124,275	1		(124,275)					124,275			0004
2350	EQUITY PORTFOLIO		Equity/Index	CBOE	6401/16/2019	.03/29/201903/29/2019	EXPIRATION	22	5,755,420	2,350.00		(40,292	ļ		(40,292)								0004
PUT OPTION ON MAR19 SPX 0 2350	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH	64 01/17/2010	03/29/2019 03/29/2019	EXPIRATION	75	19,769,700	2,350.00		(124,275			(124,275)					124,275			0004
2000	Equal 1 Office OF 10	· []	Equity/ IIIdeX	JEDOUL ILITOURBUUFERIG		200/20/2010 100/20/2013	INDITION	JU	10,100,100				A		(124,273)								

					Showing all (Options, Ca	ps, Floors, C	Collars, S	Swaps and	d Forwards	Terminat	ted Durina	Current \	∕ear								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
										Cumulative												
	Description of Itom(s)								Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hodgo
	of Item(s) Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule Type(s)			Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of			or Termi				Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation	Exhibit Risk(s)	Exchange, Counterpart	/ Trade				Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	0-4-	Increase/	Change in B./A.C.V.	tion)/	Termination	Hedged	Termination	Termination
Description PUT OPTION ON MAR19 SPX @	or Replicated	Identifier (a) SCHEDULE D	or Central Clearinghous	e Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
2350	EQUITY PORTFOLIO	Equity/Inde	x. CBOE 529900RLNSGA9	OUPEH5401/16/20	9 03/29/2019 03/29/2	19 EXPIRATION	22	5,755,420	2,350.00		(40,292)		(40,292								0004
	al - Written Options - He		ptions							(359, 100)	(379,534	(686, 146)			XXX	296,450			52,488			XXX
	al - Written Options - He									(359, 100)	(379,534	(686, 146)		(738,634		296,450			52,488			XXX
	al - Written Options - Re														XXX							XXX
	al - Written Options - Inc														XXX							XXX
	al - Written Options - Ot /ritten Options - Call Op									(17,706,095)	(8,776,000	(23,798,547)		(23,798,547				(11,707,397)		+		XXX
	ritten Options - Put Op									(359, 100)	(379.534	(686,146)		(738,634		296.450		(11,707,387)	52.488			XXX
09499999999999999999999999999999999999										(000, 100)	(0/0,001	(000,110)		(100,001	XXX	200, 100			02,100			XXX
	/ritten Options - Floors														XXX							XXX
09699999999999999999999999999999999999	/ritten Options - Collars														XXX							XXX
	/ritten Options - Other		· · · · · · · · · · · · · · · · · · ·												XXX							XXX
09899999999999999999999999999999999999				1 00:57	100					(18,065,195)	(9, 155, 534	(24,484,692)		(24,537,181	XXX	296,450		(11,707,397)	52,488			XXX
			riable Annuity Guarantees U		.108					1					XXX		 			 		XXX
1109999999. Subtota	ii - Swaps - Heaging Ef	schedule D	uity Guarantees Under SSAF	NO.108	1		1		credit	-		 			XXX		+			 		XXX
CDS ON ICE CDX.NA.IG.31.V1	BOND PORTFOLIO	Credit	ICE CLEAR CREDIT T330E4AS4QXXS	2TT7X5002/05/20	9 12/20/2023 03/08/2	19 . SALE		16,000,000	event/(1.0000)		(254,028	(257,851)	(14,667	(248,959			ļ	5,069	(8,892)	ļ		0001
CDS ON ICE CDX.NA.IG.31.V1	BOND PORTFOLIO	SCHEDULE D Credit			9 12/20/2023 .03/08/2			15 000 000	credit event/(1.0000)		(238, 151	(241,735)	(13,750	(233,399				4,752	(8.337	,		0001
ODS ON THE ODA.NA.IG.ST.VI	DUND FUNIFULIU	SCHEDULE D	GOLDMAN SACHS BANK	117/30	9 [12/20/2023]03/06/2	19 . SALE		15,000,000	credit			/(241,733)	(13,750	,(233,399				4,732	(0,337	/		0001
SINGLE NAME CDS ON WIN	BOND PORTFOLIO	Credit	USA KD3XUN7C6T14H	NAYLU0205/14/20	5 .06/20/202004/08/2	19 . SALE		1,500,000	event/(5.0000)	(6, 138)		1,066,667	(20,833)(1,445		(430,041))	324	1,068,112			0001
CDS ON ICE CDX.NA.IG.31.V1	BOND PORTFOLIO	SCHEDULE D Credit	ICE CLEAR CREDIT T330E4AS4QXXS	PTT7X50 02/05/20	9 .12/20/202304/16/20	19 SALF		6.250.000	credit event/(1.0000)		(99,686	i)(136,007).	(12, 153)(95,651				4,035	(40,356	, I		0001
		SCHEDULE D							credit													
CDS ON ICE CDX.NA.IG.31.V1	BOND PORTFOLIO		ICE CLEAR CREDIT T330E4AS4QXXS	2117X5003/08/20	9 112/20/2023 104/16/20	19 . SALE		17,500,000	event/(1.0000)		(271,759	(381,955)	(18,958	(266,067				5,691	(115,887)	/		0001
CDS ON ICE CDX.NA.IG.31.V1	BOND PORTFOLIO	Credit	ICE CLEAR CREDIT T330E4AS4QXXS	2TT7X5002/05/20	9 _12/20/2023 _04/16/2	19 . SALE		6,250,000	event/(1.0000)		(99,686	(136,007)	(12, 153)(95,651				4,035	(40,356)		0001
CDS ON ICE CDX.NA.IG.31.V1	BOND PORTFOLIO	SCHEDULE D Credit	ICE CLEAR CREDIT T330E4AS4QXXS	PTT7Y50 03/08/20:	9 12/20/2023 04/16/20	19 SALE		17 500 000	event/(1.0000)		(271,759	(381,955)	(18,958)(266,067				5,691	(115,887			0001
		SCHEDULE D							credit			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							(110,007	/		
SINGLE NAME CDS ON TWC	BOND PORTFOLIO	Credit	BARCLAYS BANK PLC G5GSEF7VJP517	DUK5573 08/21/20	7 12/20/2019 12/20/20	19 MATURITY		10,500,000	event/(1.0000)	(181,458)			(103,250			12,738						0001
	al - Swaps - Hedging Ot al - Swaps - Hedging Ot									(187,596)	(1,235,069		(214,722			(417, 304	1	105, 170 105, 170	738,396 738.396	-		XXX
1109999999. Subiola	TR SWAP PAY (US0001M+.33)	ner								(187,596)	(1,235,069	(468,843)	(214,722	(1,207,240	^^^	(417,304		105,170	/38,396	1		***
TR SWAP PAY (US0001M+.33)	RESET MTH / REC M2US IM RESET									-												
RESET MTH / REC M2US IM RESET	MTH attached to Cash Security-TREASURY NOTE	Fauity/Inde	x. CITIBANK N.A E570DZWZ7FF32	WEE476 10/29/20:	8 01/31/2019 01/31/2	10 MATHRITY		5,320,027	M2US I M (US000 1M+0)			281,459									
	TR SWAP PAY (US0001M+.33)	Liquity, Illue	LOTODENETITOE		2 23, 30, 2010 ,01/01/20			, 020, 021	. 50%													
TR SWAP PAY (US0001M+.33) RESET MTH / REC M2USIM RESET	RESET MTH / REC M2USIM RESET								M2US I M (US 000 1M+0	:1												
MTH	Security-TREASURY NOTE	Equity/Inde	CITIBANK N.A E570DZWZ7FF32	WEFA76 _ 10/29/20	8 01/31/2019 01/31/2	19 MATURITY		5,012,456		1		.[261,534				ļ		ļ	[
	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	FIXED																		1		
TR SWAP PAY (US0003M) RESET	attached to Cash Security-		GOLDMAN SACHS BANK																			
QTR / REC IBOXHY RESET MAT	TREASURY NOTE	.		NAYLU02 11/07/20	8 .06/20/201901/07/20	19 . SALE		1,600,000	. IBOXHY (USO003M)			6,070	(20,769)			ļ		6,070	ļ		
	QTR / REC IBOXHY RESET MAT	FIXED								1												
	attached to Cash Security-	INCOME/INDE	GOLDMAN SACHS BANK	11/41/02 (02	00 100 10040 04 100 10	40 0115		4 000	I DOMEN / LONG COMM			0.000	(00 ===						0.000			
QTR / REC IBOXHY RESET MAT	TREASURY NOTE	· [·····	USA KD3XUN706T14H	NAYLUUZ 11/07/20	8 06/20/2019 01/07/2	19 . SALE		1,600,000	_ IBOXHY (USO003M)	·		6,070	(20,769	J			·		6,070			
	QTR / REC IBOXHY RESET MAT	FIXED	.[
TR SWAP PAY (US0003M) RESET OTR / REC IBOXHY RESET MAT	attached to Cash Security- TREASURY NOTE	INCOME/INDE		WEEA76 11/08/20:	8 .06/20/201901/11/20	19 SALE		2 000 000	. IBOXHY (USO003M)			5,042	(2,327	1					5.042			
/ NEO TOOMIT NEGET HAT	TR SWAP PAY (US0003M) RESET						· · · · · · · · · · · · · · · · · · ·	, 000, 000				0,042		,			[[
TR SWAP PAY (US0003M) RESET	QTR / REC IBOXHY RESET MAT attached to Cash Security-	FIXED INCOME/INDE	ا																			
QTR / REC IBOXHY RESET MAT	TREASURY NOTE			WEFA76 11/08/20	8 .06/20/201901/11/2	19 . SALE		2,000,000	_ IBOXHY (USO003M)			5,042	(2,327)					5,042			
	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	FIXED																				
TR SWAP PAY (US0003M) RESET	attached to Cash Security-		(MORGAN STANLEY																			
QTR / REC IBOXHY RESET MAT	TREASURY NOTE	. [CAPITAL PARTNERS 17331LVCZKQKX	T7XV5401/08/20	9 .09/20/2019 .03/07/2	19 . SALE		800 , 000	. IBOXHY (USO003M)	ļ		26,375	(3,847)			 		26,375	ļ		
	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	FIXED																				
TR SWAP PAY (US0003M) RESET	attached to Cash Security-		MORGAN STANLEY																			
QTR / REC IBOXHY RESET MAT	TREASURY NOTE		CAPITAL PARTNERS 17331LVCZKQKX	T7XV5401/08/20	9 .09/20/201903/07/20	19 . SALE		800,000	. IBOXHY (USO003M)				(3,847)								

SCHEDULE DB - PART A - SECTION 2

						5	Showing	g all Op	itions, Cap	os, Floors,	Collars, S	Swaps and	Forwards	s Terminat	ted During	Current Y	′ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
1													Cumulative									1			
	Description											01.7		Current Year											
	of Item(s)						Date of		Indicate			Strike	Initial Cost of Un-	Initial Cost	Considere						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Hedged, Used for	Sobodulo	e Type(s)				Maturity		Indicate Exercise,			Price, Rate or	discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	(Loss)	Adjustment to Carrying	(Loss)	at Inception
	Income	Schedule	of				or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange.	Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier			Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
	TR SWAP PAY (US0001M+.15)		1									,							,						\- \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
TR SWAP PAY (US0001M+.15)	RESET MTH / REC M2US IM RESET																								
RESET MTH / REC M2US IM RESET				GOLDMAN SACHS	WOOL DOWNS II ITHINDS I/FOO	04 (00 (0040	04/00/0040	04 (00 (0040	WATER LTV		0.070.405	M2US I M (US000 1M+0				200 040									
MIH	Security-TREASURY NOTE TR SWAP PAY (US0001M+.15)		Equity/index	. INTERNATIONAL	W22LROWP21HZNBB6K528 .	.01/29/2019	.04/29/2019		MATURITY			. 15%)													
TR SWAP PAY (US0001M+.15)	RESET MTH / REC M2US IM RESET																								
RESET MTH / REC M2US IM RESET				GOLDMAN SACHS								M2US I M (US000 1M+0													
MTH	Security-TREASURY NOTE		. Equity/Index	. INTERNATIONAL	W22LROWP21HZNBB6K528.	.01/29/2019	.04/29/2019	.04/29/2019	MATURITY		5,722,326	. 15%)				590,693									
	TR SWAP PAY (US0003M) RESET OTR / REC IBOXHY RESET MAT		FIXED																						
TR SWAP PAY (US0003M) RESET	attached to Cash Security-			JPMORGAN CHASE BANK,																					
QTR / REC IBOXHY RESET MAT	TREASURY NOTE			N.A	7H6GLXDRUGQFU57RNE97	04/05/2019	12/20/2019	05/29/2019	SALE		3,250,000	_ IBOXHY (USO003M)			(22,499	(13,785)	1					(22,499)			
	TR SWAP PAY (US0003M) RESET																								
TR SWAP PAY (US0003M) RESET	QTR / REC IBOXHY RESET MAT attached to Cash Security-	1	FIXED INCOME/INDEX	JPMORGAN CHASE BANK,							l				1	1									
QTR / REC IBOXHY RESET MAT	TREASURY NOTE		INCOME/ INUEX		7H6GLXDRUGQFU57RNE97 .	.04/05/2019	12/20/2019	05/29/2019	SALE	L	3.250.000	, IBOXHY (USO003M)	l	L	(22,499	(13,785	l	l l		L		(22,499)	l	L	
ILOUR MAIL	TR SWAP PAY (US0003M) RESET	1	1	1				T	1		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					1						(22, 700)			
	QTR / REC IBOXHY RESET MAT		FIXED																						
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	attached to Cash Security- TREASURY NOTE	1	INCOME/INDEX	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	01/07/2010	00/20/2010	08/12/2010	SVIE		1 000 000	_ IBOXHY(USO003M)			134,800	(25,515	J					134,800			
WIN / NEW IDUART MESEL MAI	TR SWAP PAY (US0003M) RESET				NUONUNTUOT TAMINATEUUZ .	.01/0//2019	200/20/2019	00/ 12/2019	OALE		1,000,000	(MEDUUGU) ITAVIDI			134,800	(20,015	1					134,800			
	QTR / REC IBOXHY RESET MAT	1	FIXED								l				1	1									
TR SWAP PAY (US0003M) RESET	attached to Cash Security-		INCOME/INDEX	GOLDMAN SACHS BANK																					
QTR / REC IBOXHY RESET MAT	TREASURY NOTE			. USA	KD3XUN7C6T14HNAYLU02 .	.01/0//2019	.09/20/2019	08/12/2019	. SALE		1,600,000	. IBOXHY (USO003M)			134,800	(25,515						134,800			
	QTR / REC IBOXHY RESET MAT		FIXED																						
TR SWAP PAY (US0003M) RESET	attached to Cash Security-		INCOME/INDEX	GOLDMAN SACHS BANK																					
QTR / REC IBOXHY RESET MAT	TREASURY NOTE			. USA	KD3XUN7C6T14HNAYLU02 .	.04/05/2019	12/20/2019	.08/12/2019	SALE		3,250,000	. IBOXHY (USO003M)			53,579	(29,891						53,579			
	TR SWAP PAY (US0003M) RESET OTR / REC IBOXHY RESET MAT		FIXED																						
TR SWAP PAY (US0003M) RESET	attached to Cash Security-			GOLDMAN SACHS BANK																					
QTR / REC IBOXHY RESET MAT	TREASURY NOTE				KD3XUN7C6T14HNAYLU02	.04/05/2019	12/20/2019	.08/12/2019	SALE		3,250,000	. IBOXHY (USO003M)			53,579	(29,891									
	TR SWAP PAY (US0003M) RESET																								
TR SWAP PAY (US0003M) RESET	QTR / REC IBOXHY RESET QTR attached to Cash Security-		FIXED	JPMORGAN CHASE BANK,																					
QTR / REC IBOXHY RESET QTR	TREASURY NOTE		TIVOUIL/ TIVOLA		7H6GLXDRUGQFU57RNE97 .	.04/03/2019	12/20/2019	10/22/2019	SALE			, IBOXHY (USO003M)				(11,061									
	TR SWAP PAY (US0003M) RESET										,	,			,	,						,			
TO OWAR DAY (HOOOON) DECET	QTR / REC IBOXHY RESET QTR		FIXED	IDHODOM OUTOE DANK																					
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET QTR	attached to Cash Security- TREASURY NOTE		INCOME/ INDEX	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	04/03/2019	12/20/2019	10/22/2010	SALE		800 000	IBOXHY (USO003M)			37,220	(11,061						37,220			
qui / neo iboxiii neoei qui	TR SWAP PAY (US0003M) RESET				moderational comment	204/ 00/ 2013	12/20/2015		UNLL			I I I I I I I I I I I I I I I I I I I				(11,001									
	QTR / REC IBOXHY RESET MAT		FIXED																						
TR SWAP PAY (US0003M) RESET	attached to Cash Security-		INCOME/INDEX	JPMORGAN CHASE BANK,		05 (00 (0040	40 (00 (0040	40 (04 (0040	0115		F00 000	I POWER (I POOCOON)			04 005	(5.040						04 005			
QTR / REC IBOXHY RESET MAT	TR SWAP PAY (US0003M) RESET			N.A	7H6GLXDRUGQFU57RNE97 .	.05/22/2019	.12/20/2019	10/24/2019	OALE		500,000	. IBOXHY (USO003M)			21,205	(5,313)						21,205			
	QTR / REC IBOXHY RESET MAT		FIXED																						
	attached to Cash Security-	1	INCOME/INDEX	JPMORGAN CHASE BANK,		a= (aa (ac : -																1			
QTR / REC IBOXHY RESET MAT	TREASURY NOTE			N.A	7H6GLXDRUGQFU57RNE97	_05/22/2019	12/20/2019	10/24/2019	SALE		500,000	_ IBOXHY(US0003M)			21,205	(5,313)	·					21,205			
	QTR / REC IBOXHY RESET MAT		FIXED																						
	attached to Cash Security-		INCOME/INDEX	JPMORGAN CHASE BANK,																					
QTR / REC IBOXHY RESET MAT	TREASURY NOTE			N.A	7H6GLXDRUGQFU57RNE97 .	.05/22/2019	12/20/2019	10/29/2019	. SALE		500,000	, IBOXHY (USO003M)			22,020	(5,313	1					22,020			
	QTR / REC IBOXHY RESET MAT	1	FIXED								l				1	1									
	attached to Cash Security-			JPMORGAN CHASE BANK,																					
QTR / REC IBOXHY RESET MAT	TREASURY NOTE			N.A	7H6GLXDRUGQFU57RNE97 .	.05/22/2019	12/20/2019	10/29/2019	SALE		500,000	_ IBOXHY (US0003M)			22,020	(5,313						22,020			
	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		FIXED																						
TR SWAP PAY (US0003M) RESET	attached to Cash Security-	1		JPMORGAN CHASE BANK,							l				1	1									
QTR / REC IBOXHY RESET MAT	TREASURY NOTE	.		N.A	7H6GLXDRUGQFU57RNE97 .	.05/22/2019	12/20/2019	.10/30/2019	SALE			. IBOXHY (USO003M)			10,449	(2,657)						10,449			
1	TR SWAP PAY (US0003M) RESET	1	FIVED								l				1										
TR SWAP PAY (US0003M) RESET	QTR / REC IBOXHY RESET MAT attached to Cash Security-	1	FIXED INCOME/INDEX	JPMORGAN CHASE BANK,							l				1	1									
QTR / REC IBOXHY RESET MAT	TREASURY NOTE		INCOME/ INDEX	N.A	7H6GLXDRUGQFU57RNE97	.05/22/2019	12/20/2019	10/30/2019	SALE			. IBOXHY(USO003M)			10,449	(2,657						10,449			
	TR SWAP PAY (US0001M+.24)							1				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,													
TR SWAP PAY (US0001M+.24)	RESET MTH / REC M2US IM RESET	1		001 00101 01010							l	Maila IN/110000 5			1	I									
RESET MTH / REC M2US IM RESET	MTH attached to Cash Security-TREASURY NOTE		Faui tu/Indo	GOLDMAN SACHS	W22LROWP21HZNBB6K528 .	04/20/2010	10/31/2010	10/31/2010	MATURITY		6,397,878	M2US I M (US000 1M+0				140,927						1			
m1(1	TR SWAP PAY (US0001M+.24)		cqu r ty/ I i i de x	. INTERNATIONAL	"ELLIUIII E I TENDON 328 .	.04/ 23/ 20 19	10/01/2019		- m/11/11/11		, 051, 878	.270)				140, 92/						-			
TR SWAP PAY (US0001M+.24)	RESET MTH / REC M2US IM RESET	1									l				1	I									
RESET MTH / REC M2US IM RESET				GOLDMAN SACHS	WOOLDOWDO LLIZHIDDOWGO	04 (00 (00 :0	10 (04 (00 : 0	40 (04 (00 :0	WATER LTV		0.000	M2US I M (US000 1M+0				400 ===									
MTH	Security-TREASURY NOTE		. Equity/Index	. INTERNATIONAL	W22LROWP21HZNBB6K528.	.04/29/2019	10/31/2019	10/31/2019	MAIUHIIY		6,026,027	.24%)				132,732									

					(Showing all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	Current Y	ear								
1	2	3	4	5	6	7 8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Current Year											
	of Item(s)						1 2 1			Strike	Initial Cost	Initial Cost								0.		0.1	Hedge
	Hedged, Used for	Schedule	Type(s)			Date of Maturity	Indicate Exercise,			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	at Inception
	Income	1	of			or Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Danadatian	Generation	Exhibit Identifier		Exchange, Counterparty	Trade		Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	0-4-	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination (b)
Description	or Replicated TR SWAP PAY (US0003M) RESET	identifier	(a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(D)
TO OWED DAY (HOOOOGH) DECET	QTR / REC IBOXHY RESET MAT		FIXED	LISPON STANFEY																			
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	attached to Cash Security- TREASURY NOTE		INCOME/INDEX	(MORGAN STANLEY CAPITAL PARTNERS 17331LVCZKQKX5T7XV54	. 05/22/2019	03/20/2020 12/19/2019	SALE		1,250,000	D _ IBOXHY (USO003M)				(16,995)				L				[l
	TR SWAP PAY (US0003M) RESET		FUED						, , ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, , , , ,						,			
TR SWAP PAY (US0003M) RESET	QTR / REC IBOXHY RESET MAT attached to Cash Security-		FIXED INCOME/INDEX	MORGAN STANLEY																			
QTR / REC IBOXHY RESET MAT	TREASURY NOTE			CAPITAL PARTNERS 17331LVCZKQKX5T7XV54	05/22/2019	.03/20/202012/19/2019	SALE		1,250,000	D _ IBOXHY (USO003M)				(16,995)									
	al - Swaps - Replication	- Total R	eturn										759,747	1,759,341		XXX				759,747			XXX
	al - Swaps - Replication al - Swaps - Income Gen	eration											759,747	1,759,341		XXX				759,747			XXX
134999999999999999999999999999999999999		eration														XXX							XXX
13599999999. Total S																XXX							XXX
	Swaps - Credit Default										(187,596)	(1,235,069	(468,843)	(214,722)	(1,207,240	XXX	(417,304)		105, 170	738,396			XXX
1379999999. Total S	waps - Foreign Exchang	je				-	_	_	_			_			-	XXX							XXX
13899999999. Total S													759,747	1,759,341		XXX				759,747			XXX
13999999999999999999999999999999999999															// AAM ***	XXX			105 :				XXX
140999999999999999999999999999999999999	waps	SCHEDULE	T	GOLDMAN SACHS BANK			1		1	(0.70641 GBP) /	(187,596)	(1,235,069	290,904	1,544,619	(1,207,240	XXX	(417, 304)		105, 170	1,498,143			XXX
USD	EQUITY PORTFOLIO	BA	. Currency	USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019 03/01/2019	MATURITY		3,081,012	2 1 USD			198,601					(299,912))	198,601			0002
FX FORWARD (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/01/2016	03/01/2019 03/01/2019	MATURITY		1, 165, 788	(0.70641 GBP) /	'							(113,480)	,				0002
FX FORWARD (0.746 GBP) / 1	EQUIT FUNIFULIU	SCHEDULE	. Currency	GOLDMAN SACHS BANK	03/01/2010	03/01/201903/01/2019	MATURITI			_(0.74601 GBP) /			73, 140						/				0002
USD	. EQUITY PORTFOLIO	BA	. Currency	USA	10/23/2017	03/01/201903/01/2019	MATURITY		603 , 204				7,246					(28 , 351))				. 0002
FX FORWARD (1059.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 01/16/2018	01/31/2019 01/31/2019	MATURITY		21,262,029	(1059.50000 KRW) 9 / 1 USD	L		1,015,555	L				(1.033.594))	1,015,555		[0002
FX FORWARD (6.5753 CNH) / 1	FOULTY PORTFOLIO	SCHEDULE		GOLDMAN SACHS BANK	04 (40 (0040	04 (04 (0040	WED IT		40 044 000	.(6.57534 CNH) /	1							(704 000)					2000
USD	EQUITY PORTFOLIO	SCHEDULE	. Currency	USA	01/16/2018	01/31/201901/31/2019	MATURITY		18,211,962	. (3.36720 BRL) /								(781,099))	359,634			0002
USD	. EQUITY PORTFOLIO	BA	. Currency	USA KD3XUN7C6T14HNAYLU02	03/13/2018	03/15/2019 . 03/15/2019	MATURITY		1,092,005	5 1 USD			127,951					(147,444))	127,951			0002
FX FORWARD (6.3841 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/24/2018	01/31/2019 01/31/2019	MATURITY		2.308.848	_(6.38413 CNH) / B 1 USD			111.406					(163,121))	111.406		[0002
FX FORWARD (0.731 GBP) / 1		SCHEDULE		GOLDMAN SACHS BANK					,	. (0.73097 GBP) /	'					1		,		,			
USD	EQUITY PORTFOLIO	SCHEDULE	Currency	USA KD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK	05/17/2018	03/01/201903/01/2019	MATURITY		314,648	. (3.92900 BRL) /			10,047					(20,805))	10,047			0002
USD	EQUITY PORTFOLIO	BA	. Currency	USA	06/15/2018	.03/15/201903/15/2019	MATURITY		467,804	4 1 USD			(14,093)					3,900		(14,093)			0002
FX FORWARD 6.8362 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	01/31/201901/31/2019	MATURITY		436.645	6.83621 CNH / (1	1							2.188		8.360			0002
FX FORWARD (6.947 CNH) / 1		SCHEDULE		GOLDMAN SACHS BANK						.(6.94704 CNH) /								,					
USD	EQUITY PORTFOLIO	SCHEDULE	. Currency	USA KD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK	10/17/2018	01/31/201901/31/2019	MATURITY		503,811	1 1 USD 6.88836 CNH / (*			(17,970)	l		-		5,582		(17,970)			0002
USD)	EQUITY PORTFOLIO	BA	. Currency	USA KD3XUN7C6T14HNAYLU02	. 12/20/2018	01/31/2019 01/31/2019	MATURITY		2,079,205	5 USD)			55,970					(5,321))	55,970			0002
FX FORWARD 6.8881 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 12/20/2018	01/31/2019 01/31/2019	MATURITY		1.292.084	6.88809 CNH / (* 4 USD)	1		34.729					(3.256))	34,729			0002
FX FORWARD 6.7562 CNH / (1		SCHEDULE	,	GOLDMAN SACHS BANK					, ,	6.75619 CNH / (1									/	·			
USD)	EQUITY PORTFOLIO	SCHEDULE	. Currency	USA	01/28/2019	01/31/201901/31/2019	MATURITY		16,545,179	9 USD) (1118.19000 KRW)			119,379							119,379			. 0002
USD	EQUITY PORTFOLIO	BA	Currency	USA KD3XUN7C6T14HNAYLU02	. 01/28/2019	03/29/2019 03/29/2019	MATURITY		20, 146, 057	7 / 1 USD			300, 115							300, 115			0002
FX FORWARD 1119.29 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2019	01/31/2019 01/31/2019	MATURITY		20, 126, 258	1119.29000 KRW /	1		120,216							120,216			0002
FX FORWARD 1125.25 KRW / (1		SCHEDULE		GOLDMAN SACHS BANK						1125.25000 KRW /						1							
USD)	EQUITY PORTFOLIO	BA SCHEDULE	. Currency	USA	02/14/2019	03/29/201903/29/2019	MATURITY		20,019,657	7 (1 USD) 0.75808 GBP / (1			(173,716)							(173,716)			0002
USD)	EQUITY PORTFOLIO	BA	. Currency	USA KD3XUN7C6T14HNAYLU02	02/26/2019	03/01/2019 03/01/2019	MATURITY		4,854,320	USD)	` 		19,291			.				19,291			0002
FX FORWARD 3.7432 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	. Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2010	03/15/2019 03/15/2019	MATHRITY		1,473,338	3.74320 BRL / (1			(27,388)							(27,388)			0002
FX FORWARD (0.8395 EUR) / 1	1	SCHEDULE	_ oai i ciicy	GOLDMAN SACHS BANK						.(0.83952 EUR) /													
USD	EQUITY PORTFOLIO	BA SCHEDULE	. Currency	USA KD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK	04/19/2016	.04/18/201904/18/2019	MATURITY		7,504,245	5 1 USD 0.88592 EUR / (1			420,842					(235,210))	420,842			0002
USD)	EQUITY PORTFOLIO	BA	. Currency	USA KD3XUN7C6T14HNAYLU02	04/16/2019	04/18/2019 .04/18/2019	MATURITY		7, 111, 188	B USD)	` 		(27,785)			.				(27,785)			0002
FX FORWARD (0.8398 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE	Curronov	GOLDMAN SACHS BANK	04/28/2016	04/29/2019 04/29/2019	MATURITY		16.607.555	. (0.83984 EUR) /	1		1,033,529			1		(498.950)		1.033.529			0002
FX FORWARD (0.8708 EUR) / 1		SCHEDULE	. Currency	GOLDMAN SACHS BANK						.(0.87077 EUR) /	· [ļ		
USD	EQUITY PORTFOLIO	BA SCHEDULE	. Currency	USA KD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK	06/27/2016	04/29/201904/29/2019	MATURITY		521,624	4 1 USD .(0.84947 EUR) /			14,444					2,789		14,444			0002
USD	EQUITY PORTFOLIO	BA	. Currency	GULDMAN SACHS BANK USA	09/27/2016	04/29/201904/29/2019	MATURITY		261,486				13,461					(4,975))	13,461			0002
FX FORWARD 0.8183 EUR / (1	FALLITY PARTER IA	SCHEDULE		GOLDMAN SACHS BANK					,	0.81834 EUR / (1]		
USD) FX FORWARD 0.7874 EUR / (1	EQUITY PORTFOLIO	SCHEDULE	. Currency	USA KD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK	12/07/2017	04/29/201904/29/2019	. MAIUHIIY		367,814	4 USD) 0.78741 EUR / (1	l		(31,718)					20,095		(31,718)			. 0002
USD)	EQUITY PORTFOLIO	BA	Currency	USA KD3XUN7C6T14HNAYLU02	01/16/2018	04/29/2019 04/29/2019	MATURITY		539.744	4 USD)	L		(65, 189)	1		.1		48.592		(65, 189)	1	l	0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

						3	niowing	y ali Opi	lions, Cap	<i>1</i> 3, 1 10013,	Collais, C	swaps and	l Forwards	Temmat	eu Duillig	Current	i Cai								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
													Cumulative												1
	Description												Prior Year(s)												1
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule					Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/			Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
FX FORWARD 0.7868 EUR / (1		SCHEDULE		GOLDMAN SACHS BANK								0.78677 EUR / (1													l '
USD)	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	03/16/2018	.04/29/2019	.04/29/2019	MATURITY		127 , 101				(15,441)	}				11,535		(15,441)	L		. 0002
FX FORWARD 0.8136 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE	0	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02	05 (07 (0010	04 /00 /0040	04 (00 (0040	MATURITY		982.095	0.81356 EUR / (1			(89.931)							(89,931)			0000
FX FORWARD 0.8384 EUR / (1	EQUITY PORTFOLIO	SCHEDULE	Currency	USA	. NUSAUN/UDI I4MNATLUUZ	00/0//2018	.04/29/2019	.04/29/2019 .	MATURITY			0.83840 EUR / (1			(69,931)	ł						(09,931)			0002
USD)	EQUITY PORTFOLIO	RA SUPEDULE	Currency	USA	. KD3XUN7C6T14HNAYLU02	06/18/2018	04/20/2010	04/20/2010	MATURITY		4.532.428				(289,349)	1				143.634		(289,349)			0002
FX FORWARD 0.8306 EUR / (1	Egotti rum delo	SCHEDULE	our choy	GOLDMAN SACHS BANK	. NOONON OUT IMMENTEDUE		.04/ 23/ 2013 .		maioiiiii			0.83059 EUR / (1				1						1200,040,			0002
USD)	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	07/09/2018	04/29/2019	04/29/2019	MATURITY		2.769.084				(200.905)	1				112.473		(200.905)			0002
FX FORWARD (0.8404 EUR) / 1		SCHEDULE		GOLDMAN SACHS BANK		T		1				.(0.84043 EUR) /			[Ī		
USD	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN706T14HNAYLU02	09/13/2018	.04/29/2019	.04/29/2019 .	MATURITY			1 USD			18,315					(8,735)		18,315			0002
FX FORWARD 0.8963 EUR / (1		SCHEDULE		GOLDMAN SACHS BANK								0.89631 EUR / (1													1
USD)	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN706T14HNAYLU02	04/26/2019	04/29/2019	04/29/2019	MATURITY		7,976,103				6,544							6,544			0002
FX FORWARD (1061.8801 KRW) /		SCHEDULE		GOLDMAN SACHS BANK								(1061.88009 KRW)													l '
1 USD	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	04/24/2018	.04/30/2019 .	.04/30/2019	MATURITY						555,687					(261,237)		555,687			0002
FX FORWARD (1062.4728 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE	0	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02	04/04/0010	04/00/0040	04/00/0040	MATURITY		6. 104 . 545	(1062.47280 KRW)								(257,861)					0000
FX FORWARD (1064.88 KRW) / 1	EQUITY PORTFOLIO	SCHEDULE	Currency	GOLDMAN SACHS BANK	. KD3XUN/Ub114HNAYLUU2	04/24/2018 .	,04/30/2019 .		MATURITY			(1064.88000 KRW)								(257,861)					0002
	EQUITY PORTFOLIO	BY	Currency	USA	. KD3XUN706T14HNAYLU02	04/24/2018	04/30/3010	04/30/3010	MATURITY		6.090.746				538,480					(244, 189)		538,480			0002
USD	Egotti Totti olio	SCHEDULE	our rency	GOLDMAN SACHS BANK	. NDONONY COT IMPINATEOUZ	04/ 24/ 2010	.04/ 30/ 20 13 .		MATORITI			1099.00000 KRW /													0002
USD)	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	07/09/2018	04/30/2019	04/30/2019	MATURITY		3.903.549				(231,094)	1				37.593		(231,094)			0002
FX FORWARD (1123.7072 KRW) /		SCHEDULE	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	GOLDMAN SACHS BANK								(1123.70715 KRW)				T				, , , , ,					
1 USD	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	07/23/2018	.04/30/2019 .	.04/30/2019	MATURITY		648,657	/ 1 USD			24,682					8,061		24,682			0002
FX FORWARD (1113.9698 KRW) /		SCHEDULE		GOLDMAN SACHS BANK								(1113.96977 KRW)													1
1 USD	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN706T14HNAYLU02	09/13/2018	.04/30/2019	.04/30/2019 .	MATURITY		1,080,819				50, 135					4,036		50, 135			0002
FX FORWARD 1119.971 KRW / (1		SCHEDULE		GOLDMAN SACHS BANK								1119.97096 KRW /				J				(= 0.0)		/			
USD)	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	. 10/1//2018	04/30/2019	04/30/2019	MATURITY			(1 USD)			(26,829)	1				(5,913)		(26,829)			0002
FX FORWARD 1114.8626 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE	Currency	GOLDMAN SACHS BANK USA	. KD3XUN706T14HNAYLU02	10 (00 (0010	04/00/0040	04/00/0040	MATURITY		ECO 747	1114.86260 KRW /			(25,719)					(2,554)		(25,719)			0002
FX FORWARD 1130.3 KRW / (1	EQUITI FUNIFULIU	SCHEDULE	currency	GOLDMAN SACHS BANK	. NDSXUN/COT I4HINKTEUUZ	12/20/2010 .	.04/30/2019 .	.04/30/2019	MATURITI			1130.30000 KRW /			(25,718)	4				(2,334)		(20,718)			0002
USD)	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN706T14HNAYLU02	04/17/2019	04/30/2019	04/30/2019	MATURITY		13.928.780				(451,386)	1						(451, 386)			0002
FX FORWARD (0.7477 GBP) / 1	Equition of the contract of th	SCHEDULE	001101107	GOLDMAN SACHS BANK	. 100/01/00/11/11/01/2002		.01, 00, 2010 .					.(0.74771 GBP) /				1									
USD	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	06/27/2016	.06/27/2019	.06/27/2019	MATURITY		7,309,528		[381,214			.[].		(286,093)		381,214	.	[0002
FX FORWARD 0.7863 GBP / (1		SCHEDULE		GOLDMAN SACHS BANK							, , , , ,	0.78629 GBP / (1			•										
USD)	EQUITY PORTFOLIO	BA	Currency	USA	. KD3XUN7C6T14HNAYLU02	. 06/24/2019	06/27/2019	.06/27/2019	MATURITY		6,950,927	USD)			(22,614)	1						(22,614)			0002
1439999999. Subtota	I - Forwards - Hedging	Other		·											4,462,133			XXX		(3,942,596)		4,462,133			XXX
14799999999. Subtotal															4.462.133			XXX		(3.942.596)		4,462,133			XXX
15099999999. Subtota		stments													1,132,100			XXX		(5,5.2,000)		.,, 100			XXX
16899999999. Subtota			ariable Apr	nuity Guaranton	e Under SSAD No	108							28.280.150	30,488,386	69.864.833	1	69.864.833				30.556.422				XXX
						100							28,280,150	30,488,386	69,864,833	 	69,864,833				30,556,422		 	 	
1699999999. Subtota		rariable Ani	nuity Guara	antees Under St	SAP NO.108													XXX							XXX
17099999999. Subtota													284,955		4,926,216	(187,072		XXX	(548, 336)	(3,942,596)	105, 170	4,714,844			XXX
1719999999. Subtota	I - Replication												4,110,200	77,190	6,271,597	1,759,341	558,410	XXX		<u> </u>	(3,628,980	5,713,186	l	<u> </u>	XXX
1729999999. Subtotal	I - Income Generation				_					_		-						XXX	-						XXX
17399999999. Subtota													1			İ		XXX							XXX
17499999999. Subtota		AD No. 100	Derivativa	10												1	+	XXX							XXX
	i - Aujustinents 101 55	AF NO. 100	Delivative	ю												 	 						 	 	
1759999999 - Totals													32,675,305	30,276,568	81,062,645	1,572,269	70,634,615	XXX	(548, 336)	(3,942,596)	27,032,612	10,428,030	l	l	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	
	0001	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 liability or portfolio of far on liabilities	
	0004	Equity options provide an offset to decreases in equity markets.	

SCHEDULE DB - PART B - SECTION 1 Futures Contracts Open December 31 of Current Year

								ı	Futures Contract	ts Open D	ecember 3	11 of Curre	ent Year									
1	2	3	4	5	6	7	8		9	10	11	12	13	14	Highly	Effective H	edges	18	19	20	21	22
															15	16	17					
																	Change in		Channa in			
				Description													Variation Margin		Change in Variation		Hedae	
				of Item(s)													Gain		Margin		Effectiveness	
				Hedged,			Date of											Cumulative	Gain		at	
				Used for		Type(s)	Maturity							Book/			to Adjust	Variation	(Loss)		Inception	
	Number			Income	Schedule/	of	or				Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of	Margin for	Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-			Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Ex	change	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
FOLIO	-	040.000	FUTURE S&P500 EMINI	EQUITY INDEX ANNUITY	EVIIIDIT E	F 14 /1 1	00 (00 (0000	ONE.	. LCZ7XYGSLJUHFXXNXD88	40 (07 (0040	0.040.7500	0.004.0000	4 075		(0.400)				(0.400)	04 500	100/100	
ESH0	۵		MAR 20 FUTURE S&P500 EMINI	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/index.	03/20/2020 .	. CME	. LCZ/XYGSLJUHFXXNXD88	12/27/2019	3,243.7500	3,231.0000	1,875		(3, 188)				(3, 188)	31,500	100/100	50
ESH0	2	322,550		Egotti ilibex /ililiotti	EXHIBIT 5	Equity/Index.	.03/20/2020 .	CME	. LCZ7XYGSLJUHFXXNXD88	12/31/2019 .	3,225.5000	3,231.0000	546		550				550	12,600	100/100	50
15199999	99. Subtota	I - Long Future	es - Hedging Effec	tive Excluding Var						'			2,421		(2,638)				(2,638)	44, 100	XXX	XXX
				PENDING - FUTURE US																		
				5YR NOTE MAR 20,																		
				effective 11/21/2019, attached to Cash																		
			FUTURE US 5YR NOTE	Security -		Interest		CHICAGO BOARD OF														
FVH0	130	130,000		(912810EH7)		Rate	.03/31/2020 .	TRADE	LCZ7XYGSLJUHFXXNXD88	11/21/2019 .	119.0859	118.6094	(3,046)					(61,952)	(61,952)			1,000
				PENDING - FUTURE US																		
				5YR NOTE MAR 20, effective 11/21/2019,																		
				attached to Cash																		
			FUTURE US 5YR NOTE	Security -		Interest		CHICAGO BOARD OF														
FVH0	130	130,000	MAR 20	(912810EH7)		Rate	.03/31/2020 .	TRADE	LCZ7XYGSLJUHFXXNXD88	11/21/2019 .	119.0859	118.6094	(3,046)					(61,952)	(61,952)			1,000
				PENDING - FUTURE US 5YR NOTE MAR 20,																		
				effective 11/21/2019,																		
				attached to Cash																		
			FUTURE US 5YR NOTE	Security -		Interest		CHICAGO BOARD OF														
FVH0	1	1,000	MAR 20	(912810EH7)		Rate	.03/31/2020 .	TRADE	LCZ7XYGSLJUHFXXNXD88	12/04/2019 .	119 . 1953	118.6094	(23)					(586)	(586)	700		1,000
				PENDING - FUTURE US 2YR NOTE MAR 20.																		
				effective 11/21/2019,																		
				attached to Cash																		
			FUTURE US 2YR NOTE	Security -		Interest		CHICAGO BOARD OF														
TUH0	238	476,000	MAR 20	(912828WG1) PENDING - FUTURE US		Rate	03/31/2020 .	TRADE	LCZ7XYGSLJUHFXXNXD88	11/21/2019 .	107.8562	107.7500	11, 157					(50,546)	(50,546).	128,520		2,000
				2YR NOTE MAR 20,																		
				effective 11/21/2019,																		1
				attached to Cash																		
TUH0		6 000	FUTURE US 2YR NOTE MAR 20	Security - (912828WG1)		Interest Rate	.03/31/2020	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/21/2010	107.8562	107.7500	141					(637)	(637)	1,620		2,000
1000	لا	,,000 ,000	MAN 20	PENDING - FUTURE US		nate	03/31/2020 .	I I NAUE	. LUZ/ATUƏLJUNFAANAU88	11/21/2019 .	107.8362	107.7500	141		·			(63/)	(03/)	1,620		∠,000
				2YR NOTE MAR 20,																		
				effective 11/21/2019,																		
			FUTURE HE OVE MOTE	attached to Cash		latarat .		CITICACO DOADD OF														
TUHO	225	450.000	FUTURE US 2YR NOTE MAR 20	Security - (912828WG1)		Interest Rate	.03/31/2020 .	CHICAGO BOARD OF TRADE	LCZ7XYGSLJUHFXXNXD88	11/21/2019	107.8562	107.7500	10.548					(47,785)	(47,785)	121,500		2,000
. 5110			20	PENDING - FUTURE US					ESETATOGEOGII AANADOO									(77 , 700)	(47,700)			
				2YR NOTE MAR 20,																		
				effective 11/21/2019,																		
			FUTURE US 2YR NOTE	attached to Cash Security -		Interest		CHICAGO BOARD OF														
TUH0	6	12,000	MAR 20	(912828WG1)		Rate	.03/31/2020	TRADE	LCZ7XYGSLJUHFXXNXD88	11/21/2019	107.8562	107.7500	281					(1,274)	(1,274)	3,240		2,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		PENDING - FUTURE US																		
				2YR NOTE MAR 20,																		
				effective 12/31/2019, attached to Cash																		
			FUTURE US 2YR NOTE	Security -		Interest		CHICAGO BOARD OF														
TUH0	2	4,000	MAR 20	(912828YB0)		Rate	03/31/2020 .	TRADE	LCZ7XYGSLJUHFXXNXD88	12/31/2019	107.7305	107.7500	74		L			78	78	1,080		2,000

								Futures Contra	acts Open D	ecember 3	1 of Curre	nt Year									
1	2	3	4	5	6	7	8	9	10	11	12	13	14		Effective He		18	19	20	21	22
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	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Variation	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH0	PENDING - FUTURE US 2/YR NOTE MAR 20. effect ive 12/31/2019, attached to Cash TUHO																	(2,594)	1,080		2,000
												15,940					(227, 171)	(227, 171)	442,040	XXX	XXX
		- Long Future: - Short Future										18,361		(2,638)			(227, 171)	(229, 809)	486, 140	XXX	XXX
			s 08 Adiustments																	XXX	XXX
				/ariable Annuity Gu	iarantees I	Inder SSAF	2 No 108					2.421		(2.638)				(2.638)	44, 100	XXX	XXX
				nuity Guarantees			140.100					2,421		(2,030)				(2,030)	44, 100	XXX	XXX
		- Hedging Oth		many Caarantees	oridor oor t	1 110.100														XXX	XXX
		- Replication										15.940					(227, 171)	(227.171)	442.040	XXX	XXX
17299999	99. Subtotal	- Income Gen	eration									,					,,,	,,,	,	XXX	XXX
17399999	99. Subtotal	- Other																		XXX	XXX
17499999	99. Subtotal	- Adjustments	for SSAP No. 10	8 Derivatives																XXX	XXX
175999999	99 - Totals			-								18,361		(2,638)			(227, 171)	(229, 809)	486, 140	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)
L		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece		or Current					,				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,		T(.)	Date of						Indicate	0 1	Gain	Gain (Loss)		ness at	
	l			Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
T1.1	Number	Market		Income	Schedule/	of	or		T	-	Termina-	-	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	D	Generation	Exhibit	Risk(s)	Expira-	E	Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged	5.	Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ESH9	1	120,550	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/24/2018 .	2,411.0000	01/04/2010	2,518.5000	SALE	5,373				100/100	50
LOI 10			FUTURE S&P500 EMINI MAR	EQUITI INDEX ANNOTH	LAIIIDIT 3	Equity/ Index.	.,00/ 13/ 2013 .	EOZ/ATGOLOGII AMANDOO	12/24/2010 .	2,411.0000	01/04/2013 .	2,510.5000	UNLL					100/ 100	
ESH9	1	124,975	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/20/2018 .	2,499.5000	.01/04/2019 .	2,518.5000	SALE	948	660			100/100	50
5010		244 422	FUTURE S&P500 EMINI MAR	EQUITY INDEX AND ITY	SWUDIT 5		00/45/0040	1.077/0/01 ###5/04/000	10 (01 (0010	0 444 0000	04 (45 (0040	0 007 5000	2115	10.010	40.004			100 (100	50
ESH9	2	241,100	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/24/2018 .	2,411.0000	01/15/2019 .	2,607.5000	SALE	19,646	10,221			100/100	50
ESH9	3		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	12/24/2018 .	2,411.0000	.01/11/2019 .	2,591.0000	SALE	26,994	12,856			100/100	50
			FUTURE S&P500 EMINI MAR			1				,		,		,					
ESH9	2	241, 100	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/24/2018 .	2,411.0000	.01/08/2019 .	2,553.0000	SALE	14, 196	4,771			100/100	50
ESH9	4	491,850	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/15/2019	CME LCZ7XYGSLJUHFXXNXD88 .	.12/27/2018 .	2,459.2500	01/15/2019	2,607.5000	SALE	29,642	20,442			100/100	50
Lone			FUTURE S&P500 EMINI MAR	Egotti meex minotti	LAMBIT O	Equity/ mack	00/ 10/ 2010 .	ESETATOLOGIE ANOSOG		2,400.2000	01/10/2010 .	2,007.0000	OILL	20,042	20, 442			1007 100	
ESH9	6	747,000	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/28/2018 .	2,490.0000	01/15/2019 .	2,607.5000	SALE	35,237	30,662			100/100	50
FOLIO	0		FUTURE S&P500 EMINI MAR	FOULTY INDEX ANNULTY	EVILIBLE E	F 14 (1 1	00 (45 (0040	ONE LOSSAVAGE BUIEVANADO	40 (00 (0040	0 400 0500	04 (45 (0040	0 007 5000	041.5	44 704	40.004			400 (400	50
ESH9	2	249,025	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	. <u>.</u> 03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/28/2018 .	2,490.2500	.01/15/2019 .	2,607.5000	SALE	11,721	10,221			100/100	50
ESH9	2	250,275	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/31/2018 .	2,502.7500	01/15/2019 .	2,607.5000	SALE	10,471	10,221			100/100	50
			FUTURE S&P500 EMINI MAR			. ,													
ESH9	4		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/02/2019 .	2,518.0000	.01/15/2019 .	2,607.5000	SALE	17,892	17,892			100/100	50
ECHO	6	743,325	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.,01/03/2019 .	2 477 7500	01/15/2019 .	2,607.5000	SALE	38,912	38,912			100/100	50
L318		140,020	FUTURE S&P500 EMINI MAR	EQUITI INDEX ANNOTH	. LAIIIDIT 3	Equity/ index.	00/ 13/ 20 19 .	CONL EGZ/X1G3E3G1II XXIVXDG6 .	.,01/03/2019 .	2,477.7500	01/13/2019 .	2,007.3000	OALL					100/ 100	
ESH9	4	495,550	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/03/2019 .	2,477.7500	.01/15/2019 .	2,607.2500	SALE	25,892	25,892			100/100	50
FOLIO	0	705 000	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EVILIBLE E	F 14 // 1	00 (45 (0040	ONE LOZZAVOGI BUREVANADO	04 (07 (0040	0.554.0000	04 (45 (0040	0.007.0500	011.5	40,000	40,000			400 (400	50
ESH9	ь		FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/07/2019 .	2,551.0000	01/15/2019 .	2,607.2500	SALE	16,862	16,862			100/100	
ESH9	10	1,294,750	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/11/2019 .	2,589.5000	.01/15/2019 .	2,607.2500	SALE	8,854	8,854			100/100	50
			FUTURE S&P500 EMINI MAR																
ESH9	5	658,625	19 FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/17/2019 .	2,634.5000	01/25/2019 .	2,666.2500	SALE	7,927	7,927			100/100	50
ESH9	26	3,424,850	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.01/17/2019 .	2,634.5000	01/18/2019	2,666.5000	SALE	41,545	41,545			100/100	50
			FUTURE S&P500 EMINI MAR			,,.								, ,					
ESH9	15	1,975,875	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/17/2019 .	2,634.5000	.01/18/2019 .	2,643.7500	SALE	6,906	6,906			100/100	50
ESH9	10	1,317,250	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	. 03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/17/2019 .	2,634.5000	01/28/2019	2,659.2500	SALE	12.354	12,354			100/100	50
			FUTURE S&P500 EMINI MAR			=qu. cy/ muon.		EOZIATOGEOGIE AMINDOO							12,004				
ESH9	26	3,466,125	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/25/2019 .	2,666.2500	02/01/2019 .	2,702.0000	SALE	46,420	46,420			100/100	50
ESH9	_	.527,550	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Indo	.03/15/2019 .	CME LOTZVVON BUEVVNVDON	01/25/2010	2 627 7500	.02/01/2019	2,702.0000	SALE	12.842	12,842			100/100	EO
E3019	4		FUTURE S&P500 EMINI MAR		LAHIDII 3	Equity/Index.	03/ 13/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	01/25/2019 .	2,037.7500	.,02/01/2019 .	∠, / ∪∠. ∪∪∪∪		12,842	12,842			100/100	
ESH9	1		19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	01/25/2019 .	2,637.7500	.02/04/2019 .	2,703.0000	SALE	3,260	3,260			100/100	50
FOLIO			FUTURE S&P500 EMINI MAR		EVILIDIT 5	F	00 (45 (00 46	OHE LOTTINGOL BURNINGS	04 (04 (004	0.000 75	00/04/00/0	0.700.000	247					400 (400	55
ESH9	3	402,413	19 FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	. 01/31/2019 .	2,682.7500	02/04/2019 .	2,703.0000	SALE	3,031	3,031			100/100	50
ESH9	6		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	02/01/2019 .	2,709.2500	02/05/2019	2,718.7500	SALE	2,837	2,837			100/100	50
		·	FUTURE S&P500 EMINI MAR			. ,													
ESH9	9	1,214,663	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	02/08/2019 .	2,699.2500	02/15/2019 .	2,775.7500	SALE	34,406	34,406			100/100	50
ESHO	a	1,237,725	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/14/2019 .	2,750.5000	02/15/2010	2,777.5000	SALE	12, 131	12, 131			100/100	50
LOIN	٧		FUTURE S&P500 EMINI MAR			=qui ty/ Illudi.		LOZIATOLOGIE ANNADOO			10/2013 .	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	UNLL					.55/ 100	
ESH9	6	821,925	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/14/2019 .	2,739.7500	02/15/2019 .	2,775.7500	SALE	10,787	10,787			100/100	50
ECLIO		004 005	FUTURE S&P500 EMINI MAR		EVIIIDIT E	Ford And I and	00/45/0040	ONE LOZZVVOGI BURNANDOG	00/14/0010	0 700 7500	00/45/0040	0 777 5000	CALE	11 010	44.040			100 /100	50
E9D9	b		FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	02/14/2019 .	2,739.7500	. 02/10/2019 .	2,777.5000	SALE	11,312	11,312			100/100	
ESH9	5	687,688	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/14/2019 .	2,750.7500	.02/15/2019 .	2,777.5000	SALE	6,677	6,677			100/100	50
			FUTURE S&P500 EMINI MAR																
ESH9	5	694,000	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/21/2019 .	2,776.0000	.02/22/2019 .	2,785.0000	SALE	2,239	2,239			100/100	50
ESH9	41	5,690,800	FUTURE S&P500 EMINI MAR 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019	CME LCZ7XYGSLJUHFXXNXD88 .	.02/21/2019 .	2,776.0000	02/22/2019	2,787.0000	SALE	22,463	22,463			100/100	50
LUIN				LASTIT HIDEA ARROTTI		_quity/illudx.		LOZI A TOCKOLI II ANIADOO .					UniLL	400		h		.00/ 100	

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	mber 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description of Item(s) Hedged,			Date of						Indicate		16 Gain	17	18	Hedge Effective- ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Gain (Loss) Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			FUTURE S&P500 EMINI MAR					•										, ,	
ESH9	9	1,249,200	19 FUTURE S&P500 EMINI MAR		EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.02/21/2019 .	2,776.0000		2,787.2500	SALE	5,044	5,044			100/100	50
ESH9	37	5, 131,900	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/21/2019 .	2,774.0000	02/22/2019 .	2,787.2500	SALE	24,434	24,434			100/100	50
ESH9	7	970,900	19 FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	02/21/2019 .	2,774.0000		2,772.7500	SALE	(452)	(452)			100/100	50
ESH9	36	4,993,200	19 FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/21/2019 .	2,774.0000	02/26/2019 .	2,798.5000	SALE	44,024	44,024			100/100	50
ESH9	10	1,387,750	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/19/2019 .	2,775.5000	02/19/2019 .	2,778.7500	SALE	1,604	1,604			100/100	50
ESH9	18	2,519,100		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019	CME LCZ7XYGSLJUHFXXNXD88 .	.02/25/2019 .	2,799.0000	.02/26/2019	2,793.5000	SALE	(4,988)	(4,988)			100/100	50
ESM9	22	3,076,700	FUTURE S&P500 EMINI JUN 19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/12/2019 .	2,797.0000	.03/13/2019 .	2,795.2500	SALE	(1,971)	(1,971)			100/100	50
ESM9	2	279,700	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/12/2019 .	2,797.0000	.03/18/2019	2,840.5000	SALE	4,346	4,346			100/100	50
ESM9	1	139,863	FUTURE S&P500 EMINI JUN 19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.,06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/12/2019 .	2,797.2500	03/18/2019 .	2,840.5000	SALE	2, 160	2,160			100/100	50
ESM9	20	2,799,750	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/12/2019 .	2,799.7500	.03/13/2019	2,820.7500	SALE	20,958	20,958			100/100	50
ESM9	5	699,938	FUTURE S&P500 EMINI JUN 19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.,06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/12/2019 .	2,799.7500	.03/13/2019 .	2,820.5000	SALE	5, 177	5, 177			100/100	50
ESM9	3	419,963	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/12/2019 .	2,799.7500	.03/13/2019 .	2,795.2500	SALE	(681)	(681)			100/100	50
ESM9	5	704,000	FUTURE S&P500 EMINI JUN 19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/14/2019 .	2,816.0000	.03/18/2019 .	2,840.5000	SALE	6, 114	6,114			100/100	50
ESM9	8	1,125,500	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/15/2019 .	2,813.7500	.03/22/2019	2,819.7500	SALE	2,383	2,383			100/100	50
ESM9	2	281,375	FUTURE S&P500 EMINI JUN 19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/15/2019 .	2,813.7500	.03/18/2019 .	2,840.5000	SALE	2,671	2,671			100/100	50
ESM9	6	852,075	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/19/2019 .	2,840.2500	.03/22/2019 .	2,819.7500	SALE	(6, 163)	(6, 163)			100/100	50
ESM9	68	9,730,800	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/21/2019 .	2,862.0000	03/22/2019 .	2,819.7500	SALE	(143,793)	(143,793)			100/100	50
ESM9	8	1,144,800	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.03/21/2019 .	2,862.0000	03/22/2019 .	2,861.7500	SALE	(117)	(117)			100/100	50
ESM9	4	572,400	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/21/2019 .	2,862.0000	.03/26/2019 .	2,833.0000	SALE	(5,808)	(5,808)			100/100	50
ESM9	2	283,450	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/21/2019 .	2,834.5000	.04/01/2019 .	2,849.7500	SALE	1,521	1,521			100/100	50
ESM9	,	283,450	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/21/2019 .		.03/28/2019 .	2,818.0000	SALE	(1,654)	(1,654)			100/100	50
ESM9	4	562,400	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.03/25/2019 .		.04/04/2019 .	2,878.7500	SALE	13,342	13,342			100/100	50
ESM9	9	1,265,400	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/25/2019 .	2.812.0000	04/02/2019 .	2,869.7500	SALE	25,969	25,969			100/100	50
ESM9	2	281,200	FUTURE S&P500 EMINI JUN 19		EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.03/25/2019 .		.04/01/2019 .	2,849.7500	SALE	3,771	3,771			100/100	50
FSM9	2	279,625	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/28/2019 .	2,796.2500	04/04/2010	2,878.7500	SALE		8,246			100/100	50
ESM9	4	565,500	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/29/2019 .		04/05/2019 .	2,878.7300	SALE		13,392			100/100	50
ESM9	2	286,650	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/03/2019 .	2,866.5000	04/05/2019 .	2,886.5000	SALE	1,996	1,996			100/100	50
EOHO			FUTURE S&P500 EMINI JUN																
ESM9		579,300	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.04/08/2019 .		04/10/2019 .	2,891.7500	SALE	(958)	(958)			100/100	50
ESM9	10	1,454,375	19FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.04/15/2019 .	2,908.7500	.04/22/2019 .	2,909.0000	SALE	104	104			100/100	50
ESM9	6			EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019	CME LCZ7XYGSLJUHFXXNXD88	.04/15/2019	2.911.0000	.04/22/2019	2.909.0000	SALE	(613)	(613)			100/100	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	<u>rear</u>								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)			Data of						Indicato		Onin	O = i= (l = = =)		Effective-	
				Hedged, Used for		Type(s)	Date of Maturity						Indicate Exercise,	Cumulative	Gain	Gain (Loss)		ness at Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	(Loss) Recognized	Used to Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
-			FUTURE S&P500 EMINI JUN					-											
ESM9	28	4,074,350	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/16/2019 .	2,910.2500	04/22/2019 .	2,909.0000	SALE	(1,809)	(1,809)			100/100	50
ESM9	7	1,018,938	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	04/17/2019 .	2,911.2500	04/22/2019 .	2,909.0000	SALE	(802)	(802)			100/100	50
			FUTURE S&P500 EMINI JUN																
ESM9	4	582,000	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/18/2019 .	2,910.0000	04/24/2019 .	2,937.2500	SALE	5,442	5,442			100/100	50
ESM9	6	873,000	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.04/18/2019 .	2,910.0000	.05/01/2019	2,957.5000	SALE	14,237	14,237			100/100	50
ESM9		1,309,500	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	F 4 / I = d	00 (04 (0040	CME LOZZVVCKI BUJEVVNIVDOG	04/40/0040	0.040.0000	05/06/2019 .	2,919.0000	SALE	4.031	4 001			100/100	50
E9M9	9		FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 3	Equity/Index.	.,06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/18/2019 .	2,910.0000	.,05/06/2019 .	2,919.0000	SALE	4,031	4,031			100/ 100	ວບ
ESM9	10	1,455,000	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.04/18/2019 .	2,910.0000	05/03/2019	2,941.0000	SALE	15,479	15,479			100/100	50
ECMO	2		FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.04/18/2019 .	2 010 0000	04/23/2019 .	2,908.0000	SALE	(204)	(204)			100/100	50
Lows		291,000	FUTURE S&P500 EMINI JUN	EQUITI INDEX ANNOTH	LAIIIBIT 3	Lqui ty/ illuex.	.,00/21/2019 .	EGZ/ATGGEGGTII AANADOO	.,04/ 10/2013 .	2,910.0000	04/20/2015 .	2,900.0000		(204)	(204)			100/ 100	00
ESM9	49	7, 129,500	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.04/18/2019 .	2,910.0000	.04/22/2019	2,909.0000	SALE	(2,553)	(2,553)			100/100	50
ESMQ.	4	582,600	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/22/2019 .	2 913 0000	05/06/2019 .	2,919.0000	SALE	1, 192	1, 192			100/100	50
20110			FUTURE S&P500 EMINI JUN			Equity/ maox.													
ESM9	2	292, 125		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.04/26/2019 .	2,921.2500	05/06/2019	2,919.0000	SALE	(229)	(229)			100/100	50
ESM9	7	1,022,963	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/02/2019 .	2.922.7500	05/06/2019 .	2,919.0000	SALE	(1,327)	(1,327)			100/100	50
			FUTURE S&P500 EMINI JUN																
ESM9	8	1, 169, 100	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/02/2019 .	2,922.7500	.05/15/2019 .	2,853.7500	SALE	(27,617)	(27,617)			100/100	50
ESM9	5	730 , 188	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/03/2019 .	2,920.7500	05/15/2019 .	2,853.7500	SALE	(16,761)	(16,761)			100/100	50
FOMO	44	0.000 F0F	FUTURE S&P500 EMINI JUN	FOULTY INDEX ANNULTY	EXHIBIT 5	F 4 / I = d	00 (04 (0040	CME LOZZVVCKI BUJEVVNIVDOG	05/00/0040	0.000.7500	05/45/0040	0.050.7500	SALE	(OF 000)	(05.000)			100/100	50
E3M9	14	2,023,525	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 3	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/06/2019 .	2,090.7500	05/15/2019 .	2,853.7500	SALE	(25,930)	(25,930)			100/ 100	
ESM9		1, 156, 300	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/06/2019 .	2,890.7500	.05/15/2019 .	2,853.5000	SALE	(14,917)	(14,917)			100/100	50
FSM9	7	1,019,988	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	. 06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/07/2019 .	2 914 2500	.05/15/2019	2,853.5000	SALE	(21,277)	(21,277)			100/100	50
20.110			FUTURE S&P500 EMINI JUN			Equity/ maox.													
ESM9		2,603,025	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/08/2019 .	2,892.2500	05/15/2019 .	2,853.5000	SALE	(34,913)	(34,913)			100/100	50
ESM9	9	1,292,738	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/09/2019 .	2,872.7500	.05/15/2019 .	2,853.5000	SALE	(8,681)	(8,681)			100/100	50
50110			FUTURE S&P500 EMINI JUN		EWURLE 5													400 (400	
ESM9	6		19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/13/2019 .	2,857.5000	05/15/2019 .	2,853.5000	SALE	(1,213)	(1,213)			100/100	50
ESM9	25	3,518,438	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/14/2019 .	2,814.7500	.05/15/2019 .	2,853.5000	SALE	48,385	48,385			100/100	50
EGNO	10		FUTURE S&P500 EMINI JUN	ENHITY INDEX AMMILITY	EXHIBIT 5	Equity/Inde	06/21/2010	CIE LOTTVVOOLEUEVVIVDOO	05/16/2010	2 242 7500	05/17/2010	2 271 0000	SALE	10 604	10 604			100/100	En
ESM9		1,421,875	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EVUIDII 9	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/16/2019 .	2,843.7500	.05/17/2019 .	2,871.0000	SALE	13,604	13,604			100/100	50
ESM9	32	4,604,000	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/16/2019 .	2,877.5000	.05/17/2019 .	2,871.0000	SALE	(10,468)	(10,468)			100/100	50
ESM9	19	1,689,450	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/05/2019 .	2 815 7500	.06/13/2019 .	2,886.5000	SALE	42,425	42,425			100/100	50
LOMB			FUTURE S&P500 EMINI JUN			Lqui ty/ muex.													0لا۔۔۔۔۔۔
ESM9	1	140,788	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/05/2019 .	2,815.7500	.06/07/2019 .	2,850.0000	SALE	1,710	1,710			100/100	50
ESM9	1	140,788	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/05/2019 .	2 815 7500	.06/07/2019	2,849.5000	SALE	1,685	1,685			100/100	50
20110			FUTURE S&P500 EMINI JUN																
ESM9	5	703,938	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/05/2019 .	2,815.7500	.06/10/2019 .	2,885.0000	SALE	17,302	17,302			100/100	50
ESM9	12	1,689,450	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/05/2019 .	2,815.7500	06/12/2019	2,887.7500	SALE	43, 175	43, 175			100/100	50
50110			FUTURE S&P500 EMINI JUN			. ,													
ESM9		3,378,900	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/05/2019 .	2,815.7500	06/14/2019 .	2,894.4000	SALE	94,329	94,329			100/100	50
ESM9	4	563, 150	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/05/2019 .	2,815.7500	.06/06/2019	2,826.0000	SALE	2,042	2,042	<u> </u>		100/100	50
FONO	_	703.938	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Ford to (1 and	00 (04 (0040	CME LCZ7XYGSLJUHFXXNXD88 .	.06/05/2019	0.045.7500	.06/05/2019	2.811.5000	SALE	(1,073)	(1,073)			100/100	
E9M9	. L5	1/03,938	I IV	TEVULLY INDEX ANNULLY	.IEARIBII 3	Equity/Index.	.06/21/2019 .	IUWE LUZ/XYGSLJUHFXXNXD88 .	1.00/05/2019 .	∠.ಠ15./500	1 00/00/2019	∠ . Ծ I I . 5000	SALE		L(1.0/3)	L		I IUU/ IUU	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	<u>rear</u>								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
				Description											16	17	18	Hedge	
				of Item(s) Hedged,			Date of						Indicate		Gain	Gain (Loss)		Effective- ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
FOMO	_		FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	F: 4 / 1	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	00/05/0040	0.045.7500	.06/11/2019	2,892.7500	SALE		19,239			100/100	F0
E9M9			FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 3	Equity/Index.	.,06/21/2019 .	LGZ/AYGSLJUNFAANAD88	06/05/2019 .	2,815.7500	.,00/11/2019	2,892.7500		19,239	19,239			100/ 100	
ESM9	43	6,215,113		EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/13/2019 .	2,890.7500	.06/14/2019	2,894.4000	SALE	7,757	7,757			100/100	50
ESU9	17	2,380,000	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/06/2019 .	2,800.0000	08/08/2019	2,877.5000	SALE	65,839	65,839			100/100	50
			FUTURE S&P500 EMINI SEP																
ESU9	2	288,275	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/07/2019 .	2,882.7500	08/12/2019	2,917.5000	SALE	3,471	3,471			100/100	50
ESU9	9	1,297,238	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/07/2019 .	2,882.7500	.08/08/2019	2,877.5000	SALE	(2,381)	(2,381)			100/100	50
ESU9	٥	1,297,238	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	_09/20/2019 _	CME LCZ7XYGSLJUHFXXNXD88 .	.08/07/2019	2 882 7500	08/13/2019	2,921.2500	SALE	17,306	17,306			100/100	50
L309	و	1,297,200	FUTURE S&P500 EMINI SEP		. LAIIIBIT 3	Lqui ty/ muex.	03/20/2013 .	LOZ/ATGGLOGIII ANNADOG	00/01/2019 .	2,002.7300	00/ 13/2019	2,921.2300	OALL	17,000					
ESU9	1	144, 138	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/07/2019 .	2,882.7500	08/13/2019	2,921.0000	SALE	1,910	1,910			100/100	50
ESU9	4	576,550	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.09/20/2019	CME LCZ7XYGSLJUHFXXNXD88	.08/07/2019 .	2,882.7500	08/13/2019	2,938.5000	SALE	11,142	11, 142			100/100	50
			FUTURE S&P500 EMINI SEP																
ESU9	6		FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/08/2019 .	2,929.2500	08/13/2019	2,938.5000	SALE	2,762	2,762			100/100	50
ESU9	2	293,400	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019	CME LCZ7XYGSLJUHFXXNXD88 .	.08/09/2019	2,934.0000	.08/14/2019	2,843.7500	SALE	(9,029)	(9,029)			100/100	50
ESU9	5	732,750	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/09/2019 .	2 931 0000	.08/13/2019	2,938.5000	SALE	1,864	1,864			100/100	50
L000			FUTURE S&P500 EMINI SEP	EQUITI INDEX ANNOTH		Equity/ much.	. ,03/ 20/ 2013 .	LOZ/ATGOLOGIE ANTADOG					ONLL	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
ESU9	15	2, 198, 250	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/09/2019 .	2,931.0000	08/13/2019	2,927.0000	SALE	(3,032)	(3,032)			100/100	50
ESU9	10	1,460,500	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/13/2019 .	2,921.0000	08/14/2019	2,843.7500	SALE	(38,646)	(38,646)			100/100	50
FOLIO	05	2 007 500	FUTURE S&P500 EMINI SEP	FOLLTY INDEX ANNULTY	EVILIDIT E	Food Accellandary	00 /00 /00 10	CHE LOZZVYCKI BUEVVNIVNO	00 /10 /0010	0.000.0000	00/14/0010	0.040.7500	CALE	(FO 00F)	(FO 00F)			100/100	F0
ESU9	25	3,607,500	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/13/2019 .	2,880.0000	08/14/2019	2,843.7500	SALE	(52,865)	(52,865)			100/ 100	
ESU9	3			EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/14/2019 .	2,885.7500	.08/14/2019	2,843.7500	SALE	(6,306)	(6,306)			100/100	50
ESU9	2	288,575	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/14/2019 .	2.885.7500	08/14/2019	2,930.0000	SALE	4,421	4,421			100/100	50
			FUTURE S&P500 EMINI SEP																
ESU9		714,000	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/14/2019 .	2,856.0000	08/14/2019	2,930.0000	SALE	18,489	18,489			100/100	50
ESU9	11	1,607,375	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/22/2019 .	2,922.5000	.08/22/2019	2,927.5000	SALE	2,727	2,727			100/100	50
EGID	7	1,022,875	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/22/2019 .	2,922.5000	00/02/0010	2,853.7500	SALE	(24,077)	(24,077)			100/100	E0
L009	ļ	1,022,075	FUTURE S&P500 EMINI SEP	LOUIT INDEX ANNUITY	- LAHIDH J	Equity/ muex.		LOZ/ATGOLJUNIFAANAD88 .	00/ 44/ 40 18 .		. 30/20/2019 .			(24,0//)					0لانــــــــ
ESU9	5	716,500	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/23/2019 .	2,866.0000	08/23/2019 .	2,853.7500	SALE	(3,073)	(3,073)			100/100	50
ESU9	10	1,471,625	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/05/2019 .	2,943.2500	09/06/2019	2,979.0000	SALE	17,854	17,854			100/100	50
			FUTURE S&P500 EMINI SEP																
ESU9	ļ4	595,650	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/09/2019 .	2,978.2500	.,09/16/2019	3,006.4000	SALE	5,622	5,622			100/100	50
ESU9	3	446,738	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.09/09/2019 .	2,978.2500	.09/13/2019	3,014.0000	SALE	5,356	5,356			100/100	50
ESU9	10	1,489,125	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88	.09/09/2019 .	2 978 2500	.09/12/2019	3,017.0000	SALE	19.354	19,354			100/100	50
L000		1,400,120	FUTURE S&P500 EMINI SEP	EQUITI INDEX ANNOTH		Equity/ much.	.,00/20/2010 .							10,004					
ESU9	3	446,738	19FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/09/2019 .	2,978.2500	09/10/2019	2,984.0000	SALE	856	856			100/100	50
ESU9	1	148,725	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.09/11/2019 .	2,974.5000	09/16/2019	3,006.4000	SALE	1,593	1,593			100/100	50
FOLIO	_	750.000	FUTURE S&P500 EMINI SEP	FOLLEY INDEX AND TO	EVIIIDIT E	Familia (I. d.	00 (00 (0040	ONE LOZZAWANI KIKEWAWANA	00/10/0010	0 000 0000	00/46/0040	0 000 4000	047.5	,,,,,				100/100	50
E909	5	752,000	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/13/2019 .	3,008.0000	09/16/2019	3,006.4000	SALE	(411)	(411)			100/100	50
ESU9	67	9,709,808	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/14/2019 .	2,898.4500	.,06/14/2019	2,893.7500	SALE	(15,886)	(15,886)			100/100	50
ESU9	5	724,750	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/17/2019 .	2,899.0000	06/19/2019	2,929.5000	SALE	7,614	7,614			100/100	50
			FUTURE S&P500 EMINI SEP																
ESU9	15	2, 173, 500	I 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019	CME LCZ7XYGSLJUHFXXNXD88	.06/17/2019 .	2.898.0000	.06/19/2019	2.929.5000	SALE	23.593	23.593	L		100/100	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	/ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description of Item(s)			Data						la dia ata		16	17	18	Hedge Effective-	
				Hedged, Used for		Type(s)	Date of Maturity						Indicate Exercise,	Cumulative	Gain	Gain (Loss)		ness at Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	(Loss) Recognized	Used to Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
F0110	40	4 440 000	FUTURE S&P500 EMINI SEP		EWILDIT E	5 · · · / ·	00 (00 (00 10	OUE LOTTINGOL BUETWANDOO	00/17/0010	0 000 0000	00/10/0010	0.004.5000		40.700	10.700			100 (100	50
ESU9	10	1,449,000	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.06/17/2019 . .06/17/2019 .	2,898.0000		2,931.5000	SALE	16,729	16,729			100/100	50
E009			FUTURE S&P500 EMINI SEP	EQUIT INDEX ANNUITY	. EXHIBIT 3	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.00/1//2019 .	2,898.0000	.00/10/2019 .	2,090.0000		(0)	(0)			100/100	0لا
ESU9	2	292,575	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.06/18/2019 .	2,925.7500		2,929.5000	SALE	371	371			100/100	50
ESU9	10	1,462,875	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/18/2019 .	2,925.7500	.06/21/2019	2,958.0000	SALE	16, 104	16, 104			100/100	50
ESU9	18	2,633,175		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/18/2019 .	2,925.7500	.,06/21/2019 .	2,958.2500	SALE	29,212	29,212			100/100	50
ESU9	14	2,046,100	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/19/2019 .	2,923.0000	.06/21/2019	2,958.2500	SALE	24,645	24,645			100/100	50
ESU9	4	584,600	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/19/2019 .	2,923.0000	06/21/2019 .	2,958.0000	SALE	6,992	6,992			100/100	50
ESU9	10	1,471,250	FUTURE S&P500 EMINI SEP 19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	_06/20/2019 _	2,942.5000	<u>.0</u> 7/12/2019 .	3,013.5000	SALE	35,479	35,479			100/100	50
ESU9	15	2,214,188	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.06/20/2019 .	2,952.2500	.,06/21/2019 .	2,958.0000	SALE	4,281	4,281			100/100	50
ESU9	16	2,368,000		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/20/2019 .	2,960.0000	07/12/2019	3,013.5000	SALE	42,766	42,766			100/100	50
ESU9		444,000	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/20/2019 .	2,960.0000	.06/28/2019 .	2,948.5000	SALE	(1,731)	(1,731)			100/100	50
ESU9	24	3,552,000	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/20/2019 .	2,960.0000	06/27/2019 .	2,928.5000	SALE	(37,851)	(37,851)			100/100	50
ESU9	6		FUTURE S&P500 EMINI SEP 19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/20/2019 .	2,960.0000	06/21/2019 .	2,958.0000	SALE	(613)	(613)			100/100	50
ESU9	16	2,368,000	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/20/2019 .	2,960.0000	.06/21/2019	2,955.0000	SALE	(4,034)	(4,034)			100/100	50
ESU9	1	148,000		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/20/2019 .	2,960.0000	07/03/2019 .	2,974.7500	SALE	735	735			100/100	50
ESU9	8	1, 184,000	FUTURE S&P500 EMINI SEP 19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/20/2019 .	2,960.0000	. 07/04/2019 .	2,999.5000	SALE	15,783	15,783			100/100	50
ESU9	5	740,000	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/20/2019 .	2,960.0000	07/02/2019 .	2,965.7500	SALE	1,427	1,427			100/100	50
ESU9	1	148,000	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/20/2019 .	2,960.0000	06/25/2019 .	2,956.2500	SALE	(190)	(190)			100/100	50
ESU9	5	739,063	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/24/2019 .	2,956.2500	07/12/2019	3,013.5000	SALE	14,302	14,302			100/100	50
ESU9	2	292,325	FUTURE S&P500 EMINI SEP 19		EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/26/2019 .	2,923.2500		3,013.5000	SALE	9,021	9,021			100/100	50
E0110			FUTURE S&P500 EMINI SEP															400 (400	
ESU9 ESU9	10	1,460,875	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index. Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 . CME LCZ7XYGSLJUHFXXNXD88 .	.06/26/2019 .	2,921.7500		3,017.0000	SALE	45,854	45,854			100/100	50
2000			FUTURE S&P500 EMINI SEP	EQUITI INDEX ANNUITI		Equity/ Index.						·							0لا
ESU9	2	291,850	19 FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.06/27/2019 .	2,918.5000		3,013.5000	SALE	9,496	9,496			100/100	50
ESU9		437,775	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	06/27/2019 .	2,918.5000	07/12/2019 .	3,005.5000	SALE	13,044	13,044			100/100	50
ESU9	3	448,238	19FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/08/2019 .	2,988.2500	.07/15/2019 .	3,017.0000	SALE	4,306	4,306			100/100	50
ESU9	4	595 , 150	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/09/2019 .	2,975.7500	07/15/2019 .	3,017.0000	SALE	8,242	8,242			100/100	50
ESU9	21	3, 127, 163		EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	07/09/2019 .	2,978.2500	.07/15/2019	3,017.0000	SALE	40,643	40,643			100/100	50
ESU9	10	1,491,875	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/10/2019 .	2,983.7500	07/15/2019 .	3,017.0000	SALE	16,604	16,604			100/100	50
ESU9	4	600,250	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/11/2019 .	3,001.2500	.07/15/2019 .	3,017.0000	SALE	3, 142	3, 142			100/100	50
ESU9	154	23,223,200		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019	CME LCZ7XYGSLJUHFXXNXD88	.07/15/2019 .	3,016.0000	07/15/2019	3.017.0000	SALE	7.375	7.375			100/100	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	mber 31	of Current \	<u>Year</u>								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description of Item(s)											16	17	18	Hedge Effective-	
				Hedged,		T (.)	Date of						Indicate	0 1	Gain	Gain (Loss)		ness at	
	Number			Used for Income	Schedule/	Type(s) of	Maturity or				Termina-		Exercise, Expiration,	Cumulative Variation	(Loss)	Used to		Inception	Value of
Ticker	Number of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	-	Termination	Maturity or	Margin at	Recognized in Current	Adjust Basis of Hedged		and at Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
	1		FUTURE S&P500 EMINI SEP			()						1					20.000	(=)	
ESU9		3,472,138	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	07/16/2019		07/19/2019	3,000.5000	SALE	(21,611)	(21,611)			100/100	50
ESU9		452,888	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/16/2019 .	3,019.2500		3,005.0000	SALE	(2, 144)	(2, 144)			100/100	50
ESU9			19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	. 07/16/2019 .	3,017.7500		3,000.5000	SALE	(8,646)	(8,646)			100/100	50
ESU9	6	899,775	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	. 07/18/2019 .	2,999.2500		2,844.2500	SALE	(46,513)	(46,513)			100/100	50
ESU9			19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.07/18/2019		08/05/2019	2,844.2500	SALE	(6,665)	(6,665)			100/100	50
ESU9			FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/18/2019		07/29/2019	3,022.2500	SALE	3,481	3,481			100/100	50
ESU9			19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/18/2019 .	2,999.0000		3,005.0000	SALE	2,979				100/100	50
ESU9	. 5		FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/18/2019 .		08/05/2019	2,868.0000	SALE	(32,761)	(32,761)			100/100	50
ESU9	3	1,049,650	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 . CME LCZ7XYGSLJUHFXXNXD88 .	.07/18/2019 .07/18/2019		.08/05/2019	2,844.5000	SALE	(23, 181)	(23, 181)			100/100	50
ESU9	43		FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index. Equity/Index.	.09/20/2019 .	CME LCZ7XYG\$LJUHFXXNXD88 .	.07/18/2019 .	2,999.0000		2,986.0000	SALE	(28,041)	(28,041)			100/100	50
ESU9	3		FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/18/2019	2,999.0000		3,021.0000	SALE		(28,041)			100/100	50
ESU9	2		FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/19/2019 .	3,007.5000		2,844.2500	SALE	(16,329)	(16,329)			100/100	50
ESU9		1,042,125	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/22/2019		.08/05/2019	2,844.2500	SALE	(46,652)	(46,652)			100/100	50
ESU9	3	448,838	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	07/23/2019	2,992.2500	08/05/2019	2,844.2500	SALE	(22,206)	(22,206)			100/100	50
ESU9	3	451,463		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	07/26/2019	3,009.7500	.08/05/2019	2,844.2500	SALE	(24,831)	(24,831)			100/100	50
ESU9	3	452,513	FUTURE S&P500 EMINI SEP 19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	07/31/2019	3,016.7500	08/05/2019	2,844.2500	SALE	(25,881)	(25,881)			100/100	50
ESU9	5	743,625	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/01/2019	2,974.5000	08/05/2019	2,844.2500	SALE	(32,573)	(32,573)			100/100	50
ESU9	10	1,472,375	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/02/2019	2,944.7500	.08/05/2019	2,844.2500	SALE	(50,271)	(50,271)			100/100	50
ESU9	5		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	08/02/2019	2,944.7500	.08/07/2019	2,882.0000	SALE	(15,698)	(15,698)			100/100	50
ESU9		2, 149, 125	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/05/2019	2,865.5000	.08/07/2019	2,882.0000	SALE	12,343	12,343			100/100	50
ESU9	17	2,435,675	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/05/2019	2,865.5000	08/07/2019	2,867.0000	SALE	1,239	1,239			100/100	50
ESU9			19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/05/2019		.08/08/2019	2,877.5000	SALE	(8,331)	(8,331)			100/100	50
ESU9	3		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	08/05/2019 .		.08/07/2019	2,867.0000	SALE	(9,906)	(9,906)			100/100	50
ESZ9	2	300,880	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/16/2019	3,008.8000		3,002.0000	SALE	(684)	(684)			100/100	50
ESZ9	17	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/16/2019	3,008.8000		2,996.2500	SALE	(10,703)	(10,703)			100/100	50
ESZ9			FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.09/16/2019 .		.09/18/2019	3,009,000	SALE	(273)	(273)			100/100	50
ESZ9	3		FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 . CME LCZ7XYGSLJUHFXXNXD88 .	09/16/2019 09/16/2019	3,008.8000	09/17/2019	3,008.0000	SALE	(126)	(126)			100/100	50
ES79	,		FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index. Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88	. 09/19/2019 .		.09/25/2019	2.975.5000	SALE	(3,304)	(3,304)			100/100	50

SCHEDULE DB - PART B - SECTION 2

					· in		F	uture Contracts Terminated Dece	mber 3 i	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			FUTURE S&P500 EMINI DEC	'		. ,		· ·										. ,	
ESZ9	3	451,275	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/19/2019 .	3,008.5000	09/24/2019 .	3,004.2500	SALE	(644)	(644)			100/100	50
			FUTURE S&P500 EMINI DEC																
ESZ9	29	4,362,325	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/19/2019 .	3,008.5000	.09/20/2019 .	2,996.2500	SALE	(17,824)	(17,824)			100/100	50
E970	40	6,017,000	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.09/19/2019 .	2 000 5000	.09/20/2019 .	2,999.7500	SALE	(17,584)	(17,584)			100/100	50
L023			FUTURE S&P500 EMINI DEC	EQUITI INDEX ANNOTH	LAIIIDII J	Equity/ Index.	12/20/2013 .	COZIA I GOLOGI II ANIADOO .	.,03/ 13/ 2013 .	0,000.5000	.00/20/2010 .	2,000.7000	ONLL	(17,304)	(17,304)			100/ 100	50
ESZ9	6	902,550	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.09/19/2019 .	3,008.5000	09/20/2019 .	3,010.0000	SALE	437	437			100/100	50
			FUTURE S&P500 EMINI DEC																
ESZ9	6		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/23/2019 .	2,998.0000	09/25/2019 .	2,975.5000	SALE	(6,763)	(6,763)			100/100	50
ESZ9	2	300,375	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/23/2019 .	2 002 7500	.09/25/2019	2,975.5000	SALE	(2,829)	(2,829)			100/100	50
L329			FUTURE S&P500 EMINI DEC	EQUITI INDEX ANNOTTI	LAIIIDII J	Equity/ Index.	12/20/2019 .	COME EGZ/ATGGEGOTII AANADOO	03/20/2013 .	3,003.7300	03/23/2013 .	2,973.3000	OALL	(2,023)	(2,029)			100/ 100	
ESZ9	5	742,313	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/24/2019 .	2,969.2500	09/25/2019 .	2,975.5000	SALE	1,552	1,552			100/100	50
		·	FUTURE S&P500 EMINI MAR																
ESH0	46	7,387,025	20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	_03/20/2020 _	CME LCZ7XYGSLJUHFXXNXD88 .	12/19/2019 .	3,211.7500	12/20/2019 .	3,228.5000	SALE	38,428	38,428			100/100	50
ESH0	l .	160,588	FUTURE S&P500 EMINI MAR	FOLLEY INDEX ANNULTY	EVILIDIT E	F: 4 / II	00/00/0000	CHE LOZZVVOOL BUIEVVAIVOOD	10/10/0010	0.011.7500	10/10/0010	0.000 5000	SALE	(565)	(505)			100/100	50
ESHU			FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/20/2020 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/19/2019 .	3,211.7500	12/19/2019 .	3,200.5000	SALE	(303)	(565)			100/ 100	ວບ
ESH0	3	484,313		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/20/2020 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/23/2019 .	3.228.7500	12/24/2019 .	3,226.2500	SALE	(381)	(381)			100/100	50
			FUTURE S&P500 EMINI MAR			,,.								,	,				
ESH0	8	1,291,500	20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/20/2020 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/23/2019 .	3,228.7500	12/23/2019 .	3,228.0000	SALE	(317)	(317)			100/100	50
5070	_	740.040	FUTURE S&P500 EMINI DEC	FOULTY INDEX ANNUATY	EWILDIT 5		10 (00 (0010	015 1 077W001 EUFWWWD00	00/04/00/0	0 000 0500	10 10 1 100 10	0.040.7500		(7.400)	(7.400)			100 (100	50
E829		742,313	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/24/2019 .	2,969.2500	10/01/2019 .	2,940.7500	SALE	(7, 136)	(7, 136)			100/100	50
ESZ9	5	745,500	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/26/2019 .	2.982.0000	10/01/2019 .	2,940.7500	SALE	(10,323)	(10,323)			100/100	50
			FUTURE S&P500 EMINI DEC									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
ESZ9	10	1,487,500	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	. 09/27/2019 .	2,975.0000	10/01/2019 .	2,940.7500	SALE	(17,146)	(17,146)			100/100	50
E070		445 575	FUTURE S&P500 EMINI DEC	FOLLEY INDEX ANNULTY	EVILIDIT 5	F 14 (1 1	40 (00 (0040	ONE LOSSAVAGE BUIEVANADO	00 (00 (0040	0.070.5000	10 (04 (0040	0.040.7500	041.5	(4.400)	(4.400)			400 (400	50
E979		445,575	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/30/2019 .	2,970.5000	10/01/2019 .	2,940.7500	SALE	(4,469)	(4,469)			100/100	ວບ
ESZ9	10	1,473,375		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	10/01/2019 .	2.946.7500	10/01/2019 .	2,941.0000	SALE	(2,896)	(2,896)			100/100	50
		, ,,,	FUTURE S&P500 EMINI DEC			,,.									, , ,				
ESZ9	6		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/01/2019 .	2,946.7500	10/01/2019 .	2,984.0000	SALE	11, 162	11, 162			100/100	50
E070			FUTURE S&P500 EMINI DEC	FOLLEY INDEX ANNULTY	EVILIDIT 5	F 14 (1 1	40 (00 (0040	ONE LOSSAVAGE BUIEVANADO	40 (04 (0040	0.040.7500	40 (00 (0040	0.044.0000	041.5	(40.700)	(40.700)			400 (400	50
ESZ9	6		FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/01/2019 .	2,946.7500	10/03/2019 .	2,911.0000	SALE	(10,738)	(10,738)			100/100	50
ESZ9	17	2.504.738	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/01/2019 .	2,946,7500	10/03/2019 .	2,887.5000	SALE	(50,398)	(50,398)			100/100	50
	Ī	, , ,	FUTURE S&P500 EMINI DEC																
ESZ9	6		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/02/2019 .	2,906.0000	10/03/2019 .	2,887.5000	SALE	(5,563)	(5,563)			100/100	50
F070	_		FUTURE S&P500 EMINI DEC	FOLLTY INDEX AND TO	EVIIIDIT E	F	10 (00 (0010	ONE LOZZAVOGI BURNANCOG	10 (00 (0010	0.000.0000	10 /07 /0010	0.057.7500	047.5	40.007	40.007			100/100	50
E829			19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/02/2019 .	2,906.0000	10/07/2019 .	2,957.7500	SALE	12,927	12,927			100/100	50
ESZ9	4	581,200	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/02/2019 .	2,906.0000	10/04/2019 .	2,953.0000	SALE	9,392	9,392			100/100	50
			FUTURE S&P500 EMINI DEC							,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,	
ESZ9	9	1,324,800	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/02/2019 .	2,944.0000	10/07/2019 .	2,957.7500	SALE	6, 169	6, 169			100/100	50
5070		074 050	FUTURE S&P500 EMINI DEC	FOULTY INDEX ANNUATY	EWILDIT 5		10 (00 (0010	015 1 077W001 EUFWWWD00	10 10 1 100 10	0.005.5000	40 (07 (00 40	0.057.7500		45.000	45.000			100 (100	50
ESZ9	6		FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/04/2019 .	2,905.5000	10/07/2019 .	2,957.7500	SALE	15,662	15,662			100/100	50
FS79	2	293,550	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/07/2019 .	2,935.5000	10/08/2019 .	2,892.2500	SALE	(4,329)	(4,329)			100/100	50
2020		200,000	FUTURE S&P500 EMINI DEC	Equition index minority		=qui ty/ index.	/ 20/ 2010 .	EVERNITUOEDDIN ANNADOU :				2,002.2000	JALL	(7,020)	(4,020)				
ESZ9	2	290,700	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/08/2019 .	2,907.0000	10/08/2019 .	2,892.2500	SALE	(1,479)	(1,479)			100/100	50
			FUTURE S&P500 EMINI DEC			L												1	
ESZ9	4	581,400	THE COREON FAINL OF	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/08/2019 .	2,907.0000	10/09/2019 .	2,899.5000	SALE	(1,508)	(1,508)	 		100/100	50
ESZ9	12	1,889,550	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/08/2019 .	2,907.0000	10/10/2019 .	2,938.7500	SALE	20,610	20,610			100/100	50
LO20			FUTURE S&P500 EMINI DEC	ENGLI INDEX ARROTTI		_quity/ illuda.		EOZIATOCEOGIII AANADOO	00/2013 .		07 107 20 13 .		Unit	20,010	20,010			.50/ 100	
ESZ9	41	6,363,200	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/21/2019 .	3, 104.0000	11/22/2019 .	3, 107.0000	SALE	6,063	6,063	 .		100/100	50
	1		FUTURE S&P500 EMINI DEC															[l	
ESZ9		465,600	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/21/2019 .	3, 104.0000	11/21/2019 .	3,092.0000	SALE	(1,806)	(1,806)			100/100	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current `	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			FUTURE S&P500 EMINI DEC																
ESZ9	5	746,875		EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/17/2019 .	2,987.5000	10/18/2019	2,990.2500	SALE	677	677			100/100	50
ESZ9	24	3,597,600	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/17/2019 .	2 000 0000	10/18/2019	2,990.2500	SALE	(9,351)	(9,351)			100/100	50
L023			FUTURE S&P500 EMINI DEC	EQUITI INDEX ANNOTH	LAIIIDII 3	Equity/ muex.	12/20/2013	LOZI A TOCKOSTI ANTADOO	10/ 1// 2013 .	2,330.0000	10/ 10/2013	2,330.2300	ONLL	(0,001)	(3,031)			100/ 100	
ESZ9	2	314,650	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/09/2019 .	3, 146.5000	12/10/2019	3, 131.5000	SALE	(1,504)	(1,504)			100/100	50
5070	_	450.075	FUTURE S&P500 EMINI DEC	FOULTY INDEX AND ITY	EWILDIT E		10 (00 (00 10	ALE LOTTIVOS BUENONNOS	10 (00 (0010	0 404 5000	10 (10 (0010	0 404 5000	0.11.5	400	400			100 (100	50
ESZ9	1	156,075	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/06/2019 .	3, 121.5000	12/10/2019	3, 131.5000	SALE	498	498			100/100	50
ESZ9	3	475, 185		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019	CME LCZ7XYGSLJUHFXXNXD88 .	12/13/2019 .	3,167.9000	12/13/2019	3, 181.0000	SALE	1,959	1,959			100/100	50
15199999	99. Subtota	al - Long Future	s - Hedging Effective	e Excluding Variable	Annuity Guarante	es Under S	SAP No.10	08						603,962	550,449			XXX	XXX
		_		FUTURE US 5YR NOTE SEP										·					
E1/11/0	400	400 000	FUTURE US 5YR NOTE SEP	19 attached to Cash		Interest	00 (00 (00 10	CHICAGO BOARD OF TRADE	00 (05 (00 10	440.0000	00 (00 (00 10	440 4405	65	445 000	445 000				4 000
FVU9	130	130,000	19	Security-TREASURY NOTE FUTURE US 5YR NOTE SEP		Rate	09/30/2019 .	LCZ7XYGSLJUHFXXNXD88 .	06/25/2019 .	118.2969	.08/26/2019	119.4195	SALE	145,693	145,693				1,000
			FUTURE US 5YR NOTE SEP	19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
FVU9	130	130,000	19	Security-TREASURY NOTE		Rate	.09/30/2019	LCZ7XYGSLJUHFXXNXD88	.06/25/2019	118.2969	08/26/2019	119.4195	SALE	145,693	145,693				1,000
				FUTURE US 2YR NOTE SEP		1.													
TUU9	118	236,000		19 attached to Cash Security-TREASURY NOTE		Interest Rate	.09/30/2019	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	.07/30/2019	107 0770	.08/06/2019	107.7554	SALE	112.600	112.600				2,000
1009	110	230,000	19	FUTURE US 2YR NOTE SEP		nate	. 09/30/2019	LOZ/ATGOLJUNIFAKIVADOO	.,01/30/2019 .	107.2773	.,00/00/2019	107.7334	OALE	112,000	112,000				2,000
			FUTURE US 2YR NOTE SEP	19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
TUU9	118	236,000	19	Security-TREASURY NOTE		Rate	09/30/2019 .	LCZ7XYGSLJUHFXXNXD88 .	07/30/2019 .	107.2773	.08/01/2019	107.5747	SALE	69,943	69,943				2,000
			FUTURE US 2YR NOTE SEP	FUTURE US 2YR NOTE SEP		Interest		CHICAGO BOARD OF TRADE											
TUU9	111	222.000		19 attached to Cash Security-TREASURY NOTE		Rate	.09/30/2019	LCZ7XYGSLJUHFXXNXD88 .	.07/30/2019	107 2773	.08/06/2019	107.7554	SALE	105.920	105.920				2.000
				FUTURE US 2YR NOTE SEP			230,00,2010	ESETATORES .			.30, 00, 2010								
			FUTURE US 2YR NOTE SEP	19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
TUU9	111	222,000	19	Security-TREASURY NOTE FUTURE US 10YR NOTE MAR		Rate	.09/30/2019	LCZ7XYGSLJUHFXXNXD88 .	07/30/2019 .	107.2773	.08/01/2019	107.5747	SALE	65,794	65,794				2,000
			FUTURE US 10YR NOTE MAR			Interest		CHICAGO BOARD OF TRADE											
TYH9	24	24,000	19	Security-TREASURY NOTE		Rate	03/20/2019 .	LCZ7XYGSLJUHFXXNXD88 .	11/28/2018 .	119.1563	02/25/2019 .	121.9531	SALE	67,077	(1,548)				1,000
				FUTURE US 10YR NOTE MAR		1													
TYH9	21	21,000	FUTURE US 10YR NOTE MAR	Security-TREASURY NOTE		Interest Rate	.03/20/2019	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88.	11/28/2018 .	110 1562	02/22/2019	122.1037	SALE	61,849	1,802				1,000
11110		21,000	10	FUTURE US 10YR NOTE MAR		na to	.30/20/2013	EOZI A TOOLOGI II AATADOO	11/20/2010	113.1300	02/22/2013 .		UNLL		1,002				1,000
						Interest		CHICAGO BOARD OF TRADE											
TYH9	125	125,000	19	Security-TREASURY NOTE FUTURE US 10YR NOTE MAR		Rate	03/20/2019	LCZ7XYGSLJUHFXXNXD88 .	11/28/2018	119.1563	01/04/2019	122.4531	SALE	411,816	54,393				1,000
			FUTURE US 10YR NOTE MAR			Interest		CHICAGO BOARD OF TRADE											
TYH9	18	18,000	19	Security-TREASURY NOTE		Rate	.03/20/2019 .	LCZ7XYGSLJUHFXXNXD88 .	11/28/2018 .	119.1563	02/25/2019 .	121.9531	SALE	50,308	(1,161)				1,000
			ELETIDE NO 4672 1772	FUTURE US 10YR NOTE MAR		l		0110100 P0100 0F TD10F											
TVLIO	17	17.000	FUTURE US 10YR NOTE MAR	19 attached to Cash Security-TREASURY NOTE		Interest Rate	.03/20/2019	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88.	11/28/2018 .	110 1500	02/22/2019	122, 1037	SALE	50.068	1,459				1,000
11110			10	FUTURE US 10YR NOTE MAR		11a L C	. 300/ 20/ 20 19 .	LOZ/ATGOLOUNFAANADOO	1/20/2010 .	118.1303	02/22/2019 .	122.1037	SALE		1,409				1,000
			FUTURE US 10YR NOTE MAR	19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
TYH9	125	125,000	19	Security-TREASURY NOTE		Rate	03/20/2019 .	LCZ7XYGSLJUHFXXNXD88 .	11/28/2018 .	119.1563	01/04/2019	122.4531	SALE	411,816	54,393				1,000
			FUTURE US 10YR NOTE JUN	FUTURE US 10YR NOTE JUN 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
TYM9	5	5,000		Security-TREASURY NOTE	.	Rate	.06/19/2019	LCZ7XYGSLJUHFXXNXD88 .	.04/18/2019	123.0469	05/08/2019	123.7344	SALE	3,428	3,428				1,000
				FUTURE US 10YR NOTE JUN		l													
TVNO	_	5.000	FUTURE US 10YR NOTE JUN	19 attached to Cash Security-TREASURY NOTE		Interest Rate	.06/19/2019	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	.04/18/2019	100 0400	.05/08/2019	123.7344	SALE	3.428	3,428				1,000
11m3	c	5,000	13	FUTURE US 10YR NOTE JUN		nate	00/ 19/2019 .	LUZ/ATGSLJUNFAXNXD88 .	.,04/ 10/2019 .	123.0469	.,00/00/2019	123.7344			3,428				1,000
			FUTURE US 10YR NOTE JUN	19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
TYM9	17	17,000	19	Security-TREASURY NOTE		Rate	06/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	02/22/2019 .	122.4286	05/17/2019	124.4844	SALE	34,913	34,913				1,000
			FUTURE US 10YR NOTE JUN	FUTURE US 10YR NOTE JUN 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
TYM9	21	21,000		Security-TREASURY NOTE		Rate	.06/19/2019		02/22/2019 .	122,4286	.05/17/2019	124,4844	SALE	43, 128	43.128	L			1.000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
		1		Description			1								16	17	18	Hedge	
				of Item(s)												• •		Effective-	
				Hedged,			Date of						Indicate		Gain	Coin (Loca)		ness at	
						T. ma(a)								Cumulativa		Gain (Loss)			
				Used for	0	Type(s)	Maturity				- .		Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-	L	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
				FUTURE US 10YR NOTE JUN															
			FUTURE US 10YR NOTE JUN			Interest		CHICAGO BOARD OF TRADE											
TYM9	24	24,000	19	Security-TREASURY NOTE		Rate	.06/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	02/25/2019	122.2813	.05/17/2019	124.4844	SALE	52,827	52,827				1,000
				FUTURE US 10YR NOTE JUN															
71/10	40	40.000	FUTURE US 10YR NOTE JUN			Interest	00/40/0040	CHICAGO BOARD OF TRADE	00/05/00/0	400 0040	05 (47 (00 40	404 4044			00.000				4 000
TYM9	18	18,000	19	Security-TREASURY NOTE FUTURE US ULTRA T-BOND		Rate	06/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	02/25/2019	122.2813	.05/17/2019 .	124 . 4844	SALE	39,620	39,620				1,000
			FUTURE US ULTRA T-BOND	SEP 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
WNU9	25	25,000		Security-TREASURY NOTE		Rate	09/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	07/25/2019	175 0262	.07/30/2019 .	175.9097	SALE	21,781	21,781				1,000
mv03	20	20,000	OLI 13	FUTURE US ULTRA T-BOND		114 t 6	. 00/ 10/2010 .	EOZIATOCEONII AANADOO	0172372013		.0170072013		UNLL	21,701					1,000
			FUTURE US ULTRA T-BOND	SEP 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
WNU9	25	25,000		Security-TREASURY NOTE		Rate	09/19/2019	LCZ7XYGSLJUHFXXNXD88	07/25/2019	175.0362	07/30/2019	175.9097	SALE	21,781	21,781				1,000
				FUTURE US ULTRA T-BOND															
			FUTURE US ULTRA T-BOND	SEP 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
WNU9	25	25,000	SEP 19	Security-TREASURY NOTE		Rate	09/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	.08/16/2019 .	195.0049	.08/16/2019	194.0698	SALE	(23,435)	(23,435)				1,000
				FUTURE US ULTRA T-BOND															
			FUTURE US ULTRA T-BOND	SEP 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
WNU9	25	25,000	SEP 19	Security-TREASURY NOTE		Rate	09/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	.08/16/2019	195.0049	.08/16/2019	194.0698	SALE	(23,435)	(23,435)				1,000
			FUTURE UP EVE NOTE MAR	FUTURE US 5YR NOTE MAR				CHICAGO BOARD OF TRADE											
FVH0		1,000	FUTURE US 5YR NOTE MAR 20	20 attached to Cash Security-TREASURY NOTE		Interest	03/31/2020 .	CHICAGO BOARD OF TRADELCZ7XYGSLJUHFXXNXD88 .	11/26/2019	110 1050	.12/20/2019	118.3750	SALE	(752)	(752)				1,000
FVIIU		,000	20	FUTURE US 5YR NOTE MAR		Rate	.03/31/2020 .	LUZ/XYGSLJUNFXXNXD88 .	11/20/2019	119.1250	.12/20/2019			(752)	(132)				1,000
			FUTURE US 5YR NOTE MAR	20 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
EVH0	1	1,000		Security-TREASURY NOTE		Rate	.03/31/2020 .	LCZ7XYGSLJUHFXXNXD88 .	11/26/2019	119 1250	12/04/2019	119.0198	SALE	(107)	(107)				1,000
		,,,		FUTURE US 5YR NOTE MAR											, , ,				
			FUTURE US 5YR NOTE MAR	20 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
FVH0	1	1,000	20	Security-TREASURY NOTE		Rate	.03/31/2020 .	LCZ7XYGSLJUHFXXNXD88 .	12/04/2019	119.1953	.12/04/2019	119.0198	SALE	(178)	(178)				1,000
				FUTURE US 5YR NOTE MAR															
			FUTURE US 5YR NOTE MAR	20 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
FVH0	1	1,000	20	Security-TREASURY NOTE		Rate	03/31/2020 .	LCZ7XYGSLJUHFXXNXD88 .	12/04/2019	119.1953	.12/13/2019	118.4453	SALE	(752)	(752)				1,000
			SUTURE US SUR MOTE MAR	FUTURE US 5YR NOTE MAR				OULOLOG BOLDS OF TRUST											
F1/1/0		4 000	FUTURE US 5YR NOTE MAR	20 attached to Cash		Interest	00 (04 (0000	CHICAGO BOARD OF TRADE	40 (04 (0040	440 4050	10 100 100 10	440.0750		(000)	(000)				4 000
FVHU		1,000	20	Security-TREASURY NOTE FUTURE US 5YR NOTE DEC		Rate	.03/31/2020 .	LCZ7XYGSLJUHFXXNXD88 .	12/04/2019	119.1953	.12/20/2019	118.3750	SALE	(822)	(822)				1,000
			FUTURE US 5YR NOTE DEC	19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
FVZ9	130	130.000	19	Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	.08/26/2019	119 8734	11/21/2019	118.7500	SALE	(146,302)	(146,302)				1,000
				FUTURE US 5YR NOTE DEC							, 2 ., 20 .0 .				(110,002)				
			FUTURE US 5YR NOTE DEC	19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											
FVZ9	130	130,000	19	Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	08/26/2019	119.8734	.11/21/2019	118.7500	SALE	(146,302)	(146,302)				1,000
		1		FUTURE RUSSELL 2000			1												
		1		EMINI CME MAR 20			1												
DT1// IO			FUTURE RUSSELL 2000	attached to Cash	1	L	00 (00 :	0.00	40.440	4 05	10 (17 (:-								[
RTYHO	97	8,029,401	EMINI CME MAR 20	Security-TREASURY NOTE		Equity/Index.	03/20/2020 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/16/2019	1,655.5465	.12/1//2019 .	1,660.0441	SALE	21,584	21,584				50
			FUTURE HE OVE NOTE MAD	FUTURE US 2YR NOTE MAR		1-44		CHICAGO BOARD OF TRADE											
TILLO	•	6.000	FUTURE US 2YR NOTE MAR 20	20 attached to Cash Security-TREASURY NOTE		Interest Rate	.03/31/2020 .	CHICAGO BOARD OF TRADE	11/21/2019	107.8562	.12/20/2019	107.6406	SALE	(1,300)	(1 200)				2,000
TUH0		, מ, טטט	20	FUTURE US 2YR NOTE DEC		на ге	.03/31/2020 .	LCZ7XYGSLJUHFXXNXD88 .	11/21/2019	107.8362	.12/20/2019	107 . 6406		(1,300)	(1,300)				2,000
		1	FUTURE US 2YR NOTE DEC	19 attached to Cash		Interest	1	CHICAGO BOARD OF TRADE											
TUZ9	225	450.000	19	Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	.09/10/2019	107.6768	11/21/2019	107.6453	SALE	(14,651)	(14,651)				2,000
		[FUTURE US 2YR NOTE DEC															, ,,,,,
		I	FUTURE US 2YR NOTE DEC	19 attached to Cash	İ	Interest	I	CHICAGO BOARD OF TRADE]
TUZ9	238	476,000	19	Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	09/10/2019	107.6768	.11/21/2019 .	107.6453	SALE	(15,498)	(15,498)				2,000
		1		FUTURE US 2YR NOTE DEC			1												
			FUTURE US 2YR NOTE DEC	19 attached to Cash	1	Interest		CHICAGO BOARD OF TRADE											
TUZ9	2	4,000	19	Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	10/31/2019	107.8125	.11/21/2019 .	107.6453	SALE	(673)	(673)				2,000
		1	ELITIDE HE OVE NOTE DEC	FUTURE US 2YR NOTE DEC		Interest	1	CHICACO BOADD OF TDADE											
T1170		0.000	FUTURE US 2YR NOTE DEC	19 attached to Cash		Interest	10/01/0010	CHICAGO BOARD OF TRADE	10/21/0010	107 0105	11/10/0010	107 5704	041	(474)	/4741				0.000
TUZ9	1	2,000	19	Security-TREASURY NOTE	L	Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	.10/31/2019	107.8125	.11/13/2019	107.5781	SALE	(471)	(471)				2,000

SCHEDULE DB - PART B - SECTION 2

							ı ı	uture Contracts Terminated Dece	illipel 2 l	or Current	i eai								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
				FUTURE US 2YR NOTE DEC		(4.)											20.000	(4)	
			FUTURE US 2YR NOTE DEC			Interest		CHICAGO BOARD OF TRADE											1
TUZ9	2	4,000	19	. Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	10/31/2019 .	107.8125	11/21/2019	107.6453	SALE	(673)	(673)				2,000
				FUTURE US 2YR NOTE DEC															1
T1170			FUTURE US 2YR NOTE DEC			Interest	10 (01 (0010	CHICAGO BOARD OF TRADE	10 (01 (0010	407.0405	11 (10 (0010	407 5704	011.5	(474)	(474)				1
TUZ9	1	2,000	19	. Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	10/31/2019 .	107.8125	11/13/2019	107.5781	SALE	(471)	(471)				2,000
			FUTURE US 2YR NOTE DEC	FUTURE US 2YR NOTE DEC 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											1
TUZ9	4	8.000		. Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	11/07/2019 .	107 5000	11/21/2019	107.6453	SALE	1. 154	1. 154				2,000
1020		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10	FUTURE US 2YR NOTE DEC		114 t 0		LOZIATOGLOGIII ANIMOOO .						, 104	, 101				1
1			FUTURE US 2YR NOTE DEC		1	Interest		CHICAGO BOARD OF TRADE								I	1		l .
TUZ9	4	8,000	19	. Security-TREASURY NOTE		Rate	12/31/2019 .	LCZ7XYGSLJUHFXXNXD88 .	11/07/2019 .	107.5000	11/21/2019	107.6453	SALE	1, 154	1, 154				2,000
1			FUTURE US 4505 0005	FUTURE US 10YR NOTE MAR		l		CULOUS DOUBL OF TRUBE								1	1		i
T)(110	0	0.000	FUTURE US 10YR NOTE MAR			Interest	00 (00 (0000	CHICAGO BOARD OF TRADE	44 (04 (0040	400 5000	44 (00 (0040	400 5000	041.5	(70)	(70)				1 000
TYH0	2	2,000	20	. Security-TREASURY NOTE FUTURE US 10YR NOTE MAR		Rate	.03/20/2020 .	LCZ7XYGSLJUHFXXNXD88 .	11/21/2019 .	129.5339	11/22/2019	129.5000	SALE	(72)	(72)				1,000
			FUTURE US 10YR NOTE MAR			Interest		CHICAGO BOARD OF TRADE								1			1
TYH0	2	2,000		. Security-TREASURY NOTE		Rate	.03/20/2020 .	LCZ7XYGSLJUHFXXNXD88 .	11/21/2019 .	129.5339	11/22/2019	129.5000	SALE	(72)	(72)				1,000
				FUTURE US ULTRA T-BOND										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1
						Interest		CHICAGO BOARD OF TRADE											1
WNZ9	12	12,000	DEC 19	Security-TREASURY NOTE		Rate	12/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	10/03/2019 .	195.2188	10/04/2019	195 . 1620	SALE	(708)	(708)				1,000
			FUTURE US IN TRA T DOUB	FUTURE US ULTRA T-BOND				OULOLOG BOLDS OF TRUST											1
WNZ9	12	12 000	DEC 19	DEC 19 attached to Cash Security-TREASURY NOTE		Interest	.12/19/2019 .	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	10/03/2019 .	105 0100	10/04/2019	195.1620	SALE	(708)	(708)				1,000
WNZ9	12	12,000	DEC 19	FUTURE US ULTRA T-BOND		Rate	12/ 19/2019 .	LUZ/ATUOLJUHFAANADOO .	10/03/2019 .	193.2100	10/04/2019	195. 1020		(700)	(100)				1,000
			FUTURE US ULTRA T-BOND	DEC 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											1
WNZ9	12	12,000	DEC 19	Security-TREASURY NOTE		Rate	12/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	192.1309	10/30/2019 .	184.6991	SALE	(89,206)	(89,206)				1,000
		,		FUTURE US ULTRA T-BOND										,	,				1
				DEC 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											1
WNZ9	13	13,000	DEC 19	Security-TREASURY NOTE		Rate	12/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	192.1309	10/28/2019	184 . 1105	SALE	(104,296)	(104,296)				1,000
			FUTURE US AUTRA T DOND	FUTURE US ULTRA T-BOND				CHICAGO DOADD OF TRADE											1
WNZ9	_	E 000	DEC 19	DEC 19 attached to Cash Security-TREASURY NOTE		Interest Rate	12/19/2019 .	CHICAGO BOARD OF TRADELCZ7XYGSLJUHFXXNXD88 .	10/31/2019 .	100 0105	11/07/2019	182. 1563	SALE	(38,293)	(38,293)				1,000
WNZ9			DEC 19	FUTURE US ULTRA T-BOND		nate	12/ 19/2019 .	LUZ/ATUOLJUNFAANADOO .	10/31/2019 .	109.0123	11/0//2019	102. 1303		(30,293)	(30,293)				1,000
			FUTURE US ULTRA T-BOND			Interest		CHICAGO BOARD OF TRADE											1
WNZ9	5	5,000	DEC 19	Security-TREASURY NOTE		Rate	12/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	10/31/2019 .	189.8125	11/07/2019	182.1563	SALE	(38,293)	(38,293)				1,000
				FUTURE ÚS ULTRA T-BOND												1			1
l				DEC 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE								1	1		i
WNZ9	12	12,000	DEC 19	Security-TREASURY NOTE FUTURE US ULTRA T-BOND		Rate	12/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	192.1309	10/30/2019 .	184.6991	SALE	(89,206)	(89,206)				1,000
			FUTURE US ULTRA T_ROND	DEC 19 attached to Cash		Interest		CHICAGO BOARD OF TRADE											i
WN79	13	13 000	DEC 19	Security-TREASURY NOTE		Rate	12/19/2019 .	LCZ7XYGSLJUHFXXNXD88 .	.10/10/2019 .	192 1309	10/28/2019	184, 1105	SALE	(104, 296)	(104,296)				1.000
	99 Suhtota		s - Replication	Joseph I I I I I I I I I I I I I I I I I I I	1			EUZIATUOLOGIII AAIVADOO					UnLL	1,102,401	158,805			XXX	XXX
		I - Long Future												1,706,363	709.255	†	1	XXX	XXX
1013333	oo. Gubiola	Long rulule	FUTURE S&P500 EMINI MAR	2						I				1,700,303	108,200	 	1	////	
ESH9	2	260,725		. EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	01/15/2019 .	2,607.2500	.01/17/2019	2,634.5000	SALE	(2,729)	(2,729)	L	L	100/100	50
1			FUTURE S&P500 EMINI MAR			η=,,ασλ.		LOLINI GOLDON MINDOO					J. 22	2,.20)	2,.20)	[
ESH9	10	1,303,625	19	. EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.01/15/2019 .	2,607.2500	.01/16/2019 .	2,608.2500	SALE	(521)	(521)	ļ		100/100	50
L			FUTURE S&P500 EMINI MAR													1			1
ESH9	7	912,538	19	. EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	01/15/2019 .	2,607.2500	01/15/2019 .	2,593.5000	SALE	4,798	4,798			100/100	50
ECHO	07	0 550 575	FUTURE S&P500 EMINI MAR		EVIJDIT E	E	02/15/2010	CHE LOZZVVOOL BUIEVVNIVOON	01/17/2010	0 604 5000	01/17/0010	0 604 5000	CVIE	(57)	(57)	I	1	100/100	50
ESH9	21	3,556,575	FUTURE S&P500 EMINI MAR	. EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	. 03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	01/17/2019 .	2,634.5000	. 01/11/2019 .	2,634.5000	SALE	(57)	(57)			100/100	50
ESH9	4	543,750	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/05/2019 .	2,718.7500	02/08/2019	2,699.2500	SALE	3.892	3,892	1		100/100	50
2510			FUTURE S&P500 EMINI MAR			Equity/ much.		EDETATION OF THE PROPERTY OF T		£,7 10.7300			JALL						1
ESH9	14	1,912,225	19	. EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/06/2019 .	2,731.7500	.02/08/2019 .	2,699.2500	SALE	22,720	22,720			100/100	50
			FUTURE S&P500 EMINI MAR													1			1
ESH9	6	816,900	19	. EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	02/07/2019 .	2,723.0000	.02/08/2019 .	2,699.2500	SALE	7, 112	7, 112			100/100	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	mber 31	of Current Yea	ar								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		. 19	20
				Description											16	17	18	Hedge	1
				of Item(s) Hedged,			Date of						Indicate		Gain	Gain (Loss)		Effective- ness at	i
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or			Te	ermina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ECHO	2	277,750	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88	.02/15/2019 .	2,777.500002/	/15/2010	2,734.5000	SALE	4,296	4,296			100/100	F0
E3H9	4	277,730	FUTURE S&P500 EMINI MAR		. EXHIBIT 3	Equity/muex.	. 03/13/2019 .	LUZ/ATGSLJUNFAANADOO	02/ 13/2019 .	2,111.300002/	./ 13/2019	2,734.3000	OALE	4,290	4,290			100/100	
ESH9	14	1,944,250	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/15/2019 .	2,777.500002/	2/15/2019	2,734.7500	SALE	29,895	29,895			100/100	50
ESH9	4		FUTURE S&P500 EMINI MAR 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	02/15/2019 .	2,777.500002/	2/19/2019	2,775.5000	SALE	392	392			100/100	50
			FUTURE S&P500 EMINI MAR																1
ESH9	21	2,917,688	FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/19/2019 .	2,778.750002/	2/21/2019	2,776.0000	SALE	2,843	2,843			100/100	50
ESH9	4	555,750	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	02/19/2019 .	2,778.750002/	/20/2019	2,778.2500	SALE	92	92			100/100	50
ECHO	0	1,117,400	FUTURE S&P500 EMINI MAR 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Eaulty/Index	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/26/2019 .	2,793.5000 03/	/01/2010	2,786.2500	SALE	2,883	2,883			100/100	50
E0119	0	1, 117,400	FUTURE S&P500 EMINI MAR		EXHIBIT 3	Equity/Index_	. 03/ 13/2019 .	LUZIATUSEJUNFAANADOO	02/20/2019 .	2,793.300003/	701/2019	2,700.2500	OALE	2,003	2,003			100/100	
ESH9	3	419,025	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	02/26/2019 .	2,793.500003/	3/08/2019	2,724.2500	SALE	10,381	10,381			100/100	50
ESH9	10	1,396,750	FUTURE S&P500 EMINI MAR 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/26/2019 .	2,793.5000 .03/	3/04/2019	2,771.0000	SALE	11,229	11,229			100/100	50
			FUTURE S&P500 EMINI MAR																1
ESH9	21	2,933,175	19 FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	02/26/2019 .	2,793.500002/	2/27/2019	2,791.2500	SALE	2,318	2,318			100/100	50
ESH9	9	1,257,188	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.02/26/2019 .	2,793.750003/	3/08/2019	2,724.2500	SALE	31,256	31,256			100/100	50
ECIO	10	1 400 050	FUTURE S&P500 EMINI MAR		EVIIIDIT E	F: 4 / Lada	00/45/0040	CHE LOTZVION BUEVVIVON	00/04/0040	0.000 5000 004	/00 /0010	0.704.0500	CALE	44 404	44 404			100 (100	50
ESH9	10	1,403,250	19 FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/01/2019 .	2,806.500003/	3/08/2019	2,724.2500	SALE	41, 104	41, 104			100/100	
ESH9	5	701,063	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/01/2019 .	2,804.250003/	3/08/2019	2,724.2500	SALE	19,989	19,989			100/100	50
ESH9	10	1.396.000	FUTURE S&P500 EMINI MAR 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/04/2019 .	2.792.0000 .03/	1/08/2019	2,750.0000	SALE	20,979	20,979			100/100	50
		, , ,	FUTURE S&P500 EMINI MAR							, ,									
ESH9	17	2,366,825	19 FUTURE S&P500 EMINI MAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	. 03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/06/2019 .	2,784.500003/	3/08/2019	2,750.0000	SALE	29,289	29,289			100/100	50
ESH9	5	691,938	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/07/2019 .	2,767.750003/	3/08/2019	2,750.0000	SALE	4,427	4,427			100/100	50
ECHO	2	276,775	FUTURE S&P500 EMINI MAR 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Eaulty/Index	.03/15/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/07/2019 .	2,767.7500 .03/	/00 /2010	2,747.0000	SALE	2,071	2,071			100/100	E0.
E3H9	4	270,773	FUTURE S&P500 EMINI JUN		. EXHIBIT 3	Equity/Index.	. 03/ 13/2019 .	LUZ/ATGSLJUNFAANADOO	03/01/2019 .	2,767.750003/	70072019	2,747.0000	OALE	2,071	2,0/1			100/100	
ESM9	10	1,377,400	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/08/2019 .	2,754.800003/	3/11/2019	2,746.0000	SALE	4,379	4,379			100/100	50
ESM9	22	3,030,280	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	03/08/2019 .	2,754.800003/	3/12/2019	2,799.7500	SALE	(49,491)	(49,491)			100/100	50
			FUTURE S&P500 EMINI JUN																1
ESM9	10	1,399,625	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.03/12/2019 .	2,799.250003/	3/12/2019	2,799.7500	SALE	(271)	(271)			100/100	50
ESM9	1	144,325	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/05/2019 .	2,886.500004/	/08/2019	2,896.5000	SALE	(502)	(502)			100/100	50
ECNO		144.588	FUTURE S&P500 EMINI JUN		EXHIBIT 5	F: 4 / Lada	00 (04 (0040	CHE LOTZVION BUEVVIVON	04/40/0040	2,891.750004/	/10 /0010	0.001.7500	SALE	498	498			100/100	50
ESM9		144, 388	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 3	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/10/2019 .	2,891.750004/	/ 10/2019	2,881.7500	SALE	498	498			100/ 100	
ESM9	1	144,588	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.04/10/2019 .	2,891.750004/	/12/2019	2,892.0000	SALE	(15)	(15)			100/100	50
ESM9	10	1,445,875	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/10/2019 .	2,891.750004/	/15/2019	2,908.7500	SALE	(8,521)	(8,521)			100/100	50
			FUTURE S&P500 EMINI JUN																
ESM9	1	144,838	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	04/11/2019 .	2,896.750004/	/15/2019	2,908.7500	SALE	(602)	(602)			100/100	50
ESM9	64	9, 130, 400	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/15/2019 .	2,853.2500 .05/	/16/2019 .	2,890.0000	SALE	(117,735)	(117,735)			100/100	50
ECNO	13	1 054 640	FUTURE S&P500 EMINI JUN		EVUIDIT E	Earlitu/Ind	06/01/0010	CHE LOTTYVON BUEVVAIVON	05/15/2010	2 052 2500 05	/16 /2010	0 000 7500	SALE	(00 400)	(22 400)			100/100	50
E9MA	13	1,854,613	FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/15/2019 .	2,853.250005/	10/2019	2,888.7500	SALE	(23, 102)	(23, 102)			100/100	
ESM9	14	1,997,275	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/15/2019 .	2,853.250005/	/16/2019	2,877.5000	SALE	(17,005)	(17,005)			100/100	50
ESM9	27	3,825,900	FUTURE S&P500 EMINI JUN 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.,06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88	05/15/2019 .	2,834.000005/	5/16/2019	2,877.5000	SALE	(58,782)	(58,782)			100/100	50
			FUTURE S&P500 EMINI JUN																
ESM9	115	16,407,625	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/15/2019 .	2,853.500005/	/16/2019 .	2,890.0000	SALE	(210, 118)	(210, 118)			100/100	50
ESM9	6	861.300	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.05/17/2019 .	2.871.0000 .05/	5/28/2019	2.832.5000	SALE	11.537	11.537			100/100	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	<u>rear</u>								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
				Description of Item(s)											16	17	18	Hedge Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
Tielees	Number	Niedienel		Income	Schedule/	of Distr(s)	or		T	T	Termina-	Ti	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker Symbol	of Contracts	Notional Amount	Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Expira- tion	Exchange	Trade Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at Termination	in Current Year	of Hedged Item	Deferred	Termination (b)	One (1) Point
Syllibol	Contracts	Amount	FUTURE S&P500 EMINI JUN		identillei	(a)	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Terrination	Teal	цен	Deletteu	(b)	FUIIL
ESM9	4	574,200	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.,05/17/2019 .	2,871.0000	05/21/2019 .	2,848.5000	SALE	4,492	4,492			100/100	50
ESM9	4	574,200	19FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/17/2019 .	2,871.0000	.05/24/2019 .	2,830.5000	SALE		8,092			100/100	50
ESM9	7	1,004,850	19FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/17/2019 .	2,871.0000	05/24/2019 .	2,827.5000	SALE	15,210	15,210			100/100	50
ESM9	3	430,650	19FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/17/2019 .	2,871.0000	05/24/2019 .	2,827.7500	SALE	6,481	6,481			100/100	50
ESM9	2	287, 100	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/17/2019 .	2,871.0000	.05/17/2019 .	2,880.5000	SALE	(954)	(954)			100/100	50
ESM9	18	2,583,900		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/17/2019	2,871.0000	05/23/2019	2,823.2500	SALE	42,937	42,937			100/100	50
ESM9	4	574,250	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/20/2019 .	2,871.2500	05/28/2019 .	2,832.5000	SALE	7,742	7,742			100/100	50
ESM9	4	573,850	19FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/21/2019 .	2,869.2500	.05/28/2019	2,832.5000	SALE	7,342	7,342			100/100	50
ESM9	6			EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/21/2019 .	2,869.2500	06/03/2019 .	2,739.7500	SALE	38,837	38,837			100/100	50
ESM9	5	717,313		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/21/2019 .	2,869.2500	.05/31/2019	2,772.7500	SALE	24,114	24, 114			100/100	50
ESM9	3	430,388	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/21/2019 .	2,869.2500	05/30/2019 .	2,783.5000	SALE	12,856	12,856			100/100	50
ESM9	7	1,004,238	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.05/21/2019 .	2,869.2500	05/29/2019 .	2,795.7500	SALE	25,710	25,710			100/100	50
ESM9	1	143,388	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/22/2019 .	2,867.7500	06/03/2019 .	2,739.7500	SALE	6,398	6,398			100/100	50
ESM9	2	286,775	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/22/2019 .	2,867.7500	06/05/2019 .	2,815.7500	SALE	5, 196	5, 196			100/100	50
ESM9	4	573,550	19 FUTURE S&P500 EMINI JUN		. EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	05/22/2019 .		06/04/2019 .	2,750.2500	SALE	23,492	23,492			100/100	50
ESM9	13	1,807,813	19 FUTURE S&P500 EMINI JUN	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.05/30/2019 .	2,781.2500		2,815.7500	SALE	(22,452)	(22,452)			100/100	50
ESM9	7		19 FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.	06/21/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/04/2019 .		06/05/2019 .	2,815.7500	SALE	(3,777)	(3,777)			100/100	50
ESU9		1,904,500	19 FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.08/14/2019 .		.08/16/2019 .	2,853.0000	SALE	50,023	50,023			100/100	50
ESU9	15	2,136,563	19 FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.08/15/2019 .	2,848.7500		2,927.7500	SALE	(59,282)	(59,282)			100/100	50
ESU9	4	569,800	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/15/2019 .	2,849.0000		2,853.0000	SALE	(808)	(808)			100/100	50
ESU9		4, 129, 238	19 FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/15/2019 .	2,847.7500		2,853.0000	SALE	(7,674)	(7,674)			100/100	50
ESU9	4	569,400	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.08/15/2019 .		08/21/2019 .	2,927.7500	SALE	(16, 158)	(16, 158)			100/100	50
ESU9	23	3,275,200	FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.08/15/2019 .		.08/20/2019 .	2,925.0000	SALE	(88,599)	(88,599)			100/100	50
ESU9	7		FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.08/15/2019 .		08/19/2019 .	2,904.0000	SALE	(19,615)	(19,615)			100/100	50
ESU9		, , , , , , , , , , , , , , , , , , , ,	FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/15/2019 .		.08/21/2019 .	2,927.7500	SALE	(59,844)	(59,844)			100/100	50
E909	1	142,400	FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/15/2019 .		.08/16/2019 .	2,853.0000	SALE	(252)	(252)			100/100	50
ESU9	1/	2,442,050	FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.08/16/2019 .		.08/21/2019 .	2,927.7500	SALE	(46,573)	(46,573)			100/100	50
	1/		FUTURE S&P500 EMINI SEP		EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/16/2019 .		08/21/2019 .			(29,361)	(29,361)				50
ESU9	20	2.928.500	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index. Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 . CME LCZ7XYGSLJUHFXXNXD88	.08/16/2019 .	2,888.0000	. 08/21/2019 .	2,927,7500	SALE	(9,948)	(9,948)			100/100	50
LOUS			I I 3	ILVUIT INDEX ANNULIT	. I LAHIDII 3	Luurty/maex.	1.03/20/2019 .	I UWL LUZ/ATUSLJUNIFAANAD88 .	1.00/ 19/2019 .		1.00/21/2019 .				L/U8			100/100	

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	mber 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description of Item(s)											16	17	18	Hedge Effective-	
				Hedged,		Time(a)	Date of						Indicate	Cumulativa	Gain	Gain (Loss)		ness at	
	Number			Used for Income	Schedule/	Type(s)	Maturity				Termina-		Exercise, Expiration,	Cumulative Variation	(Loss) Recognized	Used to Adjust Basis		Inception and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
j			FUTURE S&P500 EMINI SEP					•										` '	
ESU9		4,499,263	FUTURE S&P500 EMINI SEP		. EXHIBIT 5	Equity/Index.		CME LCZ7XYGSLJUHFXXNXD88 .	.,08/20/2019 .		08/22/2019 .	2,922.5000	SALE	(30,678)	(30,678)			100/100	50
ESU9		3,773,575	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/20/2019 .	2,902.7500	08/21/2019 .	2,927.7500	SALE	(32,555)	(32,555)			100/100	50
ESU9	1	145, 138	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.08/20/2019 .	2,902.7500	08/21/2019 .	2,901.7500	SALE	48	48			100/100	50
ESU9	28	4,096,400	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/22/2019 .	2,926.0000	.08/22/2019 .	2,922.5000	SALE	4,841	4,841			100/100	50
ESU9	4	570,000	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/23/2019 .	2,850.0000	08/28/2019 .	2,887.5000	SALE	(7,508)	(7,508)			100/100	50
ESU9	6	855,000	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/23/2019 .	2,850.0000	.08/29/2019	2,925.5000	SALE	(22,663)	(22,663)			100/100	50
ESU9	13	1,901,575	FUTURE S&P500 EMINI SEP 19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/23/2019 .	2,925.5000	08/29/2019 .	2,925.5000	SALE	(27)	(27)			100/100	50
ESU9	34	4,847,125		EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/23/2019 .	2,851.2500	.08/28/2019 .	2,887.5000	SALE	(61,697)	(61,697)			100/100	50
ESU9	24	3,424,200	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/23/2019 .	2,853.5000	.08/26/2019 .	2,867.2500	SALE	(16,551)	(16,551)			100/100	50
ESU9	9	1,284,075		EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/23/2019 .	2,853.5000	08/26/2019 .	2,840.2500	SALE	5,944	5,944			100/100	50
ESU9	5	713,438	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/23/2019 .	2,853.7500	08/23/2019 .	2,854.2500	SALE	(136)	(136)			100/100	50
ESU9	12	1,712,250	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index	.09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.08/23/2019 .	2,853.7500	08/26/2019 .	2,867.2500	SALE	(8, 125)	(8, 125)			100/100	50
ESU9	10	1,425,750	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/23/2019 .	2,851.5000	08/27/2019 .	2,865.5000	SALE	(7,021)	(7,021)			100/100	50
ESU9	10	1,425,750	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/23/2019 .	2,851.5000	.08/28/2019 .	2,869.5000	SALE	(9,021)	(9,021)			100/100	50
ESU9	2	285, 150	FUTURE S&P500 EMINI SEP 19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	08/23/2019 .	2,851.5000	08/28/2019 .	2,887.5000	SALE	(3,604)	(3,604)			100/100	50
ESU9	22	3, 136, 650	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/23/2019 .	2,851.5000	08/26/2019 .	2,840.2500	SALE	12,329	12,329			100/100	50
ESU9	15	2, 162, 063	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/26/2019 .	2,882.7500	08/30/2019 .	2,922.2500	SALE	(29,657)	(29,657)			100/100	50
ESU9	6		FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/26/2019 .	2,868.5000	08/29/2019 .	2,925.5000	SALE	(17, 113)	(17,113)			100/100	50
ESU9	3	430,275	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	08/26/2019 .	2,868.5000	.08/29/2019 .	2,883.0000	SALE	(2, 181)	(2, 181)			100/100	50
ESU9	5	717, 125	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.08/26/2019 .	2,868.5000	08/30/2019 .	2,920.2500	SALE	(12,948)	(12,948)			100/100	50
ESU9	10	1,440,000	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/27/2019 .	2,880.0000	.08/30/2019 .	2,924.0000	SALE	(22,021)	(22,021)			100/100	50
ESU9	2	287,300	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/28/2019 .	2,873.0000	09/02/2019 .	2,910.0000	SALE	(3,704)	(3,704)			100/100	50
ESU9	5	718,250	FUTURE S&P500 EMINI SEP 19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	.08/28/2019 .	2,873.0000	.08/30/2019 .	2,924.0000	SALE	(12,761)	(12,761)			100/100	50
ESU9	5	729,750	19FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/29/2019 .	2,919.0000	09/02/2019 .	2,910.0000	SALE	2,239	2,239			100/100	50
ESU9	2	292,475		EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/29/2019 .	2,924.7500	.09/02/2019 .	2,910.0000	SALE	1,471	1,471			100/100	50
ESU9	8	1,169,900	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/29/2019 .	2,924.7500	09/05/2019 .	2,982.0000	SALE	(22,917)	(22,917)			100/100	50
ESU9	13	1,887,763		EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.09/03/2019 .	2,904.2500	09/05/2019 .	2,982.0000	SALE	(50,565)	(50,565)			100/100	50
ESU9	2	290,400	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/03/2019 .	2,904.0000	09/05/2019 .	2,982.0000	SALE	(7,804)	(7,804)			100/100	50
ESU9	5	734,688	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.09/04/2019 .	2,938.7500	09/05/2019 .	2,980.7500	SALE	(10,511)	(10,511)			100/100	50
ESU9	15	2.203.500	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019	CME LCZ7XYGSLJUHFXXNXD88 .	.09/04/2019	2.938.0000	.09/05/2019	2.982.0000	SALE	(33,032)	(33,032)			100/100	50

SCHEDULE DB - PART B - SECTION 2

		,		1		1		uture Contracts Terminated Dece	1	of Current Y									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation N		19	20
Ticker	Number of	Notional		Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Date of Maturity or Expira-		Trade	Transaction	Termina- tion	Termination	Indicate Exercise, Expiration, Maturity or	Cumulative Variation Margin at	Gain (Loss) Recognized in Current	Gain (Loss) Used to Adjust Basis of Hedged	18	Hedge Effective- ness at Inception and at Termination	Value of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ESU9	5	726,813	FUTURE S&P500 EMINI SEP 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/04/2019	2,907.2500	.09/05/2019 .	2,980.7500	SALE	(18,386)	(18,386)			100/100	50
ESU9	4	581,450	19FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/04/2019	2,907.2500	.09/05/2019 .	2,943.2500	SALE	(7,208)	(7,208)			100/100	50
ESU9	14	2,085,300	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	09/06/2019	2,979.0000	.09/06/2019 .	2,978.0000	SALE	670	670			100/100	50
ESU9	7	1,042,650	19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/06/2019	2,979.0000		2,978.2500	SALE	248	248			100/100	50
ESU9	28	4,208,960	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/16/2019	3,006.4000		2,985.0000	SALE	29,901	29,901			100/100	50
ESU9	11	1,591,563	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/14/2019	2,893.7500		2,898.0000	SALE	(2,361)	(2,361)			100/100	50
E209	10		19 FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index. Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 . CME LCZ7XYGSLJUHFXXNXD88 .	.06/14/2019 .	2,895.7500		2,898.0000	SALE	(1,146)	(1,146)			100/100	50
ESU9	4	603,400	FUTURE S&P500 EMINI SEP	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	.09/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	.07/15/2019 .	3,017.0000		3,019.2500	SALE	(458)	(458)			100/100	50
ESH0	7	1,109,833	FUTURE S&P500 EMINI MAR 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	.03/20/2020	CMELCZ7XYGSLJUHFXXNXD88 .	12/13/2019	3, 170.9500		3,180.5000	SALE	(3,357)	(3,357)			100/100	50
ESH0	19	3,012,403	FUTURE S&P500 EMINI MAR 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/20/2020 .	CMELCZ7XYGSLJUHFXXNXD88 .	12/13/2019	3, 170.9500	12/19/2019	3,211.7500	SALE	(38,800)	(38,800)			100/100	50
ESH0	4	638,900	FUTURE S&P500 EMINI MAR 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/20/2020 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/17/2019	3, 194.5000	12/19/2019	3,211.7500	SALE	(3,458)	(3,458)			100/100	50
ESH0	6	968,550	FUTURE S&P500 EMINI MAR 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/20/2020 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/20/2019	3,228.5000	12/20/2019	3,211.5000	SALE	5,087	5,087			100/100	50
ESH0	20	3,228,500	20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/20/2020 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/20/2019	3,228.5000	12/23/2019	3,228.7500	SALE	(292)	(292)			100/100	50
ESH0	2		20FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	03/20/2020 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/24/2019	3,226.2500		3,243.7500	SALE	(1,754)	(1,754)			100/100	50
ESZ9	3		19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	10/10/2019	2,940.7500		2,997.2500	SALE	(8,481)	(8,481)			100/100	50
ESZ9	4	604,900	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/28/2019	·		3,074.5000	SALE	(10,008)	(10,008)			100/100	50
E029	ع	302,450	FUTURE S&P500 EMINI DEC 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 . CME LCZ7XYGSLJUHFXXNXD88 .	10/28/2019		11/12/2019 .	3,085.5000	SALE	(6, 104)	(6, 104)			100/100	50
ESZ9	4	606,800	FUTURE S&P500 EMINI DEC 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/01/2019	3,034.0000		3,085.5000	SALE	(10,308)	(10,308)			100/100	50
ESZ9	5	758,500	FUTURE S&P500 EMINI DEC 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	11/01/2019		11/15/2019 .	3,097.2500	SALE	(15,823)	(15,823)			100/100	50
ESZ9	7	1,076,163	FUTURE S&P500 EMINI DEC 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CMELCZ7XYGSLJUHFXXNXD88 .	11/05/2019	3,074.7500	11/19/2019 .	3, 121.7500	SALE	(16,465)	(16,465)			100/100	50
ESZ9	5	767,688	FUTURE S&P500 EMINI DEC 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/06/2019	3,070.7500	11/20/2019 .	3,111.5000	SALE	(10,198)	(10,198)			100/100	50
ESZ9	8	1,239,900	19FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/12/2019	3,099.7500	11/20/2019 .	3,111.5000	SALE	(4,717)	(4,717)			100/100	50
ESZ9	1	154, 125	19FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/13/2019	3,082.5000	11/21/2019 .	3, 104.0000	SALE	(1,077)	(1,077)			100/100	50
ESZ9	2	309,450	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/14/2019	3,094.5000	11/21/2019 .	3,104.0000	SALE	(954)	(954)			100/100	50
ESZ9	6	934,425	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/18/2019	3,114.7500		3,104.0000	SALE	3,212	3,212			100/100	50
ESZ9	4	623,200	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/20/2019	Ť	11/21/2019 .	3,104,0000	SALE	2,392	2,392			100/100	50
ESZ9 ESZ9	14	2, 174,900	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 . CME LCZ7XYGSLJUHFXXNXD88	11/20/2019	3, 107.0000		3,104.0000	SALE	1,892	2,070			100/100	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
				Description of Item(s)											16	17	18	Hedge Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
T' 1	Number	Markey		Income	Schedule/	of	or		T	-	Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit	Risk(s)	Expira-	Evolungo	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	Deferred	Termination	One (1)
Symbol	Contracts	Amount	Description FUTURE S&P500 EMINI DEC	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ESZ9	4	621,400		EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/22/2019 .	3, 107.0000	11/25/2019 .	3,118.5000	SALE	(2,308)	(2,308)			100/100	50
ESZ9	3	466,050	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/22/2019 .	3, 107.0000	11/27/2019 .	3, 143.5000	SALE	(5,481)	(5,481)			100/100	50
ESZ9	1	155,350	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/22/2019 .	3, 107.0000	11/29/2019 .	3, 145.5000	SALE	(1,927)	(1,927)			100/100	50
ESZ9	4	621,400	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/22/2019 .	3, 107.0000	12/02/2019 .	3, 146.7500	SALE	(7,958)	(7,958)			100/100	50
ESZ9	6	932, 100	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/22/2019 .	3, 107.0000	11/26/2019 .	3, 135.0000	SALE	(8,413)	(8,413)			100/100	50
ESZ9	9	1,398,150		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/22/2019 .	3, 107.0000	11/22/2019 .	3,107.0000	SALE	(19)	(19)			100/100	50
ESZ9	2	313,775		EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/26/2019 .	3, 137.7500	12/02/2019 .	3, 146.7500	SALE	(904)	(904)			100/100	50
ESZ9	1	156,888	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/26/2019 .	3, 137.7500	12/04/2019 .	3,092.5000	SALE	2,260	2,260			100/100	50
ESZ9	4	627,550	19	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/26/2019 .	3, 137.7500	12/03/2019 .	3,093.2500	SALE	8,892	8,892			100/100	50
ESZ9	2	294,050	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	2,940.5000	10/15/2019 .	2,997.2500	SALE	(5,679)	(5,679)			100/100	50
ESZ9	10	1,461,000	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	2,922.0000	10/15/2019 .	2,997.2500	SALE	(37,646)	(37,646)			100/100	50
ESZ9	24	3,526,500	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	2,938.7500	10/15/2019 .	2,997.2500	SALE	(70,251)	(70,251)			100/100	50
ESZ9	5	734,688	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	2,938.7500	10/11/2019 .	2,971.5000	SALE	(8, 198)	(8, 198)			100/100	50
ESZ9	1	146,938	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	2,938.7500	10/11/2019 .	2,943.7500	SALE	(252)	(252)			100/100	50
ESZ9	4	587,750	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/10/2019 .	2,938.7500	10/14/2019 .	2,966.2500	SALE	(5,508)	(5,508)			100/100	50
ESZ9	15	2,237,250	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/11/2019 .	2,983.0000	10/15/2019 .	2,997.2500	SALE	(10,719)	(10,719)			100/100	50
ESZ9	21	3, 129, 263	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/14/2019 .	2,980.2500	10/15/2019 .	2,997.2500	SALE	(17,894)	(17,894)			100/100	50
ESZ9	1	149,013	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/14/2019 .		10/17/2019 .	2,998.0000	SALE	(890)	(890)			100/100	50
ESZ9	15		19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/15/2019 .		10/17/2019 .	2,998.0000	SALE	1,843	1,843			100/100	50
ESZ9	38	5,684,800	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/16/2019 .	2,992.0000		2,998.0000	SALE	(11,480)	(11,480)			100/100	50
ESZ9	2	299,350	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .	2,993.5000		3,080.0000	SALE	(8,654)	(8,654)			100/100	50
ESZ9	3	448,538	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .	2,990.2500		3,003.0000	SALE	(1,919)	(1,919)			100/100	50
ESZ9	2	299,025	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .		11/04/2019 .	3,067.5000	SALE	(7,729)	(7,729)			100/100	50
ESZ9	. 1	149,513	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .		10/22/2019 .	3,011.2500	SALE	(1,052)	(1,052)			100/100	50
ESZ9	10		FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .		10/30/2019 .	3,031.0000	SALE	(20, 396)	(20,396)			100/100	50
ESZ9	. 1		FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .		10/29/2019 .	3,037.0000	SALE	(2,340)	(2,340)			100/100	50
ESZ9	2	299,025	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .	2,990.2500		3,049.5000	SALE	(5,929)	(5,929)			100/100	50
ESZ9	1	149,513	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .	2,990.2500		2,991.5000	SALE	(65)	(65)			100/100	50
ESZ9 ESZ9	13	1,943,663	FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .		10/21/2019 .	3,002.7500	SALE	(8,152)	(8, 152)			100/100	50
E829	. L3	448,538	I 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .	2.990.2500	10/21/2019 .	2.995.0000	SALE	(719)	(719)	L		100/100	50

SCHEDULE DB - PART B - SECTION 2

1	2	3	1	5	6	7			10	11	12	13	14	15	Change	e in Variation Ma	argin	19	20
'	2	3	7	Description		,		y .	10	l ''	12	13	14	13	16	17	18	Hedge	20
				of Item(s)											10	.,	10	Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation		Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year		Deferred	(b)	Point
			FUTURE S&P500 EMINI DEC			(-)		3 3 3										(2)	
ESZ9	2		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	10/18/2019 .	2,990.2500	11/05/2019 .	3,080.0000	SALE .	(8,979)	(8,979)			100/100	50
F070			FUTURE S&P500 EMINI DEC 19	FOULTY INDEX ANNUATY	EXHIBIT 5	Equity/Index.	40 (00 (0040	CMELCZ7XYGSLJUHFXXNXD88 .	40 (04 (0040	0.005.0000	44 (05 (0040	0 000 0000	SALE	(15,008)	(15,008)			100/100	50
ESZ9	4		FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 2	Equity/index.	12/20/2019 .	CME LGZ/XYGSLJUHFXXNXD88 .	10/24/2019 .	3,005.0000	11/05/2019 .	3,080.0000	SALE	(15,008)	(15,008)			100/100	50
ESZ9	5			EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/26/2019	3, 137.7500	12/03/2019 .	3, 112.5000	SALE	6,302	6,302			100/100	50
			FUTURE S&P500 EMINI DEC									·			·				
ESZ9	2		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/02/2019 .	3, 115.2500	12/06/2019 .	3, 121.5000	SALE	(629)	(629)			100/100	50
ESZ9			FUTURE S&P500 EMINI DEC 19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2010	CME LCZ7XYGSLJUHFXXNXD88 .	12/02/2019	3, 115.2500	12/04/2010	3,092.5000	SALE	1.135	1.135			100/100	50
L329		130,700	FUTURE S&P500 EMINI DEC	EQUITI INDEX ANNOTTI	LAIIIDII J	Equity/Index.	12/20/2019 .	CONL EGZ/ATGGEGGTI ANNADOO .	12/02/2019 .	3, 113.2300	12/04/2015 .	5,092.3000	OnLL	1, 100	1, 100			100/100	
ESZ9	3	467,288	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	.12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/02/2019 .	3, 115.2500	12/05/2019 .	3, 109.0000	SALE	931	931			100/100	50
			FUTURE S&P500 EMINI DEC																
ESZ9	2	313, 150	19 FUTURE S&P500 EMINI DEC	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2019 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/10/2019	3, 131.5000	12/11/2019 .	3, 132.7500	SALE .	(129)	(129)			100/100	50
ESZ9	8	1,252,600	19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/20/2019	CME LCZ7XYGSLJUHFXXNXD88	12/10/2019	3.131.5000	12/13/2019	3.167.9000	SALE	(14.577)	(14.577)			100/100	50
2020		1,202,000	FUTURE S&P500 EMINI DEC	Egotti meek minotti	LAIIDIT O	Equity/ index		COLLANDOO :				5, 107.0000	UNEL	(14,077)	(14,077)			100/ 100	
ESZ9	15		19	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.			12/12/2019 .	3, 167.7500	12/13/2019 .	3, 167.9000	SALE	(144)	(144)			100/100	50
15899999	99. Subtot	al - Short Future		e Excluding Variable	Annuity Guarante		SAP No.10	08						(1,098,604)	(1,098,604)			XXX	XXX
	0.5	05.000	FUTURE US ULTRA T-BOND	DOLD DODTEN LO	SCHEDULE D	Interest Rate	09/19/2019	CHICAGO BOARD OF TRADE	00 (04 (0040	100 5101	00 (00 (00 40	101 0100		(00.470)	(00.470)			0004	1.000
WNU9	25		FUTURE US ULTRA T-BOND	BOND PORTFOLIO	SCHEDULE D	Interest	.09/19/2019 .	LCZ7XYGSLJUHFXXNXD88 . CHICAGO BOARD OF TRADE	.08/01/2019	180.5191	.08/02/2019 .	181.8438	SALE	(33, 173)	(33, 173)			0001	1,000
WNU9	25	25.000		BOND PORTFOLIO	SCHEDULE D	Rate	.09/19/2019 .	LCZ7XYGSLJUHFXXNXD88	.08/01/2019	180.5191	.08/02/2019	181.8438	SALE	(33, 173)	(33, 173)			0001	1.000
		,	FUTURE US 10YR NOTE MAR			Interest		CHICAGO BOARD OF TRADE			,,			,					
TYH0	23	23,000		BOND PORTFOLIO	SCHEDULE D	Rate	.03/20/2020 .	LCZ7XYGSLJUHFXXNXD88 .	11/20/2019	129.7188	12/12/2019 .	128.5469	SALE	26,907	26,907			0001	1,000
TYH0	24	24.000	FUTURE US 10YR NOTE MAR	BOND PORTFOLIO	SCHEDULE D	Interest Rate	.03/20/2020 .	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88.	.11/20/2019	100 7100	12/06/2019 .	128.7813	SALE	22,453	22,453			0001	1.000
11110	24	24,000	FUTURE US 10YR NOTE MAR	DUND FUNIFULIU	SUNEDULE D	Interest	.03/20/2020 .	CHICAGO BOARD OF TRADE	11/20/2019	129.7100	12/00/2019 .	120.7013	OALE .	22,433	22,433			0001	1,000
TYH0	23	23,000	20	BOND PORTFOLIO	SCHEDULE D	Rate	.03/20/2020 .	LCZ7XYGSLJUHFXXNXD88 .	11/20/2019	129.7188	12/12/2019 .	128.5469	SALE	26,907	26,907			0001	1,000
			FUTURE US 10YR NOTE MAR			Interest		CHICAGO BOARD OF TRADE											
TYH0	24	24,000		BOND PORTFOLIO	SCHEDULE D	Rate	03/20/2020 .	LCZ7XYGSLJUHFXXNXD88 .	11/20/2019 .	129.7188	12/06/2019 .	128.7813	SALE	22,453	22,453			0001	1,000
			es - Hedging Other											32,374	32,374			XXX	XXX
		al - Short Future												(1,066,230)	(1,066,230)			XXX	XXX
			08 Adjustments															XXX	XXX
				riable Annuity Guara		No.108								(494,643)	(548, 155)			XXX	XXX
				uity Guarantees Unde	er SSAP No.108													XXX	XXX
		al - Hedging Oth	ner											32,374	32,374			XXX	XXX
		al - Replication												1,102,401	158,805			XXX	XXX
		al - Income Gen	eration															XXX	XXX
	99. Subtot																	XXX	XXX
			for SSAP No. 108	Derivatives														XXX	XXX
17599999	99 - Totals	3												640,132	(356,976)			XXX	XXX

(a) [Code	on of Hadgad Diak(a)
(a)	Code Descripti	on or Heaged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Bool	k/Adjusted Carrying V	'alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	94,432,612	(49,301,438)	94,432,612	97,710,448	(49,304,584)	97,710,448	486,140	486,140
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Υ	Υ		28,097		28,097	28,097		28,097		
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	У	У		1,402,817	(1,874,111)		1,497,581	(1,874,111)		2, 152, 602	1,681,308
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Y	Y	840,403		(23,040)		823,676	(23,040)		39,012	
CREDIT SUISSE INTERNATIONAL E58DKGNJYYYJLN8C3868	Y	Y			(306, 163)			(306, 163)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	У	5,450,000	6,242,996	(1,498,888)		6,242,996	(1,357,817)		2,552,913	1,847,022
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	У	Y	700,000	1,070,974	(792,948)		1,077,922	(785,341)		766,852	344,877
MORGAN STANLEY CAPITAL SERVICES LLC	Y	Y		19,092	(1,249)	17,843	19,092	(1,249)	17,843	15,215	15,215
029999999. Total NAIC 1 Designation			6,990,403	8,763,976	(4,496,399)	45,940	9,689,365	(4,347,720)	45,940	5,526,594	3,888,422
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tra	ided)										
		· · · · · · · · · · · · · · · · · · ·									
		· · · · · · · · · · · · · · · · · · ·				• • • • • • • • • • • • • • • • • • • •					
	l										
	ļ										
099999999 - Gross Totals	p		6,990,403	103, 196, 589	(53,797,837)	94,478,553	107,399,812	(53,652,304)	97,756,388	6,012,734	4,374,562
1. Offset per SSAP No. 64			,,,,			. , , , , , , , ,	,,	, , , , , , ,	.,.,.,	, , , ,	
2. Net after right of offset per SSAP No. 64				103, 196, 589	(53,797,837)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Type of Margin
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash		CASH	291,317		291,317		V
	Cash.		CASH	270,000	270,000	270,000		V
JPMORGAN CHASE BANK, N.A. (CME)	Treasury	912828-4U-1	TREASURY NOTE		800,000	796,389	06/30/2023	
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	Treasury	912828-6A-3	TREASURY NOTE	3, 146,835	3,000,000	3,009,435	01/31/2026	
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	Treasury	912828-Y4-6	TREASURY NOTE	2,011,328	2,000,000	1,999,697	07/31/2020	
								l
019999999 - Total		•	•	6,546,542	6,361,317	6,366,838	XXX	XXX

Collateral Pledged to Reporting Entity

	1	2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
Exchange	e, Counterparty Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central	Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	5,450,000	5,450,000	XXX		V
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Cash		CASH			XXX		V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH			XXX		V
0299999999 - Total					6,990,403	6,990,403	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

	CDHS				Hedge		404140		0, 0				He	dging Instrume	ents			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
				Fair Value					Current Year				Hedging					
				Gain (Loss)			Current Year		Increase				Instruments'					
		Prior Fair	Ending Fair	in Èull	Fair Value		Increase	Change in	(Decrease)				Current Fair					
		Value in Full	Value in Full	Contract	Gain (Loss)		(Decrease)	the Hedged	in VM-21		Current Year		Value	Hedge Gain				
		Contract	Contract	Cash Flows	in Hedged	Current Year	in VM-21	Item	Liability		Fair Value	Current Year	Fluctuation	(Loss) in			Current Year	
		Cash Flows		Attributed to	Item	Increase	Liability	Attributed to	Attributed to		Fluctuation	Natural	Not	Current Year	Current Year	Current Year	Total	Ending
		Attributed to	Attributed to	Interest	Attributed to		Attributed to	Hedged Risk	Hedged	Prior	of the	Offset to	Attributed to	Deferred	Prescribed	Additional	Deferred	Deferred
		Interest	Interest	Rates	Hedged	in VM-21	Interest	Percentage	Risk	Deferred	Hedge	VM-21	Hedged	Adjustment	Deferred	Deferred	Amortization	
Identifier	Description	Rates	Rates	(4-3)	Risk	Liability	Rates	(6(5)	(8 <u>*9)</u>	Balance	Instruments	Liability	Risk	[12-(13+14)]	Amortization	Amortization	(16+17)	(11+15+18)
										<u></u>								
			ł											-	-			
			†											 	 	†		
Total								XXX										

SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year (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	2	3	4	5	6	7
			NAIC			
			Designation and			
CUSIP			Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
	- U.S. Government Bonds					XXX
	- All Other Government Bonds					XXX
	- 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
	- Hybrid Securities					XXX
	- Parent, Subsidiaries and Affiliates Bonds					XXX
	otal - SVO Identified Funds					XXX
6299999. Subto	otal - Unaffiliated Bank Loans					XXX
	- Issuer Obligations					XXX
	- Residential Mortgage-Backed Securities					XXX
	- Commercial Mortgage-Backed Securities					XXX
6699999. Total	- Other Loan-Backed and Structured Securities					XXX
6799999. Total	- SVO Identified Funds					XXX
	- Affiliated Bank Loans					XXX
6999999. Total	- Unaffiliated Bank Loans					XXX
7099999. Total	Bonds					XXX
7399999. Total	- Preferred Stocks (Schedule D, Part 2, Section 1 type)					XXX
	- Common Stocks (Schedule D, Part 2, Section 2 type)					XXX
	- Preferred and Common Stocks					XXX
	BNY Mellon Repo	C		7,468,884	7,468,884	01/01/2020
	- Cash (Schedule E Part 1 type)			7,468,884	7,468,884	XXX
9999999 - Total				7,468,884	7,468,884	XXX
General Interrog						
	ctivity for the year Fair Value \$2,236,876 Book					
	e balance for the year Fair Value \$22, 170,769 Book					
Reinves	sted securities lending collateral assets book/adjusted carrying value in	ncluded	in this schedule by	NAIC designation:		
NAIC 1	1 \$7,468,884 NAIC 2 \$ NAIC 3 \$		NAIC 4 \$	NAIC 5 \$	NAIC 6	\$

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securitie	es lending collateral assets included on Schedules A, B, BA,			ported in aggregate of	on Line 10 of the As	sets page)
1	2	3	4 NAIC	5	6	/
			Designation and			
CUSIP			Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
	- U.S. Government Bonds	Code	Gyiriboi	i ali value	Carrying value	XXX
	- All Other Government Bonds					XXX
	- U.S. States, Territories and Possessions Bonds					XXX
	- U.S. Political Subdivisions Bonds					XXX
	- U.S. Special Revenues Bonds					XXX
	- Industrial and Miscellaneous (Unaffiliated) Bonds					XXX
	- Hybrid Securities					XXX
	- Parent. Subsidiaries and Affiliates Bonds					XXX
	otal - SVO Identified Funds					XXX
	otal - Unaffiliated Bank Loans					XXX
	- Issuer Obligations					XXX
	- Residential Mortgage-Backed Securities					XXX
	- Commercial Mortgage-Backed Securities					XXX
	- Other Loan-Backed and Structured Securities					XXX
	- SVO Identified Funds					XXX
	- Affiliated Bank Loans					XXX
	- Unaffiliated Bank Loans					XXX
7099999. Total						XXX
	- Preferred Stocks (Schedule D, Part 2, Section 1 type)					XXX
	- Common Stocks (Schedule D, Part 2, Section 1 type)					XXX
OOOOOO Total	Dreferred and Common Stacks					XXX
97670R-A7-0	WISCONSIN GAS CO			3.998.584	3,998,767	01/07/2020
06366G-A2-5	BANK OF MONTREAL CHICAGO			9,999,050	9,999,490	01/02/2020
30036M-A6-3	EVERGY METRO INC			3,498,947	3,499,076	01/06/2020
	ONE GAS INC					01/06/2020
	ONE GROUP INC				14,993,325	01/10/2020
3024X2-A2-2	FINC TECHNOLOGIES INC.				2,499,842	01/02/2020
30036M-A3-0	EVERGY METRO INC				1,499,833	01/03/2020
95980G-A3-2	WESTERN UNION CO			1,999,724		01/03/2020
1518T2-A2-0	NATIONAL RURAL UTILITIES COOP FINA CENTERPOINT ENERGY INC.					01/02/2020
					3,496,284	01/22/2020
	INTERCONTINENTAL EXCHANGE INC			5,971,950	5,993,400	01/23/2020
	ABB TREASURY CENTER USA INC					01/06/2020
	BERKSHIRE HATHAWAY ENERGY CO				2,498,330 1,249,929	01/14/2020
	BERKSHIRE HATHAWAY ENERGY CO			2,247,264		01/23/2020
66522T-A9-7	NORTHERN ILLINOIS GAS COMPANY			3,998,152		01/09/2020
	WISCONSIN GAS CO				2,999,229	01/06/2020
	ANTHEM INC				1,999,503 1,999,898	01/06/2020
	SNAP-ON INC				999,589	01/02/2020
34108A-A7-2	FLORIDA POWER AND LIGHT CO				999,708	01/07/2020
						01/07/2020
34108A-A6-4 83303L-A2-9	FLORIDA POWER AND LIGHT CO				1,099,733 2,999,848	01/06/2020 01/02/2020
	EXELON GENERATION CO LLC				1,499,840	01/02/2020
45856W-AV-1	INTERCONT INENTAL EXCHANGE INC				998,600	01/29/2020
71708E-AD-7	PFIZER INC.				2,498,458	01/13/2020
	CONSUMERS ENERGY COMPANY NEW JERSEY NATURAL GAS CO					01/02/2020
03028T-AG-3	AMERICAN TRANSMISSION CO			7,494,585	7,494,531	01/16/2020
05531M-A2-4	BAT INTL FINANCE PLC ABS			6,999,183	6,999,591	01/02/2020
45856W-AQ-2	INTERCONT INENTAL EXCHANGE INC			2,496,375	2,497,125	01/24/2020
	INTERCONT INENTAL EXCHANGE INC				2,497,472 999,631	01/21/2020 01/08/2020
	WALGREENS BOOTS ALLIANCE INC			2,998,938	2,999,000	01/07/2020
87183A-A3-7	SYSCO CORP			1,999,700	1,999,794	01/03/2020
	BANK OF MONTREAL CHICAGO				4,995,789	01/17/2020
	WISCONSIN PUBLIC SERVICE CORPORATI BERKSHIRE HATHAWAY ENERGY CO				1,999,894 1,499,340	01/02/2020
	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES				1,499,340	03/01/2020
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND			19	19	02/28/2020
	TREASURY TEMP FUND			491,849	491,849	03/01/2020
	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			2,205 18,932,510	2,204	03/01/2020
	FINANCIAL SQUARE MONEY MARKET					03/01/2020
26188J-20-6	DREYFUS CASH MANAGEMENT INST			10,384,017	10,384,017	03/01/2020
90262Y-86-9	UBS SLCT PRIME PREFERRED			97,030	97,040	03/01/2020
857492-70-6	STATE STR INSTI US GOVT CL INST			3,444	3,444	03/01/2020
957/02_FF 7	STATE ST INST TR PL MM-INST			6,022,480 52,898		03/01/2020
	TOTAL THE OUR OLDER OF THE TOTAL THE			13,645,332		01/08/2020
665279-20-4	ALBERTA (PROVINCE OF)					
665279-20-4 01306M-A8-3 09248U-71-8	BLCKRCK LQDTY T FUND CL INTL				46,226	02/28/2020
665279-20-4 01306M-A8-3 09248U-71-8 61747C-71-5	BLCKRCK LQDTY T FUND CL INTL					02/28/2020 03/01/2020
65279-20-4 11306M-A8-3 19248U-71-8 1747C-71-5	BLCKRCK LODTY T FUND CL INTL				46,226	02/28/2020

ciicia	i interrogatories.				
1.	Total activity for the year	Fair Value \$	(83,759,893)	Book/Adjusted Carrying Value \$	(83,819,264)
2.	Average balance for the year	Fair Value \$	478,475,508	Book/Adjusted Carrying Value \$	478,436,783

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
BNY Mellon New York, New York		0.700	87,486	11,372	15,502,550	
Citibank New York, New York		0.120	86	1	702,380	XXX
BMO Harris Bank Chicago, Illinois	.				(24,786,868))XXX
BMO Harris Bank Chicago, Illinois					2,807,405	XXX
UMB Bank Kansas City, Missouri					313,773	XXX
US Bank St Paul, Minnesota					82,827	XXX
Wells Fargo Charlotte, North Carolina					(15,017,697))XXX
The Northern Trust Company Chicago, Illinois					(18,247,122))XXX
Wells Fargo CHarlotte, North Carolina					4,690,604	XXX
BNY Mellon					1	XXX
Union Bank					1,665,118	XXX
0199998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	87,572	11,373	(32, 287, 032)) XXX
0299998 Deposits in depositories which 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	87,572	11,373	(32, 287, 032)) XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	87,572	11,373	(32,287,032)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	(62,246,717)	4.	April	(50,526,790)	7.	July	(33,645,866)	10.	October	(44,800,098)
2.	February	(57,018,658)	5.	May	(44,254,235)	8.	August	(31,031,622)	11.	November	(45,541,739)
3.	March	(54,227,887)	6.	June	(22,058,773)	9.	September	(39,574,339)	12.	December	(32, 287, 032)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

Show Investments Owned December 31 of Current Year								
1	2	3	4	5	6	7	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0500000 Tota	al - U.S. Government Bonds				1	, <u>g</u>		3
	A GISC GOVERNMENT BOILED		12/17/2019	0.000	01/08/2020	13,645,169		10,351
	total - Bonds - All Other Governments - Issuer Obligations			0.000	0170072020	13.645.169		10,351
	al - All Other Government Bonds					., ., .		10,351
						13,645,169		10,351
	al - U.S. States, Territories and Possessions Bonds							
	al - U.S. Political Subdivisions Bonds							
3199999. Tota	al - U.S. Special Revenues Bonds							
	ABB TREASURY CENTER USA INC		12/05/2019	0.000	01/06/2020	1,999,514		2,625
	AMERICAN TRANSMISSION CO		12/17/2019	0.000	01/16/2020	7,494,531		5,469
	AMERICAN WATER CAPITAL CORP.		12/20/2019	0.000	01/22/2020	3,496,284		2, 123
	ANTHEM INC. BAT INTL FINANCE PLC ABS		12/04/2019	0.000	01/06/2020			2,834
	BANK OF MONTREAL CHICAGO		12/31/201912/18/2019	0.000	01/02/2020	6,999,591 9,999,490		409 11,081
	DANY OF MONTEAL CHICAGO		12/16/201912/17/2019	0.000	01/02/2020	4,995,789		3,948
	DANK O MONTHE HATHAWAY ENERGY CO		12/16/2019	0.000	01/09/2020	1,499,340		1,320
	BERKSHIRE HATHAWAY ENERGY CO		12/10/2019	0.000	01/14/2020	2,498,330		2,826
	BERKSHIRE HATHAWAY ENERGY CO		12/19/2019	0.000	01/23/2020	2,247,250		1,625
	CME GROUP INC		12/18/2019	0.000	01/10/2020	14,993,325		10,383
	CENTERPOINT ENERGY INC.		12/31/2019	0.000	01/02/2020	8,999,550		450
	CONSUMERS ENERGY COMPANY		12/16/2019	0.000	01/02/2020	999,944		
	DUKE ENERGY CORP		12/26/2019	0.000	01/08/2020			
	EVERGY METRO INC		12/20/2019	0.000	01/03/2020	1,499,833		1,000
	EVERGY METRO INC		12/11/2019	0.000	01/06/2020	3,499,076		3,879
	EXELON GENERATION CO LLC FINC TECHNOLOGIES INC.		12/27/2019	0.000	01/03/2020	1,499,840 2.499.842		
	FLORIDA POWER AND LIGHT CO		12/19/201912/04/2019	0.000	01/02/2020			
	FLORIDA POWER AND LIGHT CO		12/05/2019	0.000	01/06/2020			1,313
	INTERCONT INENTAL EXCHANGE INC		12/23/2019	0.000	01/21/2020	2,497,472		1,138
	INTERCONT INENTAL EXCHANGE INC		12/23/2019	0.000	01/23/2020	5,993,400		2,700
	INTERCONT INENTAL EXCHANGE INC		12/26/2019	0.000	01/24/2020	2,497,125		750
	INTERCONT INENTAL EXCHANGE INC		12/31/2019	0.000	01/29/2020			50
	KEURIG DR PEPPER INC		12/19/2019	0.000	01/02/2020	1,249,929		925
	NATIONAL RURAL UTILITIES COOP FINA		12/24/2019	0.000	01/22/2020	2,497,419		983
	NEW JERSEY NATURAL GAS CO		12/24/2019	0.000	01/02/2020	1,999,898		818
	NEW JERSEY NATURAL GAS CO		12/26/2019	0.000	01/06/2020	1,999,489		613
	NORTHERN ILL INDIS GAS COMPANY		12/09/2019	0.000	01/09/2020			4,472
	ONE GAS INC		12/16/2019	0.000	01/03/2020	1,999,796		1,636 9,827
	ONE GAS INC		12/16/2019	0.000	01/06/2020	9,497,668 2,498,458		2,441
	FFIZER INC.		12/20/2019	0.000	01/02/2020	2,999,848		1,830
	GNAP-ON INC		12/26/2019	0.000	01/09/2020			
	SYSCO COPP		12/26/2019	0.000	01/03/2020	1,999,794		
	VIRGINIA ELECTRIC AND POWER COMPAN		12/20/2019	0.000	01/07/2020			623
	WALGREENS BOOTS ALLIANCE INC		12/30/2019	0.000	01/07/2020	2,999,000		333
	WESTERN UNION CO		12/27/2019	0.000	01/03/2020	1,999,772		569
	WISCONSIN GAS CO		12/09/2019	0.000	01/06/2020	2,999,229		3,546
	WISCONSIN GAS CO		12/10/2019	0.000	01/07/2020	3,998,767		4,522
	WISCONSIN PUBLIC SERVICE CORPORATI		12/27/2019	0.000	01/02/2020	1,999,894		528
	total - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					139,043,384		95,677
3899999. Tota	al - Industrial and Miscellaneous (Unaffiliated) Bonds					139,043,384		95,677
4899999. Tota	al - Hybrid Securities		<u></u>		<u></u>			
	al - Parent, Subsidiaries and Affiliates Bonds							
	in Talon, SVO Identified Funds							
	total - Unaffiliated Bank Loans					+		
						450 655 555		
	al - Issuer Obligations					152,688,553		106,028
	al - Residential Mortgage-Backed Securities							
7899999. Tota	al - Commercial Mortgage-Backed Securities							
7999999. Tota	al - Other Loan-Backed and Structured Securities							
	al - SVO Identified Funds					1		
	al - Affiliated Bank Loans							
	al - Unaffiliated Bank Loans					+		1
0299999. 10ta	n - Orianniacu Dank LUdhs					J		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
8399999. Total	Bonds					152,688,553		106,028
	BLCKRCK LQDTY T FUND CL INTL		12/12/2019	1.600		46,226	38	1
	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		12/06/2019	1.580		11	41	156
	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND		12/04/2019	1.520		19		
8599999. Subto	otal - Exempt Money Market Mutual Funds - as Identified by the SVO					46,256	79	157
	MRGN STNLY INSTI LIQ PRM CL INS		12/27/2019	1.760		35, 158, 636	73,716	28,630
09248U-55-1	BLACKROCK TREASURY TRUST		12/31/2019	1.670		10,243,382	1,086	
	TREASURY TEMP FUND		12/30/2019	1.750		491,849	43,440	114,812
	DREYFUS CASH MANAGEMENT INST		12/31/2019	1.700		125,090,302		193,016
	FINANCIAL SQUARE MONEY MARKET		12/27/2019	1.840		138,046,066		
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		12/03/2019	1.700		2,205	3	33
	NORRN INST PRIME OBL CLACL SS		12/06/2019	1.720		52,898	94	
	STATE ST INST TR PL MM-INST		12/31/2019	1.500		6,022,480	941	
	STATE STR INST I US GOVT CL INST		12/27/2019	1.540		3,444	5,599	1,471
85749P-10-1	STATE STREET CL INST LIQUID RSV		12/30/2019	1.750			84,999	17,620
90262Y-86-9	UBS SLCT PRIME PREFERRED		12/12/2019	1.720		97,030	1,261	67
8699999. Subtotal - All Other Money Market Mutual Funds							746,548	527,983
8899999 - Tota	l Cash Equivalents					486,875,612	746,626	634,168

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

			'	2	Benefit of All	s For the Policyholders	All Other Special Deposits		
			Type of		3 Book/Adjusted	4	5 Book/Adjusted	6	
	States, Etc.		Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value	
1.	Alabama	AL							
2.	Alaska								
3.	Arizona		· · · · · · · · · · · · · · · · · · ·						
4.	Arkansas								
5.	California								
6.	Colorado								
7.	Connecticut Delaware								
8. 9.	District of Columbia		· · · · · · · · · · · · · · · · · · ·						
9. 10.	Florida								
11.	Georgia		В	LIFE INSURANCE			177,488	200,286	
12.	Hawaii			2112 1100111102				,200,200	
13.	Idaho								
14.	Illinois		В	LIFE INSURANCE		5,690,878			
15.	Indiana								
16.	lowa								
17.	Kansas	KS							
18.	Kentucky		ļ						
19.	Louisiana		ļ						
20.	Maine	ME							
21.	Maryland	MD							
22.	Massachusetts	MA	В	LIFE INSURANCE			603,792	625,594	
23.	Michigan	MI							
24.	Minnesota	MN							
25.	Mississippi	MS							
26.	Missouri	MO							
27.	Montana	MT							
28.	Nebraska								
29.	Nevada		· · · · · · · · · · · · · · · · · · ·						
30.	New Hampshire	NH							
31.	New Jersey								
32.	New Mexico		В	LIFE INSURANCE			280 , 111	297,635	
33.	New York		B	LIFE INSURANCE			9,259,189	10,833,123	
34.	North Carolina		B	LIFE INSURANCE			833,000	888,428	
35.	North Dakota								
36.	Ohio	OH							
37.	Oklahoma		· · · · · · · · · · · · · · · · · · ·						
38.	Oregon								
39.	Pennsylvania								
40.	Rhode Island								
41.	South Carolina		· · · · · · · · · · · · · · · · · · ·						
42.	South Dakota		· · · · · · · · · · · · · · · · · · ·						
43.	Tennessee								
44.	Texas		· · · · · · · · · · · · · · · · · · ·						
45.	Utah								
46. 47	Vermont		В	LIFE INSURANCE			223,415	227 100	
47. 48.	Washington						223,413	237 , 199	
48. 49.	West Virginia								
49. 50.	Wisconsin		······						
50. 51.	Wyoming						•		
51. 52.	American Samoa		ļ						
53.	Guam								
54.	Puerto Rico								
55.	U.S. Virgin Islands								
56.	Northern Mariana Islands								
57.	Canada								
58.	Aggregate Alien and Other		XXX	XXX					
59.	Subtotal		XXX	XXX	5,399,813	5,690,878	11,376,994	13,082,265	
	DETAILS OF WRITE-INS			,,,,,	2,300,010	2,232,2.0	,,	,.52,200	
5801			ĺ						
5802.			İ						
							•		
	Summery of remaining write in								
	Summary of remaining write-in	is tor	xxx	XXX					
3090.	Line 58 from overflow page								

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7.1
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
Asset Valuation Reserve Equity	32
Asset Valuation Reserve Replications (Synthetic) Assets	35
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 - General Expenses	11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11
Exhibit 4 - Dividends or Refunds	
Exhibit 5 - Aggregate Reserve for Life Contracts	12
Exhibit 5 - Interrogatories	13
Exhibit 5A - Changes in Bases of Valuation During The Year	13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts	14
Exhibit 7 - Deposit-Type Contracts	
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1	16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2	17
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	25
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27
Five-Year Historical Data	22
Form for Calculating the Interest Maintenance Reserve (IMR)	28
General Interrogatories	20
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Life Insurance (State Page)	24
Notes To Financial Statements	19
Overflow Page For Write-ins	55
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	
Schedule DA - Part 1	
Schedule DA - Verification Between Years	SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D - Section 1	E22
Schedule DB - Part D - Section 2	E23
Schedule DB - Part E	E24
Schedule DB - Verification	SI14
Schedule DL - Part 1	E25
Schedule DL - Part 2	E26
Schedule E - Part 1 - Cash	E27
Schedule E - Part 2 - Cash Equivalents	E28
Schedule E - Part 2 - Verification Between Years	SI15
Schedule E - Part 3 - Special Deposits	E29
Schedule F	36
Schedule H - Accident and Health Exhibit - Part 1	37
Schedule H - Part 2, Part 3 and Part 4	38
Schedule H - Part 5 - Health Claims	39
Schedule S - Part 1 - Section 1	40
Schedule S - Part 1 - Section 2	41
Schedule S - Part 2	42
Schedule S - Part 3 - Section 1	43
Schedule S - Part 3 - Section 2	44
Schedule S - Part 4	45
Schedule S - Part 5	46
Schedule S - Part 6	47
Schedule S - Part 7	48
Schedule T - Part 2 Interstate Compact	50
Schedule T - Premiums and Annuity Considerations	
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule Y - Part 1A - Detail of Insurance Holding Company System	52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	53
Summary Investment Schedule	SI01
Summary of Operations	
Supplemental Exhibits and Schedules Interrogatories	