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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

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

OFFICERS

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

OTHER

CAROLYN DIANE BLAIR, Executive Vice President	ELIZABETH ANN BRADY, Executive Vice President	ERIC BRANDT #, Executive Vice President
DOGAN CIVGIN #, Vice Chairman	JOHN EDWARD DUGENSKE #, President, Investments and Financial Products	MARY JANE FORTIN #, President, Financial Products
SUREN GUPTA, Executive Vice President	WILLIAM GUY HILL, Executive Vice President	JESSE EDWARD MERTEN, Executive Vice President
JOHN FREDERICK O'DONNELL III, Executive Vice President	JULIE PARSONS, Executive Vice President	JOHN CHARLES PINTOZZI*, Controller
MARIO RIZZO, Chief Financial Officer	GLENN THOMAS SHAPIRO #, President, Personal Property-Liability	STEVEN PAUL SORENSON, Executive Vice President
TERRANCE WILLIAMS #, Executive Vice President		

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me this 8TH day of MAY 2020

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

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	29,920,523,840		29,920,523,840	28,300,734,418
2.	Stocks:				
	2.1 Preferred stocks	64,068,653		64,068,653	83,524,055
	2.2 Common stocks	6,733,788,556	5,797,977	6,727,990,579	10,262,331,393
3.	Mortgage loans on real estate:				
	3.1 First liens	583,050,623		583,050,623	538,545,433
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	195,780,301		195,780,301	202,441,902
	4.2 Properties held for the production of income (less $ ..... encumbrances)	113,625,833		113,625,833	113,346,558
	4.3 Properties held for sale (less $ ..... encumbrances)				37,807,218
5.	Cash ($ (801,666,800)), cash equivalents ($ 868,917,246) and short-term investments ($ 1,442,985,760)	1,510,236,206		1,510,236,206	1,174,051,723
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	55,884,267		55,884,267	20,230,547
8.	Other invested assets	5,032,128,075	1,432,396	5,030,695,678	5,694,145,103
9.	Receivables for securities	495,633,560		495,633,560	25,554,590
10.	Securities lending reinvested collateral assets	39,175,595		39,175,595	39,752,094
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	44,743,895,508	7,230,373	44,736,665,135	46,492,465,034
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	265,670,300	12,481	265,657,819	272,273,999
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,516,432,645	50,453,771	1,465,978,874	1,512,871,076
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,686,505,512		3,686,505,512	3,655,048,212
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	56,474,516		56,474,516	65,182,582
	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	872,409,418	33,358,065	839,051,353	550,882,824
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	393,832,868	305,636,154	88,196,714	93,310,955
21.	Furniture and equipment, including health care delivery assets ($ .....)	300,791,320	300,791,320		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	204,479,451		204,479,451	220,190,696
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	384,738,175	257,188,922	127,549,253	78,757,592
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	52,425,229,713	954,671,086	51,470,558,627	52,940,982,971
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	52,425,229,713	954,671,086	51,470,558,627	52,940,982,971
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	104,482,358	10,565,077	93,917,281	70,954,928
2502.	Collateral	31,981,856		31,981,856	3,391,272
2503.	Prepaid assessments	150,611,286	148,961,170	1,650,116	4,411,392
2598.	Summary of remaining write-ins for Line 25 from overflow page	97,662,675	97,662,675		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	384,738,175	257,188,922	127,549,253	78,757,592

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,257,188,955)	13,592,984,846	13,993,124,644
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,453,861	1,347,840
3.	Loss adjustment expenses	4,031,655,694	4,061,750,929
4.	Commissions payable, contingent commissions and other similar charges	200,170,200	206,170,082
5.	Other expenses (excluding taxes, licenses and fees)	1,151,644,344	1,276,903,954
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	116,217,811	144,832,856
7.1	Current federal and foreign income taxes (including $ 218,776,131 on realized capital gains (losses))	704,069,787	185,017,604
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 145,977,253 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	10,866,830,211	11,103,636,769
10.	Advance premium	385,778,580	301,736,349
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	20,099,490	19,731,116
13.	Funds held by company under reinsurance treaties	103,773,574	88,963,571
14.	Amounts withheld or retained by company for account of others	36,863,019	35,952,211
15.	Remittances and items not allocated	38,037,169	18,819,994
16.	Provision for reinsurance (including $ certified)	19,388,302	20,640,710
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	180,883,693	261,566,553
20.	Derivatives	4,903,698	12,908,229
21.	Payable for securities	866,213,846	356,214,905
22.	Payable for securities lending	897,954,295	1,275,189,907
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	449,560,644	465,353,043
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	33,668,483,064	33,829,861,266
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	33,668,483,064	33,829,861,266
29.	Aggregate write-ins for special surplus funds	24,025,692	23,840,366
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,301,977,518	3,301,977,518
35.	Unassigned funds (surplus)	14,472,190,353	15,781,421,821
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	17,802,075,563	19,111,121,705
38.	Totals (Page 2, Line 28, Col. 3)	51,470,558,627	52,940,982,971
	DETAILS OF WRITE-INS		
2501.	Accounts payable	275,308,533	309,155,063
2502.	Reserve for uncashed checks	118,675,227	110,772,588
2503.	Derivative cash	32,944,799	23,493,332
2598.	Summary of remaining write-ins for Line 25 from overflow page	22,632,085	21,932,060
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	449,560,644	465,353,043
2901.	Deferred gain on sale/leaseback	19,765,492	20,746,294
2902.	SCOR retroactive reinsurance account	4,260,200	3,094,072
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	24,025,692	23,840,366
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,361,421,917)	1,466,181,396	1,469,689,372	5,981,437,865
	1.2 Assumed (written $ 6,702,079,850)	6,848,695,400	6,483,898,415	26,632,310,876
	1.3 Ceded (written $ 102,640,586)	117,256,207	107,355,026	458,686,750
	1.4 Net (written $ 7,960,861,181)	8,197,620,589	7,846,232,761	32,155,061,991
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 4,010,419,770):			
	2.1 Direct	652,017,191	685,856,425	2,938,165,189
	2.2 Assumed	3,472,828,417	3,781,204,385	15,564,506,009
	2.3 Ceded	32,159,330	15,175,494	99,160,430
	2.4 Net	4,092,686,278	4,451,885,316	18,403,510,768
3.	Loss adjustment expenses incurred	755,147,802	863,934,054	3,564,001,845
4.	Other underwriting expenses incurred	2,139,415,057	1,958,851,900	7,998,087,953
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	6,987,249,137	7,274,671,270	29,965,600,566
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	1,210,371,452	571,561,491	2,189,461,425
	INVESTMENT INCOME			
9.	Net investment income earned	386,435,973	345,469,134	1,726,838,032
10.	Net realized capital gains (losses) less capital gains tax of $ 238,542,249	905,159,329	46,462,516	312,025,012
11.	Net investment gain (loss) (Lines 9 + 10)	1,291,595,302	391,931,650	2,038,863,044
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 33,095,083)	(33,095,083)	(25,697,230)	(120,671,422)
13.	Finance and service charges not included in premiums	64,168,123	64,413,425	241,299,021
14.	Aggregate write-ins for miscellaneous income	1,749,709	(244,831)	(3,675,913)
15.	Total other income (Lines 12 through 14)	32,822,749	38,471,364	116,951,686
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,534,789,503	1,001,964,505	4,345,276,156
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,534,789,503	1,001,964,505	4,345,276,156
19.	Federal and foreign income taxes incurred	274,221,265	155,409,536	612,569,647
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,260,568,238	846,554,969	3,732,706,509
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	19,111,121,705	16,864,097,548	16,864,097,548
22.	Net income (from Line 20)	2,260,568,238	846,554,969	3,732,706,509
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (347,976,997)	(1,432,341,452)	587,843,511	1,329,260,713
25.	Change in net unrealized foreign exchange capital gain (loss)	15,676,480	(5,348,325)	(12,584,396)
26.	Change in net deferred income tax	(26,450,403)	10,064,722	9,313,284
27.	Change in nonadmitted assets	(64,567,663)	(60,085,657)	(78,062,476)
28.	Change in provision for reinsurance	1,252,408	8,757,931	7,914,523
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(2,060,639,000)	(1,060,411,000)	(2,732,411,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(2,544,750)	(732,000)	(9,113,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(1,309,046,142)	326,644,150	2,247,024,157
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	17,802,075,563	17,190,741,698	19,111,121,705
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Retroactive reinsurance gain	1,174,359	52,239	(220,169)
1402.	Allocated share of gain (loss) on sale of fixed assets	584,943	(143,011)	(3,108,328)
1403.	Fines and penalties	(9,593)	(154,059)	(347,416)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,749,709	(244,831)	(3,675,913)
3701.	Transition obligation for postretirement benefits	(2,544,750)	(732,000)	(9,113,000)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(2,544,750)	(732,000)	(9,113,000)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	8,063,350,474	7,755,411,629	32,387,284,073
2. Net investment income	439,666,986	369,503,196	1,848,285,693
3. Miscellaneous income	32,822,749	38,471,364	116,951,686
4. Total (Lines 1 to 3)	8,535,840,209	8,163,386,189	34,352,521,452
5. Benefit and loss related payments	4,484,118,011	4,343,527,577	18,273,945,624
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	3,077,326,517	3,196,176,950	11,275,541,035
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(6,288,669)	468,141	541,253,411
10. Total (Lines 5 through 9)	7,555,155,858	7,540,172,668	30,090,740,070
11. Net cash from operations (Line 4 minus Line 10)	980,684,351	623,213,521	4,261,781,382
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	9,982,684,252	7,398,279,013	23,479,082,539
12.2 Stocks	3,806,157,519	226,299,391	2,692,955,871
12.3 Mortgage loans	6,103,483	29,693,148	136,463,155
12.4 Real estate	55,153,404		
12.5 Other invested assets	627,006,933	147,234,095	645,693,137
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,374,637)	126,052	(1,344,817)
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,475,730,955	7,801,631,700	26,952,849,886
13. Cost of investments acquired (long-term only):			
13.1 Bonds	11,828,301,264	6,954,842,841	23,790,276,240
13.2 Stocks	577,887,098	223,008,802	3,492,768,064
13.3 Mortgage loans	50,548,774	255,074	284,469,426
13.4 Real estate	1,722,342	10,159,706	35,109,990
13.5 Other invested assets	241,551,508	173,554,535	1,071,977,163
13.6 Miscellaneous applications	47,044,455	37,413,384	69,847,382
13.7 Total investments acquired (Lines 13.1 to 13.6)	12,747,055,442	7,399,234,342	28,744,448,265
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,728,675,513	402,397,358	(1,791,598,380)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,859,270,197	816,683,491	2,368,696,909
16.6 Other cash provided (applied)	(513,905,185)	397,661,184	290,302,400
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,373,175,381)	(419,022,307)	(2,078,394,509)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	336,184,483	606,588,572	391,788,493
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,174,051,723	782,263,230	782,263,230
19.2 End of period (Line 18 plus Line 19.1)	1,510,236,206	1,388,851,802	1,174,051,723

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

20.0001. Change in payable for securities acquired	525,568,786	439,406,930	14,307,610
20.0002. Change in receivable for securities sold	395,635,928	243,881,589	23,809,080
20.0003. Dividends/Asset Transfer	201,368,803	243,727,509	363,714,091
20.0004. Portfolio investments exchanged	165,135,817	204,079,226	811,668,083
20.0005. Decrease in commitment on low income housing investments	37,077,292	14,527,716	196,803,570
20.0006. Reinvestment of non-cash distributions from other invested assets	8,607,489	10,319,914	31,472,115
20.0007. Donations	7,100,094	8,500,182	34,000,326
20.0008. Income from other invested assets	2,471,011	13,639,602	38,889,466
20.0009. Stock dividends received	2,356,703	3,480,949	7,793,483

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

20.0010. Bonds transferred to limited partnerships as contribution		4,799,736	4,799,736

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2019 Annual Statement notes: 1(B), 2-4, 5(A-C, J, K, O-Q), 6, 7, 9(B, D-I), 10(E-L, N, O), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(A-F), 15, 16(Derivative financial instruments 2-4 and Off-balance-sheet financial instruments), 17(A), 18, 19, 21(B, D-H), 23, 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

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

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2020 and 2019.

(in millions)		SSAP #	F/S Page #	F/S Line #	March 31, 2020	December 31, 2019
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	Xxx	$ 2,261	$ 3,733
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	Xxx	$ 2,261	$ 3,733
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	Xxx	$ 17,802	$ 19,111
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	Xxx	$ 17,802	$ 19,111

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as 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. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is recalculated on a prospective basis.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of March 31, 2020 or December 31, 2019.

5. Investments

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2020			2019		
	(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	102	8	94	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	17	3	21	25	1	31
d. Total 1st Quarter	$ 119	$ 11	$ 115	$ 25	$ 1	$ 31
OTTI recognized 2nd Quarter						
e. Intent to sell				$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				12	1	11
g. Present value of cash flows expected to be collected is less than the amortized cost basis				3	1	2
h. Total 2nd Quarter				$ 15	$ 2	$ 13
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				32	1	31
k. Present value of cash flows expected to be collected is less than the amortized cost basis				10	-	11
l. Total 3rd Quarter				$ 42	$ 1	$ 42
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				28	-	28
o. Present value of cash flows expected to be collected is less than the amortized cost basis				17	1	18
p. Total 4th Quarter				$ 45	$ 1	$ 46
q. Annual Aggregate Total		$ 11			$ 5	

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
007036PC4	$ -	$ -	$ -	$ -	$ -	03/31/2020
00900HAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900KAA4	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900MAE2	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900MAF9	$ -	$ -	-	$ -	$ -	03/31/2020
05363WAA7	$ -	$ -	-	$ -	$ -	03/31/2020
126673DR0	$ 4	$ 3	1	$ 3	$ 8	03/31/2020
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2020
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2020
466247YH0	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2020
59020UH32	$ 1	$ -	1	$ 1	$ 1	03/31/2020
61754PAA2	$ 4	$ 3	1	$ 3	$ 4	03/31/2020
759950GV4	$ 4	$ 4	-	$ 4	$ 4	03/31/2020
Total			$ 3			
00900HAA1	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2019
00900MAE2	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
00900MAF9	$ -	$ -	-	$ -	$ -	03/31/2019
05953YBJ9	$ 6	$ 6	-	$ 6	$ 6	03/31/2019
126673DR0	$ 5	$ 4	1	$ 4	$ 10	03/31/2019
161630BD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2019
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	03/31/2019
64131RAE8	$ 4	$ 4	-	$ 4	$ 4	03/31/2019
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
82842RAJ9	$ 1	$ 1	-	$ 1	$ -	03/31/2019
94984SAA9	$ 1	$ 1	-	$ 1	$ 2	03/31/2019
00900HAA1	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
05363WAA7	$ 1	$ -	1	$ -	$ -	06/30/2019
36228FAA4	$ -	$ -	-	$ -	$ -	06/30/2019
36228FCG9	$ -	$ -	-	$ -	$ -	06/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2019
36228FAA4	$ -	$ -	-	$ -	$ -	09/30/2019
36228FCG9	$ -	$ -	-	$ -	$ -	09/30/2019
466247YH0	$ 1	$ 1	-	$ 1	$ 2	09/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	09/30/2019
64129VAB9	$ 5	$ 5	-	$ 5	$ 5	09/30/2019
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	09/30/2019
00900HAC7	$ 2	$ 1	1	$ 1	$ 1	12/31/2019
00900UAC8	$ 4	$ 4	-	$ 4	$ 4	12/31/2019
05363WAA7	$ -	$ -	-	$ -	$ -	12/31/2019
05953YBJ9	$ 5	$ 5	-	$ 5	$ 6	12/31/2019
36228FCG9	$ -	$ -	-	$ -	$ -	12/31/2019
466247TH0	$ 1	$ 1	-	$ 1	$ 1	12/31/2019
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	12/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	12/31/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	12/31/2019
Total			$ 3			

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

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

(in millions)

		March 31, 2020	December 31, 2019
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (12)	$ -
	2. 12 months or longer	$ (1)	$ (2)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 203	$ 105
	2. 12 months or longer	$ 113	$ 179

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

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

NOTES TO FINANCIAL STATEMENTS

embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

As of March 31, 2020, 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 March 31, 2020, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

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

(in millions)	Fair Value	
	March 31, 2020	December 31, 2019
Securities lending		
(a) Open	$ 898	$ 1,275
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 898	$ 1,275
(g) Securities received	-	-
(h) Total collateral received	$ 898	$ 1,275

b.

(in millions)	March 31, 2020	December 31, 2019
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 907	$ 1,284

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

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

(in millions)	March 31, 2020		December 31, 2019	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 544	$ 544	$ 777	$ 777
(b) 30 days or less	363	363	505	505
(c) 31 to 60 days	-	-	2	2
(d) 61 to 90 days	-	-	-	-
(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	$ 907	$ 907	$ 1,284	$ 1,284
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 907	$ 907	$ 1,284	$ 1,284

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2020 or 2019.

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 2020 or 2019.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2020 or 2019.

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 2020 or 2019.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

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

($ in millions)	Gross (Admitted and Nonadmitted) Restricted March 31, 2020						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2019	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	898	-	-	-	898	1,275	(377)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank (“FHLB”) capital stock	156	-	-	-	156	159	(3)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	23	-	-	-	23	23	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	64	-	-	-	64	48	16
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 1,142	$ -	$ -	$ -	$ 1,142	$ 1,506	$ (364)

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

(continued)

	March 31, 2020			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	898	1.7	1.7
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	156	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	23	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	64	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,142	2.2 %	2.2 %

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

	Gross (Admitted and Nonadmitted) Restricted December 31, 2019						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2018	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,275	-	-	-	1,275	920	355
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank (“FHLB”) capital stock	159	-	-	-	159	106	53
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	23	-	-	-	23	23	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	48	-	-	-	48	267	(219)
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 1,506	$ -	$ -	$ -	$ 1,506	$ 1,317	$ 189

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

NOTES TO FINANCIAL STATEMENTS

(continued)

Restricted Asset Category	December 31, 2019			
			Percentage	
	8	9	10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,275	2.4	2.4
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	159	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	23	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	48	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,506	2.8 %	2.8 %

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

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

($ in millions)

Collateral Assets	March 31, 2020			
	1	2	3	4
	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 859	$ 859	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	39	39	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 898	$ 898	1.7 %	1.7 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. 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)	$ -	$ -	- %	- %

* 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 dividend by Asset Page, Line 27 (Column 3)

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019			
	1	2	3	4
Collateral Assets	**Book/Adjusted Carrying Value**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,235	$ 1,235	2.3 %	2.3 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	40	40	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,275	$ 1,275	2.4 %	2.4 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. 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)	$ -	$ -	- %	- %

* 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 dividend by Asset Page, Line 27 (Column 3)

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

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
March 31, 2020		
u. Recognized obligations to return collateral assets (General Account)	$ 898	2.7 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
December 31, 2019		
u. Recognized obligations to return collateral assets (General Account)	$ 1,275	3.8 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

* u. & k. = Column 1 divided by Liability Page, Line 26 (Column 1)
v. = Column 1 dividend by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of March 31, 2020 or December 31, 2019.

N. Offsetting and Netting of Assets and Liabilities

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

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives* ("SSAP No. 86")

8. The Company did not have open option contracts with financing premiums due as of March 31, 2020 or December 31, 2019.

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees* ("SSAP No. 108")

The Company did not utilize hedging strategies accounted for under SSAP No. 108.

9. Income Taxes

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

(in millions)	March 31, 2020			December 31, 2019			Change		
	(1)	(2)	(3) (Col 1+2)	(4)	(5)	(6) (Col 4+5)	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
	Ordinary	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**
(a) Gross DTAs	$ 1,031	$ 190	$ 1,221	$ 1,048	$ 107	$ 1,155	$ (17)	$ 83	$ 66
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,031	$ 190	$ 1,221	$ 1,048	$ 107	$ 1,155	$ (17)	$ 83	$ 66
(d) DTAs nonadmitted	33	-	33	-	-	-	33	-	33
(e) Subtotal – net admitted DTA (1c-1d)	$ 998	$ 190	$ 1,188	$ 1,048	$ 107	$ 1,155	$ (50)	$ 83	$ 33
(f) DTLs	220	129	349	544	60	604	(324)	69	(255)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 778	$ 61	$ 839	$ 504	$ 47	$ 551	$ 274	$ 14	$ 288

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 3/31/2020	(2) 3/31/2019	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 274	$ 155	$ 119
(b) Foreign	-	-	-
(c) Subtotal	$ 274	$ 155	$ 119
(d) Federal income tax on net capital gains (losses)	239	23	216
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 513	$ 178	$ 335

(in millions)	(1) 3/31/2020	(2) 12/31/2019	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 178	$ 177	$ 1
(2) Unearned premium reserve	488	484	4
(3) Policyholder reserves	-	-	-
(4) Investments	2	2	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	1	1	-
(8) Compensation and benefits accrual	125	149	(24)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	190	187	3
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	47	48	(1)
(99) Subtotal	$ 1,031	$ 1,048	$ (17)
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ 33	$ -	$ 33
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 998	$ 1,048	$ (50)
(e) Capital			
(1) Investments	$ 84	$ 93	$ (9)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	101	9	92
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 190	$ 107	$ 83
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 190	$ 107	$ 83
(i) Admitted DTAs (2d + 2h)	$ 1,188	$ 1,155	$ 33
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 41	$ 43	$ (2)
(2) Investments	43	40	3
(3) Fixed assets	77	78	(1)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Premium acquisition expense	6	6	-
(7) Salvage & subrogation discounting	4	4	-
(8) Compensation and benefits accrual	19	19	-
(9) Other (including items <5% of total ordinary tax liabilities)	4	4	-
(99) Subtotal	$ 194	$ 194	$ -
(b) Capital			
(1) Investments	$ 9	$ 8	$ 1
(2) Real estate	-	-	-
(3) Unrealized gains	146	402	(256)
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 155	$ 410	$ (255)
(c) DTLs (3a99 + 3b99)	$ 349	$ 604	$ (255)
4. Net DTAs/DTLs (2i – 3c)	$ 839	$ 551	$ 288

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

A.,
B. &
C. The Company paid a total of $2.06 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC ("AIH"), during the first three months of 2020. See Note 13, Part 4 for details.

The Company invests in the Allstate Short Term Pool ("Short term pool"), which is offered by the Allstate Short Term Pool, LLC to certain wholly owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool maintained at net asset value per share ("NAV") as a practical expedient per the Operating Agreement of Allstate Short Term Pool, LLC. NAV is based on marking to market the underlying Short term pool's net assets and is the basis for current transactions between the Short term pool and member companies. The value of net assets and each share is determined daily by the Short term pool custodian. As of March 31, 2020, the Company's investment in the Short term pool was $1.40 billion.

There were no other transactions entered into by the Company with related parties in 2020 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.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	March 31, 2020	December 31, 2019
Esurance Property and Casualty Insurance Company	$ 88	$ 97
Esurance Insurance Company	38	48
Corporation	31	95
Arity, LLC	6	8
Allstate Vehicle and Property Insurance Company	5	3
Allstate Indemnity Company	4	2
Allstate Motor Club, Inc.	3	3
Ivantage Select Agency, Inc.	3	2
Allstate Texas Lloyd's	2	3
Encompass Home & Auto Insurance Company	1	-
Allstate Northbrook Indemnity Company	-	1
Total	$ 181	$ 262

M. All SCA Investments

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

($ in millions)	March 31, 2020			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 3	$ -	$ 3
b. SSAP No. 97 8b(ii) entities				
Allstate Texas Lloyds, Inc. ("ATL, Inc.")	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
Allstate Insurance Company of Canada ("AICC")	100.0 %	671	671	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 673	$ 671	$ 2
f. Aggregate Total (a+e)		$ 676	$ 671	$ 5

	December 31, 2019			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	768	768	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 770	$ 768	$ 2
f. Aggregate Total (a+e)		$ 774	$ 768	$ 6

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

2. The following table contains the NAIC filing response information about the Company's investments in foreign insurance SCA entity:

(in millions)	March 31, 2020					
SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	06/24/2019	671	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 671			
f. Aggregate Total (a+e)			$ 671			

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019					
SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	06/24/2019	768	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 768			
f. Aggregate Total (a+e)			$ 768			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M-Material

11. Debt

B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of March 31, 2020 or December 31, 2019.

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost for the first three months ended March 31,

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
(in millions)	2020	2019	2020	2019	2020	2019
a. Service cost	$ -	$ -	$ 1	$ 1	$ -	$ -
b. Interest cost	-	-	1	1	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(2)	(2)	-	-
f. Prior service cost or credit	-	-	(1)	2	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (1)	$ 2	$ -	$ -

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

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

(in millions)

Date of Payment	2020	2019
February 12	$ 501	$ 702
March 25	1,358	114
April 18	-	698
July 22	-	254
October 18	-	200
December 18	-	400
Total	$ 1,859	$ 2,368

In addition, the Company paid ordinary dividends to AIH consisting of bonds with fair values of $200 million and related accrued interest of $2 million on February 12, 2020.

The Company also paid ordinary dividends to AIH consisting of bonds with fair values of $242 million and $119 million, and related accrued interest of $2 million and $1 million, on March 25, 2019 and April 18, 2019, respectively.

10. Cumulative unrealized gains and losses increased unassigned funds by $2.49 billion and $3.91 billion as of March 31, 2020 and December 31, 2019, respectively.

14. Liabilities, Contingencies and Assessments

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is managing various disputes in Florida that raise challenges to the Company's practices, processes, and procedures relating to claims for personal injury protection benefits under Florida auto policies. Medical providers continue to pursue litigation under various theories that challenge the amounts that the Company pays under the personal injury protection coverage, seeking additional benefit payments, as well as applicable interest, penalties and fees. There are pending putative class actions, including *Revival Chiropractic v. Allstate Insurance Company, et al.* (M.D. Fla. filed January 2019), and litigation involving individual plaintiffs. The Company is vigorously asserting both procedural and substantive defenses to lawsuits involving issues of unsettled Florida law.

The Company is defending putative class actions in various courts that raise challenges to the Company's depreciation practices in homeowner property claims. In these lawsuits, plaintiffs generally allege that, when calculating actual cash value, the costs of "non-materials" such as labor, general contractor's overhead and profit, and sales tax should not be subject to depreciation. The Company is currently defending the following lawsuits on this issue: *Perry v. Allstate Indemnity Company, et al.* (N.D. Ohio filed May 2016)*; Lado v. Allstate Vehicle and Property Insurance Company* (S.D. Ohio filed March 2020); *Maniaci v. Allstate Insurance Company* (N.D. Ohio filed March 2020); *Ferguson-Luke v. Allstate Property and Casualty Insurance Company* (N.D. Ohio filed April 2020); *Brasher v. Allstate Indemnity Company* (N.D. Ala. filed February 2018)*; Huey v. Allstate Vehicle and Property Insurance Company* (N.D. Miss. filed October 2019)*; Floyd v. Allstate Indemnity* (D.S.C. filed January 2020); *Clark v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Independence Co., Ark. filed February 2016). No classes have been certified in any of these matters.

NOTES TO FINANCIAL STATEMENTS

Other proceedings

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

Biefeldt / IBEW Consolidated Action. Two separately filed stockholder derivative actions have been consolidated into a single proceeding that is pending in the Circuit Court for Cook County, Illinois, Chancery Division. The original complaint in the first-filed of those actions, *Biefeldt v. Wilson, et al.*, was filed on August 3, 2017, in that court by a plaintiff alleging that she is a stockholder of the Company. On June 29, 2018, the court granted defendants' motion to dismiss that complaint for failure to make a pre-suit demand on the Allstate Board before instituting the suit, but granted the plaintiff permission to file an amended complaint. The original complaint in *IBEW Local No. 98 Pension Fund v. Wilson, et al.*, was filed on April 12, 2018, in the same court by another plaintiff alleging to be a stockholder of the Company. After the court issued its dismissal decision in the *Biefeldt* action, the plaintiffs agreed to consolidate the two actions and filed a consolidated amended complaint naming the Company's chairman, president and chief executive officer, its former president, and certain present or former members of the board of directors. In that complaint, the plaintiffs allege that the directors and officer defendants breached their fiduciary duties to the Company in connection with allegedly material misstatements or omissions concerning the Company's automobile insurance claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. The factual allegations are substantially similar to those at issue in *In re The Allstate Corp. Securities Litigation*. The plaintiffs further allege that a senior officer and several outside directors engaged in stock option exercises allegedly while in possession of material nonpublic information. The plaintiffs seek, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. Defendants moved to dismiss the consolidated complaint on September 24, 2018 for failure to make a demand on the Allstate Board. On May 14, 2019, the court granted the defendants' motion to dismiss the complaint, but allowed the plaintiffs leave to file a second consolidated amended complaint by June 11, 2019. On June 3, 2019, the plaintiffs filed a motion to stay the action, or in the alternative defer the filing of the second consolidated amended complaint, to allow the plaintiffs to conduct an inspection of the Company's books and records. The parties reached a compromise by which the Company produced certain board materials and the deadline for the plaintiffs to file the second consolidated amended complaint was extended. On September 17, 2019, the plaintiffs filed a second consolidated amended complaint. Defendants moved to dismiss the complaint on November 1, 2019 for failure to make a demand on the Allstate Board.

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

Mims v. Wilson, et al., is an additional stockholder derivative action filed on February 12, 2020 in the United States District Court for the Northern District of Illinois. The plaintiff seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. The complaint names as defendants the Company's chairman, president and chief executive officer, its former president, its former chief financial officer, who is a vice chairman of the Company, and certain present or former members of the board of directors. The complaint alleges breaches of fiduciary duty and unjust enrichment based on allegations similar to those asserted in In re The Allstate Corp. *Securities Litigation*.

In re The Allstate Corp. Securities Litigation is a certified class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Company and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased Allstate common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Company and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. Plaintiffs' further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Company, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification, which was fully briefed as of January 11, 2019. On September 12, 2018, the court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative. The amended complaint was filed the same day. On March 26, 2019, the court granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased Allstate common stock between October 29, 2014 and August 3, 2015. On April 9, 2019, defendants filed with the Seventh Circuit Court of Appeals a petition for permission to appeal this ruling pursuant to Federal Rule of Civil Procedure 23 (f) and the Court of Appeals granted that petition on April 25, 2019. The appeal was fully briefed as of July 31, 2019, and the Seven Circuit Court of Appeals heard oral argument on September 18, 2019.

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:

(in millions)	Assets		Liabilities	
	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019
a. Swaps	$ 1,348	$ 681	$ 152	$ 298
b. Futures	1	198	155	1
c. Options	-	634	-	634
d. Total	$ 1,349	$ 1,513	$ 307	$ 933

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of March 31, 2020 and December 31, 2019, bonds, including LBASS and common stocks with fair values of $857 million and $1.24 billion, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

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

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

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

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

2. 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 details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the first quarter of 2020 and 2019 and reacquired within 30 days of the sale date were as follows:

($ in millions)	2020				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 1	$ -	$ -
Bonds	4	-	$ -	$ -	$ -
Unaffiliated common stocks		154	$ 4	$ 2	$ (1)

	2019				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	8	$ 8	$ 8	$ -
Bonds	4	4	$ 27	$ 28	$ -
Unaffiliated common stocks		249	$ 12	$ 13	$ 1

20. Fair Value Measurements

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

The Company has two types of situations where investments are classified as Level 3 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.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	March 31, 2020				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 2,250	$ 3	$ -	$ 2,253
Bank loans	-	-	674	-	674
Securities Valuation Office ("SVO")-identified investments	346	-	-	-	346
Hybrid securities	-	11	-	-	11
U.S. special revenue and special assessment obligations	-	-	11	-	11
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	
Total bonds	346	2,261	688	-	3,295
Perpetual preferred stocks					
Industrial and miscellaneous	-	27	1	-	28
Redeemable preferred stocks					
Industrial and miscellaneous	-	23	-	-	23
Unaffiliated common stocks					
Industrial and miscellaneous	535	-	174	3	712
Mutual funds	94	112	-	-	206
Total unaffiliated common stocks	629	112	174	3	918
Cash equivalents					
Money market mutual funds	545	-	-	-	545
Short-term investments					
Short term pool	-	-	-	1,400	1,400
Derivative assets					
Foreign currency contracts	-	35	-	-	35
Credit contracts	-	4	-	-	4
Equity and index contracts	-	-	-	-	-
Total derivative assets	-	39	-	-	39
Total assets at fair value	$ 1,520	$ 2,462	$ 863	$ 1,403	$ 6,248
b. Liabilities at fair value					
Derivative liabilities					
Credit contracts	$ -	$ (3)	$ -	$ -	$ (3)
Foreign currency contracts	-	(2)	-	-	(2)
Equity and index contracts	-	-	-	-	-
Total derivative liabilities	-	(5)	-	-	(5)
Total liabilities at fair value	$ -	$ (5)	$ -	$ -	$ (5)

	December 31, 2019				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 135	$ 5	$ -	$ 140
Bank loans	-	-	279	-	279
SVO-identified investments	612	-	-	-	612
Hybrid securities					
U.S. special revenue and special assessment obligations	-	1	-	-	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	612	136	287	-	1,035
Perpetual preferred stocks					
Industrial and miscellaneous	-	31	-	-	31
Redeemable preferred stocks					
Industrial and miscellaneous	-	8	-	-	8
Unaffiliated common stocks					
Industrial and miscellaneous	2,952	-	183	9	3,144
Mutual funds	1,073	128	-	-	1,201
Total unaffiliated common stocks	4,025	128	183	9	4,345
Cash equivalents					
Money market mutual funds	777	-	-	-	777
Short-term investments					
Short term pool	-	-	-	765	765
Derivative assets					
Foreign currency contracts	-	18	-	-	18
Credit contracts	-	-	-	-	-
Equity and index contracts	-	2	-	-	2
Total derivative assets	-	20	-	-	20
Total assets at fair value	$ 5,414	$ 323	$ 470	$ 774	$ 6,981
b. Liabilities at fair value					
Derivative liabilities					
Credit contracts	$ -	$ (6)	$ -	$ -	$ (6)
Foreign currency contracts	-	(6)	-	-	(6)
Equity and index contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(13)	-	-	(13)
Total liabilities at fair value	$ -	$ (13)	$ -	$	$ (13)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

Description	Beginning balance as of 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 279	$ 459	$ (12)	$ -	$ (94)
Industrial and miscellaneous	5	-	(4)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
U.S. special revenue and special assessment obligations	-	12	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	183	-	-	-	(9)
Mutual funds	-	-	-	-	-
Total assets	$ 470	$ 471	$ (19)	$ -	$ (103)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2020
Bonds					
Bank loans	$ 131	$ -	$ (60)	$ (29)	$ 674
Industrial and miscellaneous	21	-	(19)	-	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	(1)	11
Hybrid securities	9	-	(9)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	1	-	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	(1)	-	174
Mutual funds	-	-	-	-	-
Total assets	$ 163	$ -	$ (89)	$ (30)	$ 863

Description	Beginning balance as of 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 765	$ 25	$ (145)	$ (7)	$ 15
Industrial and miscellaneous	23	-	(4)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	140	-	(7)	24	(12)
Mutual funds	-	-	-	-	-
Total assets	$ 931	$ 25	$ (159)	$ 17	$ 3

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2019
Bonds					
Bank loans	$ 57	$ -	$ (27)	$ (38)	$ 645
Industrial and miscellaneous	-	-	(16)	-	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	(31)	-	115
Mutual funds	-	-	-	-	-
Total assets	$ 58	$ -	$ (74)	$ (38)	$ 763

Transfers into Level 3 during the first three months of 2020 and 2019 included securities measured at lower of cost or market and reported at fair value in 2020 and 2019, and at cost in 2019 and 2018, respectively.

Transfers out of Level 3 during the first three months of 2020 and 2019 included securities measured at lower of cost or market and reported at cost in 2020 and 2019, and fair value in 2019 and 2018, respectively. Transfers out of Level 3 during the first three months of 2020 and 2019 were also the result of assets utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during the first three months of 2019 included a situation where the valuation was not based on market observable inputs in the prior period; in the current period, a price quote utilizing market observable inputs became available and was utilized and any gains and losses related to the change in valuation source for individual securities were not significant.

3. The Company consistently follows its policy for determining when transfers between levels are recognized. The policy about the timing of recognizing transfers into Level 3 is the same as that for recognizing transfers out of Level 3.

NOTES TO FINANCIAL STATEMENTS

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

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

Level 2 measurements

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

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

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

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

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

Level 3 measurements

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

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

Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

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

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

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

Financial assets

(in millions)	March 31, 2020						
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Not Practicable (Carrying Value)**
Bonds:							
Other than LBASS	$ 29,347	$ 29,076	$ 3,830	$ 24,688	$ 829	$ -	$ -
LBASS	$ 872	$ 845	$ -	$ 802	$ 70	$ -	$ -
Preferred stocks	$ 114	$ 64	$ -	$ 97	$ 17	$ -	$ -
Unaffiliated common stocks	$ 918	$ 918	$ 629	$ 112	$ 174	$ 3	$ -
Mortgage loans on real estate	$ 576	$ 583	$ -	$ -	$ 576	$ -	$ -
Cash equivalents	$ 869	$ 869	$ 801	$ 68	$ -	$ -	$ -
Short-term investments	$ 1,442	$ 1,443	$ -	$ 41	$ 1	$ 1,400	$ -
Derivatives	$ 32	$ 56	$ -	$ 32	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 534	$ 534	$ -	$ -	$ 534	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 15	$ 19	$ -	$ -	$ 15	$ -	$ -
Securities lending reinvested collateral	$ 39	$ 39	$ -	$ 39	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 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	$ 28,419	$ 27,487	$ 3,717	$ 23,771	$ 931	$ -	$ -
LBASS	$ 867	$ 814	$ -	$ 782	$ 85	$ -	$ -
Preferred stocks	$ 144	$ 84	$ -	$ 129	$ 15	$ -	$ -
Unaffiliated common stocks	$ 4,345	$ 4,345	$ 4,025	$ 128	$ 183	$ 9	$ -
Mortgage loans on real estate	$ 550	$ 539	$ -	$ -	$ 550	$ -	$ -
Cash equivalents	$ 1,244	$ 1,244	$ 777	$ 467	$ -	$ -	$ -
Short-term investments	$ 773	$ 773	$ -	$ 8	$ -	$ 765	$ -
Derivatives	$ 33	$ 20	$ 1	$ 32	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 514	$ 514	$ -	$ -	$ 514	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 17	$ 19	$ -	$ -	$ 17	$ -	$ -
Securities lending reinvested collateral	$ 40	$ 40	$ -	$ 40	$ -	$ -	$ -

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. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on valuation methods described in Part A4 of this note. The primary inputs to the valuation for preferred stocks in Level 3 include 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 short term investments in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. 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 free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

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

The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

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

Financial liabilities

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

(in millions)	March 31, 2020						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 898	$ 898	$ -	$ 898	$ -	$ -	$ -
Derivatives	$ 8	$ 5	$ 3	$ 5	$ -	$ -	$ -

	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,275	$ 1,275	$ -	$ 1,275	$ -	$ -	$ -
Derivatives	$ 13	$ 13	$ -	$ 13	$ -	$ -	$ -

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.

NOTES TO FINANCIAL STATEMENTS

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

D. The Company was able to estimate the fair value of all its financial instruments in 2020 and 2019.

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 the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company has no commitments to invest in these investments over their remaining lives.

The Company's investment in the Short term pool is measured and reported at NAV in the Assets page and presented in the table in Part A1. There are no restrictions on withdrawals from the Short term pool. Withdrawals are made at current NAV. Each member company may make withdrawals on demand without penalty on any business day with the settlement of funds not to exceed ten business days. The Short term pool's investment strategy is to invest in U.S. dollar-denominated, high quality and highly liquid investments with very low credit risk and a duration of less than 100 days. The Company did not have commitments to invest in the Short term pool.

21. Other Items

A. Unusual or Infrequent Items

A Shelter-in-Place Payback was announced to customers as the significant decline in the number of auto accidents contributed favorably to underwriting results. Payments will be made to customers under the provisions of an auto policy endorsement. An underwriting expense of $196 million, after reinsurance, was recorded in the first quarter of 2020.

C. Other Disclosures

The Novel Coronavirus Pandemic or COVID-19 ("Coronavirus") has resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which include the implementation of travel restrictions, government-imposed shelter-in-place orders, quarantine periods and social distancing, have caused material disruption to businesses globally resulting in increased unemployment, a potential recession and increased economic uncertainty.

Depending on its length and severity, the Coronavirus and the related containment actions may significantly affect the Company's results of operations, financial condition and liquidity, including sales of new policies and shared economy demand, retention, supply chain disruption and severity costs, lower investment valuations and returns and increases in credit risk. In addition, the actions may impact the Company's operations.

The magnitude and duration of the global pandemic and the impact of actions taken by governmental authorities, businesses and consumers to mitigate health risks create significant uncertainty. The Company will continue to closely monitor and proactively adapt to developments and changing conditions. Currently, it is not possible to reliably estimate the length and severity of the pandemic or its impact to the Company's operations, but the effects could be material and may continue, emerge or accelerate into 2021.

22. Events Subsequent

On April 1, 2020, the Company declared an ordinary dividend of $818 million to AIH, which was paid in cash on April 20, 2020.

An evaluation of subsequent events was made through May 11, 2020 for the Quarterly Statement issued on May 13, 2020. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the three months ended March 31, 2020 and 2019 subject to retrospective rating features was $1.24 billion and $1.05 billion, respectively. These amounts represented 15.6% and 13.6% of total net premiums written in the three months ended March 31, 2020 and 2019, respectively.

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

(in millions)	March 31, 2020	December 31, 2019
Balance as of January 1	$ 18,055	$ 17,618
Incurred related to:		
Current year	4,842	22,017
Prior years	6	(49)
Total incurred	4,848	21,968
Paid related to:		
Current year	2,055	14,014
Prior years	3,223	7,517
Total paid	5,278	21,531
Balance	$ 17,625	$ 18,055

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $206 million and $2.50 billion for the three months ended March 31, 2020 and the year ended December 31, 2019, respectively.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $6 million and $(49) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2020 and the year ended December 31, 2019, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

NOTES TO FINANCIAL STATEMENTS

Anticipated salvage and subrogation of $789 million and $847 million was included as a reduction of loss reserves as of March 31, 2020 and December 31, 2019, respectively.

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

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2020 or 2019.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2020

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	444 W. LAKE STREET, SUITE 4500, CHICAGO, IL 60606				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$64,040,619 PLEDGED AS COLLATERAL; $155,719,791 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $22,680,444 ON DEPOSIT WITH STATE AND $1,048,338 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,485,203,856

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,923,548,118	$ 5,812,502,255
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 476,777,041	$ 462,445,140
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,400,325,159	$ 6,274,947,395
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 906,521,263

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 906,515,526

16.3 Total payable for securities lending reported on the liability page. $ 897,954,295

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	SEC	DS
107038	J.P. MORGAN INVESTMENT MANAGEMENT INC.	549300W78QHV4XMM6K69	SEC	DS
106595	WELLINGTON MANAGEMENT COMPANY LLP	5493002CYKEKC8C01T66	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    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]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3191190	HAMILTON RE LTD	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	19,712,679	21,797,877	9,727,271	8,901,799	26,181,930	31,200,601
2. Alaska AK	L	8,567,284	9,212,743	5,262,726	4,786,532	14,426,008	14,075,646
3. Arizona AZ	L	9,905,674	10,585,250	4,273,076	5,236,992	26,090,072	20,923,873
4. Arkansas AR	L	8,620,201	9,375,070	3,362,969	4,197,426	10,945,936	10,387,477
5. California CA	L	167,035,307	162,100,489	120,953,344	264,175,950	589,359,925	844,705,522
6. Colorado CO	L	17,206,266	17,104,129	9,275,232	11,888,448	29,028,046	32,920,970
7. Connecticut CT	L	28,137,345	29,770,508	15,130,954	14,061,889	56,132,524	66,137,670
8. Delaware DE	L	12,463,588	4,074,364	2,090,020	2,444,298	67,443,504	50,273,471
9. District of Columbia DC	L	3,196,394	3,017,799	1,734,904	1,177,969	3,693,584	4,312,223
10. Florida FL	L	110,145,005	110,447,048	57,119,618	57,055,458	246,081,076	248,397,504
11. Georgia GA	L	49,568,299	50,837,935	28,567,156	23,769,269	75,574,202	84,850,331
12. Hawaii HI	L	25,974,500	24,942,186	17,682,634	17,009,805	37,759,578	34,565,892
13. Idaho ID	L	3,025,599	2,987,871	1,414,589	1,570,906	4,547,508	5,125,924
14. Illinois IL	L	66,066,476	74,586,342	29,368,994	29,116,795	400,486,449	408,537,845
15. Indiana IN	L	12,300,966	13,466,020	5,340,867	5,427,406	24,939,255	20,297,485
16. Iowa IA	L	1,546,968	1,737,728	478,412	720,046	1,781,620	1,700,712
17. Kansas KS	L	3,847,571	4,290,085	1,488,201	1,658,334	4,207,071	5,833,168
18. Kentucky KY	L	14,585,948	15,630,893	7,143,736	6,673,736	23,115,535	25,335,397
19. Louisiana LA	L	59,609,285	61,913,702	26,274,577	22,297,401	87,502,325	91,971,651
20. Maine ME	L	2,728,050	3,010,712	970,966	1,671,141	2,787,487	4,892,090
21. Maryland MD	L	58,004,863	59,842,980	30,326,777	36,145,987	141,086,712	170,789,464
22. Massachusetts MA	L	23,505,983	21,170,830	14,916,147	13,347,315	39,324,605	39,454,334
23. Michigan MI	L	23,836,195	18,280,834	23,848,661	26,751,566	2,652,750,210	2,669,980,978
24. Minnesota MN	L	8,592,287	6,680,850	3,864,569	2,815,944	28,820,002	19,867,125
25. Mississippi MS	L	12,973,847	14,131,367	6,888,306	6,058,148	31,797,317	32,393,185
26. Missouri MO	L	5,326,219	5,574,901	3,554,891	2,900,779	11,327,834	14,892,936
27. Montana MT	L	1,383,767	1,346,804	508,599	512,798	4,376,667	4,278,503
28. Nebraska NE	L	2,139,763	2,394,044	941,972	876,160	2,771,000	3,632,951
29. Nevada NV	L	24,402,400	13,829,954	7,624,876	3,684,440	70,032,028	23,067,376
30. New Hampshire NH	L	3,609,213	3,891,107	1,689,395	1,838,494	9,275,208	10,014,941
31. New Jersey NJ	N			7,380,995	6,441,132	602,888,074	610,703,491
32. New Mexico NM	L	7,541,255	7,713,749	2,922,301	4,277,176	25,931,786	26,561,367
33. New York NY	L	231,292,661	240,280,427	139,775,053	148,794,272	837,892,233	883,591,392
34. North Carolina NC	L	30,125,100	33,069,502	15,217,453	15,480,988	34,742,265	44,463,175
35. North Dakota ND	L	3,176,073	3,446,546	1,560,108	1,526,086	3,884,357	5,041,687
36. Ohio OH	L	28,927,358	31,521,855	14,188,299	16,187,051	86,969,135	83,493,498
37. Oklahoma OK	L	9,048,928	9,914,744	3,596,063	4,325,292	11,305,132	12,385,209
38. Oregon OR	L	13,647,898	12,664,625	6,381,809	5,714,676	26,230,781	23,577,934
39. Pennsylvania PA	L	51,754,012	56,022,219	32,090,857	37,078,045	246,025,925	299,679,942
40. Rhode Island RI	L	7,115,192	7,774,722	4,222,304	4,309,943	15,727,936	22,056,840
41. South Carolina SC	L	36,030,816	37,408,349	16,441,387	18,538,753	62,722,239	67,243,689
42. South Dakota SD	L	2,066,105	1,869,788	1,178,656	837,045	3,504,433	2,680,594
43. Tennessee TN	L	21,276,901	21,530,442	10,437,119	9,987,750	31,544,687	35,960,488
44. Texas TX	L	19,314,328	20,352,760	16,310,267	10,424,609	50,881,282	62,026,471
45. Utah UT	L	10,893,871	10,145,126	5,022,733	4,371,062	13,730,445	15,177,115
46. Vermont VT	L	1,585,390	1,721,033	1,108,538	971,435	1,929,661	1,665,322
47. Virginia VA	L	50,749,892	52,058,112	25,387,098	26,129,638	68,743,464	77,172,633
48. Washington WA	L	37,239,022	33,906,852	21,872,974	21,704,147	88,698,392	77,107,921
49. West Virginia WV	L	7,297,403	8,033,274	2,184,162	3,448,838	9,090,884	10,292,307
50. Wisconsin WI	L	3,280,534	3,308,394	5,010,337	1,616,785	33,607,739	36,411,954
51. Wyoming WY	L	1,041,237	1,039,450	649,425	289,253	924,119	1,172,226
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					1,686	1,816
58. Aggregate Other Alien OT	XXX					320,259	106,423
59. Totals	XXX	1,361,421,917	1,371,814,389	774,762,375	921,227,205	6,980,942,136	7,393,390,738
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					320,259	106,423
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					320,259	106,423

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52

R - Registered - Non-domiciled RRGs .....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....

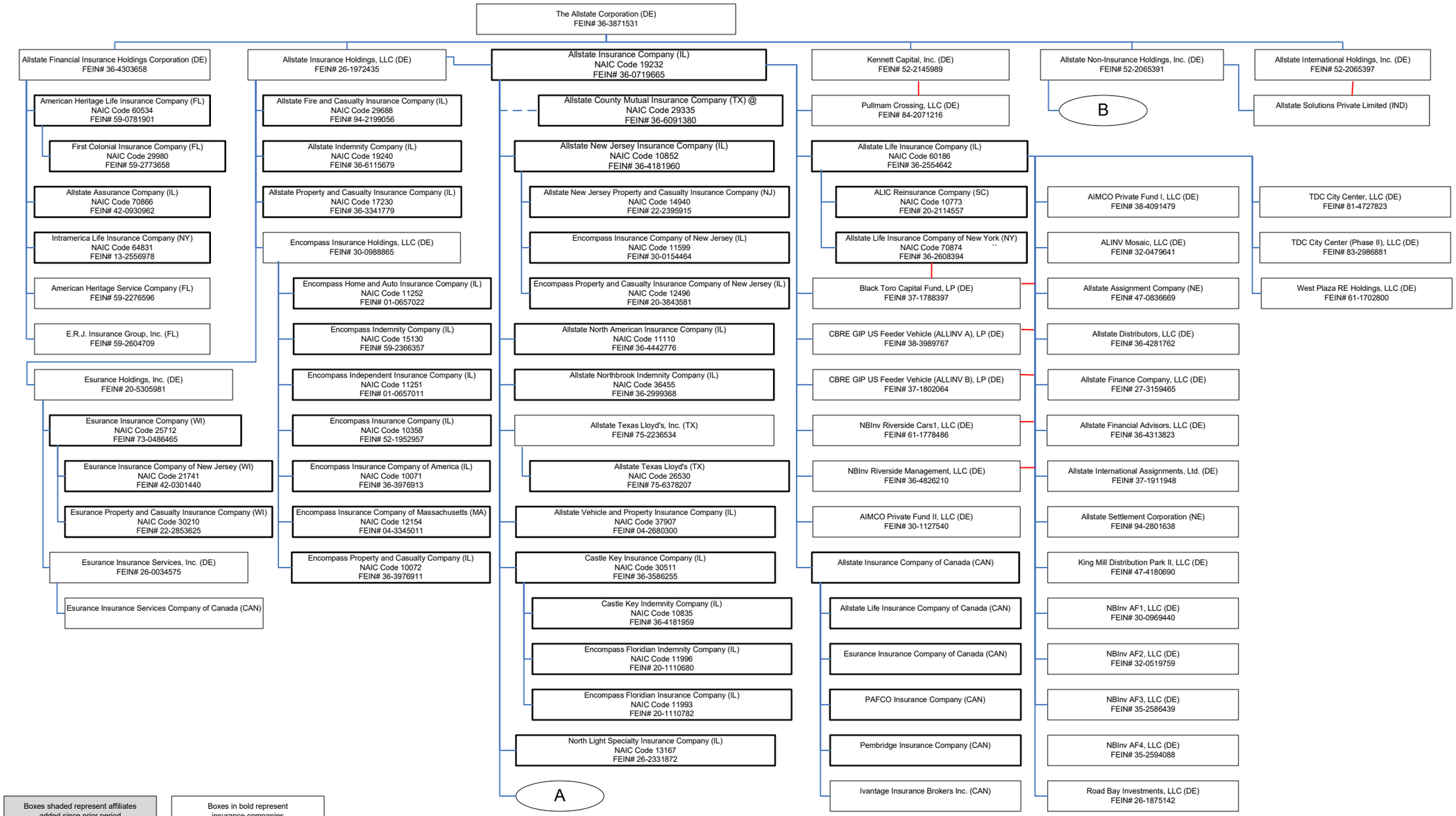
Q - Qualified - Qualified or accredited reinsurer. .....

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile .....

N - None of the above - Not allowed to write business in the state 5

STATEMENT AS OF MARCH 31, 2020 OF THE ALLSTATE INSURANCE COMPANY

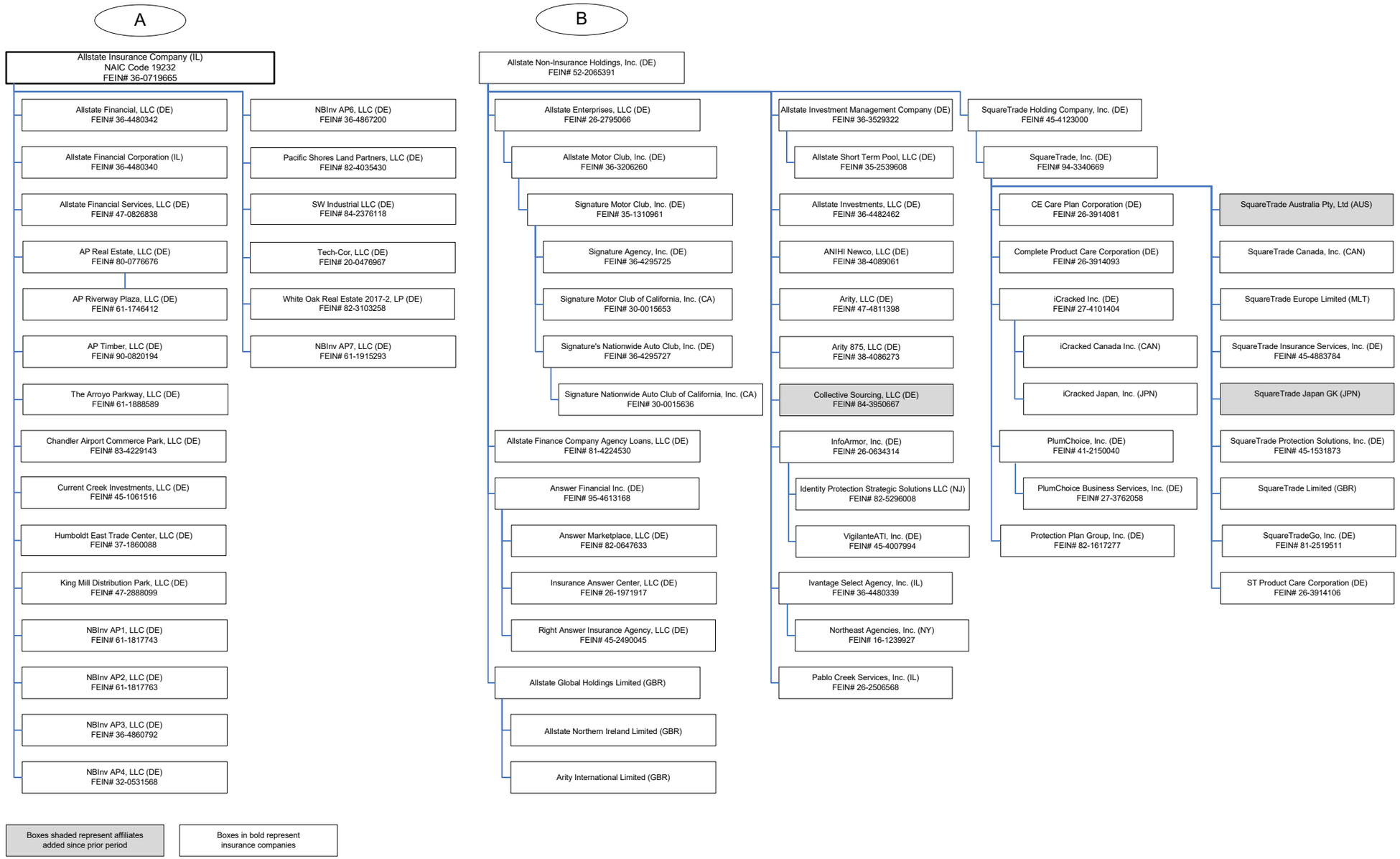
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



@ Denotes company which is affiliated but not owned

STATEMENT AS OF MARCH 31, 2020 OF THE ALLSTATE INSURANCE COMPANY

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			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	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP 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	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							iCracked Canada Inc.	CAN	NIA	iCracked Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-4101404				iCracked Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							iCracked Japan, Inc.	JPN	NIA	iCracked Inc.	Ownership	37.500	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3762058				PlumChoice Business Services, Inc.	DE	NIA	PlumChoice, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			45-4007994				VigilanteATI, Inc.	DE	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	190,124	182,634	96.1	(25.1)
2.	Allied Lines	63,432,365	11,130,108	17.5	9.8
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	472,423,123	192,949,332	40.8	40.4
5.	Commercial multiple peril	51,203,570	20,740,410	40.5	61.6
6.	Mortgage guaranty				
8.	Ocean marine	97,722	(3,481)	(3.6)	2.9
9.	Inland marine	11,701,590	2,220,988	19.0	25.2
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	236,945	723,010	305.1	(204.2)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(214,158)		
17.1	Other liability - occurrence	30,319,640	20,292,271	66.9	43.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	121,681	1,571,612	1,291.6	(4,644.7)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	323,931,012	190,169,216	58.7	69.0
19.3,19.4	Commercial auto liability	147,095,793	95,162,672	64.7	66.9
21.	Auto physical damage	362,260,402	116,893,253	32.3	34.7
22.	Aircraft (all perils)				
23.	Fidelity	549	19,674	3,586.0	97.0
24.	Surety				
26.	Burglary and theft		14,519		
27.	Boiler and machinery	954,656	165,138	17.3	(0.8)
28.	Credit				
29.	International				
30.	Warranty	1,768,728			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	443,499	(5)	0.0	0.0
35.	Totals	1,466,181,396	652,017,191	44.5	46.7
	DETAILS OF WRITE-INS				
3401.	Identity theft	443,499	(5)	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	443,499	(5)	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	183,967	183,967	191,577
2.	Allied Lines	48,861,187	48,861,187	48,843,451
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	390,202,470	390,202,470	406,473,362
5.	Commercial multiple peril	49,615,053	49,615,053	51,356,160
6.	Mortgage guaranty			
8.	Ocean marine	87,845	87,845	98,667
9.	Inland marine	8,992,203	8,992,203	9,582,753
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	161,610	161,610	180,308
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	28,295,782	28,295,782	19,989,550
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	141,891	141,891	177,022
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	320,148,612	320,148,612	346,201,953
19.3,19.4	Commercial auto liability	149,880,036	149,880,036	114,042,208
21.	Auto physical damage	361,346,824	361,346,824	370,679,610
22.	Aircraft (all perils)			
23.	Fidelity	1,131	1,131	1,295
24.	Surety			420
26.	Burglary and theft			
27.	Boiler and machinery	934,290	934,290	970,894
28.	Credit			
29.	International			
30.	Warranty	2,220,163	2,220,163	2,647,302
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	348,854	348,854	377,856
35.	Totals	1,361,421,917	1,361,421,917	1,371,814,389
	DETAILS OF WRITE-INS			
3401.	Identity theft	348,854	348,854	377,856
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	348,854	348,854	377,856

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2017 + Prior	5,141,744	1,273,602	6,415,346	673,732	36,418	710,150	4,615,215	34,645	1,149,621	5,799,481	147,202	(52,918)	94,285
2. 2018	2,864,664	772,295	3,636,959	444,104	15,822	459,925	2,537,256	6,871	678,072	3,222,199	116,696	(71,530)	45,166
3. Subtotals 2018 + Prior	8,006,408	2,045,897	10,052,305	1,117,835	52,240	1,170,075	7,152,470	41,516	1,827,694	9,021,681	263,898	(124,447)	139,451
4. 2019	6,094,995	1,907,575	8,002,571	1,798,631	254,329	2,052,960	3,980,546	315,047	1,521,040	5,816,633	(315,819)	182,842	(132,977)
5. Subtotals 2019 + Prior	14,101,403	3,953,473	18,054,876	2,916,466	306,569	3,223,035	11,133,016	356,564	3,348,734	14,838,314	(51,921)	58,395	6,474
6. 2020	XXX	XXX	XXX	XXX	2,054,994	2,054,994	XXX	1,893,152	893,174	2,786,327	XXX	XXX	XXX
7. Totals	14,101,403	3,953,473	18,054,876	2,916,466	2,361,564	5,278,030	11,133,016	2,249,716	4,241,908	17,624,641	(51,921)	58,395	6,474
8. Prior Year-End Surplus As Regards Policyholders	19,111,122										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (0.4)	2. 1.5	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. 0.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. OPEB prepaid benefits	81,927,250	81,927,250		
2505. Intangible asset	14,206,750	14,206,750		
2506. Advances	1,528,675	1,528,675		
2597. Summary of remaining write-ins for Line 25 from overflow page	97,662,675	97,662,675		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Deposit for assumed reinsurance from CNA	14,891,486	14,897,912
2505. Deferred gain on intercompany asset transfers	12,324,424	9,474,857
2506. Securities lending	393,957	1,370,945
2507. Retroactive reinsurance reserve ceded	(4,977,782)	(3,811,654)
2597. Summary of remaining write-ins for Line 25 from overflow page	22,632,085	21,932,060

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	353,595,678	347,147,811
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		23,661,275
	2.2 Additional investment made after acquisition	1,722,342	20,448,715
3.	Current year change in encumbrances		(9,000,000)
4.	Total gain (loss) on disposals	17,346,186	
5.	Deduct amounts received on disposals	55,153,404	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	8,104,668	28,662,124
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	309,406,134	353,595,678
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	309,406,134	353,595,678

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	538,545,433	390,304,192
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	49,760,000	292,325,000
	2.2 Additional investment made after acquisition	836,639	7,681,336
3.	Capitalized deferred interest and other	(47,865)	(186,910)
4.	Accrual of discount	59,899	234,970
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	6,103,483	151,813,155
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	583,050,623	538,545,433
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	583,050,623	538,545,433
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	583,050,623	538,545,433

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,697,529,893	4,976,034,004
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	106,520,258	618,762,026
	2.2 Additional investment made after acquisition	181,759,551	721,781,537
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(309,009,833)	107,543,356
6.	Total gain (loss) on disposals	(331,303)	17,590,627
7.	Deduct amounts received on disposals	639,823,328	652,348,548
8.	Deduct amortization of premium and depreciation	17,269,221	64,094,004
9.	Total foreign exchange change in book/adjusted carrying value	14,741,001	(26,510,033)
10.	Deduct current year's other than temporary impairment recognized	1,988,944	1,229,071
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,032,128,075	5,697,529,893
12.	Deduct total nonadmitted amounts	1,432,396	3,384,790
13.	Statement value at end of current period (Line 11 minus Line 12)	5,030,695,678	5,694,145,103

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	38,653,164,243	36,168,341,792
2.	Cost of bonds and stocks acquired	13,099,944,042	28,078,903,638
3.	Accrual of discount	4,961,459	25,839,782
4.	Unrealized valuation increase (decrease)	(1,502,570,527)	1,428,304,863
5.	Total gain (loss) on disposals	1,122,253,781	504,290,738
6.	Deduct consideration for bonds and stocks disposed of	14,560,483,480	27,410,153,389
7.	Deduct amortization of premium	27,725,722	117,279,536
8.	Total foreign exchange change in book/adjusted carrying value	(13,476,559)	15,029,698
9.	Deduct current year's other than temporary impairment recognized	61,652,500	58,860,690
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,966,314	18,747,346
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	36,718,381,049	38,653,164,243
12.	Deduct total nonadmitted amounts	5,797,977	6,574,376
13.	Statement value at end of current period (Line 11 minus Line 12)	36,712,583,072	38,646,589,867

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	15,549,693,417	20,189,955,784	18,511,055,123	(233,024,820)	16,995,569,258			15,549,693,417
2. NAIC 2 (a)	9,249,769,245	2,914,623,077	1,989,152,762	44,029,750	10,219,269,309			9,249,769,245
3. NAIC 3 (a)	2,630,420,101	475,412,429	457,078,942	(112,650,018)	2,536,103,571			2,630,420,101
4. NAIC 4 (a)	1,908,859,934	248,881,358	284,734,174	(178,924,758)	1,694,082,360			1,908,859,934
5. NAIC 5 (a)	167,860,678	65,349,648	30,142,210	(5,176,501)	197,891,615			167,860,678
6. NAIC 6 (a)	33,725,142	68,750	5,753,404	15,887,298	43,927,785			33,725,142
7. Total Bonds	29,540,328,516	23,894,291,046	21,277,916,615	(469,859,049)	31,686,843,898			29,540,328,516
PREFERRED STOCK								
8. NAIC 1			3,064	3,064				
9. NAIC 2	7,514,030			(51,530)	7,462,500			7,514,030
10. NAIC 3	54,586,775			(14,493,225)	40,093,550			54,586,775
11. NAIC 4	6,972,920		122,034	(3,932,886)	2,918,000			6,972,920
12. NAIC 5								
13. NAIC 6	14,450,331		2,061,190	1,205,462	13,594,603			14,450,331
14. Total Preferred Stock	83,524,055		2,186,288	(17,269,114)	64,068,653			83,524,055
15. Total Bonds and Preferred Stock	29,623,852,572	23,894,291,046	21,280,102,903	(487,128,164)	31,750,912,551			29,623,852,572

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 1,672,817,274 ; NAIC 2 $ 75,769,201 ; NAIC 3 $ 9,540,686 NAIC 4 $ 398,447 ; NAIC 5 $ 231,909 ; NAIC 6 $ 7,562,541

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,442,985,760	XXX	1,443,414,496	222,807	177,525

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	772,592,114	705,648,802
2. Cost of short-term investments acquired	8,245,259,267	24,240,226,541
3. Accrual of discount	15,489	19,521
4. Unrealized valuation increase (decrease)	(380,220)	52,009
5. Total gain (loss) on disposals	9,207	(55,952)
6. Deduct consideration received on disposals	7,574,469,879	24,173,180,525
7. Deduct amortization of premium	40,219	118,282
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,442,985,760	772,592,114
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,442,985,760	772,592,114

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	7,322,318
2.	Cost Paid/(Consideration Received) on additions	(2,915,968)
3.	Unrealized Valuation increase/(decrease)	13,506,024
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	14,151,254
6.	Considerations received/(paid) on terminations	2,291,159
7.	Amortization	(114,249)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	21,322,348
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	50,980,569
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	50,980,569

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(3,750,321)			
	3.12 Section 1, Column 15, prior year	2,148,183	(5,898,504)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	9,843,758			
	3.14 Section 1, Column 18, prior year	(1,684,143)	11,527,901	5,629,398	
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	6,093,437			
	3.24 Section 1, Column 19, prior year	464,040			
	3.25 SSAP No. 108 adjustments		5,629,398	5,629,398	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		15,353,886		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	14,889,846			
	4.23 SSAP No. 108 adjustments		14,889,846		
4.3	Subtotal (Line 4.1 minus Line 4.2)				464,040
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(464,040)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	1Z	8,485,000	8,817,767	9,113,450	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	204,518	(29,469)	912828-J2-7	TREASURY NOTE	1	8,613,249	9,142,918
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	1Z	48,000,000	51,597,202	51,555,166	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	1,156,965	(166,706)	912828-J2-7	TREASURY NOTE	1	50,440,237	51,721,872
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WI TREASURY NOTE	1Z	62,770,000	60,708,516	66,965,482	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	1,512,973	(218,002)	912828-YG-9	WI TREASURY NOTE	1	59,195,543	67,183,484
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	1Z	5,745,000	5,790,798	6,291,470	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	138,474	(19,953)	912828-YS-3	TREASURY NOTE	1	5,652,323	6,311,423
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	1Z	75,000,000	77,888,883	79,526,623	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	1,807,758	(260,478)	912828-Z7-8	TREASURY NOTE	1	76,081,125	79,787,100
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	1Z	50,000,000	52,190,656	53,017,748	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	1,205,172	(173,652)	912828-Z7-8	TREASURY NOTE	1	50,985,484	53,191,400
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	1Z	150,000,000	154,050,012	156,621,595	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	3,619,345	(520,955)	912828-Z5-2	TREASURY NOTE	1	150,430,667	157,142,550
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	1Z	100,000,000	104,308,900	106,035,497	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	2,412,897	(347,303)	912828-Z7-8	TREASURY NOTE	1	101,896,004	106,382,800
PENDING	FUTURE US 10YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security-TREASURY BOND	1Z	894,000	1,059,187	1,108,206	02/24/2020	06/19/2020	FUTURE US 10YR NOTE JUN 20		(125,723)	912810-RH-3	TREASURY BOND	1	1,059,187	1,233,929
PENDING	FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security-TREASURY NOTE	1Z	158,000	157,488	159,988	02/24/2020	06/30/2020	FUTURE US 2YR NOTE JUN 20		(2,468)	912828-YK-0	TREASURY NOTE	1	157,488	162,456
PENDING	FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security-TREASURY NOTE	1Z	2,056,000	2,049,335	2,081,871	02/24/2020	06/30/2020	FUTURE US 2YR NOTE JUN 20		(32,115)	912828-YK-0	TREASURY NOTE	1	2,049,335	2,113,985
PENDING	FUTURE US 2YR NOTE JUN 20, effective 03/02/2020, attached to Cash Security-TREASURY NOTE	1Z	1,400,000	1,395,462	1,417,616	03/02/2020	06/30/2020	FUTURE US 2YR NOTE JUN 20		(21,868)	912828-YK-0	TREASURY NOTE	1	1,395,462	1,439,484
PENDING	FUTURE US 5YR NOTE JUN 20, effective 03/02/2020, attached to Cash Security-TREASURY BOND	1Z	275,000	325,813	366,675	03/02/2020	06/30/2020	FUTURE US 5YR NOTE JUN 20		(12,889)	912810-RH-3	TREASURY BOND	1	325,813	379,564
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	1Z	12,000,000	13,960,688	14,148,324	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	240,638	(41,676)	912828-4V-9	TREASURY NOTE	1	13,720,050	14,190,000
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	1Z	2,255,000	2,263,843	2,469,498	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	45,220	(7,832)	912828-YS-3	TREASURY NOTE	1	2,218,623	2,477,329
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	1Z	6,745,000	6,770,854	7,386,591	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	135,259	(23,426)	912828-YS-3	TREASURY NOTE	1	6,635,596	7,410,017
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	1Z	24,000,000	24,368,466	26,282,903	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	481,276	(83,353)	912828-YS-3	TREASURY NOTE	1	23,887,190	26,366,256
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	1Z	30,000,000	30,775,578	32,853,629	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	601,595	(104,191)	912828-YS-3	TREASURY NOTE	1	30,173,984	32,957,820
PENDING	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	1Z	175,000,000	178,998,350	182,725,194	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	3,509,302	(607,781)	912828-Z5-2	TREASURY NOTE	1	175,489,047	183,332,975
PENDING	FUTURE US 5YR NOTE JUN 20, effective 03/04/2020, attached to Cash Security-TREASURY BOND	1Z	128,000	151,651	170,671	03/04/2020	06/30/2020	FUTURE US 5YR NOTE JUN 20		(5,999)	912810-RH-3	TREASURY BOND	1	151,651	176,670
PENDING	FUTURE US 5YR NOTE JUN 20, effective 03/10/2020, attached to Cash Security-TREASURY BOND	1Z	55,000	62,126	72,469	03/10/2020	06/30/2020	FUTURE US 5YR NOTE JUN 20		(2,578)	912810-SH-2	TREASURY BOND	1	62,126	75,047

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security-WI TREASURY NOTE	1Z	50,000,000	50,084,819	50,533,877	03/10/2020	09/20/2020	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		(2,981,723)	912828-YG-9	WI TREASURY NOTE	1	50,084,819	53,515,600
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security-WI TREASURY NOTE	1Z	33,250,000	33,306,405	33,840,320	03/10/2020	09/20/2020	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		(1,747,554)	912828-YG-9	WI TREASURY NOTE	1	33,306,405	35,587,874
PENDING	FUTURE US 5YR NOTE JUN 20, effective 03/17/2020, attached to Cash Security-TREASURY BOND	1Z	350,000	395,350	461,168	03/17/2020	06/30/2020	FUTURE US 5YR NOTE JUN 20		(16,405)	912810-SH-2	TREASURY BOND	1	395,350	477,572
PENDING	FUTURE US 5YR NOTE JUN 20, effective 03/25/2020, attached to Cash Security-TREASURY NOTE	1Z	1,062,000	1,064,765	1,062,793	03/25/2020	06/30/2020	FUTURE US 5YR NOTE JUN 20		(49,776)	912828-Z5-2	TREASURY NOTE	1	1,064,765	1,112,569
PENDING	FUTURE US 2YR NOTE JUN 20, effective 03/25/2020, attached to Cash Security-TREASURY NOTE	1Z	1,450,000	1,453,775	1,496,396	03/25/2020	06/30/2020	FUTURE US 2YR NOTE JUN 20		(22,649)	912828-Z5-2	TREASURY NOTE	1	1,453,775	1,519,045
PENDING	FUTURE US 10YR NOTE JUN 20, effective 03/25/2020, attached to Cash Security-TREASURY NOTE	1Z	847,000	849,205	768,218	03/25/2020	06/19/2020	FUTURE US 10YR NOTE JUN 20		(119,114)	912828-Z5-2	TREASURY NOTE	1	849,205	887,332
PENDING	FUTURE US ULTRA T-BOND JUN 20, effective 03/25/2020, attached to Cash Security-TREASURY NOTE	1Z	205,000	205,534	(451,489)	03/25/2020	06/19/2020	FUTURE US ULTRA T-BOND JUN 20		(666,250)	912828-Z5-2	TREASURY NOTE	1	205,534	214,761
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-TREASURY NOTE	3	4,500,000	4,524,912	4,764,893	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(61,539)	(121,473)	912828-G3-8	TREASURY NOTE	1	4,586,452	4,886,366
9999999999 - Totals				869,576,339	892,846,840	XXX	XXX	XXX	17,009,852	(8,533,359)	XXX	XXX	XXX	852,566,487	901,380,199

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	234,531,719							10	234,531,719
2. Add: Opened or Acquired Transactions	27	954,912,553							27	954,912,553
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	101,463	XXX		XXX		XXX		XXX	101,463
4. Less: Closed or Disposed of Transactions	19	319,969,396							19	319,969,396
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	18	869,576,339							18	869,576,339

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	50,980,569	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(3,750,321)	
3.	Total (Line 1 plus Line 2)		47,230,248
4.	Part D, Section 1, Column 5	57,900,960	
5.	Part D, Section 1, Column 6	(10,670,712)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	26,515,192	
8.	Part B, Section 1, Column 13	(2,475,115)	
9.	Total (Line 7 plus Line 8)		24,040,077
10.	Part D, Section 1, Column 8	39,201,159	
11.	Part D, Section 1, Column 9	(15,161,082)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	757,372,644	
14.	Part B, Section 1, Column 20	26,939,600	
15.	Part D, Section 1, Column 11	784,312,244	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,243,794,088	846,656,542
2.	Cost of cash equivalents acquired	6,273,083,463	24,289,719,326
3.	Accrual of discount	1,281,259	7,059,808
4.	Unrealized valuation increase (decrease)	44,591	(12,084)
5.	Total gain (loss) on disposals	(437,622)	189,571
6.	Deduct consideration received on disposals	6,648,848,532	23,899,804,442
7.	Deduct amortization of premium		14,634
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	868,917,246	1,243,794,088
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	868,917,246	1,243,794,088

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				169,612
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				(133,030)
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				60,009
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				1,275,098
Texas Vacant Land - Parking Lot	Irving	TX	05/01/1989	VARIOUS				31,938
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				(672,325)
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				12,240
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				1,275,133
Chelan View	Manson	WA	03/14/2019	VARIOUS				(296,332)
0199999. Acquired by Purchase								1,722,342
0399999 - Totals								1,722,342

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Zulily	MCCARRAN	NV	01/15/2020	HANCOCK REIT	43,243,253		37,807,218							55,153,404		17,346,186	17,346,186	125,144	32,707
0199999. Property Disposed					43,243,253		37,807,218							55,153,404		17,346,186	17,346,186	125,144	32,707
0399999 - Totals					43,243,253		37,807,218							55,153,404		17,346,186	17,346,186	125,144	32,707

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400002	FREMONT	CA		12/19/2017	4.881		50,000	18,449,924
400006	CARLSBAD	CA		11/07/2018	5.560		364,254	14,717,472
400009	TAMPA	FL		06/07/2019	4.510		422,385	28,221,810
123686	SARASOTA	FL		01/21/2020	3.350	23,000,000		32,120,000
400015	HOUSTON	TX		02/27/2020	4.580	7,950,000		10,700,000
123691	PFLUGERVILLE	TX		03/25/2020	3.400	18,810,000		27,693,009
0599999. Mortgages in good standing - Commercial mortgages-all other						49,760,000	836,639	131,902,215
0899999. Total Mortgages in good standing						49,760,000	836,639	131,902,215
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						49,760,000	836,639	131,902,215

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
400007	JESSUP	MD		12/14/2018	03/20/2020	4,665,789							4,665,789	4,665,789			
0199999. Mortgages closed by repayment						4,665,789							4,665,789	4,665,789			
123359	BURLINGAME	CA		11/04/2011		158,469		113			113		158,582	158,582			
123370	MARLTON	NJ		02/23/2012		93,432							93,432	93,432			
123525	EDINA	MN		04/10/2015		296,281							296,281	296,281			
123575	ATLANTA	GA		06/15/2016		99,828							99,828	99,828			
123580	LAKEWOOD	CO		10/31/2016		158,217							158,217	158,217			
123600	SEATTLE	WA		06/30/2017		436,527							436,527	436,527			
123677	DAYTON	OH		10/23/2019		194,828							194,828	194,828			
0299999. Mortgages with partial repayments						1,437,581		113			113		1,437,694	1,437,694			
0599999 - Totals						6,103,370		113			113		6,103,483	6,103,483			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	5S	02/14/2011	2		132,431		610,503	1.750
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									132,431		610,503	XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		305,711		5,839,874	2.110
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		45,999		228,030	1.230
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019	3		72,826			63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		1,407,472		5,781,344	0.990
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		30,982		1,899,590	0.210
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		40,497		4,810,697	0.700
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3	371,528			22,308,472	2.390
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		71,225		13,900,730	1.500
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014	3		862,028		7,437,739	2.760
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		2,531,094		9,158,063	2.600
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		1,218,590			10.500
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		84		176,514	0.040
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital		08/23/2012	3		47,255		569,500	1.120
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020	3	18,900,000				1.070
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016	3		4,594,303		70,834,404	66.500
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait		04/02/2007	3		13,470			2.200
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3		2,501,801		9,959,464	0.100
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		3,213,666		8,335,435	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019	3		5,178,001		37,634,714	1.500
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019			5,288,883		611,632	15.620
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		8,097			1.540
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014			44,555		1,848,340	0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			5,405,635		29,829,719	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			52,993			35.670
000000-00-0	CHRYSCAPITAL VIII LLC	EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020		1,350,000			12,150,000	1.620
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			369,724		14,446,237	8.650
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017			1,585,940		18,909,069	22.350
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		02/11/2020		6,117,062			6,382,938	17.670
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		03/01/2017			673,868			7.860
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		03/16/2020		2,908,441			21,429,196	16.510
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018			2,809,359		15,269,577	5.150
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		86,701		1,899,658	5.250
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		1,047,082			3.520
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		764,885		3,868,535	7.130
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL COLONY PARTNERS		03/05/2020	3	25,089,024				1.140
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019			4,471,205		563,864	5.570
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		41,884		3,979,610	1.820
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		606,692		7,057,302	0.660
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020	3	12,987,720				39.360
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe		02/20/2012			884,555		336,053	2.250
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		96,616		528,984	0.650
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		744,076		17,930,897	3.270
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital		12/22/2011	3		91,379		147,121	4.570
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3		2,150,000		4,515,000	2.940
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3		3,027,711		9,574,675	4.130
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		1,088			6.150
000000-00-0	FLIGHT CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3		2,783,200		1,806,000	4.670
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3		1,346,625		9,792,125	2.610
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			117,644		22,075,723	13.410
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			144,465		14,226,949	2.770
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3		85,750			18.020
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019			2,721,601		20,217,599	0.370
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016			930,001		1,810,399	0.980
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		4,278		661,399	1.940
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR		11/01/2019	3		48,092		515,321	2.120
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		446,430		2,224,088	1.730
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		7,091,370		31,922,475	1.080
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3		3,303,389		7,344,973	5.180
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS		05/31/2009	3		475,800		425,157	2.230

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019			1,454,818		12,628,219	21.900
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019			1,900,800		9,979,200	1.840
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		246,679		14,560,844	0.340
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		1,953			0.360
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		773,814		7,240,725	2.680
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010	3		68,107		1,554,604	2.610
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		1,042,658		13,556,390	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			1,029,153		8,975,482	25.700
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES		06/06/2018	3		10,564			3.250
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			194,215		5,790,352	12.590
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners		04/17/2013			73,955		71,561	0.610
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019	3		1,617,476		9,250,557	3.680
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3		746,378		2,715,884	0.490
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3		4,108,330		23,860,503	4.740
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			114,671		51,384	2.920
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS		04/09/2018			8,025,543		2,787,438	9.770
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners		06/04/2012			287,040		523,949	0.700
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014			930,238		1,222,619	0.410
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017			643,802		13,503,053	0.620
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016			415,969		919,029	5.000
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018			2,910,301		13,974,349	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3		56,355		5,409,673	3.500
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008			6,356		3,282,973	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		89,741		2,279,747	0.820
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3		5,518,899		17,954,471	2.560
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		1,916,649		6,938,249	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		2,408,221		15,930,617	0.250
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		14,172			8.420
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012			138,340		865,683	2.370
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017			759,416		4,306,454	0.910
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		32,902		1,817,794	5.710
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3		1,225,136		896,192	6.350
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013			786,522		1,211,617	0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018			6,138,123		19,311,774	0.320
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		80,915		1,228,060	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		182,628		3,913,334	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		10,735		13,582,238	1.340
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		5,059			0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	5		1,632			0.070
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	5		4,128			1.690
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3	631,800			18,808,200	0.410
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		39,583		10,200,509	2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		215,181		17,030,039	0.430
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3		1,674,712		2,610,866	1.160
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		5,917,199		9,178,306	0.380
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		108,975		566,104	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		82,939		1,274,871	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		61,543		2,992,389	1.000
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008			6,967		1,113,148	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011			165,491		7,566,364	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016			24,069		1,034,036	0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		4,353		1,787,094	1.760
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019	3		2,762,942		9,134,655	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		126,419		17,552,432	2.870
1999999. Joint Venture Interests - Common Stock - Unaffiliated								68,355,574	129,049,343		826,119,214	XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015	3		40,273		638,453	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009	3		15,323		2,645,309	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017	3		54,124		4,608,310	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011	3		178,400		6,882,934	0.380
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS		12/27/2018	3		19,215,306		22,554,590	18.180
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			5,637,692		26,836,899	13.460

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019	2		1,383,848		21,129,991	7.200
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			57,192			0.660
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019	3		3,982,803		25,920,000	7.380
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			27,486		571,767	4.660
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			21,068		2,611,920	0.540
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos		12/22/2011	5		614,599		8,586,635	9.850
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,518			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			8,227		1,017,880	0.950
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004	3		11,686			4.480
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007	3		18,271			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011	3		11,099		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016	3		3,607,513		12,337,656	1.750
2199999. Joint Venture Interests - Real Estate - Unaffiliated									34,886,427		138,411,412	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016	2		132,277		2,994,708	51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016	2		132,277		2,994,708	51.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC	CHANDLER	AZ	Ryan Company		04/05/2019	3		19,594		13,652,289	90.000
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors		07/13/2017	3		379,744		1,007,354	95.000
000000-00-0	PULLMAN CROSSINGS	CHICAGO	IL	Ryan Company		07/13/2019	3		1,120,982		4,352,900	85.000
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP		11/07/2017	3		235,697		853,847	90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									2,020,570		25,855,806	XXX
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020	3	1,087,392			15,787,608	0.280
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS		12/24/2019	3		333,715		35,394,961	15.000
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			86,468		3,298,044	9.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			11,200,000		12,880,000	56.000
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		08/20/2018			3,794,280		2,159,146	32.860
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		199,886		10,276,650	4.350
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			1,431		2,005	7.160
2599999. Joint Venture Interests - Other - Unaffiliated								1,087,392	15,615,780		79,798,413	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016	3		55,000			55.000
2699999. Joint Venture Interests - Other - Affiliated									55,000			XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL		03/16/2020	3	17,500,000			17,253,371	8.980
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA		01/06/2020		17,500,000			17,163,986	4.910
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								35,000,000			34,417,357	XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL		03/16/2020	3	1,339,067			1,309,873	8.980
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	BOSTON	MA	BOSTON FINANCIAL		03/16/2020		738,225			705,563	8.980
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								2,077,292			2,015,436	XXX
4899999. Total - Unaffiliated								106,520,258	179,683,981		1,081,372,335	XXX
4999999. Total - Affiliated									2,075,570		25,855,806	XXX
5099999 - Totals								106,520,258	181,759,551		1,107,228,142	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	02/19/2020	1,019,148							1,019,148	1,019,148				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	02/07/2020	3,019,018							3,019,018	3,019,018				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	03/27/2020	128,145							128,145	128,145				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	02/20/2020	134,528							134,528	134,528				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	02/26/2020	10,048,759							10,048,759	10,048,759				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	02/17/2020	632,869							632,869	621,373	(11,496)		(11,496)	
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	03/04/2020	118,058							118,058	118,058				
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	02/04/2020	1,190,454							1,190,454	1,190,454				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	02/18/2020	5,502,565							5,502,565	5,502,565				
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007	02/07/2020	94,904							94,904	94,904				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	03/20/2020	1,134,593							1,134,593	1,134,593				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	03/26/2020	1,807,053							1,807,053	1,807,053				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	01/10/2020	1,677,248	(4,769)				(4,769)		1,672,479	1,672,479				94,664
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	01/22/2020	3,579,716							3,579,716	3,579,716				
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	01/24/2020	13,953,669							13,953,669	13,953,669				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	02/13/2020	6,269,520							6,269,520	6,269,520				
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	10/14/2016	03/27/2020	13,133,566	(565,646)				(565,646)		12,567,920	12,567,920				2,277,612
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/01/2017	03/27/2020	11,597,167	(467,260)				(467,260)		11,129,907	11,129,907				1,864,056
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/16/2020	03/27/2020								2,737,637	2,737,637				
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	01/21/2020	131,282							131,282	131,282				
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	HOUSTON	TX	EIG Global Energy Partners	03/31/2015	03/06/2020	216,976							216,976	216,976				
292696-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	03/06/2020	468,019							468,019	468,019				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	03/06/2020	917,494							917,494	917,494				
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP	03/12/2018	02/20/2020	1,360,783							1,360,783	1,318,715	(42,069)		(42,069)	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	03/02/2020	10,187							10,187	1,530	(8,656)		(8,656)	
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	01/30/2020	14,720							14,720	14,720				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	02/07/2020	503,043							503,043	503,043				
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	03/31/2020	17,835							17,835	17,835				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	01/30/2020	4,639,987							4,639,987	4,639,987				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	01/17/2020	26,831							26,831	26,831				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER	05/10/2017	02/18/2020	99,985							99,985	99,985				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/01/2006	02/05/2020	38,532	(1,875,524)				(1,875,524)		(1,836,992)	(1,836,992)				1,884,385
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	02/06/2020	3,131,175							3,131,175	3,131,175				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	03/03/2020	4,108,401							4,108,401	4,108,401				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	01/03/2020	86,616							86,616	86,616				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	03/30/2020	59,796							59,796	59,796				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	01/28/2020	118,429							118,429	118,429				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	02/28/2020	55,413							55,413	55,413				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	02/06/2020	123,590							123,590	123,590				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	01/15/2020	266,863							266,863	266,863				
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	Direct	10/01/2014	03/31/2020	306,932,616	(61,788,168)				(61,788,168)		245,144,449	245,144,449				28,065,528
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	03/24/2020	1,186,106							1,186,106	1,186,106				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	03/16/2020	245,676							245,676	216,715	(28,961)		(28,961)	
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	02/21/2020	85,533	699,678				699,678		785,211	785,211				(699,678)
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	02/21/2020	18,430							18,430	18,430				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	08/17/2006	01/17/2020	14,407	(212)				(212)		14,195	14,195				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	02/05/2020	55,076							55,076	55,076				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	01/31/2020	1,140,427							1,140,427	1,140,427				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	03/31/2020		883,665				883,665		883,665	883,665				(883,665)
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES	06/06/2018	03/04/2020	7,511,532	(4,823,412)				(4,823,412)		2,688,120	2,688,120				6,962,114
589886-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	03/03/2020	159,315							159,315	159,315				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	03/31/2020		201,394				201,394		201,394	201,394				(201,394)
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	01/09/2020	115,200							115,200	115,200				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	02/10/2020	8,564							8,564	8,564				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	02/27/2020	105,839							105,839	105,839				
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	02/24/2020	27,802							27,802	27,802				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	02/24/2020	99,829							99,829	99,829				
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	01/31/2020	56,355							56,355	56,355				
000000-00-0	INVESCO EMERGING MARKETS EQUITY FUND LP	New York	NY	Direct	03/03/2014	03/03/2020	293,265,425	(47,181,739)				(47,181,739)		246,083,686	246,083,686				31,936,880
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	03/31/2020	3,016	(3,016)				(3,016)							
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	03/13/2020	1,757,356							1,757,356	1,757,356				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/27/2019	02/21/2020	415,992							415,992	415,992				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	03/27/2020	789,257							789,257	789,257				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	03/27/2020	138,340							138,340	138,340				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	03/10/2020	43,225							43,225	43,225				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	01/31/2020	43,900							43,900	43,900				
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	02/03/2020	1,463,898							1,463,898	1,463,898				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	03/20/2020	38,909,335	(24,479,861)				(24,479,861)		14,429,474	14,429,474				25,585,645
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS	01/13/2016	01/30/2020	50,435							50,435	50,435				
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	02/10/2020	841,572							841,572	841,572				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	03/31/2020	269,368							269,368	269,368				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	03/27/2020	164,905							164,905	164,905				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	02/12/2020	3,982,692							3,982,692	3,982,692				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	01/13/2020	2,212,479							2,212,479	2,173,189	(39,290)		(39,290)	
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	02/14/2020	1,835,707							1,835,707	1,835,707				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	01/22/2020	983,486							983,486	983,486				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	01/23/2020	233,530							233,530	233,530				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	03/27/2020	1,112,465							1,112,465	1,112,465				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	03/31/2020	26,560	2,710,457				2,710,457		2,737,017	2,737,017				(2,737,017)
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	06/27/2005	02/18/2020									11,191		11,191	11,191	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							757,742,591	(136,694,412)				(136,694,412)		623,785,815	623,666,534	(130,473)	11,191	(119,281)	94,149,130
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	03/30/2020	8,804							8,804	(486)	(9,291)		(9,291)	
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	03/26/2020	30,660							30,660	30,660				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	03/03/2020	123,763							123,763	(48,334)	(172,098)		(172,098)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	03/03/2020	131,944							131,944	131,944				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	02/28/2020	855,332							855,332	855,332				
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LUX	CBRE GLOBAL INVESTORS	07/15/2011	02/11/2020	(7,407)	7,407				7,407							277
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	12/11/2007	03/27/2020	194,375							194,375	194,375				
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	02/27/2020	175,500							175,500	175,500				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	01/24/2020	77,217							77,217	77,217				
000000-00-0	LANDMARK FUND IV	Simsbury	CT	LANDMARK PARTNERS	03/27/2002	02/13/2020	16,305	164,905				164,905		181,210	181,210				(164,905)
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	01/16/2020	36,971							36,971	36,971				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	02/20/2020	167,270							167,270	167,270				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	03/09/2020	376,519							376,519	376,519				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	01/30/2020	870,000							870,000	870,000				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	01/30/2020	793,800							793,800	793,800				
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	01/29/2020	427,747							427,747	427,747				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	02/27/2020	94,575							94,575	94,575				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	01/31/2020	2,217,242							2,217,242	2,217,242				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	01/31/2020	2,192,983							2,192,983	2,192,983				
000000-00-0	BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP	New York	NY	Blackstone Group	06/24/2011	03/31/2020									4,195		4,195	4,195	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							8,783,602	172,312				172,312		8,955,914	8,778,720	(181,388)	4,195	(177,193)	(164,628)
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	01/17/2020	26,800							26,800	26,800				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	01/17/2020	26,800							26,800	26,800				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	01/17/2020	304,000							304,000	304,000				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	02/18/2020	414,000							414,000	414,000				
2299999. Joint Venture Interests - Real Estate - Affiliated							771,601							771,601	771,601				
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS	12/24/2019	03/27/2020	462,862							462,862	462,862				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	03/30/2020	32,588							32,588	(2,240)	(34,828)		(34,828)	
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017	03/03/2020	5,804,973							5,804,973	5,804,973				
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	03/30/2020	233,070							233,070	233,070				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	01/08/2020	9,375							9,375	9,375				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	02/28/2020	80,412							80,412	80,412				
2599999. Joint Venture Interests - Other - Unaffiliated							6,623,280							6,623,280	6,588,452	(34,828)		(34,828)	
000000-00-0	CENTERLINE CORPORATE PARTNERS XXXVII	New York	NY	CENTERLINE CAPITAL GROUP	12/19/2007	03/05/2020	1,627							1,627	1,627				
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	Louisville	KY	PNC TAX CREDIT CAPITAL	11/30/2007	03/31/2020	16,394							16,394	16,394				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							18,021							18,021	18,021				
4899999. Total - Unaffiliated							773,167,494	(136,522,101)				(136,522,101)		639,383,030	639,051,727	(346,689)	15,386	(331,303)	93,984,502
4999999. Total - Affiliated							771,601							771,601	771,601				
5099999 - Totals							773,939,094	(136,522,101)				(136,522,101)		640,154,631	639,823,328	(346,689)	15,386	(331,303)	93,984,502

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
912810-RC-4	TREASURY BOND		01/17/2020	GOLDMAN, SACHS & CO.		2,477,344	2,000,000	31,325	1
912810-RD-2	TREASURY BOND		01/17/2020	GOLDMAN, SACHS & CO.		2,526,953	2,000,000	13,805	1
912810-RK-6	TREASURY BOND		01/06/2020	GOLDMAN, SACHS & CO.		2,080,625	2,000,000	19,701	1
912810-RN-0	TREASURY BOND		01/06/2020	NOMURA SECURITIES INTERNATIONAL INC		2,229,766	2,000,000	22,656	1
912810-RP-5	TREASURY BOND		01/17/2020	MORGAN STANLEY		2,038,359	1,800,000	9,940	1
912810-RQ-3	TREASURY BOND		02/05/2020	GOLDMAN, SACHS & CO.		10,657,383	9,950,000	118,291	1
912810-RS-9	TREASURY BOND		01/30/2020	Various		14,722,359	13,640,000	67,464	1
912810-RT-7	TREASURY BOND		01/06/2020	DEUTSCHE BANK AG		1,984,922	2,000,000	17,731	1
912810-RU-4	TREASURY BOND		01/06/2020	GOLDMAN, SACHS & CO.		4,481,250	4,000,000	16,745	1
912810-RZ-3	TREASURY BOND		01/06/2020	GOLDMAN, SACHS & CO.		2,193,047	2,000,000	8,008	1
912810-SH-2	TREASURY BOND		01/03/2020	BARCLAYS		5,065,835	4,481,800	18,407	1
912810-SK-5	TREASURY BOND		01/24/2020	CITIGROUP GLOBAL MARKETS		31,551,563	30,000,000	142,891	1
912828-2A-7	TREASURY NOTE		01/09/2020	GOLDMAN, SACHS & CO.		14,762,109	15,000,000	90,489	1
912828-2U-3	TREASURY NOTE		02/26/2020	GOLDMAN, SACHS & CO.		24,627,211	23,908,100	221,675	1
912828-3F-5	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		30,460,938	28,000,000	186,923	1
912828-3W-8	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		28,213,867	25,000,000	30,220	1
912828-4F-4	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		27,090,820	25,000,000	276,127	1
912828-4G-2	TREASURY NOTE		02/28/2020	NOMURA SECURITIES INTERNATIONAL INC		50,746,094	50,000,000	450,990	1
912828-4M-9	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		16,454,297	15,000,000	145,725	1
912828-4N-7	TREASURY NOTE		02/28/2020	Various		34,752,643	31,014,300	236,102	1
912828-4R-8	TREASURY NOTE		02/28/2020	NOMURA SECURITIES INTERNATIONAL INC		16,481,250	15,000,000	109,580	1
912828-4V-9	TREASURY NOTE		02/28/2020	Various		36,511,208	32,478,400	269,681	1
912828-5C-0	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		25,737,249	23,164,700	292,407	1
912828-5M-8	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		20,705,980	17,719,900	164,299	1
912828-5P-1	TREASURY NOTE		02/28/2020	NOMURA SECURITIES INTERNATIONAL INC		21,444,531	20,000,000	146,107	1
912828-5U-0	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		10,642,578	10,000,000	44,712	1
912828-6A-3	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		16,775,639	15,345,400	34,306	1
912828-6B-1	TREASURY NOTE		02/10/2020	GOLDMAN, SACHS & CO.		19,804,224	18,149,500	233,034	1
912828-6F-2	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		7,837,539	7,201,500	978	1
912828-6G-0	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		21,142,969	20,000,000	2,582	1
912828-6H-8	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		48,157,956	46,735,800	515,346	1
912828-6L-9	TREASURY NOTE		02/28/2020	HSBC SECURITIES, INC.		21,462,500	20,000,000	189,344	1
912828-6M-7	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		15,423,633	15,000,000	128,176	1
912828-6T-2	TREASURY NOTE		03/02/2020	Various		16,937,759	15,259,900	107,537	1
912828-6U-9	TREASURY NOTE		03/02/2020	BANK OF AMERICA/MERRILL LYNCH		51,296,875	50,000,000	318,166	1
912828-6V-7	TREASURY NOTE		01/03/2020	HSBC SECURITIES, INC.		5,956,676	5,910,500	12,697	1
912828-6X-3	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		36,361,044	34,051,900	183,866	1
912828-7A-2	TREASURY NOTE		01/03/2020	BANK OF AMERICA/MERRILL LYNCH		5,967,622	5,961,800	1,597	1
912828-7B-0	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		15,791,602	15,000,000	47,905	1
912828-J2-7	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		69,342,464	66,568,800	191,556	1
912828-K7-4	TREASURY NOTE		02/28/2020	MORGAN STANLEY		38,808,574	36,750,000	32,308	1
912828-M4-9	TREASURY NOTE		03/02/2020	NOMURA SECURITIES INTERNATIONAL INC		51,250,000	50,000,000	319,368	1
912828-M5-6	TREASURY NOTE		02/28/2020	Various		71,641,572	67,624,900	389,169	1
912828-N3-0	TREASURY NOTE		02/28/2020	MORGAN STANLEY		69,319,663	66,945,200	242,309	1
912828-P3-8	TREASURY NOTE		03/02/2020	NOMURA SECURITIES INTERNATIONAL INC		51,183,594	50,000,000	76,923	1
912828-P4-6	TREASURY NOTE		02/28/2020	HSBC SECURITIES, INC.		41,434,375	40,000,000	28,571	1
912828-Q3-7	TREASURY NOTE		02/28/2020	CITIGROUP GLOBAL MARKETS		23,054,805	23,000,000	120,970	1
912828-Q7-8	TREASURY NOTE		02/28/2020	NOMURA SECURITIES INTERNATIONAL INC		23,085,352	23,000,000	106,865	1
912828-R6-9	TREASURY NOTE		03/02/2020	TD SECURITIES		30,675,000	30,000,000	125,205	1
912828-S2-7	TREASURY NOTE		03/02/2020	Various		86,111,716	86,005,500	156,883	1
912828-S3-5	TREASURY NOTE		03/02/2020	NOMURA SECURITIES INTERNATIONAL INC		30,442,969	30,000,000	71,394	1
912828-V9-8	TREASURY NOTE		02/10/2020	GOLDMAN, SACHS & CO.		14,868,513	14,142,600	155,645	1
912828-W7-1	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		11,531,953	11,000,000	98,354	1
912828-WE-6	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		10,670,703	10,000,000	81,593	1
912828-WG-1	TREASURY NOTE		01/03/2020	BANK OF AMERICA/MERRILL LYNCH		5,944,403	5,891,700	24,400	1
912828-WJ-5	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		10,650,000	10,000,000	74,176	1
912828-WN-6	TREASURY NOTE		03/02/2020	NOMURA SECURITIES INTERNATIONAL INC		80,968,750	80,000,000	410,929	1
912828-XB-1	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		55,751,995	53,264,500	276,592	1
912828-XZ-8	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		27,352,539	25,000,000	117,102	1
912828-YQ-7	TREASURY NOTE		03/02/2020	GOLDMAN, SACHS & CO.		88,746	85,600	474	1
912828-YS-3	TREASURY NOTE		01/24/2020	BARCLAYS		54,061,641	54,000,000	166,442	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
912828-YW-4	TREASURY NOTE		03/02/2020	Various		101,033,203	100,000,000	244,194	1
912828-YX-2	TREASURY NOTE		01/24/2020	Various		276,316,211	275,000,000	322,115	1
912828-YY-0	TREASURY NOTE		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		45,432,422	45,000,000	51,923	1
912828-YZ-7	TREASURY NOTE		01/03/2020	BARCLAYS		11,540,592	11,516,300	3,085	1
912828-Z5-2	TREASURY NOTE		02/25/2020	Various		914,080,781	911,000,000	826,662	1
912828-Z6-0	TREASURY NOTE		02/25/2020	Various		528,484,063	528,000,000	466,782	1
912828-Z7-8	TREASURY NOTE		02/27/2020	Various		783,125,781	775,000,000	613,599	1
912828-Z8-6	TREASURY NOTE		02/25/2020	Various		421,641,152	420,500,000	130,927	1
912828-Z9-4	TREASURY NOTE		03/27/2020	Various		169,744,609	169,000,000	65,069	1
912828-ZA-1	TREASURY NOTE		03/20/2020	Various		398,113,008	393,000,000	210,296	1
912828-ZB-9	TREASURY NOTE		03/26/2020	Various		300,232,617	295,000,000	97,979	1
912828-ZC-7	TREASURY NOTE		03/17/2020	Various		220,922,797	215,500,000	107,120	1
912828-ZD-5	TREASURY NOTE		03/16/2020	CITIGROUP GLOBAL MARKETS		51,608,633	51,500,000	1,399	1
912810-QH-4	US TREASURY N/B		01/03/2020	MORGAN STANLEY		3,524,902	2,576,300	16,102	1
912810-QY-7	US TREASURY N/B		02/25/2020	Various		7,321,440	6,300,000	45,247	1
912828-TY-6	US TREASURY N/B		02/28/2020	JPMORGAN CHASE & CO.		12,234,375	12,000,000	57,857	1
912828-VB-3	US TREASURY N/B		02/28/2020	GOLDMAN, SACHS & CO.		8,215,625	8,000,000	41,538	1
0599999. Subtotal - Bonds - U.S. Governments						5,835,367,753	5,727,944,900	11,496,657	XXX
13063D-RD-2	CALIFORNIA (STATE OF)		01/07/2020	BANK OF AMERICA/MERRILL LYNCH		30,198,600	30,000,000	148,438	1FE
13063D-RE-0	CALIFORNIA (STATE OF)		01/07/2020	BANK OF AMERICA/MERRILL LYNCH		20,066,600	20,000,000	104,167	1FE
283461-J9-3	EL PASO CNTY COLO SCH DIST NO 20		01/17/2020	RBC DOMINION SECURITIES		1,300,990	1,000,000		1FE
490170-HY-6	KENT CITY MICH CMNTY SCHS		01/30/2020	STIFEL CAPITAL MARKETS		787,846	610,000		1FE
490170-HZ-3	KENT CITY MICH CMNTY SCHS		01/30/2020	STIFEL CAPITAL MARKETS		823,155	640,000		1FE
490170-JA-6	KENT CITY MICH CMNTY SCHS		01/30/2020	STIFEL CAPITAL MARKETS		1,748,928	1,370,000		1FE
490170-JB-4	KENT CITY MICH CMNTY SCHS		01/30/2020	STIFEL CAPITAL MARKETS		1,895,869	1,495,000		1FE
490170-JE-8	KENT CITY MICH CMNTY SCHS		01/30/2020	STIFEL CAPITAL MARKETS		621,585	500,000		1FE
490170-JF-5	KENT CITY MICH CMNTY SCHS		01/30/2020	STIFEL CAPITAL MARKETS		4,559,741	3,680,000		1FE
574193-SC-3	MARYLAND (STATE OF)		03/04/2020	MORGAN STANLEY		44,323,525	35,500,000		1FE
178882-NA-0	WEST LINN ORE SCH DIST NO 3 JT		02/13/2020	PIPER JAFFRAY INC.		847,155	1,500,000		1FE
178882-NB-8	WEST LINN ORE SCH DIST NO 3 JT		02/13/2020	PIPER JAFFRAY INC.		817,515	1,500,000		1FE
178882-NC-6	WEST LINN ORE SCH DIST NO 3 JT		02/13/2020	PIPER JAFFRAY INC.		919,660	1,750,000		1FE
178882-ND-4	WEST LINN ORE SCH DIST NO 3 JT		02/13/2020	PIPER JAFFRAY INC.		886,078	1,750,000		1FE
178882-NE-2	WEST LINN ORE SCH DIST NO 3 JT		02/13/2020	PIPER JAFFRAY INC.		781,888	1,600,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						110,579,135	102,895,000	252,604	XXX
146816-DG-5	CARUTHERS CALIF UNI SCH DIST		01/31/2020	STIFEL CAPITAL MARKETS		1,380,000	1,380,000		1FE
146816-DH-3	CARUTHERS CALIF UNI SCH DIST		01/31/2020	STIFEL CAPITAL MARKETS		1,570,000	1,570,000		1FE
164231-NV-0	CHEROKEE CNTY GA SCH SYS		01/17/2020	CITIGROUP GLOBAL MARKETS		988,148	750,000		1FE
248415-XW-6	DENISON TEX INDPT SCH DIST		01/31/2020	RAYMOND JAMES & ASSOCIATES, INC.		335,000	335,000		1FE
248415-XX-4	DENISON TEX INDPT SCH DIST		01/31/2020	RAYMOND JAMES & ASSOCIATES, INC.		450,000	450,000		1FE
494791-RP-3	KING CNTY WASH PUB HOSP DIST NO 2		02/28/2020	PIPER JAFFRAY INC.		1,210,000	1,210,000		1FE
494791-RS-7	KING CNTY WASH PUB HOSP DIST NO 2		02/28/2020	PIPER JAFFRAY INC.		900,000	900,000		1FE
494791-RT-5	KING CNTY WASH PUB HOSP DIST NO 2		02/28/2020	PIPER JAFFRAY INC.		1,555,000	1,555,000		1FE
611305-MY-6	MONROE TWP MIDDLESEX CNTY N J		02/07/2020	RBC DOMINION SECURITIES		650,000	650,000		1FE
611305-MS-9	MONROE TWP MIDDLESEX CNTY N J BRD		02/07/2020	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
611305-MT-7	MONROE TWP MIDDLESEX CNTY N J BRD		02/07/2020	RBC DOMINION SECURITIES		2,000,000	2,000,000		1FE
611305-MV-2	MONROE TWP MIDDLESEX CNTY N J BRD		02/07/2020	RBC DOMINION SECURITIES		2,000,000	2,000,000		1FE
611305-MW-0	MONROE TWP MIDDLESEX CNTY N J BRD		02/07/2020	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
611305-MX-8	MONROE TWP MIDDLESEX CNTY N J BRD		02/07/2020	RBC DOMINION SECURITIES		850,000	850,000		1FE
611305-MZ-3	MONROE TWP MIDDLESEX CNTY N J BRD		02/07/2020	RBC DOMINION SECURITIES		650,000	650,000		1FE
611305-NA-7	MONROE TWP MIDDLESEX CNTY N J BRD		02/07/2020	RBC DOMINION SECURITIES		650,000	650,000		1FE
611305-NB-5	MONROE TWP MIDDLESEX CNTY N J BRD		02/07/2020	RBC DOMINION SECURITIES		850,000	850,000		1FE
623040-KK-7	MOUNT SAN ANTONIO CALIF CMNTY		01/09/2020	RBC DOMINION SECURITIES		2,250,000	2,250,000		1FE
623040-KL-5	MOUNT SAN ANTONIO CALIF CMNTY COLL		01/09/2020	RBC DOMINION SECURITIES		1,725,000	1,725,000		1FE
623040-KN-1	MOUNT SAN ANTONIO CALIF CMNTY COLL		01/09/2020	RBC DOMINION SECURITIES		1,100,000	1,100,000		1FE
623040-KV-3	MOUNT SAN ANTONIO CALIF CMNTY COLL		01/09/2020	RBC DOMINION SECURITIES		2,000,000	2,000,000		1FE
623040-KX-9	MOUNT SAN ANTONIO CALIF CMNTY COLL		01/09/2020	RBC DOMINION SECURITIES		870,000	870,000		1Z
623040-KY-7	MOUNT SAN ANTONIO CALIF CMNTY COLL		01/09/2020	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
623040-KZ-4	MOUNT SAN ANTONIO CALIF CMNTY COLL		01/09/2020	RBC DOMINION SECURITIES		1,100,000	1,100,000		1FE
649660-JC-5	NEW YORK N Y		03/04/2020	UNION BANK OF SWITZERLAND		22,820,000	22,820,000		1FE
649660-JH-4	NEW YORK N Y		03/04/2020	UNION BANK OF SWITZERLAND		35,115,000	35,115,000		1FE
681669-EM-5	OMAHA-DOUGLAS NEB PUB BLDG COM		01/24/2020	PIPER JAFFRAY INC.		1,975,000	1,975,000		1Z

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681669-EP-8	OMAHA-DOUGLAS NEB PUB BLDG COM		01/24/2020	PIPER JAFFRAY INC.		1,325,000	1,325,000		1FE
681669-EQ-6	OMAHA-DOUGLAS NEB PUB BLDG COM		01/24/2020	PIPER JAFFRAY INC.		635,000	635,000		1FE
681669-ER-4	OMAHA-DOUGLAS NEB PUB BLDG COM		01/24/2020	PIPER JAFFRAY INC.		500,000	500,000		1FE
681669-ES-2	OMAHA-DOUGLAS NEB PUB BLDG COM		01/24/2020	PIPER JAFFRAY INC.		600,000	600,000		1FE
681669-ET-0	OMAHA-DOUGLAS NEB PUB BLDG COM		01/24/2020	PIPER JAFFRAY INC.		595,000	595,000		1FE
681669-EV-5	OMAHA-DOUGLAS NEB PUB BLDG COM		01/24/2020	PIPER JAFFRAY INC.		680,000	680,000		1FE
717813-XV-6	PHILADELPHIA PA CITY OF		01/15/2020	WELLS FARGO		3,496,509	3,485,000	102	1FE
717813-XY-0	PHILADELPHIA PA CITY OF		01/09/2020	WELLS FARGO		3,000,000	3,000,000		1FE
717813-XZ-7	PHILADELPHIA PA CITY OF		01/21/2020	Various		3,147,170	3,140,000	143	1FE
717813-YA-1	PHILADELPHIA PA CITY OF		01/28/2020	Various		2,512,545	2,500,000	547	1FE
717813-YB-9	PHILADELPHIA PA CITY OF		01/28/2020	Various		6,260,706	6,210,000	1,290	1FE
717813-YC-7	PHILADELPHIA PA CITY OF		01/28/2020	Various		6,040,230	6,000,000	782	1FE
717813-YD-5	PHILADELPHIA PA CITY OF		01/09/2020	WELLS FARGO		4,000,000	4,000,000		1FE
758449-SD-5	REEDY CREEK IMPT DIST FLA		02/05/2020	JPMORGAN CHASE & CO.		5,895,000	5,895,000		1FE
758449-SE-3	REEDY CREEK IMPT DIST FLA		02/05/2020	JPMORGAN CHASE & CO.		6,015,000	6,015,000		1FE
758449-SF-0	REEDY CREEK IMPT DIST FLA		02/05/2020	JPMORGAN CHASE & CO.		4,250,000	4,250,000		1FE
758449-SG-8	REEDY CREEK IMPT DIST FLA		02/05/2020	JPMORGAN CHASE & CO.		4,500,000	4,500,000		1FE
798755-GA-6	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		725,000	725,000		1FE
798755-GB-4	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		990,000	990,000		1FE
798755-GC-2	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
798755-GD-0	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		660,000	660,000		1FE
798755-GE-8	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		475,000	475,000		1FE
798755-GF-5	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		670,000	670,000		1Z
798755-GG-3	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		665,000	665,000		1FE
798755-GH-1	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		635,000	635,000		1Z
798755-GM-0	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		3,370,000	3,370,000		1FE
798755-GN-8	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		900,000	900,000		1FE
798755-GP-3	SAN MARCOS CALIF UNI SCH DIST		01/15/2020	RBC DOMINION SECURITIES		2,285,000	2,285,000		1FE
817409-N8-4	SEQUOIA CALIF UN HIGH SCH DIST		01/31/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
817409-N9-2	SEQUOIA CALIF UN HIGH SCH DIST		01/31/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
817409-P2-5	SEQUOIA CALIF UN HIGH SCH DIST		01/31/2020	CITIGROUP GLOBAL MARKETS		2,750,000	2,750,000		1FE
817409-P3-3	SEQUOIA CALIF UN HIGH SCH DIST		01/31/2020	CITIGROUP GLOBAL MARKETS		2,250,000	2,250,000		1FE
888675-FL-4	TITUSVILLE PA AREA SCH DIST		01/30/2020	PNC CAPITAL MARKETS LLC		1,760,958	1,475,000		1FE
941247-6H-6	WATERBURY CONN		01/30/2020	PIPER JAFFRAY INC.		2,010,000	2,010,000		1FE
941247-6J-2	WATERBURY CONN		01/30/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE
941247-6K-9	WATERBURY CONN		03/27/2020	Various		2,099,918	2,105,000	1,001	1FE
941247-6L-7	WATERBURY CONN		01/30/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE
941247-6M-5	WATERBURY CONN		01/30/2020	PIPER JAFFRAY INC.		1,500,000	1,500,000		1FE
941247-6N-3	WATERBURY CONN		01/30/2020	PIPER JAFFRAY INC.		2,000,000	2,000,000		1FE
941247-6P-8	WATERBURY CONN		01/30/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE
941247-6Q-6	WATERBURY CONN		01/30/2020	PIPER JAFFRAY INC.		1,425,000	1,425,000		1FE
941247-6S-2	WATERBURY CONN		01/30/2020	PIPER JAFFRAY INC.		1,015,000	1,015,000		1FE
982696-RQ-1	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		600,000	600,000		1FE
982696-RR-9	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE
982696-RS-7	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		975,000	975,000		1FE
982696-RT-5	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		860,000	860,000		1FE
982696-RU-2	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		540,000	540,000		1FE
982696-RV-0	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		705,000	705,000		1FE
982696-RW-8	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		775,000	775,000		1FE
982696-RX-6	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		495,000	495,000		1FE
982696-RY-4	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		435,000	435,000		1FE
982696-SB-3	WYANDOTTE CNTY KANS UNI SCH DI		02/04/2020	PIPER JAFFRAY INC.		755,000	755,000		1Z
982696-SC-1	WYANDOTTE CNTY KANS UNI SCH DIST N		02/04/2020	PIPER JAFFRAY INC.		750,000	750,000		1Z
982696-SD-9	WYANDOTTE CNTY KANS UNI SCH DIST N		02/04/2020	PIPER JAFFRAY INC.		700,000	700,000		1Z
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						186,221,183	185,580,000	3,865	XXX
010595-EQ-5	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		1,050,000	1,050,000		1FE
010595-ES-1	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		1,090,000	1,090,000		1FE
010595-ET-9	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		1,110,000	1,110,000		1FE
010595-EV-4	ALABAMA ST MUN ELEC AUTH PWR S		01/29/2020	Various		1,156,748	1,155,000		1FE
010595-EW-2	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		590,000	590,000		1FE
010595-EY-8	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		1,000,000	1,000,000		1FE

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010595-FA-9	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		800,000	800,000		1FE
010595-FB-7	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		1,000,000	1,000,000		1FE
010595-FC-5	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		1,000,000	1,000,000		1FE
010595-FD-3	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		1,000,000	1,000,000		1FE
010595-FE-1	ALABAMA ST MUN ELEC AUTH PWR S		01/22/2020	Frazer Lanier		1,200,000	1,200,000		1FE
02765U-NZ-3	AMERICAN MUN PWR OHIO INC REV		03/24/2020	PIPER JAFFRAY INC.		579,060	600,000	1,516	1FE
032556-FK-3	ANAHEIM HOUSING AND PUBLIC IMPRO		02/05/2020	WELLS FARGO		700,000	700,000		1FE
032556-EV-0	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		350,000	350,000		1FE
032556-EZ-1	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		640,000	640,000		1FE
032556-FA-5	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		635,000	635,000		1Z
032556-FB-3	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		670,000	670,000		1Z
032556-FC-1	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		500,000	500,000		1Z
032556-FD-9	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		745,000	745,000		1Z
032556-FE-7	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		785,000	785,000		1FE
032556-FF-4	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		1,825,000	1,825,000		1FE
032556-FG-2	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		1,000,000	1,000,000		1FE
032556-FH-0	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		1,000,000	1,000,000		1FE
032556-FJ-6	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		1,000,000	1,000,000		1FE
032556-FL-1	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/05/2020	WELLS FARGO		1,250,000	1,250,000		1FE
040654-XW-0	ARIZONA ST TRANSN BRD HWY REV		01/10/2020	JPMORGAN CHASE & CO.		20,000,000	20,000,000		1FE
040654-XX-8	ARIZONA ST TRANSN BRD HWY REV		01/10/2020	JPMORGAN CHASE & CO.		7,180,000	7,180,000		1FE
050589-QE-3	AUBURN UNIV ALA GEN FEE REV		02/21/2020	WELLS FARGO		3,230,000	3,230,000		1FE
050589-QF-0	AUBURN UNIV ALA GEN FEE REV		02/21/2020	WELLS FARGO		5,000,000	5,000,000		1FE
050589-QG-8	AUBURN UNIV ALA GEN FEE REV		02/21/2020	WELLS FARGO		2,000,000	2,000,000		1FE
050589-QH-6	AUBURN UNIV ALA GEN FEE REV		03/27/2020	Various		3,365,884	3,375,000	237	1FE
050589-QJ-2	AUBURN UNIV ALA GEN FEE REV		02/21/2020	WELLS FARGO		4,625,000	4,625,000		1FE
050589-QK-9	AUBURN UNIV ALA GEN FEE REV		02/21/2020	WELLS FARGO		5,030,000	5,030,000		1FE
050589-QL-7	AUBURN UNIV ALA GEN FEE REV		02/21/2020	WELLS FARGO		2,525,000	2,525,000		1FE
050589-QM-5	AUBURN UNIV ALA GEN FEE REV		02/21/2020	WELLS FARGO		2,000,000	2,000,000		1FE
296110-GG-8	BAPTIST HEALTH CARE CORP (FL)		01/29/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1Z
57584Y-XN-4	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		1,110,000	1,110,000		1FE
57584Y-XP-9	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		1,840,000	1,840,000		1FE
57584Y-XQ-7	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		1FE
57584Y-XR-5	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		940,000	940,000		1FE
57584Y-XS-3	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		1,130,000	1,130,000		1FE
57584Y-XT-1	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		1,250,000	1,250,000		1FE
57584Y-XU-8	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		1,370,000	1,370,000		1FE
57584Y-XV-6	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		2,425,000	2,425,000		1FE
57584Y-XW-4	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
57584Y-XX-2	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		2,540,000	2,540,000		1FE
57584Y-XY-0	BERKLEE COLLEGE OF MUSIC		02/27/2020	CITIGROUP GLOBAL MARKETS		2,605,000	2,605,000		1FE
57584Y-XZ-7	BERKLEE COLLEGE OF MUSIC		03/27/2020	Various		1,619,237	1,635,000	301	1FE
12953C-AY-1	CALEXICO CALIF CMNTY REDEV AGY		01/09/2020	STIFEL CAPITAL MARKETS		1,000,000	1,000,000		1FE
12953C-AZ-8	CALEXICO CALIF CMNTY REDEV AGY		01/09/2020	STIFEL CAPITAL MARKETS		650,000	650,000		1FE
12953C-BB-0	CALEXICO CALIF CMNTY REDEV AGY		01/09/2020	STIFEL CAPITAL MARKETS		735,000	735,000		1FE
12953C-BC-8	CALEXICO CALIF CMNTY REDEV AGY		01/09/2020	STIFEL CAPITAL MARKETS		450,000	450,000		1FE
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU		03/27/2020	MORGAN STANLEY		4,467,560	4,000,000		1FE
13077D-KG-6	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		2,250,000	2,250,000		1FE
13077D-KH-4	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		1FE
13077D-KJ-0	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		4,150,000	4,150,000		1FE
13077D-KK-7	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		3,005,000	3,005,000		1FE
13077D-KL-5	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1FE
13077D-KM-3	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		4,265,000	4,265,000		1FE
13077D-KN-1	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		1,900,000	1,900,000		1FE
13077D-KP-6	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		2,100,000	2,100,000		1FE
13077D-KQ-4	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		3,285,000	3,285,000		1FE
13077D-KR-2	CALIFORNIA STATE UNIVERSITY		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		3,225,000	3,225,000		1FE
79467B-DB-8	CHICAGO SALES TAX SECURITIZATION C		01/17/2020	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		1FE
79467B-DC-6	CHICAGO SALES TAX SECURITIZATION C		01/22/2020	GOLDMAN, SACHS & CO.		8,508,330	8,500,000		1FE
79467B-DD-4	CHICAGO SALES TAX SECURITIZATION C		01/17/2020	GOLDMAN, SACHS & CO.		4,500,000	4,500,000		1FE
246388-UM-2	CHRISTIANA CARE HLTH SVCS		01/24/2020	JPMORGAN CHASE & CO.		1,470,000	1,470,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
246388-UN-0	CHRISTIANA CARE HLTH SVCS		01/24/2020	JPMORGAN CHASE & CO.		1,375,000	1,375,000		1FE
246388-UP-5	CHRISTIANA CARE HLTH SVCS		01/24/2020	JPMORGAN CHASE & CO.		1,440,000	1,440,000		1FE
185328-LD-1	CLEARWATER FLA WTR & SWR REV		01/10/2020	RAYMOND JAMES & ASSOCIATES, INC.		784,476	600,000		1FE
185328-LE-9	CLEARWATER FLA WTR & SWR REV		01/10/2020	RAYMOND JAMES & ASSOCIATES, INC.		651,080	500,000		1FE
186398-MK-6	CLEVELAND PUBLIC POWER		02/06/2020	MESIROW FINANCIAL, INC.		1,330,000	1,330,000		1Z
186398-MM-2	CLEVELAND PUBLIC POWER		02/06/2020	MESIROW FINANCIAL, INC.		1,395,000	1,395,000		1FE
186398-MQ-3	CLEVELAND PUBLIC POWER		02/06/2020	MESIROW FINANCIAL, INC.		1,505,000	1,505,000		1FE
186398-MT-7	CLEVELAND PUBLIC POWER		02/06/2020	MESIROW FINANCIAL, INC.		1,630,000	1,630,000		1FE
186398-LZ-4	CLEVELAND PUBLIC PWR		02/06/2020	MESIROW FINANCIAL, INC.		1,181,980	1,000,000		1FE
186398-MC-4	CLEVELAND PUBLIC PWR		02/06/2020	MESIROW FINANCIAL, INC.		1,400,976	1,200,000		1FE
20774Y-4L-8	CONNECTICUT ST HEALTH & EDL FA		02/19/2020	FIDELITY CAPITAL MARKETS		126,893	105,000	729	2FE
26443C-AC-7	DUKE UNIVERSITY HEALTH SYSTEM INC		01/07/2020	JPMORGAN CHASE & CO.		750,000	750,000		1FE
26443C-AD-5	DUKE UNIVERSITY HEALTH SYSTEM INC		01/07/2020	JPMORGAN CHASE & CO.		703,000	703,000		1FE
26443C-AH-6	DUKE UNIVERSITY HEALTH SYSTEM INC		01/07/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
26443C-AJ-2	DUKE UNIVERSITY HEALTH SYSTEM INC		01/07/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
26443C-AN-3	DUKE UNIVERSITY HEALTH SYSTEM INC		01/07/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
266780-EP-6	DURHAM N C		01/17/2020	BANK OF AMERICA/MERRILL LYNCH		1,475,000	1,475,000		1FE
266780-ES-0	DURHAM N C		01/17/2020	BANK OF AMERICA/MERRILL LYNCH		3,500,000	3,500,000		1FE
266780-ET-8	DURHAM N C		01/17/2020	BANK OF AMERICA/MERRILL LYNCH		1,250,000	1,250,000		1FE
266780-EU-5	DURHAM N C		01/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,685,000	2,685,000		1FE
266780-EV-3	DURHAM N C		01/17/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1FE
266780-EW-1	DURHAM N C		01/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,125,000	2,125,000		1FE
266780-FB-6	DURHAM N C		01/17/2020	BANK OF AMERICA/MERRILL LYNCH		3,440,000	3,440,000		1FE
266780-FC-4	DURHAM N C		01/17/2020	BANK OF AMERICA/MERRILL LYNCH		7,000,000	7,000,000		1FE
299488-FU-5	EVANSVILLE IND WTRWKS DIST		01/31/2020	STIFEL CAPITAL MARKETS		3,425,000	3,425,000		1FE
299488-FV-3	EVANSVILLE IND WTRWKS DIST		01/31/2020	STIFEL CAPITAL MARKETS		3,185,000	3,185,000		1FE
299488-FW-1	EVANSVILLE IND WTRWKS DIST		01/31/2020	STIFEL CAPITAL MARKETS		2,300,000	2,300,000		1FE
299488-FY-7	EVANSVILLE IND WTRWKS DIST		01/31/2020	STIFEL CAPITAL MARKETS		5,460,000	5,460,000		1FE
37310P-AD-3	GEORGETOWN UNIVERSITY		02/19/2020	BARCLAYS		5,000,000	5,000,000		1FE
37310P-AE-1	GEORGETOWN UNIVERSITY		02/19/2020	BARCLAYS		5,000,000	5,000,000		1FE
387874-YH-7	GRANT CNTY WASH PUB UTIL DIST		01/09/2020	KEYCORP		1,315,000	1,315,000		1FE
387874-YJ-3	GRANT CNTY WASH PUB UTIL DIST		01/09/2020	KEYCORP		1,440,000	1,440,000		1FE
387874-YM-6	GRANT CNTY WASH PUB UTIL DIST		01/30/2020	Various		3,567,881	3,565,000	35	1FE
387883-ZB-0	GRANT CNTY WASH PUB UTIL DIST		03/30/2020	JPMORGAN CHASE & CO.		5,123,821	5,125,000	1,497	1FE
387883-YP-0	GRANT CNTY WASH PUB UTIL DIST NO 2		01/08/2020	JPMORGAN CHASE & CO.		900,000	900,000		1FE
387883-YQ-8	GRANT CNTY WASH PUB UTIL DIST NO 2		01/08/2020	JPMORGAN CHASE & CO.		1,050,000	1,050,000		1FE
387883-YR-6	GRANT CNTY WASH PUB UTIL DIST NO 2		01/08/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
387883-YS-4	GRANT CNTY WASH PUB UTIL DIST NO 2		01/08/2020	JPMORGAN CHASE & CO.		1,250,000	1,250,000		1FE
41422E-KG-7	HARRIS CNTY TEX MET TRAN AUTH		02/06/2020	MORGAN STANLEY		1,370,000	1,370,000		1FE
41422E-KH-5	HARRIS CNTY TEX MET TRAN AUTH		02/06/2020	MORGAN STANLEY		730,000	730,000		1FE
41422E-KJ-1	HARRIS CNTY TEX MET TRAN AUTH		02/06/2020	MORGAN STANLEY		870,000	870,000		1FE
41422E-KK-8	HARRIS CNTY TEX MET TRAN AUTH		02/06/2020	MORGAN STANLEY		500,000	500,000		1FE
41422E-KL-6	HARRIS CNTY TEX MET TRAN AUTH		02/06/2020	MORGAN STANLEY		1,085,000	1,085,000		1Z
41422E-KM-4	HARRIS CNTY TEX MET TRAN AUTH		02/06/2020	MORGAN STANLEY		2,075,000	2,075,000		1FE
41422E-KN-2	HARRIS CNTY TEX MET TRAN AUTH		02/06/2020	MORGAN STANLEY		1,000,000	1,000,000		1FE
442851-AC-5	HOWARD UNIVERSITY		01/31/2020	LOOP CAPITAL MARKETS		1,000,000	1,000,000		1Z
442851-AD-3	HOWARD UNIVERSITY		01/31/2020	LOOP CAPITAL MARKETS		1,000,000	1,000,000		1Z
442851-AE-1	HOWARD UNIVERSITY		01/31/2020	LOOP CAPITAL MARKETS		1,000,000	1,000,000		1Z
442851-AF-8	HOWARD UNIVERSITY		01/31/2020	LOOP CAPITAL MARKETS		1,350,000	1,350,000		1Z
442851-AG-6	HOWARD UNIVERSITY		01/31/2020	LOOP CAPITAL MARKETS		1,000,000	1,000,000		1Z
442851-AH-4	HOWARD UNIVERSITY		01/31/2020	LOOP CAPITAL MARKETS		1,000,000	1,000,000		1Z
455168-FU-3	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,555,000	1,555,000		1FE
455168-FV-1	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,230,000	1,230,000		1FE
455168-FW-9	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,525,000	1,525,000		1FE
455168-FX-7	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,220,000	1,220,000		1FE
455168-FY-5	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,410,000	1,410,000		1FE
455168-FZ-2	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,805,000	1,805,000		1FE
455168-GA-6	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,475,000	1,475,000		1FE
455168-GB-4	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,680,000	1,680,000		1FE
455168-GC-2	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,470,000	1,470,000		1FE
455168-GF-5	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		2,155,000	2,155,000		1FE

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455168-GG-3	INDIANA UNIV		01/23/2020	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		1FE
490728-A7-7	KENT ST UNIV OHIO		01/16/2020	JPMORGAN CHASE & CO.		1,630,000	1,630,000		1FE
490728-A8-5	KENT ST UNIV OHIO		01/16/2020	JPMORGAN CHASE & CO.		2,600,000	2,600,000		1FE
490728-A9-3	KENT ST UNIV OHIO		01/16/2020	JPMORGAN CHASE & CO.		2,000,000	2,000,000		1FE
490728-B2-7	KENT ST UNIV OHIO		01/16/2020	JPMORGAN CHASE & CO.		1,500,000	1,500,000		1FE
490728-B3-5	KENT ST UNIV OHIO		01/16/2020	JPMORGAN CHASE & CO.		1,500,000	1,500,000		1FE
490728-B4-3	KENT ST UNIV OHIO		01/16/2020	JPMORGAN CHASE & CO.		2,095,000	2,095,000		1FE
490728-B5-0	KENT ST UNIV OHIO		01/16/2020	JPMORGAN CHASE & CO.		1,500,000	1,500,000		1FE
490728-B9-2	KENT ST UNIV OHIO		01/29/2020	Various		2,780,900	2,750,000	196	1FE
490728-C2-6	KENT ST UNIV OHIO		01/29/2020	Various		3,812,108	3,770,000	295	1FE
490728-B6-8	KENT ST UNIV OHIO UNIV REVS		01/16/2020	JPMORGAN CHASE & CO.		1,300,000	1,300,000		1FE
543573-DM-8	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/31/2020	HILLTOP SECURITIES INC		345,000	345,000		1FE
543573-DP-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/31/2020	HILLTOP SECURITIES INC		875,000	875,000		1FE
543573-DS-5	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/31/2020	HILLTOP SECURITIES INC		500,000	500,000		1FE
543573-DU-0	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/31/2020	HILLTOP SECURITIES INC		1,670,000	1,670,000		1FE
543573-DW-6	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/31/2020	HILLTOP SECURITIES INC		1,675,000	1,675,000		1FE
543573-DX-4	LORAIN CNTY OHIO CMNTY COLLEGE DIS		03/27/2020	HILLTOP SECURITIES INC		1,247,470	1,260,000	1,559	1FE
543573-DZ-9	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/31/2020	HILLTOP SECURITIES INC		915,000	915,000		1FE
543573-EB-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS		01/31/2020	HILLTOP SECURITIES INC		980,000	980,000		1FE
56453R-AV-6	MANTECA CALIF REDEV AGY		02/20/2020	RBC DOMINION SECURITIES		580,000	580,000		1FE
56453R-AW-4	MANTECA CALIF REDEV AGY		02/20/2020	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
56453R-BE-3	MANTECA CALIF REDEV AGY		02/20/2020	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
56453R-BK-9	MANTECA CALIF REDEV AGY		02/20/2020	RBC DOMINION SECURITIES		1,140,000	1,140,000		1FE
56453R-BL-7	MANTECA CALIF REDEV AGY		02/20/2020	RBC DOMINION SECURITIES		5,000,000	5,000,000		1FE
56453R-AY-0	MANTECA CALIF REDEV AGY SUCCES		02/20/2020	RBC DOMINION SECURITIES		1,030,000	1,030,000		1FE
56453R-BB-9	MANTECA CALIF REDEV AGY SUCCES		02/20/2020	RBC DOMINION SECURITIES		1,190,000	1,190,000		1FE
56453R-BD-5	MANTECA CALIF REDEV AGY SUCCES		02/20/2020	RBC DOMINION SECURITIES		1,500,000	1,500,000		1FE
56453R-BF-0	MANTECA CALIF REDEV AGY SUCCES		02/20/2020	RBC DOMINION SECURITIES		1,095,000	1,095,000		1FE
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R		01/23/2020	JPMORGAN CHASE & CO.		5,242,064	4,135,000		1FE
57584Y-XA-2	MASSACHUSETTS ST DEV FIN AGY R		01/23/2020	JPMORGAN CHASE & CO.		3,035,136	2,400,000		1FE
58506Y-AS-1	MEDSTAR HEALTH INC		01/09/2020	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1Z
58506Y-AT-9	MEDSTAR HEALTH INC		01/09/2020	JPMORGAN CHASE & CO.		1,070,000	1,070,000		1Z
61237W-AG-1	MONTEFIORE MEDICAL CENTER		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		1Z
61237W-AH-9	MONTEFIORE MEDICAL CENTER		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		5,150,000	5,150,000		1FE
631060-CK-4	NARRAGANSETT R I BAY COMMN REV		02/27/2020	BARCLAYS		850,000	850,000		1FE
631060-CL-2	NARRAGANSETT R I BAY COMMN REV		02/27/2020	BARCLAYS		2,350,000	2,350,000		1FE
631060-CM-0	NARRAGANSETT R I BAY COMMN REV		02/27/2020	BARCLAYS		4,400,000	4,400,000		1FE
64986D-KJ-3	NEW YORK ST ENVIRONMENTAL FACS		03/30/2020	MORGAN STANLEY		1,326,342	1,035,000		1FE
64986D-KK-0	NEW YORK ST ENVIRONMENTAL FACS		03/30/2020	MORGAN STANLEY		2,729,848	2,140,000		1FE
64986D-KL-8	NEW YORK ST ENVIRONMENTAL FACS		03/30/2020	MORGAN STANLEY		2,867,751	2,255,000		1FE
64986D-KM-6	NEW YORK ST ENVIRONMENTAL FACS		03/30/2020	MORGAN STANLEY		1,502,414	1,185,000		1FE
64986D-KN-4	NEW YORK ST ENVIRONMENTAL FACS		03/30/2020	MORGAN STANLEY		1,573,668	1,245,000		1FE
64986D-KP-9	NEW YORK ST ENVIRONMENTAL FACS		03/30/2020	MORGAN STANLEY		4,595,760	4,000,000		1FE
661046-BS-0	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		375,000	375,000		1Z
661046-BT-8	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		190,000	190,000		1FE
661046-BU-5	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		1,000,000	1,000,000		1FE
661046-BV-3	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		1,000,000	1,000,000		1Z
661046-BW-1	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		1,200,000	1,200,000		1FE
661046-BX-9	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		920,000	920,000		1FE
661046-BY-7	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		1,200,000	1,200,000		1FE
661046-BZ-4	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		1,285,000	1,285,000		1FE
661046-CA-8	NORTH MIAMI BEACH FLA WTR REV		01/17/2020	BARCLAYS		1,310,000	1,310,000		1FE
665398-LK-7	NORTHERN MICH UNIV REVS		03/26/2020	UMB BANK		406,639	375,000	6,198	1FE
677524-DU-1	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		5,000,000	5,000,000		1Z
677524-DV-9	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		2,000,000	2,000,000		1FE
677524-DW-7	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		3,000,000	3,000,000		1FE
677524-DX-5	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		2,000,000	2,000,000		1FE
677524-EA-4	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		1,325,000	1,325,000		1FE
677524-EB-2	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		500,000	500,000		1FE
67759H-LC-6	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		3,500,000	3,500,000		1FE
67759H-LD-4	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		3,000,000	3,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
67759H-LE-2	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		2,500,000	2,500,000		1FE
67759H-LF-9	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		2,250,000	2,250,000		1FE
67759H-LJ-1	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		1,540,000	1,540,000		1FE
67759H-LK-8	OHIO (STATE OF)		02/19/2020	MORGAN STANLEY		1,025,000	1,025,000		1FE
678535-4G-7	OKLAHOMA CITY AIRPORT TRUST		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		550,000	550,000		1Z
678535-4K-8	OKLAHOMA CITY AIRPORT TRUST		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		300,000	300,000		1Z
678535-4L-6	OKLAHOMA CITY AIRPORT TRUST		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		410,000	410,000		1FE
678535-4N-2	OKLAHOMA CITY AIRPORT TRUST		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		525,000	525,000		1FE
678535-4Q-5	OKLAHOMA CITY AIRPORT TRUST		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1FE
678535-4S-1	OKLAHOMA CITY AIRPORT TRUST		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		1FE
678535-4X-0	OKLAHOMA CITY AIRPORT TRUST		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		1,660,000	1,660,000		1Z
678535-4Y-8	OKLAHOMA CITY AIRPORT TRUST		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		1,750,000	1,750,000		1FE
70105R-CD-7	PARKER COLO WTR & SANTN DIST		01/15/2020	PIPER JAFFRAY INC.		1,187,200	1,000,000		1Z
70105R-CF-2	PARKER COLO WTR & SANTN DIST		01/15/2020	PIPER JAFFRAY INC.		410,074	350,000		1FE
70105R-CG-0	PARKER COLO WTR & SANTN DIST		01/15/2020	PIPER JAFFRAY INC.		583,895	500,000		1FE
70105R-CJ-4	PARKER COLO WTR & SANTN DIST		01/15/2020	PIPER JAFFRAY INC.		917,253	790,000		1Z
70105R-CL-9	PARKER COLO WTR & SANTN DIST		01/15/2020	PIPER JAFFRAY INC.		404,380	350,000		1FE
70105R-CM-7	PARKER COLO WTR & SANTN DIST		01/15/2020	PIPER JAFFRAY INC.		420,670	365,000		1FE
70105R-CN-5	PARKER COLO WTR & SANTN DIST		01/15/2020	PIPER JAFFRAY INC.		574,845	500,000		1FE
70105R-CP-0	PARKER COLO WTR & SANTN DIST		01/15/2020	PIPER JAFFRAY INC.		573,430	500,000		1FE
20281P-MK-5	PENNSYLVANIA (COMMONWEALTH OF)		01/10/2020	RBC DOMINION SECURITIES		2,000,000	2,000,000		1FE
20281P-ML-3	PENNSYLVANIA (COMMONWEALTH OF)		01/10/2020	RBC DOMINION SECURITIES		2,070,000	2,070,000		1FE
20281P-MM-1	PENNSYLVANIA (COMMONWEALTH OF)		01/10/2020	RBC DOMINION SECURITIES		1,550,000	1,550,000		1FE
20281P-MN-9	PENNSYLVANIA (COMMONWEALTH OF)		01/15/2020	Various		3,031,318	3,025,000		1FE
20281P-MP-4	PENNSYLVANIA (COMMONWEALTH OF)		01/10/2020	RBC DOMINION SECURITIES		2,000,000	2,000,000		1FE
20281P-MQ-2	PENNSYLVANIA (COMMONWEALTH OF)		01/10/2020	RBC DOMINION SECURITIES		3,515,000	3,515,000		1FE
71883R-PS-6	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		923,706	700,000		1FE
71883R-PX-5	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		2,376,731	1,830,000		1FE
71883R-PY-3	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,862,424	1,440,000		1FE
71883R-PZ-0	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,289,040	1,000,000		1FE
71883R-QA-4	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,927,110	1,500,000		1FE
71883R-QB-2	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		5,121,880	4,000,000		1FE
71883R-QC-0	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		6,312,400	5,000,000		1FE
71883R-QE-6	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,055,664	800,000		1FE
71883R-QF-3	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,091,583	830,000		1FE
71883R-QG-1	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,180,674	900,000		1FE
71883R-QH-9	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,571,604	1,200,000		1FE
71883R-QJ-5	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,630,238	1,250,000		1FE
71883R-QK-2	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,948,140	1,500,000		1FE
71883R-QL-0	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		1,940,025	1,500,000		1FE
71883R-QP-1	PHOENIX ARIZ CIVIC IMPT CORP W		03/27/2020	MORGAN STANLEY		7,682,820	6,000,000		1FE
735351-DQ-8	PORT ST LUCIE FLA UTIL SYS REV		01/23/2020	RAYMOND JAMES & ASSOCIATES, INC.		586,450	500,000		1FE
735351-DR-6	PORT ST LUCIE FLA UTIL SYS REV		01/23/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,169,060	1,000,000		1FE
735351-DS-4	PORT ST LUCIE FLA UTIL SYS REV		01/23/2020	RAYMOND JAMES & ASSOCIATES, INC.		903,053	775,000		1FE
756872-KU-0	TEXAS CHRISTIAN UNIVERSITY		01/16/2020	JEFFERIES & COMPANY, INC.		1,200,000	1,200,000		1FE
756872-KV-8	TEXAS CHRISTIAN UNIVERSITY		01/16/2020	JEFFERIES & COMPANY, INC.		850,000	850,000		1FE
756872-KW-6	TEXAS CHRISTIAN UNIVERSITY		01/16/2020	JEFFERIES & COMPANY, INC.		455,000	455,000		1FE
756872-KX-4	TEXAS CHRISTIAN UNIVERSITY		01/16/2020	JEFFERIES & COMPANY, INC.		400,000	400,000		1FE
756872-KY-2	TEXAS CHRISTIAN UNIVERSITY		03/27/2020	Various		421,466	425,000	140	1FE
756872-LC-9	TEXAS CHRISTIAN UNIVERSITY		01/16/2020	JEFFERIES & COMPANY, INC.		750,000	750,000		1FE
756872-LD-7	TEXAS CHRISTIAN UNIVERSITY		01/16/2020	JEFFERIES & COMPANY, INC.		1,500,000	1,500,000		1FE
756872-LE-5	TEXAS CHRISTIAN UNIVERSITY		01/16/2020	JEFFERIES & COMPANY, INC.		1,500,000	1,500,000		1FE
756872-LF-2	TEXAS CHRISTIAN UNIVERSITY		01/16/2020	JEFFERIES & COMPANY, INC.		3,000,000	3,000,000		1FE
59447T-XW-8	TRINITY HEALTH CORP		01/29/2020	KEYBANC CAPITAL MARKETS		1,994,995	1,920,000	7,073	1FE
914716-R2-3	UNIVERSITY N C		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000		1FE
914716-R3-1	UNIVERSITY N C		01/29/2020	Various		335,683	335,000	18	1FE
914716-R4-9	UNIVERSITY N C		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		265,000	265,000		1FE
914716-R5-6	UNIVERSITY N C		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		400,000	400,000		1FE
914716-R8-0	UNIVERSITY N C		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		300,000	300,000		1FE
914716-R9-8	UNIVERSITY N C		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		530,000	530,000		1FE
914716-S2-2	UNIVERSITY N C		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000		1FE

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914716-R6-4	UNIVERSITY N C CHARLOTTE REV		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		425,000	425,000		1FE
91523N-TY-2	UNIVERSITY WASH UNIV REVS		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		2,295,000	2,295,000		1Z
91523N-TZ-9	UNIVERSITY WASH UNIV REVS		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		2,325,000	2,325,000		1FE
91523N-UA-2	UNIVERSITY WASH UNIV REVS		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		1,610,000	1,610,000		1FE
91523N-UB-0	UNIVERSITY WASH UNIV REVS		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		1,615,000	1,615,000		1FE
91523N-UC-8	UNIVERSITY WASH UNIV REVS		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		2,075,000	2,075,000		1FE
645790-MW-3	VALLEY HEALTH CARE SYSTEM		03/13/2020	CITIGROUP GLOBAL MARKETS		2,582,419	2,390,000	25,493	1FE
60636A-VL-4	WASHINGTON UNIV OF ST LOUIS		03/27/2020	WELLS FARGO		10,000,000	10,000,000		1Z
956704-C4-0	WEST VIRGINIA UNIV		02/27/2020	BANK OF AMERICA/MERRILL LYNCH		5,220,000	5,220,000		1FE
977100-HC-3	WISCONSIN ST GEN FD		03/26/2020	RBC DOMINION SECURITIES		4,955,600	5,000,000	15,660	1FE
977100-GT-7	WISCONSIN ST GEN FD ANNUAL APP		01/29/2020	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000		1FE
977100-GU-4	WISCONSIN ST GEN FD ANNUAL APP		01/29/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
977100-GW-0	WISCONSIN ST GEN FD ANNUAL APP		01/29/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
98425B-AB-2	YMCA OF GREATER NY		01/23/2020	JPMORGAN CHASE & CO.		600,000	600,000		2FE
98425B-AD-8	YMCA OF GREATER NY		01/23/2020	JPMORGAN CHASE & CO.		575,000	575,000		2FE
98425B-AF-3	YMCA OF GREATER NY		01/23/2020	JPMORGAN CHASE & CO.		400,000	400,000		2FE
98425B-AG-1	YMCA OF GREATER NY		01/23/2020	JPMORGAN CHASE & CO.		300,000	300,000		2FE
663903-JE-3	NORTHEAST OHIO REGL SWR DIST W		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,195,000	1,195,000		1FE
663903-JF-0	NORTHEAST OHIO REGL SWR DIST W		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		485,000	485,000		1FE
663903-JG-8	NORTHEAST OHIO REGL SWR DIST W		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		300,000	300,000		1FE
663903-JH-6	NORTHEAST OHIO REGL SWR DIST W		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		1FE
663903-JJ-2	NORTHEAST OHIO REGL SWR DIST W		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		1FE
663903-JL-7	NORTHEAST OHIO REGL SWR DIST W		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1FE
663903-JP-8	NORTHEAST OHIO REGL SWR DIST W		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		3,500,000	3,500,000		1Z
3199999. Subtotal - Bonds - U.S. Special Revenues						530,737,854	515,203,000	60,946	XXX
00724P-AB-5	ADOBE INC		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		4,989,350	5,000,000		1FE
00724P-AC-3	ADOBE INC		03/06/2020	Various		7,596,169	7,311,000	14,961	1FE
00115A-AM-1	AEP TRANSMISSION COMPANY LLC		03/30/2020	MUFG SECURITIES AMERICAS INC		12,495,500	12,500,000		1FE
00774Y-AA-7	AERCAP HOLDINGS NV	D	01/13/2020	CREDIT SUISSE		5,400,000	5,000,000	77,517	3FE
00130H-CA-1	AES CORPORATION (THE)		03/25/2020	GOLDMAN, SACHS & CO.		1,478,400	1,540,000	2,310	3FE
00914A-AF-9	AIR LEASE CORPORATION		01/07/2020	BANK OF AMERICA/MERRILL LYNCH		22,761,490	23,000,000		2FE
02209S-BC-6	ALTRIA GROUP INC ABS		02/03/2020	Various		17,691,968	16,100,000	322,630	2FE
02209S-BD-4	ALTRIA GROUP INC ABS		02/12/2020	Various		28,328,700	25,000,000	334,000	2FE
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING IN		02/07/2020	CITIGROUP GLOBAL MARKETS		1,516,743	1,469,000	33,155	4FE
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY IN		03/03/2020	JPMORGAN CHASE & CO.		4,198,152	4,200,000		2FE
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN		03/03/2020	JPMORGAN CHASE & CO.		4,192,818	4,200,000		2FE
03027X-AK-6	AMERICAN TOWER CORP		02/26/2020	GOLDMAN, SACHS & CO.		7,484,120	7,000,000	87,281	2FE
03027X-AZ-3	AMERICAN TOWER CORPORATION		01/07/2020	JPMORGAN CHASE & CO.		15,984,800	16,000,000		2FE
03040W-AL-9	AMERICAN WATER CAPITAL CORP		02/21/2020	WELLS FARGO		11,964,972	11,165,000	183,478	2FE
03040W-AS-4	AMERICAN WATER CAPITAL CORP		03/06/2020	Various		7,035,704	6,294,000	67,486	2FE
031162-CR-9	AMGEN INC		02/18/2020	CITIGROUP GLOBAL MARKETS		8,117,645	8,150,000		2FE
031162-CS-7	AMGEN INC		02/18/2020	CITIGROUP GLOBAL MARKETS		4,078,450	4,080,000		2FE
031162-CT-5	AMGEN INC		02/18/2020	GOLDMAN, SACHS & CO.		16,265,281	16,300,000		2FE
031162-CU-2	AMGEN INC		02/18/2020	BARCLAYS		24,991,250	25,000,000		2FE
031162-CV-0	AMGEN INC		02/18/2020	MORGAN STANLEY		14,969,400	15,000,000		2FE
032095-AK-7	AMPHENOL CORPORATION		02/13/2020	BANK OF AMERICA/MERRILL LYNCH		8,136,064	8,150,000		2FE
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC	C	02/26/2020	Various		12,143,992	11,200,000	86,870	2FE
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	02/18/2020	GOLDMAN, SACHS & CO.		10,674,310	9,058,000	32,269	2FE
03674X-AF-3	ANTERO RESOURCES CORP		01/09/2020	JPMORGAN CHASE & CO.		1,883,820	2,485,000	15,591	4FE
036752-AK-9	ANTHEM INC		01/15/2020	RBC DOMINION SECURITIES		4,021,920	4,000,000	52,622	2FE
037833-AZ-3	APPLE INC		03/05/2020	GOLDMAN, SACHS & CO.		16,581,910	15,638,000	32,579	1FE
038222-AL-9	APPLIED MATERIALS INC		02/26/2020	GOLDMAN, SACHS & CO.		5,443,100	5,000,000	67,375	1FE
052769-AG-1	AUTODESK INC		01/07/2020	CITIGROUP GLOBAL MARKETS		4,065,831	4,075,000		2FE
053332-AY-8	AUTOZONE INC		03/26/2020	JPMORGAN CHASE & CO.		2,697,624	2,700,000		2FE
053332-AZ-5	AUTOZONE INC		03/26/2020	JPMORGAN CHASE & CO.		18,062,890	18,075,000		2FE
053611-AK-5	AVERY DENNISON CORPORATION		03/04/2020	JPMORGAN CHASE & CO.		5,854,716	5,880,000		1Z
059522-AC-6	BAFC_07-C RMBS		03/20/2020	SCHEDULED PAY UP			1,310		1FM
06051G-GP-8	BANK OF AMERICA CORP		03/10/2020	TD SECURITIES		10,025,000	10,000,000	33,561	1FE
06051G-HY-8	BANK OF AMERICA CORP		02/10/2020	BANK OF AMERICA/MERRILL LYNCH		25,000,000	25,000,000		1FE
06051G-HZ-5	BANK OF AMERICA CORP		02/10/2020	BANK OF AMERICA/MERRILL LYNCH		4,100,000	4,100,000		1FE
06051G-JA-8	BANK OF AMERICA CORP		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		19,825,900	19,300,000	7,939	1FE

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06367W-HH-9	BANK OF MONTREAL	A	02/26/2020	GOLDMAN, SACHS & CO.		7,409,500	7,000,000	14,758	1FE
064159-TE-6	BANK OF NOVA SCOTIA	A	01/07/2020	SCOTIA CAPITAL (USA) INC.		30,461,875	30,500,000		1FE
06738E-AS-4	BARCLAYS PLC	D	02/18/2020	MITSUBISHI UFJ SECURITIES (USA)		10,625,561	10,325,000	42,264	2FE
05526D-BN-4	BAT CAPITAL CORP ABS	C	03/30/2020	BANK OF AMERICA/MERRILL LYNCH		19,000,000	19,000,000		2FE
05526D-BP-9	BAT CAPITAL CORP ABS	C	03/30/2020	BARCLAYS		12,000,000	12,000,000		2FE
05526D-BQ-7	BAT CAPITAL CORP ABS	C	03/30/2020	BARCLAYS		6,750,000	6,750,000		2FE
0778FP-AB-5	BELL CANADA INC	A	01/15/2020	MORGAN STANLEY		4,609,920	4,000,000	116,578	2FE
084664-CU-3	BERKSHIRE HATHAWAY FINANCE CORP		03/04/2020	WELLS FARGO		9,190,800	9,200,000		1FE
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		02/26/2020	Various		16,359,005	15,444,000	257,965	2FE
103304-BM-2	BOYD GAMING CORPORATION		03/02/2020	BNP CAPITAL MARKETS		2,301,750	2,200,000	59,606	4FE
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	C	02/26/2020	GOLDMAN, SACHS & CO.		7,901,110	7,000,000	120,188	1FE
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC		01/31/2020	MIZUHO SECURITIES USA INC.		3,041,010	3,000,000	12,950	2FE
118230-AR-2	BUCKEYE PARTNERS LP		02/28/2020	MORGAN STANLEY		(9,500)			3FE
13123X-AZ-5	CALLON PETROLEUM COMPANY		02/20/2020	STIFEL CAPITAL MARKETS		3,764,800	4,160,000	39,043	5FE
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE	A	01/21/2020	WELLS FARGO		12,998,830	13,000,000		1FE
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPANY	A	03/03/2020	BARCLAYS		12,974,260	13,000,000		2FE
14042T-CT-2	CAPITAL ONE BANK USA NA		01/23/2020	MORGAN STANLEY		16,080,000	16,080,000		2FE
14040H-BT-1	CAPITAL ONE FINANCIAL CORPORATION		03/05/2020	Various		4,147,539	3,880,000	45,881	2FE
14040H-CA-1	CAPITAL ONE FINANCIAL CORPORATION		02/21/2020	GOLDMAN, SACHS & CO.		26,724,500	25,000,000	70,417	2FE
14042R-NW-7	CAPITAL ONE NA		02/26/2020	GOLDMAN, SACHS & CO.		7,073,780	7,000,000	71,906	2FE
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		02/13/2020	JPMORGAN CHASE & CO.		6,043,867	6,120,000		2FE
14913Q-3D-9	CATERPILLAR FINANCIAL SERVICES COR		01/09/2020	SOCIETE GENERALE		16,430,000	16,430,000		1Z
124857-AT-0	CBS CORP		02/26/2020	GOLDMAN, SACHS & CO.		5,289,800	5,000,000	6,094	2FE
124857-AX-1	CBS CORP		02/14/2020	GOLDMAN, SACHS & CO.		11,047,043	10,252,000	82,187	2FE
14987B-AE-3	CC HOLDINGS GS V LLC/CRO		02/18/2020	SUNTRUST INVESTMENT SERVICES, INC.		7,398,510	7,000,000	93,552	2FE
15135U-AG-4	CENOVUS ENERGY INC	A	02/26/2020	GOLDMAN, SACHS & CO.		7,179,900	7,000,000	7,583	3FE
15189T-AW-7	CENTERPOINT ENERGY INC		02/18/2020	WELLS FARGO		13,553,232	13,300,000	171,792	2FE
15189T-AX-5	CENTERPOINT ENERGY INC		01/15/2020	JEFFERIES & COMPANY, INC.		4,007,840	4,000,000	50,150	2FE
156504-AL-6	CENTURY COMMUNITIES INC		02/24/2020	EXCHANGE		4,640,116	4,500,000	70,031	4FE
156686-AM-9	CENTURYLINK INC		03/02/2020	MORGAN STANLEY		245,863	221,000	2,068	4FE
12527G-AC-7	CF INDUSTRIES INC		03/26/2020	Various		2,251,960	2,238,000	21,583	3FE
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING L		01/31/2020	DEUTSCHE BANK AG		3,147,300	3,000,000	52,813	2FE
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L		02/11/2020	MORGAN STANLEY		8,852,458	8,160,000	12,240	2FE
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		02/05/2020	Various		11,761,224	10,179,000	73,232	2FE
166764-BD-1	CHEVRON CORP		03/04/2020	CITIGROUP GLOBAL MARKETS		5,506,400	5,000,000	50,352	1FE
125523-CJ-7	CIGNA CORP		03/04/2020	BANK OF AMERICA/MERRILL LYNCH		4,193,826	4,200,000		2FE
125523-CK-4	CIGNA CORP		03/04/2020	BANK OF AMERICA/MERRILL LYNCH		12,576,438	12,600,000		2FE
125523-CL-2	CIGNA CORP		03/04/2020	GOLDMAN, SACHS & CO.		21,963,040	22,000,000		2FE
172967-ML-2	CITIGROUP INC		01/22/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
177376-AF-7	CITRIX SYSTEMS INC		02/20/2020	BANK OF AMERICA/MERRILL LYNCH		4,073,350	4,100,000		2FE
12592B-AF-1	CNH INDUSTRIAL CAPITAL LLC		02/21/2020	BARCLAYS		4,128,600	4,000,000	78,000	2FE
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC		02/20/2020	BARCLAYS		1,030,920	1,000,000	13,885	2FE
12594K-AB-8	CNH INDUSTRIAL NV	D	02/26/2020	GOLDMAN, SACHS & CO.		7,475,370	7,000,000	77,107	2FE
191216-CQ-1	COCA-COLA CO		03/20/2020	BANK OF AMERICA/MERRILL LYNCH		8,942,220	9,000,000		1FE
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	01/08/2020	CITIGROUP GLOBAL MARKETS		11,035,378	11,150,000		1FE
20030N-DG-3	COMCAST CORPORATION		03/24/2020	BANK OF AMERICA/MERRILL LYNCH		10,980,530	11,000,000		1FE
20030N-DH-1	COMCAST CORPORATION		03/24/2020	BANK OF AMERICA/MERRILL LYNCH		4,475,520	4,500,000		1Z
202795-JR-2	COMMONWEALTH EDISON COMPANY		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		24,924,000	25,000,000		1FE
202795-JS-0	COMMONWEALTH EDISON COMPANY		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		4,993,100	5,000,000		1FE
20826F-AQ-9	CONOCOPHILLIPS CO		03/04/2020	JPMORGAN CHASE & CO.		7,510,371	6,329,000	148,811	1FE
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW		03/26/2020	BANK OF AMERICA/MERRILL LYNCH		4,789,056	4,800,000		2FE
210518-DH-6	CONSUMERS ENERGY COMPANY		03/17/2020	BARCLAYS		4,482,270	4,500,000		1FE
212015-AL-5	CONTINENTAL RESOURCES		02/26/2020	GOLDMAN, SACHS & CO.		7,393,610	7,000,000	116,375	2FE
212015-AN-1	CONTINENTAL RESOURCES INC		01/29/2020	JPMORGAN CHASE & CO.		4,697,932	4,510,000	28,563	2FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		02/01/2020	SCHEDULED PAY UP			1,097		1FM
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		03/25/2020	EXCHANGE		9,554,363	9,445,000	17,381	3FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2020	SCHEDULED PAY UP			4,959		1FM
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP		01/31/2020	WELLS FARGO		3,240,510	3,000,000	46,538	2FE
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP		03/31/2020	BANK OF AMERICA/MERRILL LYNCH		2,967,000	3,000,000		2FE
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP		03/31/2020	MORGAN STANLEY		3,967,160	4,000,000		2FE
126408-HS-5	CSX CORP		03/26/2020	CITIGROUP GLOBAL MARKETS		4,479,120	4,500,000		2FE

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126650-CL-2	CVS HEALTH CORP		01/15/2020	MORGAN STANLEY		8,657,361	8,100,000	154,322	2FE
126650-DF-4	CVS HEALTH CORP		01/31/2020	GOLDMAN, SACHS & CO.		3,115,410	3,000,000	42,250	2FE
126650-DH-0	CVS HEALTH CORP		03/26/2020	BARCLAYS		9,982,200	10,000,000		2FE
126650-DJ-6	CVS HEALTH CORP		03/26/2020	BARCLAYS		9,977,700	10,000,000		2FE
126650-DK-3	CVS HEALTH CORP		03/26/2020	BARCLAYS		4,915,700	5,000,000		2FE
126650-DL-1	CVS HEALTH CORP		03/26/2020	BARCLAYS		6,998,810	7,000,000		2FE
02152A-AU-3	CWALT_07-16CB RMBS		01/25/2020	SCHEDULED PAY UP			4,052		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		01/01/2020	SCHEDULED PAY UP			7,291		1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		01/01/2020	SCHEDULED PAY UP					1FM
12543P-AK-9	CWHL_06-21 RMBS		02/01/2020	SCHEDULED PAY UP			11		1FM
251510-FB-4	DBALT_05-AR1 RMBS		03/25/2020	SCHEDULED PAY UP			4		1FM
244199-BJ-3	DEERE & CO		03/25/2020	CITIGROUP GLOBAL MARKETS		4,990,550	5,000,000		1FE
244199-BK-0	DEERE & CO		03/25/2020	CITIGROUP GLOBAL MARKETS		6,999,860	7,000,000		1FE
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		03/04/2020	MORGAN STANLEY		10,000,000	10,000,000		1FE
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		02/26/2020	Various		17,615,055	15,500,000	336,126	2FE
25470D-BA-6	DISCOVERY COMMUNICATIONS LLC		03/03/2020	U.S. BANCORP		1,176,138	1,130,000	8,789	2FE
25746U-DG-1	DOMINION ENERGY INC		03/31/2020	SMBC Nikko Securities America, Inc		11,384,425	11,500,000		2FE
26208Q-AG-2	DRIVE 20-1 D ABS		01/13/2020	RBC DOMINION SECURITIES		6,248,817	6,250,000		1Z
26443T-AC-0	DUKE ENERGY INDIANA LLC		03/10/2020	BARCLAYS		8,364,699	8,375,000		1FE
278865-BE-9	ECOLAB INC		03/20/2020	CREDIT SUISSE		4,495,770	4,500,000		1FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC		02/04/2020	SEAPORT GROUP		11,577,125	10,100,000	217,206	3FE
29103D-AJ-5	EMERA US FINANCE LP	C	02/07/2020	WELLS FARGO		4,259,600	4,000,000	22,089	2FE
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP		02/26/2020	GOLDMAN, SACHS & CO.		8,357,510	7,000,000	151,934	2FE
29278N-AP-8	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK AG		21,983,280	22,000,000		2FE
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK AG		9,784,614	9,800,000		2FE
29278N-AR-4	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK AG		16,285,982	16,300,000		2FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		01/15/2020	Various		5,770,650	6,205,000	32,419	3FE
29364D-AV-2	ENTERGY ARKANSAS INC		03/13/2020	BNP CAPITAL MARKETS		9,852,570	9,000,000	107,000	1FE
29364W-BD-9	ENTERGY LOUISIANA LLC		03/03/2020	MUFG SECURITIES AMERICAS INC		4,189,710	4,200,000		1FE
29364N-AT-5	ENTERGY MISSISSIPPI LLC		02/28/2020	DEUTSCHE BANK AG		11,138,610	10,556,000	72,097	1FE
29365T-AG-9	ENTERGY TEXAS INC		02/10/2020	MORGAN STANLEY		9,068,562	8,014,000	117,539	2FE
29365T-AJ-3	ENTERGY TEXAS INC		03/05/2020	JPMORGAN CHASE & CO.		3,365,280	3,000,000	50,292	2FE
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		03/04/2020	JPMORGAN CHASE & CO.		4,177,300	3,640,000	58,746	2FE
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		02/26/2020	GOLDMAN, SACHS & CO.		7,338,520	7,000,000	17,014	2FE
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC		02/27/2020	BARCLAYS		2,364,720	2,400,000	12,640	2FE
26884L-AG-4	EQT CORP		01/15/2020	JPMORGAN CHASE & CO.		1,650,000	1,650,000		3FE
26884L-AH-2	EQT CORP		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		2,050,000	2,050,000		3FE
29444U-AR-7	EQUINIX INC		02/28/2020	GOLDMAN, SACHS & CO.		16,207,500	15,000,000	241,875	3FE
29444U-BC-9	EQUINIX INC		02/20/2020	Various		17,436,564	17,202,000	96,920	2FE
29444U-BD-7	EQUINIX INC		02/18/2020	Various		14,532,979	14,246,000	100,015	2FE
30161N-AX-9	EXELON CORPORATION		03/30/2020	JPMORGAN CHASE & CO.		10,977,340	11,000,000		2FE
30161N-AY-7	EXELON CORPORATION		03/30/2020	JPMORGAN CHASE & CO.		3,146,409	3,150,000		2FE
30212P-AR-6	EXPEDIA INC		03/30/2020	EXCHANGE		7,940,644	8,000,000	32,500	2FE
30231G-BD-3	EXXON MOBIL CORP		03/04/2020	MORGAN STANLEY		4,395,018	4,195,000	5,302	1FE
30231G-BF-8	EXXON MOBIL CORP		03/17/2020	CITIGROUP GLOBAL MARKETS		6,750,000	6,750,000		1Z
30231G-BG-6	EXXON MOBIL CORP		03/17/2020	CITIGROUP GLOBAL MARKETS		4,500,000	4,500,000		1Z
30231G-BK-7	EXXON MOBIL CORP		03/17/2020	JPMORGAN CHASE & CO.		4,500,000	4,500,000		1FE
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERV		02/26/2020	Various		16,450,985	15,617,000	131,748	2FE
31677Q-BR-9	FIFTH THIRD BANK		01/28/2020	MORGAN STANLEY		4,996,450	5,000,000		1FE
337932-AK-3	FIRSTENERGY CORPORATION		02/18/2020	MORGAN STANLEY		12,224,888	12,250,000		2FE
337932-AL-1	FIRSTENERGY CORPORATION		02/18/2020	MORGAN STANLEY		23,143,556	23,160,000		2FE
337932-AM-9	FIRSTENERGY CORPORATION		02/18/2020	MORGAN STANLEY		7,039,355	7,050,000		2FE
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN, SACHS & CO.		24,150,000	24,150,000		2FE
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		03/31/2020	Various		14,237,500	14,650,000	29,541	2FE
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC		03/31/2020	BANK OF AMERICA/MERRILL LYNCH		4,937,500	5,000,000	48,958	3FE
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		03/31/2020	BANK OF AMERICA/MERRILL LYNCH		7,734,375	8,250,000	61,228	3FE
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		4,507,125	5,100,000	64,474	2FE
345397-YQ-0	FORD MOTOR CREDIT COMPANY LLC		01/16/2020	Various		7,893,395	7,874,000	109,464	2FE
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		03/31/2020	BANK OF AMERICA/MERRILL LYNCH		1,810,000	2,000,000	29,424	2FE
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		02/13/2020	JPMORGAN CHASE & CO.		6,686,063	6,262,000	102,279	2FE
35137L-AL-9	FOX CORP		03/31/2020	JPMORGAN CHASE & CO.		7,684,523	7,700,000		2FE

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35137L-AM-7	FOX CORP		03/31/2020	CITIGROUP GLOBAL MARKETS		6,290,172	6,300,000		2FE
35671D-BJ-3	FREEPORT-MCMORAN INC		01/08/2020	CITIGROUP GLOBAL MARKETS		2,370,938	2,250,000	18,900	3FE
35671D-CE-3	FREEPORT-MCMORAN INC		02/19/2020	JPMORGAN CHASE & CO.		7,900,000	7,900,000		3FE
35671D-CF-0	FREEPORT-MCMORAN INC		02/19/2020	JPMORGAN CHASE & CO.		5,000,000	5,000,000		3FE
361448-AQ-6	GATX CORPORATION		01/02/2020	WELLS FARGO		3,296,502	3,155,000	32,812	2FE
369550-BH-0	GENERAL DYNAMICS CORPORATION		03/23/2020	BANK OF AMERICA/MERRILL LYNCH		2,223,675	2,250,000		1FE
370334-CL-6	GENERAL MILLS INC		03/31/2020	BANK OF AMERICA/MERRILL LYNCH		6,736,500	6,750,000		2FE
37045V-AE-0	GENERAL MOTORS CO		02/03/2020	WELLS FARGO		8,674,960	8,000,000	133,250	2FE
37045X-CV-6	GENERAL MOTORS FINANCIAL CO INC		01/06/2020	CITIGROUP GLOBAL MARKETS		15,580,344	15,600,000		2FE
37185L-AK-8	GENESIS ENERGY LP		03/02/2020	TD SECURITIES		1,563,485	1,834,000	34,706	4FE
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY		01/09/2020	BANK MONTREAL / NESBITT BURNS		6,020,000	6,020,000		4FE
373334-KL-4	GEORGIA POWER COMPANY		01/08/2020	BARCLAYS		8,029,054	8,150,000	71,992	1FE
373334-KM-2	GEORGIA POWER COMPANY		01/08/2020	BARCLAYS		24,994,750	25,000,000		1FE
375558-BF-9	GILEAD SCIENCES INC		03/12/2020	U.S. BANCORP		8,567,910	8,000,000	12,167	1FE
375558-BM-4	GILEAD SCIENCES INC		02/26/2020	GOLDMAN, SACHS & CO.		7,438,130	7,000,000	101,529	1FE
37954F-AG-9	GLOBAL PART/GLP FINANCE		02/19/2020	EXCHANGE		6,233,000	6,233,000	21,816	4FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		02/26/2020	GOLDMAN, SACHS & CO.		7,402,430	7,000,000	94,797	2FE
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		02/05/2020	GOLDMAN, SACHS & CO.		12,245,713	12,250,000		1FE
38145G-AG-5	GOLDMAN SACHS GROUP INC/THE		03/10/2020	TD SECURITIES		7,101,335	7,071,000	54,005	2FE
391164-AE-0	GREAT PLAINS ENERGY INC		03/11/2020	TD SECURITIES		4,836,511	4,710,000	64,723	2FE
402635-AP-1	GULFPORT ENERGY CORPORATION		01/06/2020	DEUTSCHE BANK AG		3,320,625	5,250,000	160,836	5FE
404119-BN-8	HCA INC		02/18/2020	JPMORGAN CHASE & CO.		20,836,419	18,818,000	405,110	2FE
404119-BT-5	HCA INC		02/26/2020	GOLDMAN, SACHS & CO.		8,022,000	7,000,000	74,521	2FE
404119-BU-2	HCA INC		01/31/2020	Various		3,298,476	3,000,000	63,375	2FE
404119-CA-5	HCA INC		02/11/2020	JPMORGAN CHASE & CO.		7,880,000	7,880,000		3FE
404121-AF-2	HCA INC		03/05/2020	Various		18,128,754	16,633,000	270,411	2FE
421946-AL-8	HEALTHCARE REALTY TRUST INC		03/04/2020	U.S. BANCORP		9,966,500	10,000,000		2FE
437076-BT-8	HOME DEPOT INC		02/26/2020	GOLDMAN, SACHS & CO.		5,314,000	5,000,000	63,778	1FE
437076-BZ-4	HOME DEPOT INC		01/06/2020	BANK OF AMERICA/MERRILL LYNCH		4,047,356	4,100,000		1Z
437076-CB-6	HOME DEPOT INC		03/26/2020	JPMORGAN CHASE & CO.		13,921,740	14,000,000		1FE
437076-CC-4	HOME DEPOT INC		03/26/2020	JPMORGAN CHASE & CO.		14,867,100	15,000,000		1FE
437076-CD-2	HOME DEPOT INC		03/26/2020	JPMORGAN CHASE & CO.		9,885,800	10,000,000		1FE
444859-BM-3	HUMANA INC		03/23/2020	BANK OF AMERICA/MERRILL LYNCH		4,494,375	4,500,000		2FE
451102-BJ-5	ICAHN ENTERPRISES LP		03/12/2020	JEFFERIES & COMPANY, INC.		2,885,500	2,900,000	22,656	3FE
451102-BW-6	ICAHN ENTERPRISES LP		03/18/2020	EXCHANGE		6,135,952	6,020,000	2,383	3FE
451102-BZ-9	ICAHN ENTERPRISES LP		03/18/2020	EXCHANGE		6,089,066	5,985,000	83,790	3FE
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING COMP		02/26/2020	GOLDMAN, SACHS & CO.		5,414,400	5,000,000	43,090	2FE
458140-BH-2	INTEL CORPORATION		02/10/2020	WELLS FARGO		13,276,250	13,000,000	72,547	1FE
458140-BK-5	INTEL CORPORATION		02/10/2020	GOLDMAN, SACHS & CO.		4,072,981	4,100,000		1FE
458140-BM-1	INTEL CORPORATION		03/20/2020	BANK OF AMERICA/MERRILL LYNCH		8,990,010	9,000,000		1FE
458140-BN-9	INTEL CORPORATION		03/20/2020	BANK OF AMERICA/MERRILL LYNCH		4,417,695	4,500,000		1Z
461070-AM-6	INTERSTATE POWER & LIGHT CO		03/10/2020	DEUTSCHE BANK AG		3,522,915	3,300,000	8,415	2FE
832696-AS-7	J M SMUCKER CO		03/04/2020	BANK OF AMERICA/MERRILL LYNCH		7,990,080	8,000,000		2FE
832696-AT-5	J M SMUCKER CO		03/04/2020	BANK OF AMERICA/MERRILL LYNCH		4,183,830	4,200,000		2FE
466313-AJ-2	JABIL INC		01/08/2020	BANK OF AMERICA/MERRILL LYNCH		8,136,390	8,150,000		1Z
47215P-AE-6	JD.COM INC	D	01/07/2020	BANK OF AMERICA/MERRILL LYNCH		3,050,208	3,060,000		1Z
24422E-VE-6	JOHN DEERE CAPITAL CORP		03/04/2020	RBC DOMINION SECURITIES		7,998,080	8,000,000		1FE
24422E-VF-3	JOHN DEERE CAPITAL CORP		03/04/2020	RBC DOMINION SECURITIES		8,394,456	8,400,000		1FE
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		03/01/2020	SCHEDULED PAY UP			109		1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2020	SCHEDULED PAY UP			2		1FM
46647P-BH-8	JPMORGAN CHASE & CO		03/12/2020	GOLDMAN, SACHS & CO.		4,516,510	4,600,000	769	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2020	SCHEDULED PAY UP			128		1FM
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		02/14/2020	Various		21,758,169	21,103,000	153,363	2FE
49327M-2Z-6	KEYBANK NATIONAL ASSOCIATION		03/05/2020	KEYBANC CAPITAL MARKETS		7,996,240	8,000,000		1FE
49326E-EK-5	KEYCORP		02/03/2020	KEYBANC CAPITAL MARKETS		9,987,900	10,000,000		2FE
50077L-AB-2	KRAFT HEINZ FOODS CO		02/28/2020	Various		4,801,343	5,163,000	54,474	3FE
50077L-AD-8	KRAFT HEINZ FOODS CO		03/26/2020	Various		2,878,300	3,040,000	28,078	3FE
501044-DN-8	KROGER CO		01/06/2020	BANK OF AMERICA/MERRILL LYNCH		18,089,742	18,150,000		2FE
512807-AS-7	LAM RESEARCH CORPORATION		03/05/2020	JPMORGAN CHASE & CO.		11,201,000	10,000,000	181,250	2FE
512807-AU-2	LAM RESEARCH CORPORATION		02/27/2020	GOLDMAN, SACHS & CO.		3,572,750	3,172,000	58,858	2FE
526057-BX-1	LENNAR CORP		03/20/2020	CANTOR FITZGERALD		1,482,210	1,532,000	34,970	3FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
526057-CM-4	LENNAR CORPORATION		03/25/2020	U.S. BANCORP		2,481,250	2,500,000	44,271	3FE
534187-BJ-7	LINCOLN NATIONAL CORPORATION		02/18/2020	BARCLAYS		16,701,850	16,000,000	47,444	2FE
539439-AV-1	LLOYDS BANKING GROUP PLC	D	01/29/2020	CITIGROUP GLOBAL MARKETS		19,100,000	19,100,000		1FE
53944Y-AC-7	LLOYDS BANKING GROUP PLC	D	02/21/2020	GOLDMAN, SACHS & CO.		5,102,950	5,000,000	18,333	1FE
53944Y-AF-0	LLOYDS BANKING GROUP PLC	D	01/15/2020	Various		3,757,566	3,428,000	29,238	1FE
539830-AY-5	LOCKHEED MARTIN CORP		03/12/2020	GOLDMAN, SACHS & CO.		1,594,000	1,566,000	146	1FE
539830-BH-1	LOCKHEED MARTIN CORP		02/26/2020	GOLDMAN, SACHS & CO.		7,697,690	7,000,000	29,682	1FE
548661-DM-6	LOWE S COMPANIES INC		03/05/2020	GOLDMAN, SACHS & CO.		10,281,955	9,828,000	98,280	2FE
548661-DV-6	LOWES COMPANIES INC		03/24/2020	JPMORGAN CHASE & CO.		4,976,650	5,000,000		2FE
548661-DW-4	LOWES COMPANIES INC		03/24/2020	JPMORGAN CHASE & CO.		8,983,260	9,000,000		2FE
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV		02/26/2020	GOLDMAN, SACHS & CO.		7,514,710	7,000,000	119,778	2FE
552081-AD-3	LYONDELLBASELL INDUSTRIES NV		03/12/2020	GOLDMAN, SACHS & CO.		1,605,940	1,550,000	31,258	2FE
56501R-AC-0	MANULIFE FINANCIAL CORP	A	02/26/2020	GOLDMAN, SACHS & CO.		7,865,200	7,000,000	140,408	1FE
571903-AR-4	MARRIOTT INTERNATIONAL INC		03/03/2020	DEUTSCHE BANK AG		10,750,332	10,613,000	33,903	2FE
571903-BB-8	MARRIOTT INTERNATIONAL INC		02/12/2020	MORGAN STANLEY		3,606,149	3,136,000	29,570	2FE
573284-AV-8	MARTIN MARIETTA MATERIALS INC		03/05/2020	DEUTSCHE BANK AG		4,448,880	4,500,000		2FE
574599-BH-8	MASCO CORP		02/12/2020	MORGAN STANLEY		4,772,880	4,415,000	108,726	2FE
574599-BJ-4	MASCO CORP		02/26/2020	GOLDMAN, SACHS & CO.		5,548,250	5,000,000	90,854	2FE
57636Q-AM-6	MASTERCARD INC		02/26/2020	GOLDMAN, SACHS & CO.		7,530,110	7,000,000	49,904	1FE
57636Q-AP-9	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS		18,963,140	19,000,000		1FE
57636Q-AQ-7	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS		13,442,760	13,500,000		1Z
57636Q-AR-5	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS		4,986,050	5,000,000		1FE
58013M-FJ-8	MCDONALDS CORPORATION		02/27/2020	SOCIETE GENERALE		5,181,650	5,000,000	365	2FE
58013M-FK-5	MCDONALDS CORPORATION		03/03/2020	WELLS FARGO		5,411,350	5,000,000	2,014	2FE
58013M-FL-3	MCDONALDS CORPORATION		03/03/2020	GOLDMAN, SACHS & CO.		12,976,080	13,000,000		2FE
58013M-FM-1	MCDONALDS CORPORATION		03/03/2020	JPMORGAN CHASE & CO.		9,994,600	10,000,000		2FE
58013M-FN-9	MCDONALDS CORPORATION		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		3,298,845	3,300,000		2FE
58013M-FP-4	MCDONALDS CORPORATION		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		3,682,055	3,700,000		2FE
58013M-FQ-2	MCDONALDS CORPORATION		03/25/2020	JPMORGAN CHASE & CO.		6,452,290	6,500,000		2FE
58013M-FR-0	MCDONALDS CORPORATION		03/25/2020	JPMORGAN CHASE & CO.		4,448,475	4,500,000		2FE
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA		01/09/2020	EXCHANGE		7,349,537	7,000,000	176,653	3FE
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/18/2020	MORGAN STANLEY		37,250,000	37,250,000		1FE
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/18/2020	MITSUBISHI UFJ SECURITIES (USA)		10,000,000	10,000,000		1FE
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC	D	02/18/2020	MIZUHO SECURITIES USA INC.		15,000,000	15,000,000		1FE
60687Y-BE-8	MIZUHO FINANCIAL GROUP INC	D	02/18/2020	MIZUHO SECURITIES USA INC.		5,000,000	5,000,000		1FE
617446-8L-6	MORGAN STANLEY		01/16/2020	MORGAN STANLEY		15,000,000	15,000,000		1FE
62957H-AC-9	NABORS INDUSTRIES INC		01/03/2020	BARCLAYS		2,942,500	3,000,000	78,833	1Z
63254A-BC-1	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	01/06/2020	BANK OF AMERICA/MERRILL LYNCH		6,729,885	6,750,000		1FE
63938C-AK-4	NAVIENT CORP		01/23/2020	RBC DOMINION SECURITIES		3,710,000	3,710,000		1Z
641423-CD-8	NEVADA POWER COMPANY		01/28/2020	MIZUHO SECURITIES USA INC.		4,987,000	5,000,000		1FE
651639-AY-2	NEWMONT CORPORATION		03/04/2020	GOLDMAN, SACHS & CO.		20,614,464	20,800,000		2FE
65339K-AS-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/11/2020	BANK OF NEW YORK		10,642,493	10,539,000	8,442	2FE
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/12/2020	CITIGROUP GLOBAL MARKETS		5,249,650	5,000,000	66,563	2FE
654106-AK-9	NIKE INC		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		9,486,035	9,500,000		1FE
654106-AL-7	NIKE INC		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		12,421,750	12,500,000		1FE
654106-AM-5	NIKE INC		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		9,966,300	10,000,000		1FE
65473Q-BH-5	NISOURCE FINANCE CORPORATION		03/06/2020	GOLDMAN, SACHS & CO.		2,603,488	2,520,000	20,962	2FE
65473P-AF-2	NISOURCE INC		03/06/2020	DEUTSCHE BANK AG		2,670,100	2,500,000	21,545	2FE
65473Q-BE-2	NISOURCE INC		02/20/2020	CITIGROUP GLOBAL MARKETS		9,926,715	9,226,000	88,547	2FE
65535H-AP-4	NOMURA HOLDINGS INC	D	01/09/2020	NOMURA SECURITIES INTERNATIONAL INC		33,000,000	33,000,000		2FE
65535H-AQ-2	NOMURA HOLDINGS INC	D	01/09/2020	NOMURA SECURITIES INTERNATIONAL INC		20,400,000	20,400,000		1Z
666807-BS-0	NORTHROP GRUMMAN CORP		03/19/2020	JPMORGAN CHASE & CO.		8,963,910	9,000,000		2FE
666807-BT-8	NORTHROP GRUMMAN CORP		03/19/2020	JPMORGAN CHASE & CO.		4,477,905	4,500,000		2FE
666807-BU-5	NORTHROP GRUMMAN CORP		03/19/2020	JPMORGAN CHASE & CO.		4,473,315	4,500,000		2FE
66989H-AP-3	NOVARTIS CAPITAL CORP	C	02/11/2020	CITIGROUP GLOBAL MARKETS		14,977,800	15,000,000		1FE
66989H-AQ-1	NOVARTIS CAPITAL CORP	C	02/11/2020	CITIGROUP GLOBAL MARKETS		23,128,934	23,150,000		1FE
629377-CA-8	NRG ENERGY INC		03/24/2020	CREDIT SUISSE		2,581,535	2,761,000	72,841	3FE
62943W-AE-9	NRG YIELD OPERATING LLC		03/17/2020	MORGAN STANLEY		980,000	1,000,000	556	3FE
67021C-AP-2	NSTAR ELECTRIC CO		03/23/2020	MITSUBISHI UFJ SECURITIES (USA)		4,475,340	4,500,000		1FE
67066G-AG-9	NVIDIA CORPORATION		03/26/2020	GOLDMAN, SACHS & CO.		6,986,000	7,000,000		1FE
67066G-AH-7	NVIDIA CORPORATION		03/26/2020	GOLDMAN, SACHS & CO.		16,706,785	16,750,000		1FE

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67066G-AJ-3	NVIDIA CORPORATION		03/26/2020	GOLDMAN, SACHS & CO.		5,384,286	5,400,000		1FE
674599-DG-7	OCCIDENTAL PETROLEUM CORPORATION		03/27/2020	MORGAN STANLEY		2,457,000	6,300,000		3FE
677415-CS-8	OHIO POWER CO		03/13/2020	RBC DOMINION SECURITIES		8,990,460	9,000,000		1FE
682680-BA-0	ONEOK INC		03/05/2020	BARCLAYS		8,992,980	9,000,000		2FE
682680-BB-8	ONEOK INC		03/05/2020	BARCLAYS		17,981,460	18,000,000		2FE
682680-BC-6	ONEOK INC		03/05/2020	BARCLAYS		10,983,720	11,000,000		2FE
68389X-AU-9	ORACLE CORPORATION		02/26/2020	GOLDMAN, SACHS & CO.		7,499,450	7,000,000	33,056	1FE
68389X-BC-8	ORACLE CORPORATION		03/05/2020	GOLDMAN, SACHS & CO.		11,853,198	11,025,000	102,992	1FE
68389X-BM-6	ORACLE CORPORATION		02/18/2020	MITSUBISHI UFJ SECURITIES (USA)		10,428,900	10,000,000	25,764	1FE
68389X-BT-1	ORACLE CORPORATION		03/30/2020	JPMORGAN CHASE & CO.		34,987,050	35,000,000		1FE
68389X-BU-8	ORACLE CORPORATION		03/30/2020	JPMORGAN CHASE & CO.		5,887,315	5,900,000		1FE
68389X-BV-6	ORACLE CORPORATION		03/30/2020	JPMORGAN CHASE & CO.		29,969,100	30,000,000		1FE
68389X-BW-4	ORACLE CORPORATION		03/30/2020	WELLS FARGO		33,659,213	33,750,000		1FE
68389X-BX-2	ORACLE CORPORATION		03/30/2020	WELLS FARGO		21,674,745	21,750,000		1FE
68389X-BY-0	ORACLE CORPORATION		03/30/2020	WELLS FARGO		4,482,675	4,500,000		1FE
67103H-AJ-6	OREILLY AUTOMOTIVE INC		03/25/2020	JPMORGAN CHASE & CO.		4,498,155	4,500,000		2FE
688225-AH-4	OSHKOSH CORP		02/11/2020	WELLS FARGO		2,849,246	2,860,000		2FE
713448-EQ-7	PEPSICO INC		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		6,995,030	7,000,000		1FE
713448-ER-5	PEPSICO INC		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		4,974,350	5,000,000		1FE
713448-ET-1	PEPSICO INC		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		3,125,808	3,150,000		1FE
713448-EU-8	PEPSICO INC		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		4,476,330	4,500,000		1FE
713448-EV-6	PEPSICO INC		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		4,428,855	4,500,000		1Z
69352P-AD-5	PPL CAPITAL FUNDING INC		03/03/2020	Various		8,736,174	8,317,000	72,085	2FE
69352P-AE-3	PPL CAPITAL FUNDING INC		03/03/2020	BARCLAYS		6,077,530	5,800,000	53,006	2FE
742718-FF-1	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS		5,990,460	6,000,000		1FE
742718-FG-9	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS		6,982,360	7,000,000		1FE
742718-FH-7	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS		5,985,600	6,000,000		1FE
742718-FJ-3	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS		2,985,090	3,000,000		1FE
742718-FK-0	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS		13,414,140	13,500,000		1FE
743315-AW-3	PROGRESSIVE CORPORATION (THE)		03/17/2020	CREDIT SUISSE		4,500,000	4,500,000		1Z
743315-AX-1	PROGRESSIVE CORPORATION (THE)		03/17/2020	CREDIT SUISSE		4,461,660	4,500,000		1FE
747525-AF-0	QUALCOMM INC		02/18/2020	Various		21,532,464	20,062,000	173,035	1FE
747525-AT-0	QUALCOMM INCORPORATED		02/26/2020	GOLDMAN, SACHS & CO.		7,324,590	7,000,000	55,261	1FE
747262-AY-9	QVC INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH		9,600,000	9,600,000		2FE
74949L-AB-8	RELX CAPITAL INC		02/05/2020	JPMORGAN CHASE & CO.		27,435,450	26,250,000	359,844	2FE
760759-AU-4	REPUBLIC SERVICES INC		02/18/2020	Various		40,153,027	39,252,000	283,090	2FE
760759-AV-2	REPUBLIC SERVICES INC		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		39,882,800	40,000,000		2FE
760759-AW-0	REPUBLIC SERVICES INC		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		4,069,660	4,100,000		2FE
749581-AH-7	RFMSI 2007-S1 A4 RMBS		02/01/2020	SCHEDULED PAY UP			1,656		1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		02/01/2020	SCHEDULED PAY UP			668		1FM
775109-BE-0	ROGERS COMMUNICATIONS INC	A	02/21/2020	NATIONAL BANK OF CANADA		5,433,150	5,000,000	35,243	2FE
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	02/21/2020	BARCLAYS		5,294,967	5,002,000	87,761	2FE
780099-CH-8	ROYAL BANK OF SCOTLAND GROUP PLC	D	01/15/2020	MORGAN STANLEY		4,361,360	4,000,000	27,903	2FE
785592-AS-5	SABINE PASS LIQUEFACTION LLC		01/31/2020	BARCLAYS		3,347,520	3,000,000	57,917	2FE
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO		03/31/2020	RBC DOMINION SECURITIES		4,993,350	5,000,000		1Z
80282K-AW-6	SANTANDER HOLDINGS USA INC		02/18/2020	UNION BANK OF SWITZERLAND		10,451,300	10,000,000	70,972	2FE
80282K-AZ-9	SANTANDER HOLDINGS USA INC		02/11/2020	EXCHANGE		4,046,025	4,000,000	45,776	2FE
80283L-AY-9	SANTANDER UK PLC	D	01/06/2020	CITIGROUP GLOBAL MARKETS		33,129,779	33,150,000		1FE
810186-AS-5	SCOTTS MIRACLE-GRO CO/THE		03/18/2020	EXCHANGE		2,000,000	2,000,000	36,500	4FE
816851-BG-3	SEMPRA ENERGY		03/10/2020	GOLDMAN, SACHS & CO.		10,363,484	9,708,000	37,592	2FE
822582-AX-0	SHELL INTERNATIONAL FIN	D	03/04/2020	CITIGROUP GLOBAL MARKETS		8,878,177	8,269,000	18,743	1FE
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	D	02/26/2020	GOLDMAN, SACHS & CO.		7,954,240	7,000,000	79,115	1FE
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)		03/06/2020	MORGAN STANLEY		3,181,590	2,900,000	27,514	2FE
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)		02/26/2020	GOLDMAN, SACHS & CO.		7,325,500	7,000,000	7,457	2FE
824348-BL-9	SHERWIN-WILLIAMS COMPANY (THE)		03/03/2020	CITIGROUP GLOBAL MARKETS		9,997,900	10,000,000		2FE
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)		03/03/2020	CITIGROUP GLOBAL MARKETS		4,991,150	5,000,000		2FE
78454L-AK-6	SM ENERGY CO		02/12/2020	JPMORGAN CHASE & CO.		2,149,360	2,144,000	32,465	4FE
842400-GT-4	SOUTHERN CALIFORNIA EDISON		03/04/2020	Various		29,501,932	28,305,000	137,483	1FE
842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY		03/30/2020	Various		39,785,170	38,564,000	223,460	1FE
842400-GQ-0	SOUTHERN CALIFORNIA EDISON COMPANY		02/10/2020	MORGAN STANLEY		11,299,700	10,000,000	187,833	1FE
842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY		01/06/2020	WELLS FARGO		5,772,262	5,705,000	69,102	1FE

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842400-GU-1	SOUTHERN CALIFORNIA EDISON COMPANY		03/04/2020	BARCLAYS		17,982,900	18,000,000		2FE
842434-CU-4	SOUTHERN CALIFORNIA GAS COMPANY		03/04/2020	GOLDMAN, SACHS & CO.		26,748,400	25,000,000	100,938	1FE
85207U-AF-2	SPRINT CORP		03/26/2020	Various		8,394,350	8,240,000	22,236	4FE
85207U-AJ-4	SPRINT CORP		03/19/2020	MORGAN STANLEY		720,040	766,000	6,165	4FE
852061-AS-9	SPRINT NEXTEL CORP		03/19/2020	BANK OF AMERICA/MERRILL LYNCH		1,166,600	1,228,000	26,197	4FE
854502-AL-5	STANLEY BLACK & DECKER INC		02/03/2020	BANK OF AMERICA/MERRILL LYNCH		4,983,350	5,000,000		1FE
855244-AK-5	STARBUCKS CORP		02/26/2020	GOLDMAN, SACHS & CO.		5,202,950	5,000,000	24,840	2FE
855244-AQ-2	STARBUCKS CORPORATION		03/05/2020	JPMORGAN CHASE & CO.		5,589,700	5,000,000	12,667	2FE
855244-AV-1	STARBUCKS CORPORATION		03/10/2020	BANK OF AMERICA/MERRILL LYNCH		12,448,875	12,500,000		2FE
855244-AW-9	STARBUCKS CORPORATION		03/10/2020	BANK OF AMERICA/MERRILL LYNCH		13,420,890	13,500,000		2FE
855244-AX-7	STARBUCKS CORPORATION		03/10/2020	BANK OF AMERICA/MERRILL LYNCH		4,465,440	4,500,000		2FE
858119-BJ-8	STEEL DYNAMICS INC		03/06/2020	BANK OF AMERICA/MERRILL LYNCH		15,304,050	15,000,000	103,833	2FE
858119-BK-5	STEEL DYNAMICS INC		01/16/2020	Various		4,787,367	4,700,000	18,017	2FE
863667-AN-1	STRYKER CORP		02/26/2020	GOLDMAN, SACHS & CO.		5,465,150	5,000,000	79,236	2FE
86562M-BV-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/06/2020	SMBC Nikko Securities America, Inc		15,000,000	15,000,000		1FE
86765L-AQ-0	SUNOCO LP		03/11/2020	OPPENHEIMER & CO., INC.		1,277,550	1,530,000	37,740	3FE
871829-BL-0	SYSCO CORPORATION		03/30/2020	GOLDMAN, SACHS & CO.		898,128	900,000		2FE
871829-BM-8	SYSCO CORPORATION		03/30/2020	GOLDMAN, SACHS & CO.		1,796,436	1,800,000		1Z
871829-BP-1	SYSCO CORPORATION		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		4,496,895	4,500,000		2FE
87612B-BE-1	TARGA RESOURCES PARTNERS LP		01/15/2020	Various		3,322,483	3,174,000	77,174	3FE
87612B-BN-1	TARGA RESOURCES PARTNERS LP		01/23/2020	EXCHANGE		18,365,542	17,000,000	25,972	3FE
87612E-BK-1	TARGET CORPORATION		03/26/2020	BANK OF AMERICA/MERRILL LYNCH		10,258,079	10,300,000		1FE
87612E-BL-9	TARGET CORPORATION		03/26/2020	CITIGROUP GLOBAL MARKETS		16,472,610	16,500,000		1FE
87233Q-AB-4	TC PIPELINES LP		01/16/2020	TD SECURITIES		4,289,120	4,000,000	62,222	2FE
87233Q-AC-2	TC PIPELINES LP		01/02/2020	BARCLAYS		2,878,948	2,750,000	12,215	2FE
87927V-AR-9	TELECOM ITALIA CAPITAL	D	02/27/2020	BARCLAYS		1,811,745	1,467,000	12,910	3FE
87971M-BD-4	TELUS CORPORATION	A	02/18/2020	BARCLAYS		5,167,662	4,978,000	1,549	2FE
882508-BH-6	TEXAS INSTRUMENTS INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH		14,478,395	14,500,000		1FE
883203-CB-5	TEXTRON INC		03/10/2020	BANK OF AMERICA/MERRILL LYNCH		14,928,450	15,000,000		2FE
884903-BQ-7	THOMSON REUTERS CORP	A	02/20/2020	BARCLAYS		8,502,446	7,883,000	85,684	2FE
872540-AR-0	TJX COMPANIES INC		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		19,919,200	20,000,000		1FE
872540-AS-8	TJX COMPANIES INC		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		13,990,340	14,000,000		1FE
872540-AT-6	TJX COMPANIES INC		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		4,993,750	5,000,000		1FE
872540-AU-3	TJX COMPANIES INC		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		9,444,045	9,500,000		1FE
89236T-GU-3	TOYOTA MOTOR CREDIT CORP	C	02/10/2020	JPMORGAN CHASE & CO.		4,979,450	5,000,000		1FE
89236T-GY-5	TOYOTA MOTOR CREDIT CORP	C	03/27/2020	BANK OF AMERICA/MERRILL LYNCH		7,994,640	8,000,000		1FE
89352H-AW-9	TRANSCANADA PIPELINES LTD	A	02/26/2020	GOLDMAN, SACHS & CO.		7,910,350	7,000,000	85,118	2FE
87265H-AE-9	TRI POINTE GROUP INC		03/31/2020	GOLDMAN, SACHS & CO.		1,679,594	1,775,000	21,873	3FE
89788J-AA-7	TRUIST BANK		03/04/2020	SUNTRUST INVESTMENT SERVICES, INC.		32,932,020	33,000,000		1FE
89788K-AA-4	TRUIST BANK		03/04/2020	SUNTRUST INVESTMENT SERVICES, INC.		8,985,600	9,000,000		1FE
907818-FJ-2	UNION PACIFIC CORPORATION		01/28/2020	CITIGROUP GLOBAL MARKETS		9,992,900	10,000,000		2FE
907818-FL-7	UNION PACIFIC CORPORATION		01/28/2020	MORGAN STANLEY		8,146,333	8,150,000		2FE
911312-BV-7	UNITED PARCEL SERVICE INC		03/19/2020	JPMORGAN CHASE & CO.		4,478,355	4,500,000		1Z
911312-BW-5	UNITED PARCEL SERVICE INC		03/19/2020	JPMORGAN CHASE & CO.		4,473,810	4,500,000		1Z
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		03/24/2020	RBC DOMINION SECURITIES		2,366,640	2,736,000	29,678	3FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		02/05/2020	MORGAN STANLEY		4,517,700	4,440,000	44,446	3FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		02/10/2020	WELLS FARGO		7,882,500	7,880,000		3FE
91913Y-AS-9	VALERO ENERGY CORPORATION		02/26/2020	GOLDMAN, SACHS & CO.		4,326,720	4,000,000	66,106	2FE
91913Y-AU-4	VALERO ENERGY CORPORATION		02/12/2020	JEFFERIES & COMPANY, INC.		6,076,299	5,742,000	80,803	2FE
92343V-ER-1	VERIZON COMMUNICATIONS INC		02/27/2020	Various		19,355,197	16,619,000	321,748	2FE
92343V-FD-1	VERIZON COMMUNICATIONS INC		03/17/2020	CITIGROUP GLOBAL MARKETS		4,500,000	4,500,000		2FE
92343V-FE-9	VERIZON COMMUNICATIONS INC		03/17/2020	GOLDMAN, SACHS & CO.		20,437,065	20,500,000		2FE
92343V-FF-6	VERIZON COMMUNICATIONS INC		03/17/2020	JPMORGAN CHASE & CO.		8,995,500	9,000,000		1FE
92553P-AP-7	VIACOM INC		01/15/2020	Various		8,688,309	8,100,000	120,094	2FE
92556H-AB-3	VIACOMCBS INC		03/27/2020	JPMORGAN CHASE & CO.		12,254,500	12,500,000		2FE
92826C-AD-4	VISA INC		02/26/2020	GOLDMAN, SACHS & CO.		7,545,650	7,000,000	45,325	1FE
92826C-AK-8	VISA INC		03/31/2020	WELLS FARGO		4,963,200	5,000,000		1FE
92826C-AL-6	VISA INC		03/31/2020	JPMORGAN CHASE & CO.		23,932,320	24,000,000		1FE
92826C-AM-4	VISA INC		03/31/2020	BANK OF AMERICA/MERRILL LYNCH		14,978,250	15,000,000		1FE
928563-AC-9	VMWARE INC		02/26/2020	GOLDMAN, SACHS & CO.		4,283,040	4,000,000	3,033	2FE
92857W-BH-2	VODAFONE GROUP PLC	D	03/10/2020	JPMORGAN CHASE & CO.		6,400,560	6,000,000	35,000	2FE

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92857W-BJ-8	VODAFONE GROUP PLC	D	02/26/2020	GOLDMAN, SACHS & CO.		7,738,430	7,000,000	70,583	2FE
254687-FN-1	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		9,494,775	9,500,000		1FE
254687-FP-6	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		4,495,050	4,500,000		1FE
254687-FQ-4	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		4,487,400	4,500,000		1FE
254687-FR-2	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		7,482,525	7,500,000		1FE
254687-FS-0	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		7,448,700	7,500,000		1FE
93362Y-AE-2	WAMU_06-AR5 RMBS		02/25/2020	SCHEDULED PAY UP			459		1FM
94106B-AA-9	WASTE CONNECTIONS INC		01/21/2020	BANK OF AMERICA/MERRILL LYNCH		2,999,730	3,000,000		2FE
94106B-AB-7	WASTE CONNECTIONS INC		03/04/2020	JPMORGAN CHASE & CO.		2,896,635	2,940,000		2FE
94973V-AX-5	WELLPOINT INC		03/12/2020	GOLDMAN, SACHS & CO.		5,023,876	4,947,000	51,961	2FE
94973V-BA-4	WELLPOINT INC		03/16/2020	JPMORGAN CHASE & CO.		10,207,300	10,000,000	57,750	2FE
95000U-2J-1	WELLS FARGO & COMPANY		02/04/2020	WELLS FARGO		14,100,000	14,100,000		1FE
95000U-2K-8	WELLS FARGO & COMPANY		02/04/2020	WELLS FARGO		27,150,000	27,150,000		1FE
95040Q-AC-8	WELLTOWER INC		03/04/2020	MORGAN STANLEY		11,368,700	10,000,000	182,986	2FE
95040Q-AH-7	WELLTOWER INC		02/26/2020	GOLDMAN, SACHS & CO.		7,937,160	7,000,000	130,740	2FE
95040Q-AK-0	WELLTOWER INC		01/31/2020	MIZUHO SECURITIES USA INC.		3,073,380	3,000,000	10,800	2FE
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		03/31/2020	Various		13,421,915	14,557,000	15,694	3FE
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		01/09/2020	BARCLAYS		16,283,700	16,300,000		3FE
961214-EL-3	WESTPAC BANKING CORP	D	01/09/2020	CITIGROUP GLOBAL MARKETS		8,146,414	8,150,000		1FE
961214-EM-1	WESTPAC BANKING CORP	D	01/23/2020	CITIGROUP GLOBAL MARKETS		16,080,000	16,080,000		2FE
962166-BX-1	WEYERHAEUSER COMPANY		02/04/2020	MORGAN STANLEY		3,572,528	3,200,000	28,800	2FE
962166-BY-9	WEYERHAEUSER COMPANY		03/26/2020	GOLDMAN, SACHS & CO.		15,927,523	16,175,000		2FE
96950F-AM-6	WILLIAMS PARTNERS LP		02/26/2020	GOLDMAN, SACHS & CO.		7,564,060	7,000,000	145,483	2FE
976826-BN-6	WISCONSIN POWER AND LIGHT COMPANY		03/30/2020	JPMORGAN CHASE & CO.		4,993,650	5,000,000		1FE
98212B-AJ-2	WPX ENERGY INC		03/17/2020	BARCLAYS		900,600	1,520,000	38,792	4FE
98212B-AL-7	WPX ENERGY INC		01/07/2020	BARCLAYS		2,160,000	2,160,000		1Z
384802-AE-4	WW GRAINGER INC		02/21/2020	BANK OF AMERICA/MERRILL LYNCH		23,085,643	23,150,000		1FE
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		03/13/2020	CITIGROUP GLOBAL MARKETS		17,978,580	18,000,000		2FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		03/13/2020	CITIGROUP GLOBAL MARKETS		23,443,130	23,500,000		2FE
00287Y-BU-2	ABBVIE INC		02/26/2020	GOLDMAN, SACHS & CO.		5,214,300	5,000,000	39,743	2FE
05377R-DW-1	AESOP_20-1 ABS		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		5,247,718	5,250,000		1Z
00119L-AA-9	AG ISSUER LLC		01/31/2020	BANK OF AMERICA/MERRILL LYNCH		720,000	720,000		1Z
00900M-AC-6	AIMCO_2015-AA_SUB CLO LOANS		01/29/2020	BARCLAYS		746,500	1,000,000		6*
013092-AD-3	ALBERTSONS COMPANIES INC		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		5,880,000	5,880,000		4FE
013092-AE-1	ALBERTSONS COMPANIES INC		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		2,880,000	2,880,000		4FE
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		5,070,200	5,020,000	47,080	4FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		02/07/2020	JPMORGAN CHASE & CO.		2,240,100	2,096,000	30,669	3FE
01400E-AB-9	ALCON FINANCE CORP	C	02/27/2020	GOLDMAN, SACHS & CO.		5,239,610	5,000,000	66,250	2FE
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	A	01/22/2020	WELLS FARGO		6,991,600	7,000,000		2FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		01/29/2020	CREDIT SUISSE		2,356,110	2,228,000	7,380	4FE
02154C-AF-0	ALTICE FINANCING SA	D	01/08/2020	JPMORGAN CHASE & CO.		5,350,000	5,350,000		4FE
02376R-AE-2	AMERICAN AIRLINES GROUP INC		03/04/2020	Various		4,943,125	5,500,000	5,365	4FE
00175P-AB-9	AMN HEALTHCARE INC		03/26/2020	SUNTRUST INVESTMENT SERVICES, INC.		284,900	308,000	7,083	3FE
00182E-BL-2	ANZ NEW ZEALAND (INTL) LTD	D	02/06/2020	BANK OF AMERICA/MERRILL LYNCH		22,242,213	22,250,000		1FE
03765Y-AU-8	APID 2015-23A AR		02/07/2020	BARCLAYS		30,000,000	30,000,000	97,213	1FE
03966V-AA-5	ARCONIC CORPORATION		02/04/2020	GOLDMAN, SACHS & CO.		720,000	720,000		1Z
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC.		02/05/2020	BANK OF AMERICA/MERRILL LYNCH		2,440,000	2,440,000		4FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC.		02/05/2020	BANK OF AMERICA/MERRILL LYNCH		3,300,000	3,300,000		4FE
045086-AK-1	ASHTON WOODS USA LLC / ASHTON WOOD		01/13/2020	JPMORGAN CHASE & CO.		2,680,000	2,680,000		5FE
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING	D	01/14/2020	GOLDMAN, SACHS & CO.		12,000,000	12,000,000		2FE
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD	D	01/09/2020	WELLS FARGO		29,964,300	30,000,000		2FE
05401A-AJ-0	AVOLON HOLDINGS FUNDING LTD	D	01/09/2020	WELLS FARGO		12,236,648	12,250,000		1Z
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	C	03/04/2020	Various		24,961,510	22,747,000	182,608	2FE
07274N-AE-3	BAYER US FINANCE II LLC	C	02/11/2020	Various		18,118,260	17,000,000	106,132	2FE
08576P-AA-9	BERRY GLOBAL INC		03/06/2020	MORGAN STANLEY		1,550,000	1,550,000	4,844	4FE
093645-AJ-8	BLOCK COMMUNICATIONS INC.		02/10/2020	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000		1Z
09659W-2K-9	BNP PARIBAS SA	D	01/06/2020	BNP CAPITAL MARKETS		8,150,000	8,150,000		1Z
09739D-AC-4	BOISE CASCADE CO		03/25/2020	MITSUBISHI UFJ SECURITIES (USA)		1,798,720	2,044,000	8,304	3FE
097751-BM-2	BOMBARDIER INC	A	02/28/2020	JPMORGAN CHASE & CO.		1,786,500	1,800,000	63,000	5FE
097751-BR-1	BOMBARDIER INC	A	03/23/2020	BANK OF AMERICA/MERRILL LYNCH		928,050	1,345,000	31,944	5FE
097751-BT-7	BOMBARDIER INC	A	01/24/2020	MORGAN STANLEY		1,267,663	1,345,000	30,305	5FE

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05583J-AG-7	BPCE SA	D	01/06/2020	BARCLAYS		11,928,240	12,000,000		1FE
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT	A	02/11/2020	JPMORGAN CHASE & CO.		3,600,000	3,600,000		4FE
118230-AT-8	BUCKEYE PARTNERS LP		02/11/2020	CREDIT SUISSE		3,300,000	3,300,000		3FE
118230-AU-5	BUCKEYE PARTNERS LP		02/11/2020	CREDIT SUISSE		3,300,000	3,300,000		3FE
12008R-AN-7	BUILDERS FIRSTSOURCE INC		02/06/2020	CREDIT SUISSE		1,490,000	1,490,000		1Z
133434-AA-8	CAMERON LNG LLC		02/28/2020	Various		16,494,543	15,725,000	101,409	1FE
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		01/16/2020	SUNTRUST INVESTMENT SERVICES, INC.		4,600,000	4,600,000		4FE
14448C-AD-6	CARRIER GLOBAL CORP		02/13/2020	JPMORGAN CHASE & CO.		12,250,000	12,250,000		2FE
14448C-AF-1	CARRIER GLOBAL CORP		02/26/2020	GOLDMAN, SACHS & CO.		7,088,900	7,000,000	436	2FE
1248EP-BM-4	CCO HOLDINGS LLC		03/11/2020	CREDIT SUISSE		1,931,250	1,875,000	8,385	3FE
1248EP-CE-1	CCO HOLDINGS LLC		03/05/2020	Various		6,716,150	6,531,000	18,866	3FE
1248EP-CJ-0	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/04/2020	DEUTSCHE BANK AG		1,531,000	1,531,000		4Z
15135B-AL-5	CENTENE CORPORATION		01/29/2020	EXCHANGE		20,221,898	19,783,000	337,547	3FE
15135B-AM-3	CENTENE CORPORATION		01/29/2020	EXCHANGE		8,636,715	8,294,000	201,849	3FE
15135B-AU-5	CENTENE CORPORATION		03/12/2020	Various		25,256,134	25,500,000	25,566	3FE
156700-BC-9	CENTURYLINK INC		01/16/2020	BANK OF AMERICA/MERRILL LYNCH		5,100,000	5,100,000		3FE
14311X-AA-0	CGMS_18-1 CLO		01/16/2020	MORGAN STANLEY		9,967,000	10,000,000		1FE
16412X-AH-8	CHENIERE CORPUS CHRISTI HOLDINGS L		01/08/2020	Jane Street Execution Services, LLC		9,164,994	8,927,000	52,297	2FE
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY		03/24/2020	MIZUHO SECURITIES USA INC.		6,999,440	7,000,000		1FE
12543D-BF-6	CHS/COMMUNITY HEALTH SYSTEMS INC		01/23/2020	CREDIT SUISSE		1,770,000	1,770,000		1Z
125523-BJ-8	CIGNA CORP		01/15/2020	MORGAN STANLEY		8,372,727	8,100,000	80,213	2FE
18551Q-AA-5	CLECO CORPORATE HOLDINGS LLC		02/20/2020	CREDIT SUISSE		4,667,256	4,540,000	69,377	2FE
185899-AG-6	CLEVELAND-CLIFFS INC		03/02/2020	CREDIT SUISSE		1,481,745	1,500,000		3FE
224044-CG-0	COX COMMUNICATIONS INC		02/18/2020	MORGAN STANLEY		7,495,194	7,090,000	102,263	2FE
12597J-AD-4	CPS_20-A ABS		01/08/2020	CITIGROUP GLOBAL MARKETS		1,874,442	1,875,000		1Z
225401-AF-5	CREDIT SUISSE GROUP AG	D	02/26/2020	GOLDMAN, SACHS & CO.		7,641,060	7,000,000	34,606	2FE
225401-AM-0	CREDIT SUISSE GROUP AG	D	02/21/2020	Various		21,598,420	21,257,000	247,470	2FE
12626P-AM-5	CRH AMERICA INC	C	02/12/2020	CANTOR FITZGERALD		23,197,210	21,500,000	199,024	2FE
233851-DU-5	DAIMLER FINANCE NORTH AMERICA LLC	C	02/26/2020	GOLDMAN, SACHS & CO.		7,110,670	7,000,000	6,446	1FE
233851-DD-3	DAIMLER FINANCIAL SERVICES AMERICA	C	02/11/2020	RBC DOMINION SECURITIES		9,261,372	8,928,000	142,067	1FE
24229J-AA-1	DEALER TIRE LLC		01/29/2020	JPMORGAN CHASE & CO.		6,700,000	6,700,000		5FE
24703D-AZ-4	DELL INTERNATIONAL LLC/EMC CORP		03/04/2020	Various		14,667,679	12,985,000	266,325	2FE
233293-AP-4	DPL INC		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		3,918,800	4,040,000	61,021	3FE
26251L-AE-4	DRSLF 18-64A CLO		03/31/2020	GOLDMAN, SACHS & CO.		2,625,500	2,950,000	18,993	1FE
26253L-AA-0	DRSLF 2020-78A A		02/21/2020	GOLDMAN, SACHS & CO.		35,000,000	35,000,000		1FE
26249M-AW-7	DRSLF_37-R CLO		02/11/2020	NOMURA SECURITIES INTERNATIONAL INC		2,123,245	2,300,000	12,935	3FE
268317-AS-3	ELECTRICITE DE FRANCE SA	D	03/05/2020	BNP CAPITAL MARKETS		10,484,707	9,460,000	139,075	1FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		01/03/2020	GOLDMAN, SACHS & CO.		1,058,750	1,000,000	25,076	3FE
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	01/09/2020	JPMORGAN CHASE & CO.		2,665,000	2,600,000	53,408	4FE
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/25/2020	Various		(18,000)			3FE
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/25/2020	Various		(19,753)			3FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/25/2020	Various		(47,193)			3FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/25/2020	JPMORGAN CHASE & CO.		(15,500)			3FE
346232-AE-1	FORESTAR GROUP INC		02/21/2020	Various		10,229,094	10,195,000		4FE
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE		02/05/2020	Various		9,927,433	9,396,000	50,229	2FE
36320M-AQ-1	GALXY_20-R CLO		03/30/2020	JPMORGAN CHASE & CO.		2,499,150	3,000,000	21,117	1FE
36320X-AM-6	GALXY_21-R CLO		03/30/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,945,560	3,720,000	51,864	3FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO		02/21/2020	BANK OF AMERICA/MERRILL LYNCH		5,750,000	5,750,000		3FE
398433-AN-2	GRIFFON CORPORATION		02/04/2020	BANK OF AMERICA/MERRILL LYNCH		2,160,000	2,160,000		4FE
428041-BH-9	HFLF 18-1 E ABS		01/08/2020	CREDIT SUISSE		1,382,430	1,344,000		2FE
435765-AH-5	HOLLY ENERGY PARTNERS LP		01/21/2020	CITIGROUP GLOBAL MARKETS		4,160,000	4,160,000		4FE
446413-AN-6	HUNTINGTON INGALLS INDUSTRIES INC		03/26/2020	JPMORGAN CHASE & CO.		1,799,928	1,800,000		2FE
446413-AP-1	HUNTINGTON INGALLS INDUSTRIES INC		03/26/2020	JPMORGAN CHASE & CO.		10,399,584	10,400,000		2FE
44891A-BE-6	HYUNDAI CAPITAL AMERICA	C	02/05/2020	MITSUBISHI UFJ SECURITIES (USA)		26,288,691	26,300,000		2FE
451102-BX-4	ICAHN ENTERPRISES LP		02/07/2020	JEFFERIES & COMPANY, INC.		6,090,975	5,985,000	35,069	3FE
451102-BU-0	ICAHN ENTERPRISES LP / ICAHN ENTER		01/06/2020	JEFFERIES & COMPANY, INC.		6,140,400	6,020,000	97,700	3FE
46266T-AA-6	IQVIA INC		02/12/2020	Various		11,283,800	10,625,000	97,020	3FE
476556-DB-8	JERSEY CENTRAL PWR & LT		02/11/2020	MIZUHO SECURITIES USA INC.		18,131,355	16,500,000	284,350	2FE
48661C-AA-0	KAYNE 2020-7A A1		02/21/2020	GOLDMAN, SACHS & CO.		30,000,000	30,000,000		1FE
49456B-AB-7	KINDER MORGAN INC/DELAWARE		02/18/2020	MITSUBISHI UFJ SECURITIES (USA)		5,258,040	4,699,000	69,751	2FE
50077L-AU-0	KRAFT HEINZ FOODS CO		03/06/2020	Various		6,705,790	6,468,000	108,110	3FE

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

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50077L-AY-2	KRAFT HEINZ FOODS CO		02/28/2020	Various		12,048,735	12,067,000	242,141	3FE
513075-BQ-3	LAMAR MEDIA CORP		01/24/2020	Various		6,569,214	6,557,000		3FE
513075-BS-9	LAMAR MEDIA CORP		01/23/2020	DEUTSCHE BANK AG		720,000	720,000		3FE
53219L-AS-8	LIFEPOINT HEALTH INC		02/11/2020	BARCLAYS		2,250,000	2,250,000		1Z
536797-AE-3	LITHIA MOTORS INC		01/09/2020	Various		3,615,000	3,500,000	14,325	3FE
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING LLC		02/21/2020	Various		20,343,550	20,000,000	40,146	1FE
55282G-AA-5	ME 19-1 A1 ABS		01/08/2020	BARCLAYS		1,042,699	997,500	12,506	2FE
552704-AE-8	MEG ENERGY CORP	A	01/16/2020	BARCLAYS		3,150,000	3,150,000		1Z
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		01/09/2020	WELLS FARGO		8,672,022	8,070,000	19,334	1FE
59217G-EE-5	METROPOLITAN LIFE GLOBAL FUNDING I		01/06/2020	JPMORGAN CHASE & CO.		9,995,700	10,000,000		1FE
60162P-AE-2	MILOS 2017-1A AR		02/05/2020	BARCLAYS		25,000,000	25,000,000		1FE
55336V-BF-6	MPLX LP		01/15/2020	Various		3,651,957	3,396,000	22,565	2FE
55354G-AK-6	MSCI INC		02/19/2020	MORGAN STANLEY		1,469,000	1,469,000		1Z
629571-AA-8	NABORS INDUSTRIES LTD		01/07/2020	CITIGROUP GLOBAL MARKETS		2,160,000	2,160,000		1Z
629571-AB-6	NABORS INDUSTRIES LTD		01/07/2020	CITIGROUP GLOBAL MARKETS		2,160,000	2,160,000		1Z
63254W-AA-8	NATIONAL AUSTRALIA BANK LTD	D	01/06/2020	BANK OF AMERICA/MERRILL LYNCH		7,000,000	7,000,000		1FE
63861C-AA-7	NATIONSTAR MTG HLD INC		01/13/2020	JPMORGAN CHASE & CO.		2,880,000	2,880,000		1Z
63906A-AA-8	NATWEST MARKETS PLC	D	02/11/2020	GOLDMAN, SACHS & CO.		7,031,060	6,762,000	91,240	1FE
63941F-AC-0	NAVSL_20-A ABS		01/21/2020	JPMORGAN CHASE & CO.		2,250,000	2,250,000		1Z
64072T-AA-3	NEPTUNE FINCO CORP		03/04/2020	RBC DOMINION SECURITIES		4,045,244	3,665,000	56,464	4FE
62912X-AF-1	NGPL PIPECO LLC		01/16/2020	MORGAN STANLEY		8,881,246	8,300,000	167,890	2FE
654579-AG-6	NIPPON LIFE INSURANCE CO	D	01/15/2020	JPMORGAN CHASE & CO.		6,150,000	6,150,000		1Z
66977W-AP-4	NOVA CHEMICALS CORP	A	03/27/2020	GOLDMAN, SACHS & CO.		1,670,000	2,000,000	41,667	3FE
66977W-AR-0	NOVA CHEMICALS CORP	A	03/31/2020	RBC DOMINION SECURITIES		3,211,000	3,800,000	66,777	3FE
670001-AE-6	NOVELIS CORP		01/24/2020	CITIGROUP GLOBAL MARKETS		16,626,563	16,600,000	1,583	4FE
629377-CK-6	NRG ENERGY INC		02/12/2020	JPMORGAN CHASE & CO.		6,760,715	6,500,000	39,948	2FE
67054K-AA-7	NUMERICABLE SFR SA	D	03/23/2020	CREDIT SUISSE		1,513,750	1,750,000	25,095	4FE
62947Q-AW-8	NXP BV	D	02/21/2020	Various		11,486,386	11,001,000	204,963	2FE
62954H-AA-6	NXP BV	D	02/21/2020	MORGAN STANLEY		8,603,754	7,989,000	57,615	2FE
62947Q-AV-0	NXP BV/NXP FUNDING LLC	D	03/05/2020	Various		5,589,743	5,123,000	64,500	2FE
67590G-BG-3	OCT17 2013-1A A1R2 CLO		01/23/2020	Various		14,011,363	14,050,000		1FE
67590Y-AS-9	OCT26 2016-1A CR CLO		03/30/2020	MIZUHO SECURITIES USA INC.		1,401,300	1,730,000	13,437	1FE
67591J-AL-6	OCT29 2016-1A AR		02/14/2020	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000		1FE
67110U-AL-3	OHALF 2016-1A AR CLO		01/31/2020	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1FE
683715-AC-0	OPEN TEXT CORP	A	02/03/2020	BARCLAYS		4,700,000	4,700,000		3FE
683720-AA-4	OPEN TEXT CORP	C	02/03/2020	BARCLAYS		4,500,000	4,500,000		3FE
68752D-AA-6	ORTHO-CLINICAL DIAGNOSTICS INC / O		01/16/2020	JPMORGAN CHASE & CO.		2,700,000	2,700,000		1Z
68902V-AB-3	OTIS WORLDWIDE CORP		02/19/2020	CITIGROUP GLOBAL MARKETS		8,148,533	8,150,000		2FE
68902V-AA-5	OTIS WORLDWIDE CORPORATION		02/19/2020	CITIGROUP GLOBAL MARKETS		9,098,726	9,100,000		2FE
68902V-AC-1	OTIS WORLDWIDE CORPORATION		02/19/2020	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		2FE
68902V-AD-9	OTIS WORLDWIDE CORPORATION		02/19/2020	GOLDMAN, SACHS & CO.		48,149,519	48,150,000		2FE
68902V-AE-7	OTIS WORLDWIDE CORPORATION		02/26/2020	GOLDMAN, SACHS & CO.		23,406,354	23,300,000	446	2FE
68902V-AF-4	OTIS WORLDWIDE CORPORATION		02/19/2020	BANK OF AMERICA/MERRILL LYNCH		24,998,000	25,000,000		2FE
70137T-AP-0	PARKLAND FUEL CORP	A	03/04/2020	JPMORGAN CHASE & CO.		5,908,000	5,600,000	46,608	3FE
701885-AJ-4	PARSLEY ENERGY LLC		02/06/2020	MORGAN STANLEY		4,160,000	4,160,000		1Z
69318F-AH-1	PBF HOLDING COMPANY LLC		01/16/2020	BANK OF AMERICA/MERRILL LYNCH		7,200,000	7,200,000		1Z
69344B-AA-3	PGT INNOVATIONS INC		01/09/2020	SUNTRUST INVESTMENT SERVICES, INC.		781,856	735,000	23,842	4FE
737446-AQ-7	POST HOLDINGS INC		02/11/2020	Various		6,927,500	6,920,000		4FE
74101X-AE-0	PRESIDIO HOLDINGS INC		01/15/2020	CITIGROUP GLOBAL MARKETS		720,000	720,000		1Z
74101X-AF-7	PRESIDIO HOLDINGS INC		01/15/2020	CITIGROUP GLOBAL MARKETS		445,000	445,000		1Z
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		01/16/2020	BARCLAYS		5,400,000	5,400,000		1Z
69370C-AB-6	PTC INC		01/30/2020	JPMORGAN CHASE & CO.		3,000,000	3,000,000		3FE
69370C-AC-4	PTC INC		01/30/2020	JPMORGAN CHASE & CO.		1,857,000	1,857,000		1Z
75041V-AA-2	RADIOLOGY PARTNERS INC		03/26/2020	BARCLAYS		3,471,000	3,680,000	29,292	5FE
75281A-BC-2	RANGE RESOURCES CORPORATION		03/26/2020	Various		5,807,400	6,879,000	45,431	4FE
75951A-AM-0	RELIANCE STANDARD LIFE GLOBAL FUND		01/13/2020	JPMORGAN CHASE & CO.		5,994,960	6,000,000		1FE
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUND		01/13/2020	JPMORGAN CHASE & CO.		12,215,945	12,250,000		1FE
76041Q-AA-1	REPS_19-A ABS		01/16/2020	CREDIT SUISSE		2,648,698	2,630,000	251	1FE
80282K-AY-2	SANTANDER HOLDINGS USA INC		01/15/2020	HSBC SECURITIES, INC.		4,046,440	4,000,000	37,126	2FE
78410G-AC-8	SBA COMMUNICATIONS CORP		01/21/2020	CITIGROUP GLOBAL MARKETS		2,580,000	2,580,000		4FE
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		03/05/2020	CITIGROUP GLOBAL MARKETS		7,397,000	7,297,000		4FE

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82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A C		02/06/2020	JPMORGAN CHASE & CO.		4,160,000	4,160,000		4FE
827048-AV-1	SILGAN HOLDINGS INC		02/19/2020	BANK OF AMERICA/MERRILL LYNCH		1,461,655	1,469,000	17,506	3FE
829259-AU-4	SINCLAIR TELEVISION GROUP INC		01/09/2020	JPMORGAN CHASE & CO.		2,105,000	2,000,000	38,514	4FE
83368R-AV-4	SOCIETE GENERALE SA	D	01/16/2020	SOCIETE GENERALE		26,247,400	26,300,000		2FE
83368R-AW-2	SOCIETE GENERALE SA	D	01/16/2020	SOCIETE GENERALE		4,976,900	5,000,000		2FE
7846EL-AC-1	SPCM SA	D	01/14/2020	JPMORGAN CHASE & CO.		8,474,206	8,119,000	133,033	3FE
85207U-AL-9	SPRINT CORP		03/19/2020	Various		5,430,083	5,539,000	23,955	4FE
85325W-AA-6	STANDARD CHARTERED PLC	D	01/07/2020	JPMORGAN CHASE & CO.		9,999,900	10,000,000		1FE
853496-AB-3	STANDARD INDUSTRIES INC		03/25/2020	MITSUBISHI UFJ SECURITIES (USA)		639,788	705,000	4,524	3FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		02/10/2020	BARCLAYS		3,303,563	3,150,000	77,438	3FE
857477-BK-8	STATE STREET CORP		03/26/2020	MORGAN STANLEY		7,000,000	7,000,000		1FE
857691-AG-4	STATION CASINOS LLC		01/24/2020	BANK OF AMERICA/MERRILL LYNCH		12,040,000	12,040,000		5FE
87167G-AA-8	SYMP 2020-22A A1A CLO		01/23/2020	NATIXIS		9,000,000	9,000,000		1FE
87724R-AE-2	TAYLOR MORRISON COMMUNITIES INC		02/17/2020	EXCHANGE		6,168,778	6,080,000	16,868	3FE
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		5,155,110	5,399,000	67,856	3FE
87901J-AE-5	TEGNA INC		01/07/2020	CITIGROUP GLOBAL MARKETS		4,880,000	4,880,000		1Z
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		02/26/2020	Various		30,180,792	30,150,000	2,256	2FE
87250R-AA-2	TICP 2020-15A A CLO		01/23/2020	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1FE
893830-BL-2	TRANSOCEAN INC		01/08/2020	GOLDMAN, SACHS & CO.		4,450,000	4,450,000		5FE
89532T-AA-4	TREST 2020-3A A1		01/16/2020	CREDIT SUISSE		17,000,000	17,000,000		1FE
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND AG	D	02/18/2020	MIZUHO SECURITIES USA INC.		4,590,896	4,150,000	59,440	1FE
91327A-AA-0	UNITI GROUP LP		02/05/2020	CITIGROUP GLOBAL MARKETS		1,760,000	1,760,000		1Z
92047W-AD-3	VALVOLINE INC		02/10/2020	MORGAN STANLEY		3,000,000	3,000,000		3FE
92564R-AB-1	VICI PROPERTIES LP		03/23/2020	RBC DOMINION SECURITIES		557,700	676,000	10,335	3FE
92564R-AC-9	VICI PROPERTIES LP/VICI NOTE CO IN		01/22/2020	MORGAN STANLEY		2,160,000	2,160,000		1Z
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN		03/23/2020	Various		6,204,205	6,869,000	22,339	3FE
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		03/05/2020	Various		5,484,275	5,380,000	16,752	3FE
98953G-AD-7	VODAFONEZIGGO GROUP BV	D	02/05/2020	DEUTSCHE BANK AG		1,080,000	1,080,000		4FE
929566-AJ-6	WABASH NATIONAL CORPORATION		01/29/2020	MORGAN STANLEY		1,851,033	1,858,000	34,063	4FE
98424X-AA-7	YPSO FINANCE BIS SA	D	01/23/2020	GOLDMAN, SACHS & CO.		4,500,000	4,500,000		1Z
988498-AM-3	YUM! BRANDS INC.		03/30/2020	GOLDMAN, SACHS & CO.		770,000	770,000		1Z
98919V-AA-3	ZAYO GROUP LLC/ZAYO CAPITAL INC		02/20/2020	MORGAN STANLEY		3,925,000	3,925,000		4FE
98919V-AB-1	ZAYO GROUP LLC/ZAYO CAPITAL INC		02/20/2020	MORGAN STANLEY		2,675,000	2,675,000		5FE
05565A-LQ-4	BNP PARIBAS GROUP	D	02/18/2020	BNP CAPITAL MARKETS		6,125,000	6,125,000		2FE
81620*-AA-8	SELECT REHABILITATION INC		01/27/2020	DIRECT		(35,000)			5GI
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2020	SCHEDULED PAY UP		77,226	77,226		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2020	SCHEDULED PAY UP		76,543	76,543		5
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,271,224,373	5,186,610,016	20,085,419	XXX
060505-FQ-2	BANK OF AMERICA CORP		01/21/2020	BANK OF AMERICA/MERRILL LYNCH		4,100,000	4,100,000		2FE
172967-MK-4	CITIGROUP INC		01/15/2020	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000		1Z
29278N-AT-0	ENERGY TRANSFER OPERATING LP		01/07/2020	CITIGROUP GLOBAL MARKETS		13,700,000	13,700,000		3FE
48128B-AG-6	JPMORGAN CHASE & CO		01/15/2020	JPMORGAN CHASE & CO.		18,150,000	18,150,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						44,950,000	44,950,000		XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		02/14/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	55,019,472			2
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		02/14/2020	GOLDMAN, SACHS & CO.	0.000	91,672,500			2
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		03/26/2020	Various	0.000	20,452,811			1
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		02/14/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	216,079,296			2
8099999. Subtotal - Bonds - SVO Identified Funds						383,224,079			XXX
00488P-AL-9	ACRISURE LLC 220 TL		02/19/2020	Various		2,227,685	2,237,380		4FE
00687M-AB-7	Adient US LLC Initial Term Loan		03/25/2020	BARCLAYS		1,315,658	1,320,000		3FE
00135B-AC-7	AI CONVOY (LUXEMBOURG) S.A R.L.	D	02/28/2020	GOLDMAN, SACHS & CO.		746,250	750,000		1Z
01438K-AG-0	ALDEVRON LLC TERM LOAN B		03/13/2020	MORGAN STANLEY		747,867	750,000		4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		01/31/2020	EXCHANGE		139,332	141,541		4FE
01957T-AD-9	ALLIED UNIVERSAL HOLDCO LLC DD		01/15/2020	CREDIT SUISSE		(2,225)			4FE
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		02/14/2020	EXCHANGE		1,983,562	1,990,000		4FE
02376C-AX-3	AMERICAN AIRLINES 2017 REPL TL NEW		02/14/2020	BANK MONTREAL / NESBITT BURNS		636,139	635,000		3FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		01/09/2020	Jefferies & Company, Inc.		125,490	124,716		4FE
03852J-AR-2	ARAMARK SERVICES INC TL		01/22/2020	CREDIT SUISSE		1,498,125	1,500,000		3FE
04044P-AF-1	ARISTOCRAT LEISURE LTD TL B3	D	01/14/2020	UNION BANK OF SWITZERLAND		1,004,805	1,000,000		3FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		03/04/2020	BANK OF AMERICA/MERRILL LYNCH		1,496,250	1,500,000		4FE

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BAS002-8E-6	AXIA ACQ HLDG (AMES) REVOLVER		03/20/2020	Various		1,250,000	1,250,000		6*
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		01/14/2020	CITIGROUP GLOBAL MARKETS		752,529	748,096		4FE
08579J-BF-8	BERRY GLOBAL INC. TLY		01/02/2020	EXCHANGE		4,713,514	4,726,250		3FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		03/03/2020	BANK MONTREAL / NESBITT BURNS		(4,628)			6*
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		03/03/2020	BANK MONTREAL / NESBITT BURNS		(7,788)			5
11132V-AP-4	BROADSTREET PARTNERS INC TERM		02/05/2020	RBC DOMINION SECURITIES		725,000	725,000		1Z
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		01/17/2020	EXCHANGE		2,820,222	2,825,729		4FE
11823L-AH-8	BUCKEYE PARTNERS LP TL		01/24/2020	CREDIT SUISSE		2,027,248	2,000,000		3FE
G1738K-AB-1	BUZZ MERGER SUB LTD TLB		02/10/2020	CITIGROUP GLOBAL MARKETS		997,500	1,000,000		1Z
BAS117-8N-0	Castle US Holding Corporation (U		02/14/2020	BANK OF AMERICA/MERRILL LYNCH		1,492,500	1,500,000		4FE
15669G-AH-7	CENTURYLINK INC TERM LOAN B		03/02/2020	BANK OF AMERICA/MERRILL LYNCH		5,243,438	5,250,000		3FE
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		03/17/2020	BANK MONTREAL / NESBITT BURNS		1,333,333	1,333,333		6*
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		02/26/2020	EXCHANGE		2,913,903	2,922,630		4FE
17288Y-AC-6	CITADEL SECURITIES 2020 REPRICE TL		03/02/2020	EXCHANGE		492,800	496,250		2FE
17288Y-AB-8	CITADEL SECURITIES LP TLB		02/12/2020	BANK OF AMERICA/MERRILL LYNCH		(1,241)			3FE
L2000D-AC-8	CONNECT FINCO SARL (INMARSAT) DDTL	D	02/10/2020	BARCLAYS		724,042	738,818		4FE
12594W-AJ-5	CPI HOLDCO LLC CLOSING DATE TL		02/24/2020	JEFFERIES & COMPANY, INC.		1,600,000	1,600,000		4FE
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		02/19/2020	EXCHANGE		3,820,295	3,800,515		4FE
23343F-AB-0	DA VINCI PURCHASER CORP		02/24/2020	BARCLAYS		1,251,194	1,250,000		4FE
23308U-AH-7	DCG ACQUISTION CORP DDTL		03/30/2020	JPMORGAN CHASE & CO.		159,903	159,903		4FE
BAS119-MC-4	DEALER TIRE LLC TERM LOAN B1		02/12/2020	JPMORGAN CHASE & CO.		498,750	500,000		4FE
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		01/23/2020	MORGAN STANLEY DEAN WITTER		(1,931)			3FE
28031F-AD-2	EDGEWATER GENERATION LLC TER		02/14/2020	Various		1,743,860	1,797,607		3FE
29426N-AE-4	EPICOR SOFTWARE TLB		01/21/2020	NOMURA SECURITIES INTERNATIONAL INC		125,397	124,674		4FE
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		01/23/2020	Various		1,008,617	1,000,000		4FE
26908B-AK-9	ESH HOSPILTALITY INC TL B		01/07/2020	Various		477,964	473,813		3FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		01/22/2020	Various		987,300	997,462		4FE
29481P-AH-4	EXPLORER HOLDINGS INC TERM LOA		02/10/2020	GOLDMAN SACHS		2,074,144	2,100,000		4FE
30233P-AB-6	EYECARE PARTNERS LLC TL		02/27/2020	CREDIT SUISSE		2,125,718	2,128,378		4FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		03/18/2020	HSBC SECURITIES, INC.		1,373,281	1,375,000		3FE
33774U-AC-2	FISERV INVESTMENT SOLUTIONS INC		03/06/2020	CITIGROUP GLOBAL MARKETS		497,500	500,000		1Z
33905P-AB-7	FLEETWASH INC DDTAL		01/02/2020	BANK MONTREAL / NESBITT BURNS		(1,378)			3PL
G3679Y-AC-6	Froneri International PLC Term L	D	02/21/2020	CREDIT SUISSE		2,618,438	2,625,000		4FE
BAS119-S4-6	FRONERI INTERNATIONAL PLC TL 2ND L	D	02/12/2020	CREDIT SUISSE		99,750	100,000		4FE
55316H-AB-1	GENESEE & WYOMING INC.		01/06/2020	CREDIT SUISSE		2,487,500	2,500,000		3FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		01/22/2020	EXCHANGE		3,442,087	3,440,096		4FE
51508P-AG-9	GOLDEN NUGGET INC TLB		02/14/2020	Various		1,504,059	1,500,000		4FE
41151P-AM-7	HARBOR FREIGHT TL		01/09/2020	Various		697,148	700,000		3FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	03/05/2020	Various		1,450,576	1,450,000		4FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		02/11/2020	MORGAN STANLEY		1,401,069	1,400,000		4FE
BAS0QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		03/23/2020	DIRECT		1,860,625	1,860,625		6*
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		01/14/2020	BANK OF AMERICA/MERRILL LYNCH		603,750	600,000		4FE
45781B-AG-0	INOVALON HOLDINGS INC REFI DATE TL		02/11/2020	EXCHANGE		453,958	459,338		4FE
29251L-AF-5	IPS ACQUISITION LLC TLB-2		01/31/2020	EXCHANGE		481,276	482,153		4FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		02/04/2020	Jefferies & Company, Inc.		737,319	750,000		4FE
05278G-AB-4	L&W INC (AUTOKINITON) TLB		03/10/2020	GOLDMAN, SACHS & CO.		944,980	950,000		4FE
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE		02/07/2020	Various		1,606,478	1,600,000		3FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		03/20/2020	GOLDMAN, SACHS & CO.		2,245,339	2,610,000		5FE
57776D-AB-9	MAVERICK PURCHASER SUB LLC TERM		02/11/2020	JPMORGAN CHASE & CO.		1,243,750	1,250,000		1Z
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL		02/27/2020	JEFFERIES & COMPANY, INC.		289,919	289,919		4FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		02/28/2020	EXCHANGE		369,371	373,894		4FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		03/24/2020	Various		298,716	298,683		4FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		02/05/2020	Various		803,118	800,041		4FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		01/06/2020	BANK OF AMERICA/MERRILL LYNCH		877,896	871,909		3FE
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		02/10/2020	DEUTSCHE BANK AG		149,064	150,000		4FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		03/16/2020	Various		1,061,256	1,061,249		4FE
63689E-AK-1	NATIONAL MENTOR HOLDINGS INC TLC		03/16/2020	GOLDMAN, SACHS & CO.		47,630	47,630		4FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		01/30/2020	JPMORGAN CHASE & CO.		901,304	900,000		3FE
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		01/21/2020	Various		340,799	339,150		3FE
BAS0SU-YL-7	OLDE THOMPSON LLC REVOLVER		03/19/2020	ALLY BANK		750,000	750,000		6*
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		01/27/2020	Various		107,167	121,000		5FE

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70757D-AV-1	PENN NATIONAL GAMING INC TL		02/05/2020	UNION BANK OF SWITZERLAND		248,662	247,500		4FE
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		02/14/2020	Various		2,690,597	2,692,000		4FE
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		02/12/2020	EXCHANGE		(9,536)			4FE
74101Y-AD-0	PRESIDIO LLC (FKA PRESIDIO INC		02/05/2020	JPMORGAN CHASE & CO.		498,750	500,000		1Z
74339N-AB-2	PROJECT BOOST PURCHASER LLC TER TL		01/07/2020	RBC DOMINION SECURITIES		984,535	997,500		1Z
74530D-AC-9	PUG LLC TERM LOAN (USD)		02/26/2020	JPMORGAN CHASE & CO.		1,323,350	1,330,000		4FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		02/10/2020	WELLS FARGO		949,248	950,000		4FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		03/06/2020	CREDIT SUISSE		125,480	125,000		4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		01/30/2020	Various		795,489	996,374		5FE
BAS11A-DJ-6	REYNOLDS CONSUMER PRODUCTS INC		02/12/2020	CREDIT SUISSE		898,875	900,000		3FE
77313D-AN-1	ROCKET SOFTWARE INC TL		01/28/2020	TRUIST BANK		413,240	448,869		4FE
77447J-AH-0	ROCKWOOD SERVICE CORP INI TL		02/11/2020	BANK OF AMERICA/MERRILL LYNCH		497,500	500,000		1Z
74969A-AC-5	RPI 2019 Intermediate Finance Tr		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		2FE
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		249,375	250,000		3FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		1,210,500	1,200,000		4FE
BAS117-CM-7	SMG US MIDCO 2 INC 2020 REFINA TL		02/07/2020	JEFFERIES & COMPANY, INC.		500,000	500,000		4FE
83172D-AJ-8	SMILE BRANDS INC DDTL		03/19/2020	BANK MONTREAL / NESBITT BURNS		845,013	848,867		5
84748E-AD-2	SPECIALTY BUILDING PRODUCTS HLDGS		02/06/2020	TRUIST BANK		1,630,441	1,625,000		4FE
BAS11A-M5-6	STATION CASINOS LLC TLB		02/14/2020	JPMORGAN CHASE & CO.		1,498,125	1,500,000		4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		01/17/2020	Jefferies & Company, Inc.		1,524,348	2,162,196		5FE
78477M-AC-5	STG FAIRWAY HOLDINGS LLC		02/07/2020	BANK OF AMERICA/MERRILL LYNCH		696,500	700,000		1Z
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	01/31/2020	CITIGROUP GLOBAL MARKETS		1,520,503	1,500,000		4FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	03/23/2020	Various		1,652,197	1,650,000		4FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		03/26/2020	Various		1,648,065	1,653,750		4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		03/11/2020	Jefferies & Company, Inc.		(1,586)			4FE
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		01/02/2020	RBC DOMINION SECURITIES		1,865,625	1,875,000		3FE
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		03/20/2020	EXCHANGE		499,080	500,000		4
BAS0SL-74-5	THE ORIGINAL CAKERIE LLC REVOLVER		03/23/2020	EXCHANGE		2,772,118	2,775,295		6*
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		03/01/2020	JPMORGAN CHASE & CO.		234,958	246,859		4FE
89364M-BQ-6	TransDigm Inc. Tranche E Refinan		02/06/2020	EXCHANGE		3,430,674	3,448,183		4FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		02/12/2020	EXCHANGE		2,441,992	2,466,334		4FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		01/16/2020	Various		2,154,954	2,344,066		4FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		03/25/2020	Various		890,370	890,000		4FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		02/11/2020	RBC DOMINION SECURITIES		357,207	398,992		4FE
90349Y-AF-3	US ECOLOGY INC TLB		01/03/2020	MACQUARIE CAPITAL (USA) INC.		263,226	263,009		3FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		01/29/2020	JPMORGAN CHASE & CO.		252,413	250,000		4FE
22051U-AM-7	VERTIV GROUP CORP (CORTES NP) TLB		01/15/2020	Various		(1,752)			4FE
BAS11H-5B-7	Vertiv Group Corporation Term Lo		03/11/2020	CITIGROUP GLOBAL MARKETS		4,104,375	4,125,000		4FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		02/20/2020	EXCHANGE		3,473,348	3,463,561		4FE
BAS11N-5M-0	VS BUYER LLC TERM LOAN B		03/06/2020	JPMORGAN CHASE & CO.		500,000	500,000		4FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		02/21/2020	Various		2,634,963	2,625,000		4FE
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		02/03/2020	EXCHANGE		375,121	374,063		1Z
92929L-AT-5	WMG ACQUISITION TRANCHE F TL		03/06/2020	NOMURA SECURITIES INTERNATIONAL INC		375,174	375,000		3FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						136,019,778	137,750,201		XXX
8399997. Total - Bonds - Part 3						12,498,324,155	11,900,933,117	31,899,491	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						12,498,324,155	11,900,933,117	31,899,491	XXX
BAS120-RH-6	COMMERCIAL BARGE SERIES B	B	03/17/2020	DIRECT	53,414.000	1,335,350			6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,335,350	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,335,350	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,335,350	XXX		XXX
90214J-10-1	2U INC		03/20/2020	Various	289.000	7,023			
88554D-20-5	3D SYSTEMS CORP		02/27/2020	GOLDMAN, SACHS & CO.	546.000	6,609			
88579Y-10-1	3M COMPANY		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,368.000	707,616			
282914-10-0	8X8 INC.		02/27/2020	GOLDMAN, SACHS & CO.	560.000	11,379			
000361-10-5	A A R CORP.		03/09/2020	GOLDMAN, SACHS & CO.	196.000	8,125			
000360-20-6	AAON INC		02/27/2020	GOLDMAN, SACHS & CO.	188.000	10,625			
002535-30-0	AARONS INC		02/13/2020	GOLDMAN, SACHS & CO.	233.000	13,589			

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00287Y-10-9	ABBVIE INC		01/06/2020	CITIGROUP GLOBAL MARKETS	1,297.000	115,952			
002896-20-7	ABERCROMBIE + FITCH CO		03/09/2020	GOLDMAN, SACHS & CO.	334.000	5,462			
003654-10-0	ABIOMED INC		02/18/2020	GOLDMAN, SACHS & CO.	1,817.000	309,308			
000957-10-0	ABM INDUSTRIES		03/20/2020	Various	346.000	12,114			
N0162C-10-2	ABN AMRO GROUP NV	B	02/18/2020	GOLDMAN, SACHS & CO.	22,381.000	365,610			
00401C-10-8	ACACIA COMMUNICATIONS INC		03/09/2020	GOLDMAN, SACHS & CO.	120.000	7,534			
00404A-10-9	ACADIA HEALTHCARE CO INC		02/27/2020	Various	6,024.000	200,640			
004225-10-8	ACADIA PHARMACEUTICALS INC		03/09/2020	GOLDMAN, SACHS & CO.	404.000	15,797			
004239-10-9	ACADIA REALTY TRUST		03/20/2020	Various	11,960.000	301,860			
00434H-10-8	ACCELERON PHARMA INC		02/27/2020	GOLDMAN, SACHS & CO.	163.000	14,111			
G1151C-10-1	ACCENTURE PLC		03/03/2020	Various	46.000	8,583			
00081T-10-8	ACCO BRANDS CORP		03/20/2020	Various	696.000	5,584			
004498-10-1	ACI WORLDWIDE INC		02/27/2020	GOLDMAN, SACHS & CO.	484.000	16,735			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	02/24/2020	CITIGROUP GLOBAL MARKETS	3,304.000	104,748			
00508Y-10-2	ACUITY BRANDS INC		03/03/2020	Various	415.000	48,933			
005098-10-8	ACUSHNET HOLDINGS CORP		03/09/2020	Various	25,191.000	807,912			
006739-10-6	ADDUS HOMECARE CORP		03/20/2020	Various	124.000	10,668			
H00392-31-8	ADECCO CHESEREX	B	03/17/2020	GOLDMAN, SACHS & CO.	1,318.000	46,711			
G0084W-10-1	ADIENT PLC	D	03/09/2020	GOLDMAN, SACHS & CO.	338.000	9,271			
00724F-10-1	ADOBE INC		03/03/2020	Various	44.000	15,554			
00090Q-10-3	ADT INC		03/20/2020	Various	765.000	5,138			
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		02/27/2020	GOLDMAN, SACHS & CO.	271.000	9,227			
00751Y-10-6	ADVANCED AUTO PARTS INC.		03/17/2020	Various	611.000	73,356			
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		02/13/2020	GOLDMAN, SACHS & CO.	238.000	7,864			
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		02/27/2020	Various	8,726.000	402,455			
007973-10-0	ADVANCED ENERGY INDUSTRIES		03/09/2020	GOLDMAN, SACHS & CO.	309.000	20,405			
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	258.000	2,583			
00766T-10-0	AECOM TECHNOLOGY GROUP		02/27/2020	GOLDMAN, SACHS & CO.	577.000	27,562			
S59273-75-5	AEGON	B	02/18/2020	GOLDMAN, SACHS & CO.	106,025.000	427,996			
SBVRZ8-L1-3	AENA SA	B	03/17/2020	GOLDMAN, SACHS & CO.	201.000	22,062			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		02/27/2020	Various	4,943.000	267,459			
008073-10-8	AEROVIRONMENT INC		03/20/2020	Various	172.000	10,680			
00130H-10-5	AES CORP		03/17/2020	GOLDMAN, SACHS & CO.	5,701.000	65,904			
008252-10-8	AFFILIATED MANAGERS GR		02/13/2020	GOLDMAN, SACHS & CO.	203.000	16,754			
001055-10-2	AFLAC INC.		02/06/2020	CITIGROUP GLOBAL MARKETS	1,288.000	68,041			
001228-10-5	AG MORTGAGE INVESTMENT TRUST INC.		03/09/2020	GOLDMAN, SACHS & CO.	513.000	7,167			
001084-10-2	AGCO CORP.		03/20/2020	Various	259.000	14,724			
SB86S2-N0-6	AGEAS NV	B	03/17/2020	GOLDMAN, SACHS & CO.	3,477.000	109,369			
00846U-10-1	AGILENT TECHNOLOGIES INC		03/17/2020	Various	1,063.000	75,180			
00847X-10-4	AGIOS PHARMACEUTICALS INC		03/20/2020	Various	302.000	15,239			
Q01630-19-5	AGL ENERGY LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	10,113.000	103,694			
00123Q-10-4	AGNC INVESTMENT REIT CORP		03/17/2020	GOLDMAN, SACHS & CO.	7,141.000	84,335			
008474-10-8	AGNICO EAGLE MINES LTD COM	B	03/17/2020	Various	5,658.000	263,222			
008492-10-0	AGREE REALTY CORP		03/09/2020	GOLDMAN, SACHS & CO.	165.000	12,506			
00900T-10-7	AIMMUNE THERAPEUTICS INC		03/20/2020	Various	330.000	7,123			
00912X-30-2	AIR LEASE CORP		02/27/2020	Various	5,874.000	255,813			
009158-10-6	AIR PRODUCTS & CHEM		03/03/2020	Various	18.000	4,075			
G0129K-10-4	AIRCASTLE LTD		02/27/2020	GOLDMAN, SACHS & CO.	215.000	6,922			
S60107-02-6	AISIN SEIKI LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	4,100.000	144,592			
00971T-10-1	AKAMAI TECHNOLOGIES		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	227.000	20,494			
00972D-10-5	AKEBIA THERAPEUTICS INC		03/20/2020	Various	418.000	3,232			
011311-10-7	ALAMO GROUP INC		03/20/2020	Various	96.000	9,734			
011642-10-5	ALARM.COM HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	180.000	8,516			
012348-10-8	ALBANY INTERNATIONAL CORP.		02/27/2020	GOLDMAN, SACHS & CO.	134.000	9,797			
012653-10-1	ALBEMARLE CORP		03/17/2020	GOLDMAN, SACHS & CO.	1,255.000	84,160			
013872-10-6	ALCOA CORP		03/09/2020	GOLDMAN, SACHS & CO.	962.000	14,550			
014491-10-4	ALEXANDER AND BALDWIN INC		03/20/2020	Various	718.000	11,764			
014752-10-9	ALEXANDERS, INC.		03/09/2020	GOLDMAN, SACHS & CO.	16.000	4,949			
015271-10-9	ALEXANDRIA REAL ESTATE		03/24/2020	Various	1,972.000	253,838			
015351-10-9	ALEXION PHARMACEUTICAL INC		02/18/2020	GOLDMAN, SACHS & CO.	4,165.000	425,921			
016255-10-1	ALIGN TECHNOLOGY INC		02/21/2020	CITIGROUP GLOBAL MARKETS	969.000	252,192			

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G01767-10-5	ALKERMES PLC		02/27/2020	GOLDMAN, SACHS & CO.	891.000	15,817			
01671P-10-0	ALLAKOS INC		02/27/2020	GOLDMAN, SACHS & CO.	103.000	7,153			
017175-10-0	ALLEGHANY CORP.		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	64.000	45,045			
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		03/20/2020	Various	856.000	12,957			
01748X-10-2	ALLEGIANT TRAVEL CO		03/20/2020	CITIGROUP GLOBAL MARKETS	52.000	3,579			
G0176J-10-9	ALLEGION PLC		03/03/2020	Various	762.000	92,560			
G0177J-10-8	ALLERGAN PLC		03/03/2020	Various	23.000	4,420			
018522-30-0	ALLETE INC		03/20/2020	Various	269.000	19,254			
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	440.000	19,010			
019770-10-6	ALLOGENE THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	109.000	2,098			
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		03/09/2020	GOLDMAN, SACHS & CO.	816.000	7,182			
02005N-10-0	ALLY FINANCIAL INC		03/17/2020	Various	6,075.000	101,571			
02079K-30-5	ALPHABET INC CLASS A		03/03/2020	Various	16.000	23,063			
02079K-10-7	ALPHABET INC CLASS C		03/03/2020	Various	14.000	20,398			
021369-10-3	ALTAIR ENGINEERING INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	184.000	6,976			
02156B-10-3	ALTERYX INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	175.000	25,241			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		03/20/2020	Various	17,380.000	627,570			
023135-10-6	AMAZON COM INC		03/17/2020	Various	5,998.000	11,147,716			
023139-88-4	AMBAC FINANCIAL GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	309.000	6,609			
G037AX-10-1	AMBARELLA INC		02/27/2020	GOLDMAN, SACHS & CO.	125.000	8,744			
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		03/20/2020	CITIGROUP GLOBAL MARKETS	1,093.000	3,487			
00164V-10-3	AMC NETWORKS INC		03/09/2020	GOLDMAN, SACHS & CO.	331.000	8,609			
G0250X-10-7	AMCOR PLC	D	03/17/2020	GOLDMAN, SACHS & CO.	27,232.000	169,655			
023436-10-8	AMEDISYS INC		02/27/2020	Various	1,711.000	330,527			
023586-10-0	AMERCO		02/06/2020	CITIGROUP GLOBAL MARKETS	14.000	4,872			
023608-10-2	AMEREN CORP		01/06/2020	CITIGROUP GLOBAL MARKETS	13.000	990			
02361E-10-8	AMERESCO INC-CL A		03/20/2020	CITIGROUP GLOBAL MARKETS	81.000	1,323			
024013-10-4	AMERICAN ASSETS TR INC		03/24/2020	Various	8,955.000	215,893			
024061-10-3	AMERICAN AXLE MFG HLDGS		03/20/2020	Various	1,530.000	9,267			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/09/2020	GOLDMAN, SACHS & CO.	7,232.000	329,505			
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		03/20/2020	Various	920.000	12,296			
025537-10-1	AMERICAN ELEC PWR INC		01/06/2020	CITIGROUP GLOBAL MARKETS	16.000	1,499			
025676-20-6	AMERICAN EQUITY INVT LIFE HL		03/20/2020	Various	488.000	13,866			
025816-10-9	AMERICAN EXPRESS CO		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	864.000	93,321			
02607T-10-9	AMERICAN FIN INC TRUST CLASS A		03/20/2020	Various	1,062.000	10,555			
025932-10-4	AMERICAN FINANCIAL GROUP INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	466.000	42,756			
02665T-30-6	AMERICAN HOMES 4 RENT REIT CLASS A		03/10/2020	GOLDMAN, SACHS & CO.	13,067.000	368,274			
026874-78-4	AMERICAN INTL GROUP INC		03/17/2020	GOLDMAN, SACHS & CO.	9,137.000	203,298			
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		03/20/2020	Various	94.000	7,545			
029899-10-1	AMERICAN STATES WATER CO		03/09/2020	GOLDMAN, SACHS & CO.	144.000	13,156			
030506-10-9	AMERICAN WOODMARK CORP		03/20/2020	Various	2,503.000	283,470			
03064D-10-8	AMERICOLD REALTY TRUST		03/09/2020	GOLDMAN, SACHS & CO.	703.000	25,450			
03076C-10-6	AMERIPRISE FINL INC		03/17/2020	GOLDMAN, SACHS & CO.	1,651.000	161,699			
03076K-10-8	AMERIS BANCORP		03/30/2020	Various	8,445.000	333,344			
03071H-10-0	AMERISAFE INC		02/27/2020	GOLDMAN, SACHS & CO.	88.000	6,121			
031100-10-0	AMETEK INC		03/03/2020	Various	598.000	60,021			
031162-10-0	AMGEN INC		03/03/2020	Various	75.000	16,838			
03152W-10-9	AMICUS THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	1,308.000	14,189			
031652-10-0	AMKOR TECHNOLOGY		02/27/2020	GOLDMAN, SACHS & CO.	575.000	6,933			
001744-10-1	AMN HEALTHCARES SERVICES INC		03/09/2020	GOLDMAN, SACHS & CO.	149.000	10,731			
032654-10-5	ANALOG DEVICES INC		02/06/2020	CITIGROUP GLOBAL MARKETS	17.000	1,968			
03272L-10-8	ANAPLAN INC		02/27/2020	GOLDMAN, SACHS & CO.	375.000	23,187			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	02/18/2020	GOLDMAN, SACHS & CO.	20,653.000	1,517,811			
035290-10-5	ANIXTER INTERNATIONAL INC		02/27/2020	GOLDMAN, SACHS & CO.	134.000	13,181			
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		03/17/2020	GOLDMAN, SACHS & CO.	30,443.000	202,750			
03662Q-10-5	ANSYS INC		03/03/2020	Various	17.000	4,267			
03676C-10-0	ANTERIX INC		03/20/2020	CITIGROUP GLOBAL MARKETS	70.000	2,385			
03676B-10-2	ANTERO MIDSTREAM CORP		03/20/2020	Various	1,658.000	6,372			
036752-10-3	ANTHEM INC		02/06/2020	CITIGROUP GLOBAL MARKETS	316.000	89,216			
K0514G-10-1	AP MOLLER MAERSK B	B	03/17/2020	GOLDMAN, SACHS & CO.	126.000	116,843			
03748R-75-4	APARTMENT INVESTMENT AND MANAGEMEN		02/13/2020	GOLDMAN, SACHS & CO.	408.000	22,085			

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03753U-10-6	APELLIS PHARMACEUTICALS INC		02/18/2020	Various	6,614.000	263,028			
03755L-10-4	APERGY CORP		03/09/2020	GOLDMAN, SACHS & CO.	577.000	13,035			
03762U-10-5	APOLLO COMMERCIAL REAL ESTAT		03/20/2020	Various	1,043.000	11,998			
03783C-10-0	APPFOLIO INC CLASS A		02/13/2020	GOLDMAN, SACHS & CO.	58.000	7,992			
03782L-10-1	APPIAN CORP CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	143.000	7,514			
03784Y-20-0	APPLE HOSPITALITY REIT INC		03/20/2020	Various	2,203.000	22,405			
037833-10-0	APPLE INC.		03/03/2020	Various	412.000	133,089			
03820C-10-5	APPLIED INDUSTRIAL TECH INC		02/13/2020	Various	9,837.000	657,775			
038336-10-3	APTARGROUP INC		03/20/2020	Various	12,282.000	1,398,496			
03852U-10-6	ARAMARK		03/17/2020	Various	7,442.000	116,906			
038923-10-8	ARBOR REALTY TRUST INC		03/09/2020	GOLDMAN, SACHS & CO.	477.000	6,524			
L0302D-21-0	ARCELORMITTAL SA	B	02/26/2020	Various	71,353.000	1,155,134			
G0450A-10-5	ARCH CAPITAL GROUP		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	57.000	2,372			
039380-40-7	ARCH COAL INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	144.000	5,401			
039483-10-2	ARCHER DANIELS MIDLAND CO		03/03/2020	Various	1,410.000	63,297			
03957W-10-6	ARCHROCK INC		02/13/2020	GOLDMAN, SACHS & CO.	1,057.000	8,879			
03965L-10-0	ARCONIC INC INC		03/17/2020	GOLDMAN, SACHS & CO.	2,372.000	41,866			
039653-10-0	ARCOSA INC		02/13/2020	GOLDMAN, SACHS & CO.	160.000	7,627			
040047-60-7	ARENA PHARMACEUTICALS INC		03/25/2020	Various	2,363.000	99,708			
03990B-10-1	ARES MANAGEMENT CORP CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	316.000	12,851			
04010E-10-9	ARGAN INC		03/20/2020	Various	5,972.000	268,149			
G0464B-10-7	ARGO GROUP INTL		03/09/2020	GOLDMAN, SACHS & CO.	189.000	11,793			
040413-10-6	ARISTA NETWORKS INC		03/17/2020	Various	1,320.000	263,586			
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	849.000	14,318			
042315-50-7	ARMOUR RESIDENTIAL REIT INC		03/20/2020	Various	501.000	8,784			
04247X-10-2	ARMSTRONG WORLD IND		02/13/2020	GOLDMAN, SACHS & CO.	149.000	15,217			
042735-10-0	ARROW ELECTRONICS INC		03/03/2020	Various	107.000	7,778			
04280A-10-0	ARROWHEAD PHARMACEUTICALS INC		03/20/2020	Various	328.000	13,252			
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEMENT		02/27/2020	GOLDMAN, SACHS & CO.	246.000	8,630			
04335A-10-5	ARVINAS INC		02/27/2020	GOLDMAN, SACHS & CO.	93.000	4,856			
J0242P-11-0	ASAHI KASEI CORP	B	02/19/2020	GOLDMAN, SACHS & CO.	28,900.000	270,007			
043436-10-4	ASBURY AUTOMOTIVE GROUP		03/20/2020	Various	111.000	9,679			
00191U-10-2	ASGN INC		03/09/2020	GOLDMAN, SACHS & CO.	229.000	14,243			
044103-10-9	ASHFORD HOSPITALITY TRUST		03/20/2020	CITIGROUP GLOBAL MARKETS	1,398.000	1,943			
044186-10-4	ASHLAND GLOBAL INC		02/13/2020	GOLDMAN, SACHS & CO.	182.000	14,798			
G05320-10-9	ASHTEAD GROUP PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	6,805.000	141,609			
045327-10-3	ASPEN TECHNOLOGY		03/20/2020	Various	5,510.000	691,735			
045396-10-8	ASSEMBLY BIOSCIENCES INC		03/20/2020	Various	158.000	2,731			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		03/20/2020	Various	6,549.000	185,201			
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	03/17/2020	GOLDMAN, SACHS & CO.	7,575.000	168,699			
045487-10-5	ASSOCIATED BANC-CORP		03/20/2020	Various	1,499.000	25,630			
G2386T-10-9	ASSURA REIT PLC	B	03/16/2020	CITIGROUP GLOBAL MARKETS	342,531.000	276,842			
G0585R-10-6	ASSURED GUARANTY LTD		03/20/2020	Various	6,091.000	267,627			
046224-10-1	ASTEC INDS INC		02/27/2020	GOLDMAN, SACHS & CO.	148.000	6,562			
046433-10-8	ASTRONICS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	342.000	2,521			
04650Y-10-0	AT HOME GROUP INC		03/20/2020	Various	1,111.000	3,714			
00206R-10-2	AT&T INC		03/03/2020	Various	240.000	9,032			
04685N-10-3	ATHENEX INC		03/20/2020	Various	284.000	2,692			
047649-10-8	ATKORE INTERNATIONAL GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	214.000	9,034			
T05404-10-7	ATLANTIA S.P.A.	B	03/17/2020	GOLDMAN, SACHS & CO.	15,283.000	176,784			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		03/30/2020	Various	7,622.000	254,415			
049560-10-5	ATMOS ENERGY CORP.		03/03/2020	Various	20.000	2,144			
S56547-81-3	ATOS	B	03/17/2020	GOLDMAN, SACHS & CO.	1,037.000	53,075			
04963C-20-9	ATRICURE INC.		03/20/2020	Various	259.000	10,357			
SB87CV-M3-2	AURIZON HOLDINGS LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	100,575.000	248,561			
05329W-10-2	AUTONATION INC DEL		03/20/2020	Various	312.000	12,284			
053332-10-2	AUTOZONE INC		02/06/2020	CITIGROUP GLOBAL MARKETS	7.000	7,540			
053484-10-1	AVALONBAY CMNTYS INC		03/27/2020	Various	3,555.000	530,761			
05350V-10-6	AVANOS MEDICAL INC		02/27/2020	Various	4,124.000	118,950			
05351X-10-1	AVAYA HOLDINGS CORP		03/20/2020	Various	505.000	6,579			
053611-10-9	AVERY DENNISON CORP		03/03/2020	Various	393.000	49,591			

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053774-10-5	AVIS BUDGET GROUP INC		02/13/2020	GOLDMAN, SACHS & CO.	238.000	9,872			
05379B-10-7	AVISTA CORP		02/13/2020	GOLDMAN, SACHS & CO.	213.000	11,004			
G0683Q-10-9	AVIVA ORD GBP0.25	B	02/18/2020	GOLDMAN, SACHS & CO.	90,816.000	482,793			
053807-10-3	AVNET INC		03/20/2020	Various	814.000	24,741			
05455M-10-0	AVROBIO INC		03/09/2020	GOLDMAN, SACHS & CO.	135.000	2,583			
002444-10-7	AVX CORP	C	03/20/2020	CITIGROUP GLOBAL MARKETS	179.000	3,861			
F06106-10-2	AXA	B	03/17/2020	GOLDMAN, SACHS & CO.	17,705.000	268,951			
054540-20-8	AXCELIS TECHNOLOGIES INC		03/20/2020	Various	374.000	7,944			
G0692U-10-9	AXIS CAPITAL HOLDINGS		03/20/2020	Various	311.000	19,089			
05464C-10-1	AXON ENTERPRISE INC		03/20/2020	Various	226.000	19,317			
05465P-10-1	AXONICS MODULATION TECHNOLOGIES IN		03/20/2020	Various	77.000	2,392			
05465C-10-0	AXOS FINANCIAL INC		02/27/2020	GOLDMAN, SACHS & CO.	405.000	11,283			
05464T-10-4	AXSOME THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	99.000	8,750			
002474-10-4	AZZ INC		03/09/2020	GOLDMAN, SACHS & CO.	150.000	6,310			
05580M-10-8	B RILEY FINANCIAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	72.000	1,072			
056525-10-8	BADGER METER INC		03/20/2020	Various	142.000	9,252			
057665-20-0	BALCHEM CORP		03/20/2020	Various	164.000	17,686			
058498-10-6	BALL CORP COM		03/03/2020	Various	772.000	58,201			
05945F-10-3	BANCFIRST CORP		03/09/2020	GOLDMAN, SACHS & CO.	307.000	13,337			
E15819-19-1	BANCO DE SABADELL S.A.	B	02/26/2020	Various	845,173.000	787,997			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	02/26/2020	Various	670,876.000	2,753,181			
05969A-10-5	BANCORP INC/THE		03/20/2020	CITIGROUP GLOBAL MARKETS	329.000	1,313			
05971J-10-2	BANCORPSOUTH		03/09/2020	Various	9,091.000	263,566			
05988J-10-3	BANDWIDTH INC CLASS A		02/27/2020	Various	2,897.000	210,940			
060505-10-4	BANK AMER CORP COM		03/03/2020	Various	4,022.000	135,162			
064058-10-0	BANK NEW YORK MELLON CORP		02/18/2020	GOLDMAN, SACHS & CO.	9,714.000	443,374			
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	02/18/2020	GOLDMAN, SACHS & CO.	8,566.000	482,861			
062540-10-9	BANK OF HAWAII CORP		03/09/2020	GOLDMAN, SACHS & CO.	234.000	19,350			
063425-10-2	BANK OF MARIN BANCORP/CA		03/20/2020	CITIGROUP GLOBAL MARKETS	353.000	8,836			
06417N-10-3	BANK OZK		02/27/2020	GOLDMAN, SACHS & CO.	552.000	15,526			
06652K-10-3	BANKUNITED INC		03/27/2020	Various	20,266.000	719,453			
06652V-20-8	BANNER CORP		02/27/2020	GOLDMAN, SACHS & CO.	217.000	11,634			
G08036-12-4	BARCLAYS ORD GBP0.25	B	02/18/2020	GOLDMAN, SACHS & CO.	143,577.000	327,767			
067806-10-9	BARNES GROUP INC		03/20/2020	Various	261.000	15,461			
S00811-80-2	BARRATT DEVELOPMENTS PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	28,671.000	158,397			
S50865-77-3	BASF SE	B	03/17/2020	Various	21,813.000	1,026,970			
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		02/18/2020	GOLDMAN, SACHS & CO.	12,518.000	358,453			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	02/18/2020	GOLDMAN, SACHS & CO.	8,037.000	569,801			
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	03/17/2020	Various	334,226.000	1,183,809			
073685-10-9	BEACON ROOFING SUPPLY INC		03/20/2020	Various	359.000	10,921			
07373V-10-5	BEAM THERAPEUTICS INC		02/06/2020	JPMORGAN CHASE & CO.	300.000	5,100			
075896-10-0	BED BATH & BEYOND INC		03/20/2020	Various	709.000	7,100			
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	02/18/2020	GOLDMAN, SACHS & CO.	1,452.000	247,085			
077454-10-6	BELDEN INC		03/09/2020	GOLDMAN, SACHS & CO.	443.000	20,188			
08160H-10-1	BENCHMARK ELECTRONICS INC		03/20/2020	Various	224.000	5,950			
084423-10-2	BERKLEY W R CORP COM		03/03/2020	Various	686.000	46,641			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		03/03/2020	Various	71.000	15,278			
084680-10-7	BERKSHIRE HILLS BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	697.000	16,263			
08579W-10-3	BERRY PLASTICS GROUP INC.		03/20/2020	Various	704.000	26,796			
086516-10-1	BEST BUY CO INC		03/03/2020	Various	45.000	3,505			
08862E-10-9	BEYOND MEAT INC		03/20/2020	Various	63.000	6,624			
05541T-10-1	BGC PARTNERS INC		03/20/2020	Various	2,965.000	12,263			
G10879-10-7	BHP GROUP PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	31,579.000	436,002			
089302-10-3	BIG LOTS INC		03/20/2020	Various	338.000	6,280			
090043-10-0	BILL COM HOLDINGS INC		03/30/2020	Various	5,837.000	221,508			
090572-20-7	BIO RAD LABORATORIES INC		02/06/2020	CITIGROUP GLOBAL MARKETS	123.000	45,764			
09073M-10-4	BIO TECHNE CORP		02/13/2020	GOLDMAN, SACHS & CO.	152.000	31,259			
09058V-10-3	BIOCRYST PHARMACEUTICILS		03/20/2020	Various	1,125.000	3,089			
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		02/27/2020	Various	5,190.000	253,903			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/17/2020	GOLDMAN, SACHS & CO.	1,439.000	124,364			
090672-10-6	BIOTELEMETRY INC		03/20/2020	Various	350.000	15,322			

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05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		02/27/2020	Various	30,135.000	687,823			
092113-10-9	BLACK HILLS CORP.		03/09/2020	Various	3,417.000	288,266			
09215C-10-5	BLACK KNIGHT INC		02/06/2020	CITIGROUP GLOBAL MARKETS	699.000	47,658			
09227Q-10-0	BLACKBAUD INC		03/09/2020	Various	7,191.000	568,196			
09239B-10-9	BLACKLINE INC		02/27/2020	GOLDMAN, SACHS & CO.	171.000	11,092			
09260D-10-7	BLACKSTONE GROUP INC CLASS A		03/17/2020	GOLDMAN, SACHS & CO.	586.000	24,284			
09257W-10-0	BLACKSTONE MORTGAGE TRUST REIT CLA		03/09/2020	GOLDMAN, SACHS & CO.	434.000	15,300			
093712-10-7	BLOOM ENERGY CLASS A CORP		03/20/2020	Various	476.000	3,758			
094235-10-8	BLOOMIN BRANDS INC		03/20/2020	Various	804.000	8,951			
095229-10-0	BLUCORA INC		03/20/2020	Various	610.000	8,357			
09609G-10-0	BLUEBIRD BIO INC		03/20/2020	Various	277.000	22,542			
09627Y-10-9	BLUEPRINT MEDICINES CORP		03/09/2020	GOLDMAN, SACHS & CO.	434.000	25,809			
05591B-10-9	BMC STOCK HOLDINGS INC		02/27/2020	Various	9,697.000	289,409			
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	02/19/2020	GOLDMAN, SACHS & CO.	160,500.000	569,737			
097023-10-5	BOEING CO		03/17/2020	Various	4,398.000	1,157,615			
09739D-10-0	BOISE CASCADE COMPANY		03/20/2020	Various	252.000	8,188			
05561Q-20-1	BOK FINANCIAL CORP		02/27/2020	GOLDMAN, SACHS & CO.	164.000	12,945			
09857L-10-8	BOOKING HOLDINGS INC		03/03/2020	Various	6.000	10,376			
099406-10-0	BOOT BARN HOLDINGS INC		03/20/2020	Various	343.000	7,585			
099502-10-6	BOOZ ALLEN HAMILTON		03/03/2020	Various	638.000	47,114			
099724-10-6	BORG WARNER INC.		02/18/2020	Various	10,966.000	385,111			
100557-10-7	BOSTON BEER COMPANY CL A		02/27/2020	GOLDMAN, SACHS & CO.	33.000	13,516			
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	1,087.000	8,457			
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		03/20/2020	Various	236.000	10,396			
F11487-12-5	BOUYGUES SA	B	03/17/2020	GOLDMAN, SACHS & CO.	4,676.000	132,501			
10316T-10-4	BOX INC CLASS A		03/20/2020	Various	638.000	9,768			
103304-10-1	BOYD GAMING CORP		03/09/2020	GOLDMAN, SACHS & CO.	392.000	12,692			
104674-10-6	BRADY CORPORATION		03/20/2020	Various	14,588.000	834,925			
105368-20-3	BRANDYWINE REALTY		03/20/2020	Various	16,401.000	258,499			
SB4YVF-56-3	BRENNTAG AG	B	03/17/2020	GOLDMAN, SACHS & CO.	5,291.000	182,105			
109043-10-9	BRIGGS & STRATTON CORP.		03/20/2020	Various	854.000	2,507			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		03/31/2020	Various	1,202.000	131,174			
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		02/13/2020	GOLDMAN, SACHS & CO.	427.000	19,633			
109641-10-0	BRINKER INTERNATIONAL, INC.		03/20/2020	Various	430.000	9,108			
109696-10-4	BRINKS COMPANY		03/20/2020	Various	221.000	16,945			
110122-10-8	BRISTOL MYERS SQUIBB CO		03/17/2020	Various	11,464.000	710,639			
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	03/17/2020	GOLDMAN, SACHS & CO.	5,945.000	198,488			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	1,680.000	31,641			
11135F-10-1	BROADCOM INC		03/03/2020	Various	4.000	1,142			
112463-10-4	BROOKDALE SENIOR LIVING INC		02/13/2020	GOLDMAN, SACHS & CO.	721.000	5,119			
11373M-10-7	BROOKLINE BANCORP INC		02/27/2020	GOLDMAN, SACHS & CO.	732.000	11,075			
114340-10-2	BROOKS AUTOMATION INC		03/20/2020	Various	339.000	13,109			
115236-10-1	BROWN & BROWN		03/03/2020	Various	2,185.000	91,636			
116794-10-8	BRUKER CORP		03/20/2020	Various	430.000	21,300			
117043-10-9	BRUNSWICK CORP.		03/20/2020	Various	16,628.000	966,538			
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	02/18/2020	GOLDMAN, SACHS & CO.	360,263.000	725,054			
12008R-10-7	BUILDERS FIRSTSOURCE		02/27/2020	GOLDMAN, SACHS & CO.	445.000	12,162			
G16962-10-5	BUNGE LTD		03/17/2020	Various	21,308.000	971,386			
G16968-11-0	BUNZL	B	03/17/2020	GOLDMAN, SACHS & CO.	10,494.000	179,918			
G1700D-10-5	BURBERRY GROUP	B	02/18/2020	GOLDMAN, SACHS & CO.	3,595.000	92,528			
05605H-10-0	BWX TECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	342.000	22,562			
126501-10-5	C T S CORP.		03/20/2020	Various	418.000	10,036			
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		03/17/2020	GOLDMAN, SACHS & CO.	1,485.000	95,931			
12685J-10-5	CABLE ONE INC		03/09/2020	GOLDMAN, SACHS & CO.	22.000	37,330			
127055-10-1	CABOT CORP.		03/20/2020	Various	649.000	18,975			
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		03/20/2020	Various	5,945.000	844,095			
127097-10-3	CABOT OIL + GAS CORP COM		02/18/2020	GOLDMAN, SACHS & CO.	14,984.000	227,590			
127190-30-4	CACI INTERNATIONAL SERVICES		03/20/2020	Various	118.000	29,258			
127203-10-7	CACTUS INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	411.000	11,484			
12739A-10-0	CADENCE BANCORPORATION CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	742.000	11,566			
127387-10-8	CADENCE DESIGN SYSTEMS INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	40.000	2,649			

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127686-10-3	CAESARS ENTERTAINMENT CORP		02/27/2020	GOLDMAN, SACHS & CO.	2,176.000	31,145			
128030-20-2	CAL MAINE FOODS		03/09/2020	GOLDMAN, SACHS & CO.	162.000	6,050			
128246-10-5	CALAVO GROWERS INC		03/09/2020	GOLDMAN, SACHS & CO.	94.000	6,967			
129500-10-4	CALERES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	550.000	2,811			
13057Q-20-6	CALIFORNIA RESOURCES CORP		03/20/2020	Various	771.000	3,383			
130788-10-2	CALIFORNIA WATER SERVICE GRP		02/13/2020	GOLDMAN, SACHS & CO.	183.000	10,232			
13123X-10-2	CALLON PETROLEUM CO		02/13/2020	GOLDMAN, SACHS & CO.	2,166.000	6,303			
131193-10-4	CALLOWAY GOLF COMPANY		03/20/2020	Various	797.000	10,813			
133034-10-8	CAMDEN NATIONAL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	227.000	7,475			
133131-10-2	CAMDEN PROP		03/18/2020	Various	7,611.000	742,804			
S21705-25-6	CANADIAN IMP BANK COM NPV	B	03/17/2020	GOLDMAN, SACHS & CO.	17,445.000	1,026,010			
13765N-10-7	CANNAE HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	262.000	10,641			
S61723-23-5	CANON	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	8,500.000	211,244			
138098-10-8	CANTEL MEDICAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	159.000	10,417			
F13587-12-0	CAP GEMINI	B	03/17/2020	GOLDMAN, SACHS & CO.	2,257.000	146,514			
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC	B	03/24/2020	Various	250,831.000	462,668			
14040H-10-5	CAPITAL ONE FINL CORP		03/17/2020	GOLDMAN, SACHS & CO.	5,099.000	274,938			
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		02/27/2020	GOLDMAN, SACHS & CO.	697.000	9,109			
G1890L-10-7	CAPRI HOLDINGS LTD	D	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,826.000	154,480			
14067E-50-6	CAPSTEAD MORTGAGE CORP		03/09/2020	GOLDMAN, SACHS & CO.	891.000	6,157			
14149Y-10-8	CARDINAL HEALTH INC		03/17/2020	Various	16,786.000	896,476			
141619-10-6	CARDIOVASCULAR SYSTEMS INC		03/09/2020	GOLDMAN, SACHS & CO.	272.000	11,356			
14161W-10-5	CARDLYTICS INC		03/09/2020	GOLDMAN, SACHS & CO.	85.000	3,600			
G1991C-10-5	CARDTRONICS PLC CLASS A		02/28/2020	Various	7,490.000	332,147			
14167L-10-3	CAREDX INC		03/20/2020	Various	205.000	4,957			
14174T-10-7	CARETRUST REIT INC		02/27/2020	GOLDMAN, SACHS & CO.	397.000	9,035			
141788-10-9	CARGURUS INC CLASS A		03/20/2020	Various	548.000	14,237			
142339-10-0	CARLISLE CORP.		03/09/2020	GOLDMAN, SACHS & CO.	203.000	32,679			
143130-10-2	CARMAX INC		03/03/2020	Various	1,122.000	97,169			
143658-30-0	CARNIVAL CORP		03/03/2020	Various	443.000	15,750			
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,373.000	215,516			
144285-10-3	CARPENTER TECHNOLOGY CORP.		02/27/2020	Various	6,044.000	262,626			
F13923-11-9	CARREFOUR EUR2.50	B	03/17/2020	GOLDMAN, SACHS & CO.	8,642.000	138,228			
14574X-10-4	CARROLS RESTAURANT GROUP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,883.000	2,335			
146229-10-9	CARTER'S INC		02/13/2020	Various	5,355.000	591,354			
146869-10-2	CARVANA CLASS A		03/20/2020	Various	195.000	15,360			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		03/20/2020	Various	195.000	9,961			
147528-10-3	CASEYS GENERAL STORES, INC.		02/28/2020	Various	3,431.000	560,638			
148806-10-2	CATALENT INC		03/20/2020	Various	19,811.000	1,109,114			
14888U-10-1	CATALYST PHARMACEUTICALS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	476.000	1,404			
149150-10-4	CATHAY GENERAL BANCORP		03/09/2020	GOLDMAN, SACHS & CO.	610.000	19,802			
149568-10-7	CAVCO INDUSTRIES		02/27/2020	Various	1,361.000	317,357			
124805-10-2	CBIZ INC		02/27/2020	GOLDMAN, SACHS & CO.	237.000	6,540			
12504L-10-9	CBRE GROUP INC		03/03/2020	Various	898.000	57,100			
12514G-10-8	CDW CORP/DE		03/03/2020	Various	59.000	7,354			
150602-20-9	CEDAR REALTY TRUST INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,386.000	1,137			
150870-10-3	CELANESE CORP		03/17/2020	Various	995.000	72,930			
15135B-10-1	CENTENE CORP		01/24/2020	MERGER	15,618.980	1,062,403			
15189T-10-7	CENTERPOINT ENERGY INC		03/17/2020	GOLDMAN, SACHS & CO.	12,060.000	176,679			
15201P-10-9	CENTERSTATE BANKS INC		03/09/2020	GOLDMAN, SACHS & CO.	640.000	14,950			
153527-20-5	CENTRAL GARDEN & PET SERIES A		02/27/2020	GOLDMAN, SACHS & CO.	211.000	5,925			
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		03/20/2020	Various	975.000	16,478			
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	238,211.000	235,886			
156504-30-0	CENTURY COMMUNITIES INC		03/20/2020	Various	256.000	7,574			
15677J-10-8	CERIDIAN HCM HOLDING INC		03/09/2020	GOLDMAN, SACHS & CO.	344.000	23,070			
156782-10-4	CERNER CORP		03/03/2020	Various	44.000	3,152			
157210-10-5	CEVA INC		03/20/2020	CITIGROUP GLOBAL MARKETS	110.000	2,412			
125269-10-0	CF INDUSTRIES HOLDINGS		03/17/2020	GOLDMAN, SACHS & CO.	6,134.000	148,136			
159864-10-7	CHARLES RIVER LAB		03/20/2020	Various	221.000	36,216			
16115Q-30-8	CHART INDUSTRIES INC		03/09/2020	Various	3,878.000	239,986			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		03/03/2020	Various	4.000	2,075			

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16150R-10-4	CHASE CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	48.000	3,360			
16208T-10-2	CHATHAM LODGING TRUST		03/09/2020	GOLDMAN, SACHS & CO.	782.000	8,875			
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	03/17/2020	GOLDMAN, SACHS & CO.	1,643.000	164,037			
163072-10-1	CHEESECAKE FACTORY INC		03/20/2020	Various	5,829.000	232,121			
163086-10-1	CHEFS WAREHOUSE INC		03/20/2020	Various	429.000	8,038			
163092-10-9	CHEGG INC		02/13/2020	GOLDMAN, SACHS & CO.	405.000	16,160			
16359R-10-3	CHEMED CORP		03/09/2020	GOLDMAN, SACHS & CO.	77.000	35,492			
16383L-10-6	CHEMOCENTRYX INC		02/13/2020	GOLDMAN, SACHS & CO.	156.000	7,689			
163851-10-8	CHEMOURS ORD		03/20/2020	Various	801.000	11,623			
165167-10-7	CHESAPEAKE ENERGY CORP		02/13/2020	GOLDMAN, SACHS & CO.	5,669.000	2,780			
165303-10-8	CHESAPEAKE UTILITIES CORP		03/20/2020	Various	74.000	7,376			
166764-10-0	CHEVRON CORP		03/03/2020	Various	46,087.000	5,085,206			
168905-10-7	CHILDREN'S PLACE		03/20/2020	Various	2,762.000	179,739			
16934Q-20-8	CHIMERA INVESTMENT CORP		03/09/2020	GOLDMAN, SACHS & CO.	698.000	14,508			
169905-10-6	CHOICE HOTELS INTL INC		03/20/2020	Various	177.000	17,292			
171484-10-8	CHURCHILL DOWNS INC		02/13/2020	GOLDMAN, SACHS & CO.	136.000	21,991			
171779-30-9	CIENA CORP		02/13/2020	Various	7,604.000	323,479			
125523-10-0	CIGNA CORPORATION		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	466.000	88,191			
171798-10-1	CIMAREX ENERGY CO		02/13/2020	Various	8,085.000	434,755			
G2143T-10-3	CIMPRESS PLC	D	02/27/2020	GOLDMAN, SACHS & CO.	74.000	8,614			
172062-10-1	CINCINNATI FINL CORP		03/03/2020	Various	41.000	4,167			
17243V-10-2	CINEMARK HOLDINGS INC		03/20/2020	Various	33,561.000	1,064,898			
172755-10-0	CIRRUS LOGIC INC		03/20/2020	Various	229.000	17,910			
125581-80-1	CIT GROUP INC		02/13/2020	GOLDMAN, SACHS & CO.	380.000	18,031			
172967-42-4	CITIGROUP INC		03/17/2020	GOLDMAN, SACHS & CO.	14,106.000	567,767			
177376-10-0	CITRIX SYS INC		03/03/2020	Various	465.000	49,582			
177835-10-5	CITY HOLDING CO		02/13/2020	GOLDMAN, SACHS & CO.	92.000	7,295			
178587-10-1	CITY OFFICE REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	653.000	6,156			
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	03/17/2020	Various	71,600.000	523,735			
184496-10-7	CLEAN HARBORS		03/20/2020	Various	3,289.000	267,426			
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		03/20/2020	Various	4,173.000	7,346			
18538R-10-3	CLEARWATER PAPER CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	87.000	1,741			
18539C-10-5	CLEARWAY ENERGY INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	98.000	1,764			
18539C-20-4	CLEARWAY ENERGY INC CLASS C		02/13/2020	GOLDMAN, SACHS & CO.	328.000	7,213			
185899-10-1	CLEVELAND CLIFFS INC		03/20/2020	Various	2,286.000	13,130			
18914U-10-0	CLOUDERA INC		03/19/2020	Various	22,067.000	214,246			
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	03/17/2020	GOLDMAN, SACHS & CO.	18,845.000	125,943			
12621E-10-3	CNO FINANCIAL GROUP INC		02/13/2020	GOLDMAN, SACHS & CO.	631.000	12,462			
12653C-10-8	CNX RESOURCES CORP		03/09/2020	GOLDMAN, SACHS & CO.	1,083.000	6,516			
191216-10-0	COCA COLA CO.		03/03/2020	Various	2,156.000	121,106			
191098-10-2	COCA COLA CONSOLIDATED INC		03/20/2020	CITIGROUP GLOBAL MARKETS	20.000	3,851			
H1512E-10-0	COCA COLA HBC AG	B	01/16/2020	GOLDMAN, SACHS & CO.	14,448.000	521,253			
192108-50-4	COEUR MINING INC		03/09/2020	GOLDMAN, SACHS & CO.	1,034.000	5,918			
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	190.000	14,435			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/17/2020	Various	1,922.000	98,023			
19247A-10-0	COHEN STEERS INC		02/27/2020	GOLDMAN, SACHS & CO.	92.000	6,852			
192479-10-3	COHERENT, INC.		03/09/2020	GOLDMAN, SACHS & CO.	106.000	13,216			
192576-10-6	COHU INC		02/27/2020	Various	11,524.000	285,324			
194014-10-6	COLFAX CORP		03/20/2020	Various	413.000	10,536			
19626G-10-8	COLONY CAPITAL INC CLASS A		03/20/2020	Various	2,801.000	8,621			
19625T-10-1	COLONY CREDIT REAL ESTATE INC CLAS		03/20/2020	Various	777.000	6,907			
197236-10-2	COLUMBIA BKG SYS INC		03/09/2020	GOLDMAN, SACHS & CO.	386.000	14,740			
197641-10-3	COLUMBIA FINANCIAL INC		02/27/2020	GOLDMAN, SACHS & CO.	223.000	3,741			
198287-20-3	COLUMBIA PROPERTY REIT INC TRUST		03/09/2020	GOLDMAN, SACHS & CO.	961.000	19,836			
198516-10-6	COLUMBIA SPORTSWEAR CO		03/20/2020	Various	208.000	14,463			
20030N-10-1	COMCAST CORP NEW CL A		03/03/2020	Various	194.000	8,164			
200340-10-7	COMERICA INC		02/25/2020	Various	3,317.000	200,847			
199908-10-4	COMFORT SYSTEMS USA INC		02/27/2020	GOLDMAN, SACHS & CO.	176.000	8,620			
200525-10-3	COMMERCE BANCSHARES, INC.		03/25/2020	Various	11,705.000	787,148			
201723-10-3	COMMERCIAL METALS CO.		03/20/2020	Various	534.000	7,726			
BRSJ39-U3-7	COMMERZBANK AG	B	02/26/2020	Various	128,610.000	910,474			

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S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	02/19/2020	GOLDMAN, SACHS & CO.	11,226.000	670,136			
20337X-10-9	COMMSCOPE HOLDING INC		03/20/2020	Various	1,781.000	19,760			
203607-10-6	COMMUNITY BANK SYSTEMS INC		02/27/2020	GOLDMAN, SACHS & CO.	240.000	16,403			
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC TRU		02/13/2020	GOLDMAN, SACHS & CO.	162.000	8,090			
204149-10-8	COMMUNITY TRUST BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	395.000	12,818			
204166-10-2	COMMVAULT SYSTEMS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	210.000	6,445			
20451N-10-1	COMPASS MINERALS INTERNATION		02/27/2020	GOLDMAN, SACHS & CO.	150.000	9,411			
205887-10-2	CONAGRA BRANDS INC		02/21/2020	CITIGROUP GLOBAL MARKETS	4,048.000	119,780			
20605P-10-1	CONCHO RESOURCES INC		03/17/2020	GOLDMAN, SACHS & CO.	5,048.000	191,774			
207410-10-1	CONMED CORP		02/27/2020	GOLDMAN, SACHS & CO.	132.000	13,639			
20825C-10-4	CONOCOPHILLIPS		03/17/2020	Various	28,415.000	752,964			
209115-10-4	CONSOLIDATED EDISON INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	686.000	57,514			
D16212-14-0	CONTINENTAL AG	B	02/18/2020	GOLDMAN, SACHS & CO.	8,474.000	1,015,142			
216648-40-2	COOPER COMPANIES INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	46.000	15,179			
21676P-10-3	COOPER STANDARD HOLDINGS INC		02/13/2020	GOLDMAN, SACHS & CO.	115.000	2,897			
216831-10-7	COOPER TIRE & RUBBER CO.		03/09/2020	GOLDMAN, SACHS & CO.	246.000	6,633			
218352-10-2	CORCEPT THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	484.000	6,407			
N22717-10-7	CORE LABORATORIES		03/20/2020	Various	10,864.000	422,007			
218681-10-4	CORE MARK HOLDING CO INC		02/27/2020	GOLDMAN, SACHS & CO.	232.000	5,468			
21871N-10-1	CORECIVIC REIT INC		03/20/2020	Various	617.000	9,713			
21871D-10-3	CORELOGIC INC		02/27/2020	Various	12,059.000	530,301			
21872L-10-4	COREPOINT LODGING INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,177.000	4,190			
21870Q-10-5	CORESITE RLTY CORP		03/09/2020	GOLDMAN, SACHS & CO.	146.000	16,317			
21925Y-10-3	CORNERSTONE ONDEMAND INC		02/13/2020	Various	9,187.000	544,617			
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/20/2020	Various	11,786.000	199,277			
22052L-10-4	CORTEVA INC		03/17/2020	Various	14,988.000	378,858			
221006-10-9	CORVEL CORP		03/20/2020	Various	62.000	4,611			
22160N-10-9	COSTAR GROUP INC		01/06/2020	CITIGROUP GLOBAL MARKETS	86.000	53,707			
22160K-10-5	COSTCO WHS L CORP NEW COM		01/06/2020	CITIGROUP GLOBAL MARKETS	15.000	4,377			
22163N-10-6	COTT CORP		01/06/2020	BANK OF AMERICA/MERRILL LYNCH	33,092.000	455,988			
222070-20-3	COTY INC CLASS A		02/06/2020	CITIGROUP GLOBAL MARKETS	1,563.000	18,897			
22266L-10-6	COUPA SOFTWARE INC		03/09/2020	GOLDMAN, SACHS & CO.	219.000	35,972			
222795-50-2	COUSINS PROPERTIES REIT INC		03/20/2020	Various	9,027.000	216,810			
22282E-10-2	COVANTA HLDG CORP		03/20/2020	Various	827.000	10,525			
SBYTBW-Y9-8	COVESTRO AG	B	02/26/2020	Various	7,080.000	293,662			
22304C-10-0	COVETRUS INC		03/20/2020	Various	548.000	6,406			
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		02/27/2020	GOLDMAN, SACHS & CO.	90.000	14,662			
224399-10-5	CRANE CO.		03/20/2020	Various	253.000	19,741			
225310-10-1	CREAD ACCEPTANCE CORP		02/27/2020	GOLDMAN, SACHS & CO.	44.000	18,855			
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	02/18/2020	GOLDMAN, SACHS & CO.	35,795.000	490,341			
225447-10-1	CREE INC		02/27/2020	GOLDMAN, SACHS & CO.	412.000	20,215			
H17182-10-8	CRISPR THERAPEUTICS AG	D	02/13/2020	Various	1,792.000	101,655			
227046-10-9	CROCS INC		03/20/2020	Various	292.000	9,905			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		01/22/2020	STOCK DIVIDEND LPS	11,424.000	694,374			
228368-10-6	CROWN HOLDINGS INC		03/03/2020	Various	6,965.000	499,432			
228903-10-0	CRYOLIFE INC		03/09/2020	GOLDMAN, SACHS & CO.	426.000	11,738			
126349-10-9	CSG SYSTEMS INTERNATION		02/27/2020	GOLDMAN, SACHS & CO.	175.000	8,939			
126402-10-6	CSW INDUSTRIALS INC		03/20/2020	Various	165.000	11,208			
229663-10-9	CUBESMART		03/09/2020	Various	24,735.000	776,555			
229669-10-6	CUBIC CORP.		03/09/2020	GOLDMAN, SACHS & CO.	131.000	8,343			
229899-10-9	CULLEN FROST BANKERS, INC.		02/27/2020	GOLDMAN, SACHS & CO.	304.000	27,461			
231021-10-6	CUMMINS IN C COM		02/06/2020	CITIGROUP GLOBAL MARKETS	38.000	6,437			
23131L-10-7	CURO GROUP HOLDINGS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	190.000	790			
231561-10-1	CURTIS WRIGHT CORP		03/09/2020	GOLDMAN, SACHS & CO.	156.000	21,871			
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		02/27/2020	Various	33,385.000	679,200			
126600-10-5	CVB FINANCIAL CORP		03/20/2020	Various	1,102.000	21,666			
12662P-10-8	CVR ENERGY INC		02/13/2020	GOLDMAN, SACHS & CO.	144.000	4,918			
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		02/27/2020	GOLDMAN, SACHS & CO.	1,291.000	30,302			
23283R-10-0	CYRUSONE REIT INC		03/26/2020	Various	13,058.000	635,480			
23282W-60-5	CYTOKINETICS INC		03/09/2020	GOLDMAN, SACHS & CO.	221.000	2,944			
23331A-10-9	D R HORTON INC COM		03/17/2020	Various	796.000	26,843			

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J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	03/17/2020	GOLDMAN, SACHS & CO.	43,000.000	434,456			
J11257-10-2	DAIICHI SANKYO LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	6,000.000	326,080			
D1668R-12-3	DAIMLERCHRYSLER	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	33,018.000	1,576,896			
J11151-10-7	DAITO TRUST CONST JPY50	B	03/17/2020	GOLDMAN, SACHS & CO.	2,700.000	248,036			
J11508-12-4	DAIWA HOUSE INDS JPY50	B	03/17/2020	GOLDMAN, SACHS & CO.	7,500.000	167,420			
J11718-11-1	DAIWA SECURITIES	B	03/17/2020	GOLDMAN, SACHS & CO.	124,100.000	464,334			
235825-20-5	DANA HOLDING CORP		03/09/2020	GOLDMAN, SACHS & CO.	741.000	12,126			
235851-10-2	DANAHER CO RP COM		03/03/2020	Various	16.000	2,459			
237194-10-5	DARDEN RESTAURANTS INC		03/17/2020	Various	3,244.000	161,697			
237266-10-1	DARLING INTERNATIONAL INC		02/27/2020	GOLDMAN, SACHS & CO.	638.000	18,205			
238337-10-9	DAVE AND BUSTERS ENTERTAINMENT INC		03/09/2020	GOLDMAN, SACHS & CO.	312.000	10,835			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	548.000	42,503			
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		02/27/2020	GOLDMAN, SACHS & CO.	112.000	6,465			
243537-10-7	DECKERS OUTDOOR CORP		03/20/2020	Various	1,783.000	329,088			
24665A-10-3	DELEK US HOLDINGS INC		03/09/2020	Various	7,867.000	224,802			
D1T0KZ-10-3	DELIVERY HERO	B	03/17/2020	GOLDMAN, SACHS & CO.	1,137.000	75,455			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		03/17/2020	GOLDMAN, SACHS & CO.	1,642.000	51,427			
G2709G-10-7	DELPHI TECHNOLOGIES PLC		03/20/2020	Various	546.000	7,268			
247361-70-2	DELTA AIR LINES, INC.		03/03/2020	Various	146.000	7,039			
248019-10-1	DELUXE CORP.		03/09/2020	GOLDMAN, SACHS & CO.	236.000	9,100			
SB05L3-64-2	DENA LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	5,500.000	69,456			
24823R-10-5	DENALI THERAPEUTICS INC		03/20/2020	Various	408.000	9,635			
24869P-10-4	DENNYS CORP		03/09/2020	GOLDMAN, SACHS & CO.	359.000	6,842			
J12075-10-7	DENSO CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	15,400.000	460,448			
24906P-10-9	DENTSPLY SIRONA INC		03/03/2020	Various	171.000	8,683			
S02652-74-1	DERWENT LONDON PLC	B	03/24/2020	BANK OF AMERICA/MERRILL LYNCH	1,979.000	69,135			
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	03/17/2020	GOLDMAN, SACHS & CO.	6,070.000	34,799			
S46178-59-6	DEUTSCHE POST AG COM STK	B	03/17/2020	GOLDMAN, SACHS & CO.	7,733.000	180,666			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	02/24/2020	CITIGROUP GLOBAL MARKETS	9,295.000	163,277			
25179M-10-3	DEVON ENERGY CORP.		02/18/2020	GOLDMAN, SACHS & CO.	18,650.000	417,478			
25264R-20-7	DIAMOND HILL INVESTMENT GRP		03/20/2020	CITIGROUP GLOBAL MARKETS	38.000	3,293			
25278X-10-9	DIAMONDBACK ENERGY INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,839.000	220,221			
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/20/2020	Various	2,041.000	15,335			
253031-10-8	DICERNA PHARMACEUTICALS INC		03/09/2020	Various	9,197.000	185,959			
253393-10-2	DICKS SPORTING GOODS		03/20/2020	Various	315.000	12,299			
254423-10-6	DINE BRANDS GLOBAL INC		03/20/2020	Various	120.000	7,601			
254543-10-1	DIODES INC		02/27/2020	GOLDMAN, SACHS & CO.	233.000	11,618			
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		03/17/2020	GOLDMAN, SACHS & CO.	5,465.000	106,731			
25470M-10-9	DISH NETWORK CORP		03/17/2020	GOLDMAN, SACHS & CO.	6,834.000	142,694			
254687-10-6	DISNEY WALT CO		02/06/2020	CITIGROUP GLOBAL MARKETS	859.000	122,579			
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		03/20/2020	Various	1,754.000	9,313			
256163-10-6	DOCUSIGN INC		03/17/2020	GOLDMAN, SACHS & CO.	877.000	62,214			
25659T-10-7	DOLBY LABORATORIES CL A		02/27/2020	GOLDMAN, SACHS & CO.	319.000	22,653			
256677-10-5	DOLLAR GENERAL CORP		01/06/2020	CITIGROUP GLOBAL MARKETS	11.000	1,700			
256746-10-8	DOLLAR TREE INC		03/17/2020	Various	3,111.000	264,478			
25754A-20-1	DOMINIOS PIZZA INC		03/17/2020	GOLDMAN, SACHS & CO.	262.000	78,270			
257554-10-5	DOMO INC CLASS B		03/20/2020	CITIGROUP GLOBAL MARKETS	178.000	1,479			
257559-20-3	DOMTAR CORP		03/09/2020	GOLDMAN, SACHS & CO.	324.000	10,788			
257651-10-9	DONALDSON CO.		03/09/2020	GOLDMAN, SACHS & CO.	498.000	25,845			
258278-10-0	DORMAN PRODUCTS INC		03/09/2020	GOLDMAN, SACHS & CO.	131.000	9,302			
25960R-10-5	DOUGLAS DYNAMICS INC		03/09/2020	GOLDMAN, SACHS & CO.	136.000	6,821			
25960P-10-9	DOUGLAS EMMETT INC		03/20/2020	Various	8,040.000	215,570			
260003-10-8	DOVER CORP COM		03/03/2020	Various	22.000	2,338			
260557-10-3	DOW INC		03/17/2020	GOLDMAN, SACHS & CO.	7,474.000	198,808			
262037-10-4	DRIL QUIP		02/27/2020	GOLDMAN, SACHS & CO.	261.000	10,291			
26210C-10-4	DROPBOX INC CLASS A		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	6,416.000	132,928			
264147-10-9	DUCOMMUN INC		03/20/2020	CITIGROUP GLOBAL MARKETS	72.000	1,377			
264411-50-5	DUKE RLTY CORP		03/10/2020	Various	21,803.000	758,427			
265504-10-0	DUNKIN' BRANDS GROUP INC		03/20/2020	Various	352.000	25,576			
26614N-10-2	DUPONT DE NEMOURS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	35,589.000	2,053,129			
23355L-10-6	DXC TECHNOLOGY COMPANY		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	22,512.000	739,053			

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267475-10-1	DYCOM INDUSTRIES INC		03/20/2020	Various	234.000	8,594			
26817Q-88-6	DYNEX CAPITAL REIT INC		03/20/2020	CITIGROUP GLOBAL MARKETS	204.000	2,415			
269246-40-1	E TRADE FINANCIAL CORP		03/17/2020	GOLDMAN, SACHS & CO.	2,279.000	74,911			
268948-10-6	EAGLE BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	171.000	7,411			
26969P-10-8	EAGLE MATERIALS INC		03/20/2020	Various	167.000	14,000			
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES INC		03/09/2020	GOLDMAN, SACHS & CO.	421.000	10,467			
277276-10-1	EASTGROUP PROPERTY		03/20/2020	Various	7,429.000	982,519			
277432-10-0	EASTMAN CH EM CO COM		03/17/2020	GOLDMAN, SACHS & CO.	5,769.000	235,202			
G29183-10-3	EATON CORP PLC		03/03/2020	Various	35.000	3,272			
278265-10-3	EATON VANCE CORP		02/06/2020	Various	10,853.000	506,231			
278642-10-3	EBAY INC		01/06/2020	CITIGROUP GLOBAL MARKETS	11.000	394			
278715-20-6	EBIX INC		03/20/2020	CITIGROUP GLOBAL MARKETS	172.000	2,322			
278768-10-6	ECHOSTAR CORP		02/27/2020	GOLDMAN, SACHS & CO.	280.000	10,885			
278865-10-0	ECOLAB INC		03/03/2020	Various	387.000	74,985			
28035Q-10-2	EDGEWELL PERSONAL CARE		03/20/2020	Various	235.000	7,923			
281020-10-7	EDISON INTL		03/17/2020	Various	7,558.000	505,672			
28106W-10-3	EDITAS MEDICINE INC		02/27/2020	GOLDMAN, SACHS & CO.	277.000	7,194			
28176E-10-8	EDWARDS LIFESCIENCES CORP		01/06/2020	CITIGROUP GLOBAL MARKETS	312.000	73,258			
28238P-10-9	EHEALTH INC		02/27/2020	GOLDMAN, SACHS & CO.	75.000	9,093			
S63072-00-3	EISAI LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	1,000.000	80,411			
283677-85-4	EL PASO ELECTRIC		02/13/2020	GOLDMAN, SACHS & CO.	145.000	9,908			
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/17/2020	Various	8,136.000	165,717			
N14506-10-4	ELASTIC NV		02/27/2020	GOLDMAN, SACHS & CO.	122.000	8,798			
28470R-10-2	ELDORADO RESORTS INC		02/13/2020	GOLDMAN, SACHS & CO.	243.000	16,526			
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	03/17/2020	GOLDMAN, SACHS & CO.	8,653.000	75,659			
28618M-10-6	ELEMENT SOLUTIONS INC		03/20/2020	Various	1,155.000	13,563			
26856L-10-3	ELF BEAUTY INC		03/20/2020	CITIGROUP GLOBAL MARKETS	145.000	1,266			
532457-10-8	ELI LILLY & CO		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	842.000	109,721			
28852N-10-9	ELLINGTON FINANCIAL INC		03/09/2020	GOLDMAN, SACHS & CO.	453.000	6,944			
29084Q-10-0	EMCOR GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	228.000	19,756			
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		02/27/2020	GOLDMAN, SACHS & CO.	175.000	10,994			
291011-10-4	EMERSON ELEC CO		03/17/2020	GOLDMAN, SACHS & CO.	3,710.000	175,928			
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		03/20/2020	Various	1,729.000	18,544			
292218-10-4	EMPLOYERS HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	346.000	14,260			
29251M-10-6	ENANTA PHARMACEUTICALS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	95.000	4,442			
S24661-49-8	ENBRIDGE INC	B	03/17/2020	GOLDMAN, SACHS & CO.	36,077.000	965,495			
29261A-10-0	ENCOMPASS HEALTH CORP		02/27/2020	Various	14,095.000	975,730			
292562-10-5	ENCORE WIRE CORP		03/09/2020	GOLDMAN, SACHS & CO.	280.000	14,109			
G30401-10-6	ENDO INTERNATIONAL INC		03/09/2020	GOLDMAN, SACHS & CO.	957.000	5,790			
29272W-10-9	ENERGIZER HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	264.000	13,520			
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		03/09/2020	Various	19,140.000	476,895			
29275Y-10-2	ENERSYS		02/27/2020	Various	3,899.000	280,791			
S71450-56-3	ENI SPA	B	02/24/2020	CITIGROUP GLOBAL MARKETS	46,655.000	617,537			
29336T-10-0	ENLINK MIDSTREAM LLC		03/20/2020	Various	3,448.000	8,696			
29355A-10-7	ENPHASE ENERGY INC		02/27/2020	GOLDMAN, SACHS & CO.	301.000	14,677			
29355X-10-7	ENPRO INDUSTRIES INC		02/27/2020	GOLDMAN, SACHS & CO.	160.000	9,239			
29358P-10-1	ENSIGN GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	220.000	11,542			
G3075P-10-1	ENSTAR GROUP LTD		03/20/2020	Various	108.000	17,505			
29362U-10-4	ENTEGRIS INC		03/09/2020	Various	5,624.000	313,586			
29364G-10-3	ENTERGY CORP		03/03/2020	Various	23.000	2,743			
293712-10-5	ENTERPRISE FINANCIAL SERVICE		02/13/2020	GOLDMAN, SACHS & CO.	152.000	6,954			
29404K-10-6	ENVESTNET INC		02/27/2020	Various	6,394.000	463,919			
29415F-10-4	ENVISTA HOLDINGS CORP		03/09/2020	Various	14,227.000	437,925			
26875P-10-1	EOG RESOUR CES INC COM		02/18/2020	GOLDMAN, SACHS & CO.	6,872.000	510,346			
29428V-10-4	EPIZYME INC		02/27/2020	GOLDMAN, SACHS & CO.	316.000	7,007			
294268-10-7	EPLUS INC		02/27/2020	GOLDMAN, SACHS & CO.	86.000	7,222			
26884U-10-9	EPR PROPERTIES		03/20/2020	Various	503.000	22,328			
26884L-10-9	EQT CORPORATION		03/20/2020	Various	1,357.000	7,352			
29452E-10-1	EQUITABLE HOLDINGS INC		03/17/2020	Various	76,209.000	1,483,324			
294600-10-1	EQUITRANS MIDSTREAM CORP		03/09/2020	GOLDMAN, SACHS & CO.	978.000	8,197			
294628-10-2	EQUITY COMMONWEALTH REIT		03/09/2020	GOLDMAN, SACHS & CO.	651.000	20,559			

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29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/04/2020	Various	5,330.000	399,894			
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		03/03/2020	Various	53.000	4,301			
W26049-11-9	ERICSSON NAMN-AKTIER B	B	02/18/2020	GOLDMAN, SACHS & CO.	122,343.000	1,106,474			
29530P-10-2	ERIE IDEMNITY CO CL A		01/06/2020	CITIGROUP GLOBAL MARKETS	13.000	2,178			
S52898-37-6	ERSTE GROUP BANK	B	03/17/2020	GOLDMAN, SACHS & CO.	12,808.000	259,645			
296315-10-4	ESCO TECHNOLOGIES INC		02/27/2020	GOLDMAN, SACHS & CO.	152.000	15,398			
29664W-10-5	ESPERION THERAPEUTICS INC		02/13/2020	GOLDMAN, SACHS & CO.	112.000	8,270			
G3198U-10-2	ESSENT GROUP LTD		02/27/2020	GOLDMAN, SACHS & CO.	640.000	30,606			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		03/25/2020	Various	16,331.000	449,943			
297178-10-5	ESSEX PROPERTY		03/03/2020	Various	13.000	3,876			
F31668-10-0	ESSILORLUXOTTICA SA	B	03/17/2020	GOLDMAN, SACHS & CO.	1,975.000	213,166			
29786A-10-6	ETSY INC		03/20/2020	Various	436.000	23,082			
298736-10-9	EURONET WORLDWIDE INC		03/09/2020	GOLDMAN, SACHS & CO.	241.000	32,928			
29975E-10-9	EVENTBRITE CLASS A INC		03/20/2020	CITIGROUP GLOBAL MARKETS	327.000	2,453			
29978A-10-4	EVERBRIDGE INC		02/13/2020	GOLDMAN, SACHS & CO.	125.000	11,378			
29977A-10-5	EVERCORE PARTNETS INC C-A		03/20/2020	Various	202.000	14,957			
30034W-10-6	EVERGY INC		03/03/2020	Various	739.000	50,742			
30034T-10-3	EVERI HOLDINGS INC		03/20/2020	Various	797.000	6,864			
30040P-10-3	EVERTEC INC		03/09/2020	GOLDMAN, SACHS & CO.	247.000	8,396			
26927E-10-4	EVO PAYMENTS INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	240.000	6,652			
30050B-10-1	EVOLENT HEALTH INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	373.000	4,198			
30057T-10-5	EVOQUA WATER TECHNOLOGIES CORP		03/20/2020	Various	474.000	8,381			
811054-40-2	EW SCRIPPS CLASS A		01/06/2020	BANK OF AMERICA/MERRILL LYNCH	19,201.000	294,182			
30161Q-10-4	EXELIXIS INC		02/27/2020	GOLDMAN, SACHS & CO.	1,149.000	23,260			
30161N-10-1	EXELON CORP COM		03/03/2020	Various	40.000	1,798			
302081-10-4	EXLSERVICE HLDGS INC		02/27/2020	GOLDMAN, SACHS & CO.	128.000	9,869			
30212P-30-3	EXPEDIA IN C DEL COM		02/18/2020	GOLDMAN, SACHS & CO.	2,002.000	245,553			
302130-10-9	EXPEDITORS INTL WA INC COM		03/03/2020	Various	47.000	3,449			
30214U-10-2	EXPONENT INC		02/27/2020	GOLDMAN, SACHS & CO.	184.000	14,586			
30224P-20-0	EXTENDED STAY AMERICA UNITS INC		03/09/2020	GOLDMAN, SACHS & CO.	1,323.000	16,174			
30227M-10-5	EXTRACTION OIL GAS INC		03/20/2020	Various	3,872.000	3,460			
30231G-10-2	EXXON MOBIL CORP		03/03/2020	Various	437.000	24,690			
315616-10-2	F5 NETWORKS INC		02/18/2020	Various	1,226.000	156,049			
G3323L-10-0	FABRINET		02/27/2020	GOLDMAN, SACHS & CO.	183.000	11,914			
30303M-10-2	FACEBOOK INC		03/03/2020	Various	970.000	195,274			
303075-10-5	FACTSET RESEARCH SYSTEMS		03/23/2020	Various	1,613.000	413,000			
303250-10-4	FAIR ISAAC INC		02/27/2020	GOLDMAN, SACHS & CO.	102.000	42,385			
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	02/18/2020	GOLDMAN, SACHS & CO.	379.000	181,497			
S63312-76-3	FAMILYMART CO LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	3,800.000	82,433			
J13440-10-2	FANUC LTD JPY50	B	03/17/2020	GOLDMAN, SACHS & CO.	1,000.000	130,992			
J1346E-10-0	FAST RETAILING CO	B	02/28/2020	Various	700.000	345,234			
31189P-10-2	FATE THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	252.000	7,087			
313855-10-8	FEDERAL SIGNAL CORP.		02/27/2020	GOLDMAN, SACHS & CO.	294.000	9,693			
314211-10-3	FEDERATED INVESTORS		03/20/2020	Various	379.000	12,761			
31428X-10-6	FEDEX CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	15,803.000	2,339,792			
315405-10-0	FERRO CORP.		03/09/2020	GOLDMAN, SACHS & CO.	547.000	7,370			
G3402M-10-2	FGL INC		03/20/2020	Various	720.000	8,598			
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	03/17/2020	GOLDMAN, SACHS & CO.	66,154.000	820,513			
31572Q-80-8	FIBROGEN INC		02/27/2020	GOLDMAN, SACHS & CO.	327.000	14,476			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		02/06/2020	CITIGROUP GLOBAL MARKETS	11.000	1,600			
316773-10-0	FIFTH THIRD BANCORP		03/17/2020	Various	25,042.000	353,198			
J14302-10-3	FINANCIAL PRODUCTS GROUP LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	9,900.000	77,047			
T4R999-10-4	FINECOBANK BANCA FINECO	B	03/17/2020	GOLDMAN, SACHS & CO.	19,734.000	162,437			
31816Q-10-1	FIREEYE INC		02/27/2020	GOLDMAN, SACHS & CO.	974.000	15,681			
31847R-10-2	FIRST AMERICAN FINANCIAL		03/20/2020	Various	395.000	25,042			
318672-70-6	FIRST BANCORP (PUERTO RICO)		03/09/2020	GOLDMAN, SACHS & CO.	1,406.000	12,278			
318910-10-6	FIRST BANCORP NC		02/13/2020	GOLDMAN, SACHS & CO.	150.000	5,609			
319383-20-4	FIRST BUSEY CORP		03/20/2020	Various	1,266.000	24,523			
31946M-10-3	FIRST CITIZENS BCSH CL A		03/20/2020	Various	60.000	25,049			
319829-10-7	FIRST COMMONWEALTH FINL CORP		02/13/2020	GOLDMAN, SACHS & CO.	542.000	7,626			
31983A-10-3	FIRST COMMUNITY BANCSHARES		03/20/2020	CITIGROUP GLOBAL MARKETS	561.000	12,600			

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32006W-10-6	FIRST DEFIANCE FINL CORP		02/13/2020	GOLDMAN, SACHS & CO.	251.000	7,151			
320218-10-0	FIRST FINANCIAL CORP INDIANA		03/20/2020	CITIGROUP GLOBAL MARKETS	265.000	7,765			
320209-10-9	FIRST FINL BANCORP		03/09/2020	Various	23,609.000	596,365			
32020R-10-9	FIRST FINL BANKSHARES INC		03/09/2020	GOLDMAN, SACHS & CO.	572.000	19,174			
32051X-10-8	FIRST HAWAIIAN INC		03/09/2020	Various	23,144.000	648,481			
320517-10-5	FIRST HORIZON NATL CORP		03/31/2020	Various	41,958.000	648,102			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/26/2020	Various	6,700.000	206,815			
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		03/09/2020	Various	7,168.000	279,244			
320817-10-9	FIRST MERCHANTS CORP		03/20/2020	Various	587.000	18,875			
320866-10-6	FIRST MID ILLINOIS BANCSHARES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	707.000	14,437			
320867-10-4	FIRST MIDWEST BANCORP		03/09/2020	GOLDMAN, SACHS & CO.	764.000	15,362			
S23476-08-8	FIRST QUANTUM MINERALS LTD	B	02/18/2020	GOLDMAN, SACHS & CO.	44,743.000	399,039			
33616C-10-0	FIRST REPUBLIC BANK		03/17/2020	GOLDMAN, SACHS & CO.	1,532.000	143,395			
336433-10-7	FIRST SOLAR		02/27/2020	Various	5,846.000	308,771			
33767D-10-5	FIRSTCASH INC		02/27/2020	Various	3,000.000	256,492			
337738-10-8	FISERV INC COM		03/03/2020	Various	42.000	4,868			
33812L-10-2	FITBIT INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	959.000	6,227			
33829M-10-1	FIVE BELOW INC		03/30/2020	Various	1,112.000	91,432			
338307-10-1	FIVE9 INCINARY		02/27/2020	Various	3,678.000	279,067			
337930-70-5	FLAGSTAR BANCORP INC.		02/27/2020	GOLDMAN, SACHS & CO.	206.000	7,305			
339041-10-5	FLEETCOR TECHNOLOGIES I		03/03/2020	Various	294.000	82,744			
33938J-10-6	FLEXION THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	229.000	1,374			
339750-10-1	FLOOR DECOR HOLDINGS INC CLASS A		03/20/2020	Various	255.000	13,395			
343498-10-1	FLOWERS INDUSTRIES, INC.		02/13/2020	GOLDMAN, SACHS & CO.	633.000	14,173			
343412-10-2	FLUOR CORP		02/13/2020	GOLDMAN, SACHS & CO.	530.000	10,584			
302520-10-1	FNB CORP		03/09/2020	GOLDMAN, SACHS & CO.	1,783.000	20,352			
31620R-30-3	FNF GROUP INC		03/03/2020	Various	1,181.000	53,499			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		03/11/2020	Various	17,627.000	519,913			
344849-10-4	FOOT LOCKER INC		03/20/2020	Various	454.000	17,525			
345370-86-0	FORD MTR C O DEL COM PAR U		03/03/2020	Various	290,031.000	2,497,563			
34553D-10-1	FORESCOUT TECHNOLOGIES INC		02/27/2020	GOLDMAN, SACHS & CO.	183.000	6,049			
346232-10-1	FORESTAR GROUP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	76.000	929			
346375-10-8	FORMFACTOR INC		03/09/2020	GOLDMAN, SACHS & CO.	713.000	17,079			
S60862-53-9	FORTESCUE METALS GROUP LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	3,905.000	25,600			
34959E-10-9	FORTINET INC		03/17/2020	Various	942.000	85,510			
X2978Z-11-8	FORTUM OYJ EUR3.40	B	03/17/2020	GOLDMAN, SACHS & CO.	9,850.000	146,030			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/03/2020	Various	11,382.000	749,634			
34983P-10-4	FORTY SEVEN INC		02/13/2020	GOLDMAN, SACHS & CO.	133.000	5,645			
349853-10-1	FORWARD AIR CORP		03/09/2020	GOLDMAN, SACHS & CO.	173.000	10,754			
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		03/20/2020	Various	354.000	9,422			
35137L-10-5	FOX CORP CLASS A		03/17/2020	GOLDMAN, SACHS & CO.	8,610.000	216,455			
35138V-10-2	FOX FACTORY HOLDING CORP		03/09/2020	GOLDMAN, SACHS & CO.	151.000	11,322			
353469-10-9	FRANKLIN COVEY COMPANY		03/20/2020	CITIGROUP GLOBAL MARKETS	96.000	1,480			
353514-10-2	FRANKLIN ELECTRIC, INC.		02/27/2020	GOLDMAN, SACHS & CO.	201.000	11,811			
354613-10-1	FRANKLIN RES INC		03/17/2020	GOLDMAN, SACHS & CO.	10,778.000	217,284			
35471R-10-6	FRANKLIN STREET PROPERTIES		03/09/2020	GOLDMAN, SACHS & CO.	1,006.000	6,881			
35671D-85-7	FREEPORT MCMORAN INC		02/18/2020	GOLDMAN, SACHS & CO.	2,237.000	26,853			
D27348-12-3	FRESENIUS SE & CO KGAA	B	03/17/2020	GOLDMAN, SACHS & CO.	5,912.000	183,493			
G36738-10-5	FRESH DEL MONTE PRODUCE INC		02/27/2020	GOLDMAN, SACHS & CO.	166.000	5,482			
358039-10-5	FRESHPET INC		02/27/2020	GOLDMAN, SACHS & CO.	143.000	9,837			
35905A-10-9	FRONTDOOR INC		02/27/2020	GOLDMAN, SACHS & CO.	317.000	13,877			
302941-10-9	FTI CONSULTING INC		02/27/2020	GOLDMAN, SACHS & CO.	141.000	17,455			
SB1TK1-Y8-4	FUKUOKA FINANCIAL GROUP INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	8,900.000	133,027			
359694-10-6	FULLER (H.B.) CO.		03/09/2020	GOLDMAN, SACHS & CO.	309.000	13,792			
360271-10-0	FULTON FINANCIAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	988.000	15,683			
361008-10-5	FUNKO INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	437.000	1,770			
3621LQ-10-9	G1 THERAPEUTICS INC		02/10/2020	Various	6,287.000	129,871			
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	24,000.000	133,290			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		03/20/2020	Various	21,742.000	950,316			
36555P-10-7	GARDNER DENVER HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	480.000	17,977			
366651-10-7	GARTNER GROUP INC NEW		03/17/2020	GOLDMAN, SACHS & CO.	1,065.000	95,861			

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G39108-10-8	GATES INDUSTRIAL PLC		01/06/2020	BANK OF AMERICA/MERRILL LYNCH	39,150.000	531,673			
361448-10-3	GATX CORP.		03/09/2020	Various	3,257.000	253,824			
36164V-30-5	GCI LIBERTY INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	372.000	28,840			
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		02/27/2020	Various	24,000.000	540,833			
368736-10-4	GENERAC HOLDINGS INC		02/27/2020	Various	6,525.000	663,851			
369604-10-3	GENERAL EL EC CO COM		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	52,062.000	673,682			
370334-10-4	GENERAL MLS INC		02/06/2020	CITIGROUP GLOBAL MARKETS	122.000	6,368			
37045V-10-0	GENERAL MOTORS CO		03/03/2020	Various	8,144.000	259,182			
371532-10-2	GENESCO, INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	147.000	1,724			
371901-10-9	GENTEX CORP		02/27/2020	GOLDMAN, SACHS & CO.	868.000	26,296			
37253A-10-3	GENTHERM INC		02/27/2020	GOLDMAN, SACHS & CO.	184.000	8,613			
372460-10-5	GENUINE PARTS CO		03/17/2020	Various	712.000	56,376			
37247D-10-6	GENWORTH FINL INC		02/27/2020	GOLDMAN, SACHS & CO.	2,029.000	8,630			
36162J-10-6	GEO GROUP REIT INC		02/13/2020	GOLDMAN, SACHS & CO.	522.000	9,104			
374297-10-9	GETTY REALTY CORP		03/20/2020	Various	279.000	8,062			
374689-10-7	GIBRALTAR INDS INC		02/27/2020	GOLDMAN, SACHS & CO.	143.000	7,785			
36237H-10-1	G-III APPAREL GROUP LTD		03/09/2020	GOLDMAN, SACHS & CO.	267.000	6,734			
S22546-45-1	GILDAN ACTIVEWEAR INC.	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	1,310.000	33,363			
375558-10-3	GILEAD SCIENCES INC		03/17/2020	Various	36,373.000	2,361,710			
37637Q-10-5	GLACIER BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	439.000	18,622			
376536-10-8	GLADSTONE COMMERCIAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	646.000	11,021			
377322-10-2	GLAUKOS CORP		03/09/2020	GOLDMAN, SACHS & CO.	163.000	11,355			
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	02/18/2020	GOLDMAN, SACHS & CO.	492,110.000	1,539,770			
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	229.000	16,316			
379378-20-1	GLOBAL NET LEASE INC		03/20/2020	Various	736.000	13,076			
37940X-10-2	GLOBAL PAYMENTS INC.		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	13.000	2,439			
37959E-10-2	GLOBE LIFE INC		02/06/2020	CITIGROUP GLOBAL MARKETS	129.000	13,942			
379577-20-8	GLOBUS MEDICAL INC.		03/09/2020	Various	5,867.000	319,951			
379890-10-6	GLU MOBILE INC.		03/09/2020	GOLDMAN, SACHS & CO.	501.000	3,091			
36251C-10-3	GMS INC		03/20/2020	Various	248.000	6,019			
J1778V-10-9	GNI GROUP LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,500.000	17,552			
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	420.000	85,441			
382550-10-1	GOODYEAR T IRE AND RUBBER COM		03/09/2020	GOLDMAN, SACHS & CO.	1,217.000	13,262			
38267D-10-9	GOOSEHEAD INSURANCE INC CLASS A		02/13/2020	GOLDMAN, SACHS & CO.	61.000	3,401			
384109-10-4	GRACO, INC.		03/09/2020	GOLDMAN, SACHS & CO.	554.000	30,998			
384637-10-4	GRAHAM HOLDINGS COMPANY CO CLASS B		03/09/2020	GOLDMAN, SACHS & CO.	51.000	25,309			
38526M-10-6	GRAND CANYON EDUCATION INC		02/27/2020	GOLDMAN, SACHS & CO.	191.000	16,082			
387328-10-7	GRANITE CONSTRUCTION INC		03/09/2020	GOLDMAN, SACHS & CO.	293.000	7,514			
38741L-10-7	GRANITE POINT MORTGAGE TRUST INC		03/09/2020	GOLDMAN, SACHS & CO.	568.000	8,980			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		03/09/2020	Various	20,301.000	321,970			
389375-10-6	GRAY TELEVISION INC		02/27/2020	GOLDMAN, SACHS & CO.	486.000	10,402			
390607-10-9	GREAT LAKES DREDGE DOCK CO		03/20/2020	CITIGROUP GLOBAL MARKETS	318.000	2,563			
390905-10-7	GREAT SOUTHERN BANCORP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	363.000	12,313			
391416-10-4	GREAT WESTERN BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	618.000	16,105			
39304D-10-2	GREEN DOT CORP-CLASS A		03/20/2020	Various	238.000	7,441			
397624-20-6	GREIF INC CLASS B		03/20/2020	CITIGROUP GLOBAL MARKETS	25.000	902			
397624-10-7	GREIF INC.		03/09/2020	GOLDMAN, SACHS & CO.	173.000	6,836			
39874R-10-1	GROCERY OUTLET HOLDING CORP		02/27/2020	GOLDMAN, SACHS & CO.	242.000	7,766			
398905-10-9	GROUP 1 AUTOMOTIVE		03/20/2020	Various	101.000	8,645			
SB1Y9T-B3-1	GROUPE DANONE	B	03/17/2020	GOLDMAN, SACHS & CO.	2,868.000	185,666			
399473-10-7	GROUPON COMMON		02/13/2020	GOLDMAN, SACHS & CO.	2,514.000	7,441			
400110-10-2	GRUBHUB INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	8,253.000	420,490			
40131M-10-9	GUARDANT HEALTH INC		03/20/2020	Various	143.000	11,644			
401617-10-5	GUESS INC		03/20/2020	Various	310.000	6,344			
40171V-10-0	GUIDEWIRE SOFTWARE INC		03/17/2020	Various	7,127.000	750,296			
402635-30-4	GULFPORT ENERGY CORP		02/13/2020	GOLDMAN, SACHS & CO.	1,859.000	2,268			
404030-10-8	H E EQUIPMENT SERVICES		03/09/2020	GOLDMAN, SACHS & CO.	235.000	6,411			
093671-10-5	H&R BLOCK INC		03/20/2020	Various	1,103.000	21,618			
405024-10-0	HAEMONETICS CORP		02/27/2020	Various	1,922.000	230,217			
405217-10-0	HAIN CELESTIAL GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	383.000	10,197			
406216-10-1	HALLIBURTON CO		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	43,545.000	941,878			

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40637H-10-9	HALOZYME THERAPEUTICS INC		02/13/2020	GOLDMAN, SACHS & CO.	751.000	15,223			
407497-10-6	HAMILTON LANE INC CLASS A		03/20/2020	Various	143.000	8,901			
410120-10-9	HANCOCK HLDG CO		02/27/2020	GOLDMAN, SACHS & CO.	524.000	20,739			
410345-10-2	HANESBRANDS, INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	35,349.000	506,905			
41043F-20-8	HANGER INC		03/20/2020	CITIGROUP GLOBAL MARKETS	143.000	1,859			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		02/27/2020	Various	8,159.000	301,327			
410867-10-5	HANOVER INS GROUP INC CO		03/20/2020	Various	132.000	17,639			
41165Y-10-0	HARBORONE BANCORP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	699.000	5,012			
SB1VZ0-M2-1	HARGREAVES LANSDOWN PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	8,434.000	150,087			
412822-10-8	HARLEY DAVIDSON INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,097.000	70,921			
415864-10-7	HARSCO CORP.		03/20/2020	Various	933.000	10,224			
416515-10-4	HARTFORD FINANCIAL SVCS GRP		03/03/2020	Various	142.000	8,013			
418056-10-7	HASBRO INC COM		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,693.000	489,433			
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		03/20/2020	Various	359.000	17,108			
421946-10-4	HEALTHCARE REALTY TRUST INC		03/10/2020	GOLDMAN, SACHS & CO.	7,333.000	265,614			
421906-10-8	HEALTHCARE SERVICES GROUP INC		03/20/2020	Various	349.000	9,538			
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		03/09/2020	GOLDMAN, SACHS & CO.	7,857.000	259,797			
42226A-10-7	HEALTHEQUITY INC		03/20/2020	Various	7,142.000	515,976			
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/26/2020	BANK OF AMERICA/MERRILL LYNCH	28,338.000	615,257			
42234Q-10-2	HEARTLAND FINANCIAL USA INC		02/13/2020	GOLDMAN, SACHS & CO.	166.000	8,429			
422704-10-6	HECLA MINING CO.		03/20/2020	Various	2,284.000	6,559			
422806-10-9	HEICO CORP		02/06/2020	CITIGROUP GLOBAL MARKETS	353.000	44,510			
D31709-10-4	HEIDELBERGCEMENT	B	03/17/2020	GOLDMAN, SACHS & CO.	7,157.000	279,412			
SB0CCH-46-3	HEINEKEN HOLDING	B	03/17/2020	GOLDMAN, SACHS & CO.	3,895.000	295,231			
G4388N-10-6	HELEN OF TROY LTD		03/20/2020	Various	95.000	18,061			
42328H-10-9	HELIOS TECHNOLOGIES INC		03/20/2020	Various	284.000	11,958			
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		03/09/2020	GOLDMAN, SACHS & CO.	1,321.000	9,472			
423452-10-1	HELMERICH & PAYNE, INC.		02/13/2020	GOLDMAN, SACHS & CO.	482.000	21,883			
S50024-65-2	HENKEL AG	B	03/17/2020	GOLDMAN, SACHS & CO.	1,879.000	121,390			
426281-10-1	HENRY JACK & ASSOCIATES		03/03/2020	Various	22.000	3,239			
G4412G-10-1	HERBALIFE LTD		02/27/2020	GOLDMAN, SACHS & CO.	449.000	17,368			
42704L-10-4	HERC HOLDINGS INC		03/20/2020	Various	372.000	9,412			
42722X-10-6	HERITAGE FINANCIAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	800.000	16,160			
101914-81-0	HERON THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	441.000	9,361			
427746-10-2	HERON THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	424.000	4,978			
427866-10-8	HERSHEY COMPANY		01/06/2020	CITIGROUP GLOBAL MARKETS	23.000	3,325			
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	461.000	7,697			
42809H-10-7	HESS CORP		03/17/2020	GOLDMAN, SACHS & CO.	4,739.000	145,108			
42824C-10-9	HEWLETT PACKARD ENTERPRISE		03/03/2020	Various	712.000	9,792			
428291-10-8	HEXCEL CORP.		03/20/2020	Various	314.000	21,069			
431284-10-8	HIGHWOODS PROPERTIES		03/20/2020	Various	398.000	19,908			
431475-10-2	HILL ROM HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	287.000	30,753			
431571-10-8	HILLENBRAND INC		03/09/2020	GOLDMAN, SACHS & CO.	565.000	15,141			
432748-10-1	HILLTOP HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	407.000	8,995			
43283X-10-5	HILTON GRAND VACATIONS INC		03/20/2020	Various	609.000	15,994			
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		02/06/2020	CITIGROUP GLOBAL MARKETS	547.000	61,647			
S60757-23-4	HIROSHIMA BANK LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	40,700.000	173,744			
S64004-33-6	HIS LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	5,400.000	104,573			
40425J-10-1	HMS HLDGS CORP		03/09/2020	Various	7,314.000	205,391			
404251-10-0	HNI CORP		03/09/2020	GOLDMAN, SACHS & CO.	276.000	10,000			
S64323-62-9	HOKKOKU BANK LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	2,500.000	62,754			
436106-10-8	HOLLYFRONTIER CORP		03/03/2020	Various	3,992.000	152,561			
436893-20-0	HOME BANCSHARES INC		02/27/2020	GOLDMAN, SACHS & CO.	969.000	18,642			
437076-10-2	HOME DEPOT INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	526.000	119,896			
J22302-11-1	HONDA MOTOR CO., LTD.	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	16,900.000	430,144			
438516-10-6	HONEYWELL INTERNATIONAL INC		01/06/2020	CITIGROUP GLOBAL MARKETS	238.000	42,247			
S64349-15-2	HONGKONG LAND HOLDINGS LTD	D	02/26/2020	Various	45,400.000	235,106			
43940T-10-9	HOPE BANCORP INC		02/27/2020	GOLDMAN, SACHS & CO.	951.000	13,123			
440327-10-4	HORACE MANN EDUCATORS		02/27/2020	GOLDMAN, SACHS & CO.	224.000	9,903			
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		02/27/2020	GOLDMAN, SACHS & CO.	717.000	25,655			
440452-10-0	HORMEL FOODS CORP		03/03/2020	Various	89.000	3,912			

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44107P-10-4	HOST HOTELS & RESORTS INC		03/17/2020	Various	49,189.000	641,159			
44109J-10-6	HOSTESS BRANDS INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	591.000	7,824			
441593-10-0	HOULIHAN LOKEY INC CLASS A		03/20/2020	Various	272.000	14,510			
44267D-10-7	HOWARD HUGHES CORP		03/20/2020	Various	159.000	19,102			
40434L-10-5	HP INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	2,924.000	60,673			
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	02/18/2020	GOLDMAN, SACHS & CO.	543,279.000	3,906,837			
443320-10-6	HUB GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	315.000	15,211			
443510-60-7	HUBBELL INC		02/27/2020	GOLDMAN, SACHS & CO.	198.000	29,387			
443573-10-0	HUBSPOT INC		02/27/2020	Various	1,506.000	278,288			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		03/20/2020	Various	977.000	30,090			
444859-10-2	HUMANA INC COM		03/03/2020	Various	207.000	74,276			
445658-10-7	HUNT TRANSPORT SVC		02/06/2020	CITIGROUP GLOBAL MARKETS	423.000	47,389			
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	210.000	43,596			
447011-10-7	HUNTSMAN		02/27/2020	GOLDMAN, SACHS & CO.	923.000	19,398			
447462-10-2	HURON CONSULTING GR INC		02/27/2020	GOLDMAN, SACHS & CO.	108.000	7,038			
449253-10-3	IAA INC		02/27/2020	Various	15,828.000	764,900			
44919P-50-8	IAC/INTERACTIVE CORP		03/17/2020	GOLDMAN, SACHS & CO.	497.000	77,825			
SB288C-92-0	IBERDROLA	B	02/05/2020	STOCK DIV.	11,058.000	89,400			
450828-10-8	IBERIABANK CORP		03/09/2020	Various	7,443.000	542,333			
44925C-10-3	ICF INTERNATIONAL INC		02/27/2020	GOLDMAN, SACHS & CO.	86.000	7,334			
G4740B-10-5	ICHOR HOLDINGS		03/09/2020	GOLDMAN, SACHS & CO.	280.000	8,919			
44930G-10-7	ICU MEDICAL		02/27/2020	Various	3,313.000	616,987			
451107-10-6	IDACORP INC		03/20/2020	Various	151.000	16,639			
45167R-10-4	IDEX CORP		03/03/2020	Various	308.000	52,335			
45174J-50-9	IHEARTMEDIA INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	418.000	7,193			
G47567-10-5	IHS MARKIT LTD		03/03/2020	Various	807.000	64,880			
902104-10-8	II VI INC		02/13/2020	GOLDMAN, SACHS & CO.	343.000	12,890			
J23426-10-9	IIDA GROUP HOLDINGS LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	10,000.000	132,648			
45245E-10-9	IMAX CORP		02/27/2020	GOLDMAN, SACHS & CO.	498.000	8,398			
452907-10-8	IMMUNOMEDICS INC		02/27/2020	GOLDMAN, SACHS & CO.	703.000	13,003			
S04544-92-0	IMPERIAL TOBACCO GROUP	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	61,895.000	1,507,823			
45337C-10-2	INCYTE CORPORATION		03/17/2020	Various	3,892.000	290,472			
45378A-10-6	INDEPENDENCE REALTY TRUST REIT INC		02/13/2020	GOLDMAN, SACHS & CO.	440.000	7,260			
453836-10-8	INDEPENDENT BANK CORP MA		02/27/2020	GOLDMAN, SACHS & CO.	167.000	12,704			
45384B-10-6	INDEPENDENT BANK GROUP INC		03/20/2020	Various	496.000	20,361			
SBP9DL-90-1	INDITEX SA	B	03/17/2020	GOLDMAN, SACHS & CO.	4,743.000	111,260			
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES TR		03/20/2020	Various	359.000	8,261			
45667G-10-3	INFINERA CORP		02/27/2020	GOLDMAN, SACHS & CO.	746.000	5,870			
SBZ573-90-5	ING GROEP NV	B	02/18/2020	GOLDMAN, SACHS & CO.	62,634.000	706,395			
S41968-97-5	INGENICO GROUP SA	B	03/17/2020	GOLDMAN, SACHS & CO.	320.000	28,158			
45687V-10-6	INGERSOLL RAND INC		03/03/2020	Various	8,900.190	169,940			
G47791-10-1	INGERSOLL-RAND PLC		01/06/2020	CITIGROUP GLOBAL MARKETS	4.000	528			
45688C-10-7	INGEVITY CORP		02/13/2020	GOLDMAN, SACHS & CO.	158.000	10,475			
457187-10-2	INGREDION INC		03/03/2020	Various	503.000	45,077			
45768S-10-5	INNOSPEC INC		03/09/2020	GOLDMAN, SACHS & CO.	242.000	20,784			
45781V-10-1	INNOVATIVE INDUSTRIAL PROPERTIES I		02/27/2020	GOLDMAN, SACHS & CO.	65.000	6,139			
45781M-10-1	INNOVIVA INC		02/27/2020	GOLDMAN, SACHS & CO.	452.000	6,647			
45780L-10-4	INOGEN INC		03/09/2020	GOLDMAN, SACHS & CO.	88.000	3,784			
45781D-10-1	INOVALON HOLDINGS INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	268.000	5,787			
J2467E-10-1	INPEX CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	84,700.000	449,013			
45772F-10-7	INPHI CORP		02/27/2020	GOLDMAN, SACHS & CO.	178.000	14,663			
45765U-10-3	INSIGHT ENTERPRISES INC		02/27/2020	GOLDMAN, SACHS & CO.	160.000	9,468			
457669-30-7	INSMED INC		03/20/2020	Various	419.000	11,786			
45778Q-10-7	INSPERITY INC		02/27/2020	GOLDMAN, SACHS & CO.	150.000	10,911			
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		03/20/2020	Various	121.000	8,304			
45780R-10-1	INSTALLED BUILDING PRODUCTS INC		02/27/2020	GOLDMAN, SACHS & CO.	104.000	7,700			
45781U-10-3	INSTRUCTURE INC		02/27/2020	GOLDMAN, SACHS & CO.	149.000	6,909			
Q49361-10-0	INSURANCE AUSTRALIA GRP.	B	03/17/2020	GOLDMAN, SACHS & CO.	21,783.000	82,956			
45826H-10-9	INTEGER HOLDINGS CORP		02/27/2020	GOLDMAN, SACHS & CO.	148.000	13,252			
457985-20-8	INTEGRA LIFE SCIENCES		03/09/2020	GOLDMAN, SACHS & CO.	290.000	16,926			
458140-10-0	INTEL CORP		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	178.000	9,963			

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45826J-10-5	INTELLIA THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	205.000	2,474			
458334-10-9	INTER PARFUMS INC		02/27/2020	GOLDMAN, SACHS & CO.	95.000	6,321			
SBD054-N3-0	INTER PIPELINE LTD	B	02/18/2020	GOLDMAN, SACHS & CO.	23,422.000	386,974			
45841N-10-7	INTERACTIVE BKRS GRP A		02/27/2020	GOLDMAN, SACHS & CO.	261.000	14,415			
45845P-10-8	INTERCEPT PHARMACEUTICALS INC		02/27/2020	GOLDMAN, SACHS & CO.	107.000	10,095			
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	9,106.000	328,116			
45867G-10-1	INTERDIGITAL INC		02/27/2020	GOLDMAN, SACHS & CO.	185.000	10,627			
458665-30-4	INTERFACE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	531.000	3,228			
459044-10-3	INTERNATIONAL BANCSHARES CRP		02/27/2020	GOLDMAN, SACHS & CO.	364.000	14,186			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/17/2020	Various	1,977.000	211,024			
46005L-10-1	INTERNATIONAL MONEY EXPRESS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	189.000	1,512			
460146-10-3	INTERNATIONAL PAPER CO		03/17/2020	Various	6,695.000	225,709			
460690-10-0	INTERPUBLIC GROUP OF COS INC		03/17/2020	GOLDMAN, SACHS & CO.	14,680.000	227,100			
46071F-10-3	INTERSECT ENT INC		03/20/2020	CITIGROUP GLOBAL MARKETS	221.000	2,435			
T55067-10-1	INTESA SANPAOLO EURO.52	B	03/17/2020	GOLDMAN, SACHS & CO.	459,133.000	742,254			
46116V-10-5	INTL FCSTONE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	87.000	2,734			
46116X-10-1	INTRA CELLULAR THERAPIES INC		03/20/2020	Various	304.000	6,656			
461202-10-3	INTUIT INC.		03/03/2020	Various	12.000	3,217			
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		03/09/2020	GOLDMAN, SACHS & CO.	730.000	12,623			
46146L-10-1	INVESTORS BANCORP INC		03/20/2020	Various	1,243.000	13,586			
461730-50-9	INVESTORS REAL ESTATE TRUST REIT		02/13/2020	GOLDMAN, SACHS & CO.	76.000	6,400			
46185L-10-3	INVITAE CORP		03/20/2020	Various	379.000	9,776			
46187W-10-7	INVITATION HOMES INC		03/03/2020	Various	1,688.000	53,228			
462222-10-0	IONIS PHARMACEUTICALS INC		03/17/2020	GOLDMAN, SACHS & CO.	1,902.000	84,639			
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		02/13/2020	GOLDMAN, SACHS & CO.	405.000	9,603			
46266C-10-5	IQVIA HOLDINGS INC		03/03/2020	Various	19.000	2,743			
450056-10-6	IRHYTHM TECHNOLOGIES INC		02/27/2020	Various	2,658.000	222,801			
46269C-10-2	IRIDIUM COMMUNICATIONS INC		02/27/2020	GOLDMAN, SACHS & CO.	459.000	14,599			
462726-10-0	IROBOT		03/20/2020	Various	145.000	7,403			
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		02/27/2020	GOLDMAN, SACHS & CO.	832.000	10,755			
S64671-04-3	ISUZU MOTORS LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	48,600.000	502,473			
465741-10-6	ITRON INC		02/27/2020	GOLDMAN, SACHS & CO.	161.000	13,735			
45073V-10-8	ITT INC		03/20/2020	Various	366.000	24,548			
G4984A-11-0	ITV PLC ORD GBP0.10	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	70,242.000	112,615			
466032-10-9	J & J SNACK FOODS CORP.		02/27/2020	GOLDMAN, SACHS & CO.	70.000	12,039			
48123V-10-2	J2 GLOBAL INC		02/27/2020	GOLDMAN, SACHS & CO.	191.000	18,347			
466313-10-3	JABIL CIRC UIT INC COM		02/27/2020	GOLDMAN, SACHS & CO.	559.000	21,416			
466367-10-9	JACK IN THE BOX INC		03/09/2020	GOLDMAN, SACHS & CO.	92.000	7,909			
469814-10-7	JACOBS ENGINEERING GROUP INC		01/06/2020	CITIGROUP GLOBAL MARKETS	9.000	816			
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		03/20/2020	Various	5,824.000	251,541			
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	03/20/2020	Various	641.000	16,127			
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	40,600.000	373,701			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	02/28/2020	Various	22,000.000	437,145			
G50736-10-0	JARDINE MATHESON (USD)	D	03/17/2020	GOLDMAN, SACHS & CO.	5,300.000	266,272			
G50764-10-2	JARDINE STRATEGIC HOLDINGS LTD	D	03/17/2020	GOLDMAN, SACHS & CO.	7,600.000	167,048			
G50871-10-5	JAZZ PHARMACEUTICALS PLC		03/17/2020	Various	1,647.000	187,425			
46590V-10-0	JBG SMITH PROPERTIES		03/31/2020	Various	5,581.000	172,280			
47580P-10-3	JELD WEN HOLDING INC		03/20/2020	Various	370.000	7,720			
S65437-92-3	JFE HOLDINGS INC	B	02/19/2020	GOLDMAN, SACHS & CO.	61,700.000	655,641			
477839-10-4	JOHN BEAN TECH		03/20/2020	Various	2,088.000	246,324			
478160-10-4	JOHNSON & JOHNSON		03/03/2020	Various	958.000	130,227			
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		03/03/2020	Various	133.000	5,381			
G51604-16-6	JOHNSON MATTHEY PLC	B	02/18/2020	GOLDMAN, SACHS & CO.	5,976.000	206,258			
48020Q-10-7	JONES LANG LASALLE INC.		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	293.000	44,474			
46625H-10-0	JP MORGAN CHASE & CO		03/03/2020	Various	982.000	132,263			
48203R-10-4	JUNIPER NETWORKS INC		03/17/2020	Various	26,774.000	567,235			
J28783-10-8	JUSTSYSTEMS CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,100.000	51,605			
SB627L-W9-9	JXTG HOLDINGS INC	B	02/19/2020	GOLDMAN, SACHS & CO.	213,200.000	905,832			
48273U-10-2	K12		03/20/2020	Various	186.000	3,532			
48282T-10-4	KADANT INC		02/27/2020	GOLDMAN, SACHS & CO.	77.000	7,299			
483007-70-4	KAISER ALUMINUM CORP		03/20/2020	Various	174.000	13,932			

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S64813-20-7	KAJIMA CORP	B	02/28/2020	Various	12,900.000	139,026			
483548-10-3	KAMAN CORP		02/27/2020	GOLDMAN, SACHS & CO.	190.000	11,751			
S64833-60-1	KANEKA CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	3,600.000	95,212			
S64834-89-8	KANSAI ELECTRIC POWER INC	B	02/19/2020	GOLDMAN, SACHS & CO.	11,800.000	135,046			
S64837-46-1	KANSAI PAINT LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	3,400.000	72,859			
485170-30-2	KANSAS CITY SOUTHERN		03/03/2020	Various	20.000	3,061			
48238T-10-9	KAR AUCTION SERVICES INC		03/20/2020	Various	18,253.000	401,568			
48576U-10-6	KARYOPHARM THERAPEUTICS INC		03/09/2020	GOLDMAN, SACHS & CO.	188.000	4,091			
S64846-86-8	KAWASAKI KISEN LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	2,800.000	30,956			
48666K-10-9	KB HOME COM		03/20/2020	Various	353.000	12,642			
B5337G-16-2	KBC GROUP NV	B	03/17/2020	GOLDMAN, SACHS & CO.	6,599.000	279,238			
48242W-10-6	KBR INC		02/27/2020	GOLDMAN, SACHS & CO.	549.000	16,830			
48716P-10-8	KEARNY FINANCIAL TEST CORP		02/27/2020	GOLDMAN, SACHS & CO.	808.000	9,586			
488360-20-7	KEMET CORP		02/27/2020	GOLDMAN, SACHS & CO.	293.000	7,700			
488401-10-0	KEMPER CORP		02/27/2020	Various	3,629.000	294,116			
489170-10-0	KENNAMETAL, INC.		03/20/2020	Various	10,606.000	307,201			
489398-10-7	KENNEDY-WILSON HOLDINGS INC		02/27/2020	Various	12,063.000	268,051			
Y4722Z-12-0	KEPPEL CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	28,800.000	105,225			
493267-10-8	KEYCORP NEW COM		03/17/2020	Various	46,225.000	486,460			
49338L-10-3	KEYSIGHT TECHNOLOGIES		03/17/2020	Various	1,119.000	108,531			
49427F-10-8	KILROY REALTY CORPORATION		02/13/2020	GOLDMAN, SACHS & CO.	353.000	30,983			
494368-10-3	KIMBERLY-CLARK CORP		03/03/2020	Various	532.000	74,806			
49446R-10-9	KIMCO REALTY CORP		03/17/2020	Various	11,458.000	145,102			
49456B-10-1	KINDER MORGAN INC DEL		03/17/2020	Various	61,477.000	777,959			
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	29,036.000	74,244			
49714P-10-8	KINSALE CAPITAL GROUP INC		03/17/2020	Various	7,538.000	802,694			
497266-10-6	KIRBY CORP		03/09/2020	Various	3,631.000	271,200			
49803T-30-0	KITE REALTY GROUP TRUST REIT		03/20/2020	Various	559.000	8,996			
48251K-10-0	KKR REAL ESTATE FINANCE INC TRUST		03/09/2020	GOLDMAN, SACHS & CO.	509.000	9,325			
482480-10-0	KLA CORP		02/06/2020	CITIGROUP GLOBAL MARKETS	81.000	13,911			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		03/03/2020	Various	18,984.000	690,059			
498904-20-0	KNOLL INC		02/13/2020	GOLDMAN, SACHS & CO.	250.000	6,443			
49926D-10-9	KNOWLES CORP		02/27/2020	GOLDMAN, SACHS & CO.	428.000	7,459			
50015M-10-9	KODIAK SCIENCES INC		02/27/2020	Various	2,064.000	145,435			
500255-10-4	KOHLS CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	19,115.000	857,308			
N4297B-14-6	KON KPN NV EURO.24	B	03/17/2020	GOLDMAN, SACHS & CO.	90,680.000	206,957			
50050N-10-3	KONTOOR BRANDS INC		03/20/2020	Various	199.000	7,975			
50060P-10-6	KOPPERS CO.		03/20/2020	CITIGROUP GLOBAL MARKETS	193.000	1,834			
500643-20-0	KORN/FERRY INTERNATIONAL		03/09/2020	GOLDMAN, SACHS & CO.	275.000	11,168			
S61944-68-2	KOSE CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	70,588			
500688-10-6	KOSMOS ENERGY LTD		03/20/2020	Various	4,071.000	8,530			
50077B-20-7	KRATOS DEFENSE & SECURITY		03/09/2020	GOLDMAN, SACHS & CO.	385.000	7,759			
501147-10-2	KRYSTAL BIOTECH INC		03/09/2020	GOLDMAN, SACHS & CO.	49.000	2,463			
J36662-13-8	KUBOTA CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	9,500.000	110,371			
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.	D	03/09/2020	GOLDMAN, SACHS & CO.	639.000	15,331			
S64976-62-4	KURARAY LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	7,400.000	75,621			
501797-10-4	L BRANDS INC		03/20/2020	Various	941.000	21,267			
502431-10-9	L3HARRIS TECHNOLOGIES INC		03/17/2020	Various	932.000	167,867			
50540R-40-9	LABORATORY CORP AMER HLDGS		01/06/2020	CITIGROUP GLOBAL MARKETS	17.000	2,880			
505743-10-4	LADDER CAPITAL CORP CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	766.000	12,239			
511656-10-0	LAKELAND FINANCIAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	602.000	24,102			
512816-10-9	LAMAR ADVERTISING COMPANY ORD CLAS		03/09/2020	GOLDMAN, SACHS & CO.	318.000	29,220			
513847-10-3	LANCASTER COLONY CORP.		02/27/2020	GOLDMAN, SACHS & CO.	81.000	12,458			
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	35,386.000	274,475			
515098-10-1	LANDSTAR SYSTEMS INC		02/27/2020	Various	5,808.000	653,322			
517834-10-7	LAS VEGAS SANDS CORP		03/17/2020	GOLDMAN, SACHS & CO.	926.000	37,836			
518415-10-4	LATTICE SEMICONDUCTOR		02/27/2020	Various	13,280.000	253,237			
518613-20-3	LAUREATE EDUCATION INC CLASS A		03/20/2020	Various	509.000	10,031			
G54050-10-2	LAZARD LTD CL A		01/06/2020	BANK OF AMERICA/MERRILL LYNCH	16,327.000	670,876			
505336-10-7	LA-Z-BOY CHAIR CO.		03/09/2020	Various	8,082.000	253,613			
50189K-10-3	LCI INDUSTRIES		03/09/2020	Various	8,018.000	849,190			

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521865-20-4	LEAR CORP		03/03/2020	Various	1,146.000	140,066			
D4960A-10-3	LEG IMMOBILIEN AG	B	03/16/2020	CITIGROUP GLOBAL MARKETS	3,860.000	367,439			
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	03/17/2020	GOLDMAN, SACHS & CO.	160,405.000	346,005			
524901-10-5	LEGG MASON INC COM		02/13/2020	GOLDMAN, SACHS & CO.	311.000	12,676			
524660-10-7	LEGGETT & PLATT INC		02/06/2020	CITIGROUP GLOBAL MARKETS	963.000	44,693			
Q55368-11-4	LEND LEASE GROUP	B	03/17/2020	GOLDMAN, SACHS & CO.	7,320.000	56,067			
52603B-10-7	LENDINGTREE INC		03/09/2020	GOLDMAN, SACHS & CO.	60.000	17,831			
526057-10-4	LENNAR COR P CL A		03/03/2020	Various	346.000	21,887			
52736R-10-2	LEVI STRAUSS CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	294.000	5,891			
529043-10-1	LEXINGTON REALTY TRUST		03/09/2020	GOLDMAN, SACHS & CO.	1,116.000	12,217			
50187T-10-6	LGI HOMES INC		03/20/2020	Various	149.000	11,652			
50187A-10-7	LHC GROUP INC		02/27/2020	Various	2,210.000	338,621			
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	02/06/2020	CITIGROUP GLOBAL MARKETS	115.000	2,467			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	03/03/2020	Various	8,256.000	163,210			
G9001E-12-8	LIBERTY LATIN AMERICA LTD CLASS C	D	02/27/2020	GOLDMAN, SACHS & CO.	601.000	10,301			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		03/17/2020	Various	7,141.000	167,208			
531229-70-6	LIBERTY MEDIA LIBERTY BRAVES CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	146.000	2,386			
531229-88-8	LIBERTY MEDIA LIBERTY BRAVES CORP		03/20/2020	Various	476.000	10,458			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/03/2020	Various	43.000	2,022			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/03/2020	Various	43.000	2,006			
53223X-10-7	LIFE STORAGE INC		03/09/2020	Various	2,704.000	310,285			
53220K-50-4	LIGAND PHARMACEUTICALS		02/13/2020	GOLDMAN, SACHS & CO.	91.000	8,707			
53261M-10-4	LIMELIGHT NETWORKS INC		03/09/2020	GOLDMAN, SACHS & CO.	516.000	2,337			
533900-10-6	LINCOLN ELEC HLDGS		03/09/2020	Various	10,217.000	984,337			
534187-10-9	LINCOLN NA TL CORP IN COM		03/17/2020	GOLDMAN, SACHS & CO.	7,823.000	179,225			
535219-10-9	LINDBLAD EXPEDITIONS HOLDINGS INC		02/10/2020	CREDIT SUISSE	11,784.000	187,304			
G5494J-10-3	LINDE PLC	D	03/17/2020	Various	694.000	140,843			
535555-10-6	LINDSAY CORP		03/20/2020	Various	97.000	9,697			
535919-50-0	LIONS GATE ENTERTAINMENT NON VOTIN		03/09/2020	GOLDMAN, SACHS & CO.	708.000	6,487			
536797-10-3	LITHIA MTRS INC		02/27/2020	GOLDMAN, SACHS & CO.	85.000	11,062			
537008-10-4	LITTLEFUSE INC		03/09/2020	GOLDMAN, SACHS & CO.	150.000	25,327			
G5509L-10-1	LIVANOVA PLC		03/20/2020	Various	219.000	15,156			
538034-10-9	LIVE NATION ENTERTAINMENT INC		03/17/2020	Various	3,958.000	134,869			
53814L-10-8	LIVENT CORP		03/20/2020	Various	904.000	8,325			
538146-10-1	LIVEPERSON INC		02/13/2020	GOLDMAN, SACHS & CO.	246.000	11,065			
53815P-10-8	LIVERAMP HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	269.000	10,298			
501889-20-8	LKQ CORP		03/03/2020	Various	1,559.000	53,358			
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	02/26/2020	Various	3,206,400.000	2,294,952			
539830-10-9	LOCKHEED MARTIN CORP		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	282.000	106,427			
54142L-10-9	LOGMELN INC		02/27/2020	GOLDMAN, SACHS & CO.	208.000	17,760			
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	01/16/2020	GOLDMAN, SACHS & CO.	7,481.000	744,998			
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	03/24/2020	BANK OF AMERICA/MERRILL LYNCH	115,740.000	211,165			
546347-10-5	LOUISIANA-PACIFIC CORP.		02/13/2020	Various	12,154.000	388,287			
50212V-10-0	LPL FINANCIAL HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	291.000	27,468			
502175-10-2	LTC PROPERTIES INC		03/20/2020	Various	191.000	8,769			
55024U-10-9	LUMENTUM HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	280.000	25,182			
55027E-10-2	LUMINEX CORP		02/13/2020	GOLDMAN, SACHS & CO.	246.000	5,911			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		03/17/2020	Various	8,017.000	337,895			
55261F-10-4	M & T BANK CORP		03/17/2020	Various	4,824.000	540,355			
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		02/27/2020	GOLDMAN, SACHS & CO.	231.000	6,646			
552690-10-9	M D U RESOURCES GROUP, INC.		03/20/2020	Various	1,004.000	27,344			
553777-10-3	M T S SYSTEMS		03/20/2020	CITIGROUP GLOBAL MARKETS	162.000	2,433			
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		02/27/2020	GOLDMAN, SACHS & CO.	146.000	6,226			
554382-10-1	MACERICH COMPANY		03/09/2020	GOLDMAN, SACHS & CO.	654.000	14,252			
554489-10-4	MACK-CALI REALTY CORP		02/27/2020	GOLDMAN, SACHS & CO.	421.000	9,199			
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	C	03/09/2020	GOLDMAN, SACHS & CO.	335.000	14,363			
55616P-10-4	MACYS INC		03/20/2020	Various	1,508.000	21,700			
55825T-10-3	MADISON SQUARE GARDEN CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	99.000	27,011			
S65547-05-1	MAEDA CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	6,900.000	60,600			
S65547-27-5	MAEDA ROAD CONSTRUCTION LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,100.000	31,953			
559079-20-7	MAGELLAN HEALTH SERVICES INC		02/27/2020	GOLDMAN, SACHS & CO.	123.000	8,948			

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S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	03/17/2020	GOLDMAN, SACHS & CO.	10,343.000	328,777			
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A		03/20/2020	Various	3,533.000	19,586			
56117J-10-0	MALIBU BOATS CLASS A INC		03/20/2020	Various	247.000	8,849			
562750-10-9	MANHATTAN ASSOCIATES		02/27/2020	GOLDMAN, SACHS & CO.	251.000	19,853			
56418H-10-0	MANPOWERGROUP		03/03/2020	Various	561.000	50,872			
564563-10-4	MANTECH INTL CORP		03/20/2020	Various	186.000	13,659			
S24925-19-0	MANULIFE FINANCIAL CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	25,940.000	260,534			
565849-10-6	MARATHON OIL CORP		02/18/2020	GOLDMAN, SACHS & CO.	64,336.000	668,695			
56585A-10-2	MARATHON PETROLEUM CORP		03/03/2020	Various	22,264.000	1,192,026			
57060D-10-8	MARKETAXESS HOLDINGS INC		02/06/2020	CITIGROUP GLOBAL MARKETS	132.000	45,628			
57164Y-10-7	MARRIOTT VACATIONS WORLD		02/13/2020	GOLDMAN, SACHS & CO.	147.000	18,628			
573075-10-8	MARTEN TRANSPORT LTD		03/20/2020	CITIGROUP GLOBAL MARKETS	178.000	3,008			
573284-10-6	MARTIN MARIETTA MATERIALS		03/03/2020	Various	203.000	52,487			
J39788-13-8	MARUBENI	B	03/17/2020	GOLDMAN, SACHS & CO.	92,500.000	470,576			
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		03/17/2020	GOLDMAN, SACHS & CO.	2,845.000	53,543			
574599-10-6	MASCO CORP		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	77.000	3,324			
574795-10-0	MASIMO CORP		03/09/2020	GOLDMAN, SACHS & CO.	252.000	45,666			
575385-10-9	MASONITE INTERNATIONAL CORP		03/20/2020	Various	204.000	12,466			
576323-10-9	MASTEC INC.		03/20/2020	Various	252.000	14,566			
57636Q-10-4	MASTERCARD INC CLASS A		03/03/2020	Various	397.000	129,949			
576485-20-5	MATADOR RESOURCES		03/09/2020	GOLDMAN, SACHS & CO.	989.000	9,658			
576690-10-1	MATERION CORP		03/20/2020	Various	218.000	8,920			
577081-10-2	MATTEL INC COM		03/20/2020	Various	1,320.000	18,740			
577128-10-1	MATTHEWS INTL CORP		02/27/2020	GOLDMAN, SACHS & CO.	239.000	7,952			
57778K-10-5	MAXAR TECHNOLOGIES INC		02/27/2020	GOLDMAN, SACHS & CO.	271.000	5,044			
577933-10-4	MAXIMUS INC		03/09/2020	GOLDMAN, SACHS & CO.	250.000	18,167			
57776J-10-0	MAXLINEAR INC-CLASS A		03/20/2020	Various	473.000	7,998			
580135-10-1	MCDONALDS CORP		02/06/2020	CITIGROUP GLOBAL MARKETS	37.000	7,876			
580589-10-9	MCGRATH RENTCORP.		03/10/2020	Various	4,249.000	339,548			
552676-10-8	MDC HOLDINGS INC		03/20/2020	Various	232.000	9,557			
J4248A-10-1	MEBUKI FINANCIAL GROUP INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	153,800.000	295,043			
584021-10-9	MEDALLIA INC		03/13/2020	Various	13,216.000	372,484			
58470H-10-1	MEDIFAST INC		03/20/2020	Various	62.000	6,109			
58502B-10-6	MEDNAX INC		02/13/2020	GOLDMAN, SACHS & CO.	415.000	11,217			
58506Q-10-9	MEDPACE HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	119.000	11,623			
G5960L-10-3	MEDTRONIC PLC		03/03/2020	Various	1,130.000	113,684			
M51363-11-3	MELLANOX TECHNOLOGIES LTD		02/27/2020	GOLDMAN, SACHS & CO.	160.000	19,303			
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	130,122.000	204,162			
58933Y-10-5	MERCK & CO. INC.		02/06/2020	CITIGROUP GLOBAL MARKETS	178.000	15,346			
589400-10-0	MERCURY GENERAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	125.000	6,345			
589378-10-8	MERCURY SYSTEMS INC		03/20/2020	Various	209.000	17,554			
589433-10-1	MEREDITH C ORP COM		03/09/2020	GOLDMAN, SACHS & CO.	304.000	9,421			
589889-10-4	MERIT MEDICAL SYSTEMS INC		02/27/2020	GOLDMAN, SACHS & CO.	223.000	9,022			
59001A-10-2	MERITAGE HOMES CORP		02/27/2020	GOLDMAN, SACHS & CO.	148.000	10,720			
59001K-10-0	MERITOR INC		03/09/2020	GOLDMAN, SACHS & CO.	329.000	8,212			
59064R-10-9	MESA LABORATORIES INC		03/20/2020	Various	42.000	9,884			
59100U-10-8	META FINANCIAL GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	179.000	6,884			
59151K-10-8	METHANEX CORP	A	02/10/2020	CREDIT SUISSE	4,664.000	150,590			
591520-20-0	METHODE ELECTRONICS CLASS A		03/20/2020	Various	429.000	12,683			
59156R-10-8	METLIFE INC COM		03/17/2020	GOLDMAN, SACHS & CO.	10,814.000	307,442			
592688-10-5	METTLER TOLEDO INTERNATIONAL		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	69.000	50,442			
55272X-10-2	MFA FINANCIAL INC		03/09/2020	Various	35,483.000	274,413			
55277P-10-4	MGE ENERGY INC		03/09/2020	GOLDMAN, SACHS & CO.	188.000	14,874			
552848-10-3	MGIC INVT CORP WIS		03/20/2020	Various	1,486.000	18,299			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		03/20/2020	Various	65,055.000	2,069,702			
59408Q-10-6	MICHAELS STORES INC		03/20/2020	Various	1,266.000	3,499			
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	01/16/2020	GOLDMAN, SACHS & CO.	39,374.000	572,007			
595017-10-4	MICROCHIP TECHNOLOGY INC		03/17/2020	GOLDMAN, SACHS & CO.	1,580.000	98,750			
595112-10-3	MICRON TEC HNOLOGY INC COM		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	1,534.000	79,461			
594918-10-4	MICROSOFT CORP		03/03/2020	Various	334.000	54,661			
594972-40-8	MICROSTRATEGY INC CL A		02/27/2020	GOLDMAN, SACHS & CO.	46.000	6,705			

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59522J-10-3	MID AMERICA APT		03/27/2020	Various	11,379.000	1,317,848			
596680-10-8	MIDDLESEX WATER CO		03/09/2020	GOLDMAN, SACHS & CO.	115.000	7,829			
600544-10-0	MILLER HERMAN, INC.		03/09/2020	GOLDMAN, SACHS & CO.	269.000	10,699			
G14838-10-9	MIMECAST LTD		03/09/2020	Various	6,917.000	356,491			
603158-10-6	MINERAL TECH INC		02/27/2020	GOLDMAN, SACHS & CO.	287.000	15,131			
SB64KR-62-1	MIRAIT HOLDINGS CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	10,100.000	130,118			
60468T-10-5	MIRATI THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	103.000	9,723			
60649T-10-7	MISTRAS GROUP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,037.000	3,847			
J43293-10-9	MISUMI GROUP INC	B	03/17/2020	GOLDMAN, SACHS & CO.	2,000.000	37,651			
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	03/17/2020	GOLDMAN, SACHS & CO.	65,700.000	376,459			
J43916-11-3	MITSUBISHI ESTATE CO	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	18,200.000	305,126			
J44002-12-9	MITSUBISHI HEAVY INDS	B	03/17/2020	GOLDMAN, SACHS & CO.	15,000.000	380,342			
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	02/19/2020	GOLDMAN, SACHS & CO.	282,800.000	1,453,556			
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	141,000.000	189,214			
55306N-10-4	MKS INSTRUMENTS		03/18/2020	Various	2,192.000	232,359			
60740F-10-5	MOBILE MINI INC		03/09/2020	GOLDMAN, SACHS & CO.	194.000	8,135			
S65980-04-7	MOCHIDA PHARMACEUTICAL CO LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	3,400.000	117,306			
60786M-10-5	MOELIS ORD CLASS A		03/09/2020	Various	16,222.000	512,827			
608190-10-4	MOHAWK INDUSTRIES INC		03/17/2020	Various	1,375.000	144,407			
60855R-10-0	MOLINA HEALTHCARE INC		02/27/2020	Various	7,736.000	1,053,819			
60871R-20-9	MOLSON COORS BEVERAGE CO		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	17,575.000	989,473			
60877T-10-0	MOMENTA PHARMACEUTICALS INC		02/13/2020	GOLDMAN, SACHS & CO.	445.000	14,080			
609027-10-7	MONARCH CASINO & RESORT INC		03/20/2020	Various	4,675.000	236,874			
609207-10-5	MONDELEZ INTERNATIONAL INC		03/03/2020	Various	66.000	3,581			
SB1CRL-C4-3	MONDI PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	5,117.000	83,867			
60937P-10-6	MONGODB INC CLASS A		03/17/2020	GOLDMAN, SACHS & CO.	471.000	53,939			
609720-10-7	MONMOUTH REIT-CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	582.000	8,666			
609839-10-5	MONOLITHIC POWER SYSTEMS		03/31/2020	Various	818.000	135,620			
610236-10-1	MONRO MUFFLER BRAKE INC		03/09/2020	Various	4,269.000	275,027			
615394-20-2	MOOG, INC. CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	147.000	13,168			
617700-10-9	MORNINGSTAR INC		03/17/2020	Various	3,997.000	613,779			
61945C-10-3	MOSAIC COMPANY		02/18/2020	GOLDMAN, SACHS & CO.	17,579.000	316,777			
SB02L4-86-0	MOWI	B	03/17/2020	GOLDMAN, SACHS & CO.	11,203.000	191,871			
62482R-10-7	MR COOPER GROUP INC		03/20/2020	Various	419.000	5,318			
55345K-10-3	MRC GLOBAL INC		03/09/2020	GOLDMAN, SACHS & CO.	711.000	6,991			
553498-10-6	MSA SAFETY INC		03/09/2020	Various	7,840.000	1,007,126			
553530-10-6	MSC INDL DIRECT INC		02/27/2020	GOLDMAN, SACHS & CO.	185.000	12,984			
55354G-10-0	MSCI INC A		01/06/2020	CITIGROUP GLOBAL MARKETS	3.000	786			
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	03/17/2020	GOLDMAN, SACHS & CO.	176.000	25,093			
624756-10-2	MUELLER INDUSTRIES INC		03/09/2020	GOLDMAN, SACHS & CO.	292.000	9,313			
624758-10-8	MUELLER WATER PRODUCTS INC CL A		03/20/2020	Various	743.000	8,568			
626717-10-2	MURPHY OIL CORP		03/09/2020	GOLDMAN, SACHS & CO.	685.000	14,861			
626755-10-2	MURPHY USA INC		02/27/2020	GOLDMAN, SACHS & CO.	115.000	12,060			
S61352-29-0	MUSASHI SEIMITSU INDUSTRY LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	6,900.000	74,715			
N59465-10-9	MYLAN NV		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	28,182.000	622,822			
62857M-10-5	MYOKARDIA INC		02/27/2020	GOLDMAN, SACHS & CO.	212.000	15,000			
62855J-10-4	MYRIAD GENETICS INC		03/20/2020	Various	326.000	6,230			
628778-10-2	N B T BANCORP INC		02/13/2020	GOLDMAN, SACHS & CO.	248.000	9,816			
63009R-10-9	NANOSTRING TECHNOLOGIES INC		02/27/2020	GOLDMAN, SACHS & CO.	198.000	6,301			
630402-10-5	NAPCO SECURITY TECHNOLOGIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	47.000	823			
631103-10-8	NASDAQ OMX GROUP		03/03/2020	Various	435.000	47,866			
632307-10-4	NATERA INC		02/27/2020	GOLDMAN, SACHS & CO.	227.000	7,992			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		02/27/2020	Various	8,165.000	267,687			
635309-10-7	NATIONAL CINEMEDIA		03/20/2020	CITIGROUP GLOBAL MARKETS	516.000	1,393			
636180-10-1	NATIONAL FUEL GAS CO.		03/09/2020	GOLDMAN, SACHS & CO.	453.000	18,742			
636220-30-3	NATIONAL GENERAL HOLDINGS CORP		02/27/2020	GOLDMAN, SACHS & CO.	339.000	7,355			
SBDR05-C0-9	NATIONAL GRID PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	24,971.000	290,781			
63633D-10-4	NATIONAL HEALTH INVESTORS		03/09/2020	GOLDMAN, SACHS & CO.	196.000	16,622			
635906-10-0	NATIONAL HEALTHCARE CORP		03/09/2020	GOLDMAN, SACHS & CO.	134.000	10,179			
636518-10-2	NATIONAL INSTRUMENTS CORP		02/27/2020	GOLDMAN, SACHS & CO.	526.000	23,546			
637071-10-1	NATIONAL OILWELL VARCO INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	40,861.000	846,640			

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637417-10-6	NATIONAL RETAIL PROPERTIES		03/20/2020	Various	15,901.000	839,496			
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		02/27/2020	GOLDMAN, SACHS & CO.	284.000	10,488			
63845R-10-7	NATIONAL VISION HOLDINGS INC		03/20/2020	Various	12,039.000	404,926			
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	02/19/2020	GOLDMAN, SACHS & CO.	57,749.000	1,059,277			
639050-10-3	NATUS MEDICAL INC		02/27/2020	GOLDMAN, SACHS & CO.	217.000	6,619			
63938C-10-8	NAVIENT CORP		03/20/2020	Various	1,078.000	13,914			
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		03/20/2020	Various	233.000	8,024			
62886E-10-8	NCR CORP.		03/20/2020	Various	513.000	15,939			
640079-10-9	NEENAH PAPER		03/20/2020	Various	162.000	8,452			
640268-10-8	NEKTAR THERAPEUTICS		02/27/2020	GOLDMAN, SACHS & CO.	696.000	15,832			
64031N-10-8	NELNET INC CL A		02/27/2020	GOLDMAN, SACHS & CO.	125.000	7,199			
640491-10-6	NEOGEN CORP		02/27/2020	GOLDMAN, SACHS & CO.	233.000	16,525			
64049M-20-9	NEOGENOMICS INC		02/27/2020	GOLDMAN, SACHS & CO.	400.000	13,459			
SB06YV-46-1	NESTE	B	03/17/2020	GOLDMAN, SACHS & CO.	6,815.000	174,287			
64110D-10-4	NETAPP INC		03/17/2020	GOLDMAN, SACHS & CO.	1,660.000	69,886			
64110L-10-6	NETFLIX INC		03/03/2020	Various	2,754.000	946,404			
64115T-10-4	NETSCOUT SYSTEMS INC		02/27/2020	GOLDMAN, SACHS & CO.	338.000	9,803			
64157F-10-3	NEVRO CORP		02/27/2020	GOLDMAN, SACHS & CO.	113.000	15,745			
646025-10-6	NEW JERSEY RESOURCES CORP.		03/20/2020	Various	561.000	21,506			
651587-10-7	NEW MARKET CORP		03/09/2020	GOLDMAN, SACHS & CO.	34.000	14,143			
64829B-10-0	NEW RELIC INC		02/27/2020	GOLDMAN, SACHS & CO.	217.000	13,308			
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		03/20/2020	Various	1,863.000	27,284			
648691-10-3	NEW SENIOR INVESTMENT GROUP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	842.000	1,760			
S66337-67-6	NEW WORLD DEVELOPMENT LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	218,000.000	246,351			
649445-10-3	NEW YORK COMMUNITY BANCORP INC		03/20/2020	Various	1,634.000	18,378			
649604-50-1	NEW YORK MORTGAGE TRUST REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	2,027.000	11,834			
650111-10-7	NEW YORK T IMES CO CL A		02/27/2020	Various	7,707.000	294,221			
S66371-01-4	NEWCREST MINING LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	11,305.000	166,387			
65158N-10-2	NEWMARK GROUP INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	701.000	7,969			
65249B-10-9	NEWS CORP CLASS A		03/03/2020	Various	503.000	6,201			
J4914X-10-4	NEXON LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	3,400.000	48,399			
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		03/09/2020	GOLDMAN, SACHS & CO.	245.000	11,458			
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		03/20/2020	Various	269.000	29,513			
S32089-86-4	NEXT ORD GBP0.10	B	03/17/2020	GOLDMAN, SACHS & CO.	2,477.000	130,034			
65339F-10-1	NEXTERA ENERGY INC		03/03/2020	Various	448.000	119,123			
65341B-10-6	NEXTERA ENERGY PARTNERS LP		03/20/2020	Various	252.000	14,482			
65290C-10-5	NEXTIER OILFIELD SOLUTIONS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	2,844.000	3,384			
62914B-10-0	NIC INC		02/27/2020	GOLDMAN, SACHS & CO.	333.000	6,882			
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	9,500.000	100,231			
G6518L-10-8	NIELSEN HOLDINGS PLC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	54,526.000	1,119,964			
654106-10-3	NIKE INC CL B		02/06/2020	CITIGROUP GLOBAL MARKETS	1,190.000	119,321			
S66426-66-9	NIPPON ELECTRIC GLASS LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	6,700.000	111,047			
S66425-69-5	NIPPON STEEL CORP	B	02/19/2020	GOLDMAN, SACHS & CO.	71,200.000	936,667			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	02/19/2020	GOLDMAN, SACHS & CO.	392,500.000	1,785,690			
J58472-11-9	NITTO DENKO CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	3,800.000	150,698			
65487K-10-0	NLIGHT INC		01/06/2020	Various	22,687.000	452,982			
629209-30-5	NMI HOLDINGS INC CLASS A		03/20/2020	Various	7,568.000	257,081			
N64038-10-7	NN GROUP NV	B	03/17/2020	GOLDMAN, SACHS & CO.	8,638.000	200,799			
655044-10-5	NOBLE ENER GY INC COM		02/18/2020	GOLDMAN, SACHS & CO.	19,938.000	374,141			
S59029-41-3	NOKIA OYJ EURO.06	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	233,962.000	927,046			
655663-10-2	NORDSON CORP.		03/31/2020	Various	1,462.000	174,754			
SB7VKZ-P7-0	NORTH PACIFIC BANK LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	101,100.000	187,512			
666807-10-2	NORTHROP GRUMMAN CORP		03/03/2020	Various	23.000	8,229			
667340-10-3	NORTHWEST BANCSHARES INC		02/27/2020	GOLDMAN, SACHS & CO.	594.000	9,218			
66765N-10-5	NORTHWEST NATURAL HOLDING COMPANY		03/20/2020	Various	160.000	11,344			
668074-30-5	NORTHWESTERN CORP		03/20/2020	Various	11,759.000	832,800			
668771-10-8	NortonLife Lock Inc		03/17/2020	Various	6,311.000	111,444			
G66721-10-4	NORWEGIAN CRUISE LINE		03/03/2020	Various	473.000	17,041			
67000B-10-4	NOVANTA INC		02/27/2020	GOLDMAN, SACHS & CO.	162.000	15,796			
G6674U-10-8	NOVOCURE LTD		02/27/2020	GOLDMAN, SACHS & CO.	293.000	27,022			
67011P-10-0	NOW INC		03/20/2020	Various	1,090.000	9,496			

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67018T-10-5	NU SKIN ASIA PAC INC		03/09/2020	Various	6,000.000	206,689			
67020Y-10-0	NUANCE COMMUNICATIONS INC		02/27/2020	GOLDMAN, SACHS & CO.	1,015.000	23,148			
670346-10-5	NUCOR CORP.		03/17/2020	Various	9,703.000	303,702			
67059N-10-8	NUTANIX INC CLASS A		03/20/2020	Various	646.000	21,577			
SBDRJL-N0-2	NUTRIEN LTD	B	02/18/2020	GOLDMAN, SACHS & CO.	8,457.000	348,568			
670704-10-5	NUVASIVE, INC.		03/09/2020	GOLDMAN, SACHS & CO.	203.000	15,667			
G6700G-10-7	NVENT ELECTRIC PLC	D	02/27/2020	GOLDMAN, SACHS & CO.	637.000	17,381			
67066G-10-4	NVIDIA CORP		03/17/2020	Various	281.000	65,213			
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	03/17/2020	GOLDMAN, SACHS & CO.	1,331.000	106,586			
67098H-10-4	O I GLASS INC		03/09/2020	GOLDMAN, SACHS & CO.	718.000	8,906			
674215-10-8	OASIS PETROLEUM INC		02/13/2020	GOLDMAN, SACHS & CO.	2,069.000	4,428			
S66564-07-1	OBAYASHI CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	15,400.000	120,833			
G6718L-10-6	OCADO GROUP PLC	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,877.000	54,324			
SB0F9V-20-4	OCBC BANK	B	03/17/2020	GOLDMAN, SACHS & CO.	35,000.000	212,144			
674599-10-5	OCCIDENTAL PETROLEUM CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	59,569.000	2,410,757			
675232-10-2	OCEANEERING INTERNATIONAL INC		03/09/2020	GOLDMAN, SACHS & CO.	860.000	9,368			
675234-10-8	OCEANFIRST FINANCIAL CORP		03/30/2020	Various	14,457.000	337,389			
S66561-06-9	ODAKYU ELECTRIC RAILWAY LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	9,100.000	177,685			
676079-10-6	ODONATE THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	69.000	1,439			
676220-10-6	OFFICE DEPOT INC		03/20/2020	Various	2,407.000	5,802			
67623C-10-9	OFFICE PROPERTIES INCOME TRUST		03/20/2020	Various	227.000	7,639			
67103X-10-2	OFG BANCORP		03/09/2020	GOLDMAN, SACHS & CO.	369.000	7,201			
670837-10-3	OGE ENERGY CORP		03/03/2020	Various	108.000	4,207			
S66576-04-2	OIL SEARCH LTD	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	30,802.000	120,840			
679295-10-5	OKTA INC CLASS A		03/17/2020	GOLDMAN, SACHS & CO.	515.000	56,192			
679580-10-0	OLD DOMINION FREIGHT LINE INC		03/03/2020	Various	14.000	2,713			
680033-10-7	OLD NATL BANCORP IND		03/09/2020	GOLDMAN, SACHS & CO.	804.000	14,425			
680223-10-4	OLD REPUBLIC INTL CORP		03/20/2020	Various	1,091.000	24,504			
680665-20-5	OLIN CORP.		03/09/2020	GOLDMAN, SACHS & CO.	726.000	12,468			
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		03/20/2020	Various	230.000	12,385			
681936-10-0	OMEGA HEALTHCARE INVESTORS		03/17/2020	GOLDMAN, SACHS & CO.	3,612.000	64,691			
68213N-10-9	OMNICELL INC		02/27/2020	Various	3,482.000	304,894			
681919-10-6	OMNICOM GROUP		03/17/2020	Various	3,311.000	198,367			
A51460-11-0	OMV AG NPV(VAR)	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,473.000	192,879			
682163-10-0	ON DECK CAPITAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,425.000	1,188			
682189-10-5	ON SEMICONDUCTOR CORP		03/17/2020	GOLDMAN, SACHS & CO.	6,426.000	74,220			
68235P-10-8	ONE GAS INC		03/20/2020	Various	227.000	19,895			
68268W-10-3	ONEMAIN HOLDINGS INC		03/20/2020	Various	640.000	23,834			
P73684-11-3	ONESPAWORLD HOLDINGS LTD	D	03/20/2020	CITIGROUP GLOBAL MARKETS	811.000	2,465			
683344-10-5	ONTO INNOVATION INC		02/27/2020	GOLDMAN, SACHS & CO.	262.000	9,803			
68389X-10-5	ORACLE CORP COM		02/06/2020	CITIGROUP GLOBAL MARKETS	55.000	2,998			
S66488-91-7	ORIENTAL LAND LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	22,302			
68621T-10-2	ORIGIN BANCORP INC		03/20/2020	Various	489.000	11,686			
L72967-10-9	ORION ENGINEERED CARBONS SA	D	02/10/2020	CREDIT SUISSE	9,857.000	154,645			
J61933-12-3	ORIX CORP COMMON STOCK	B	03/17/2020	GOLDMAN, SACHS & CO.	18,200.000	234,961			
686688-10-2	ORMAT TECHNOLOGIES INC		03/20/2020	Various	192.000	15,355			
68752L-10-0	ORTHOPEDIATRICS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	47.000	1,777			
688239-20-1	OSHKOSH CORP		03/20/2020	Various	266.000	22,088			
671044-10-5	OSI SYSTEMS INC		02/27/2020	GOLDMAN, SACHS & CO.	99.000	8,803			
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	2,200.000	69,610			
689648-10-3	OTTER TAIL POWER CO.		02/13/2020	GOLDMAN, SACHS & CO.	142.000	7,719			
69007J-10-6	OUTFRONT MEDIA INC		03/17/2020	Various	19,462.000	518,666			
690370-10-1	OVERSTOCKCOM INC		02/13/2020	GOLDMAN, SACHS & CO.	230.000	2,068			
690742-10-1	OWENS CORNING INC		03/03/2020	Various	115.000	7,107			
691497-30-9	OXFORD INDUSTRIES, INC.		02/27/2020	GOLDMAN, SACHS & CO.	168.000	11,156			
693718-10-8	PACCAR INC		03/03/2020	Various	96.000	7,091			
69478X-10-5	PACFIC PREMIER BANCORP INC		02/27/2020	GOLDMAN, SACHS & CO.	343.000	10,130			
69404D-10-8	PACIFIC BIOSCIENCES CAL		03/20/2020	Various	888.000	3,100			
695127-10-0	PACIRA PHARMACEUTICALS INC.		02/27/2020	GOLDMAN, SACHS & CO.	166.000	8,138			
695156-10-9	PACKAGING CORPORATION OF AMERICA		02/06/2020	CITIGROUP GLOBAL MARKETS	53.000	5,564			
695263-10-3	PACWEST BANCORP		03/20/2020	Various	626.000	21,608			

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69753M-10-5	PALOMAR HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	83.000	4,801			
J41121-10-4	PANASONIC CORP	B	02/28/2020	Various	27,600.000	263,363			
698813-10-2	PAPA JOHNS INTL INC		02/27/2020	GOLDMAN, SACHS & CO.	95.000	6,187			
69924R-10-8	PARAMOUNT GROUP REIT INC		03/20/2020	Various	1,771.000	19,049			
70014A-10-4	PARK AEROSPACE CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	150.000	1,518			
700517-10-5	PARK HOTELS RESORTS INC		03/09/2020	GOLDMAN, SACHS & CO.	1,107.000	24,406			
700658-10-7	PARK NATIONAL CORP		03/20/2020	Various	142.000	13,254			
701877-10-2	PARSLEY ENERGY INC		03/20/2020	Various	1,957.000	24,701			
70202L-10-2	PARSONS CORP		03/20/2020	Various	259.000	9,503			
703343-10-3	PATRICK INDUSTRIES INC		02/27/2020	GOLDMAN, SACHS & CO.	110.000	6,833			
70338P-10-0	PATTERN ENERGY GROUP INC CLASS A		02/13/2020	GOLDMAN, SACHS & CO.	416.000	11,440			
703395-10-3	PATTERSON COS INC		02/27/2020	GOLDMAN, SACHS & CO.	346.000	8,024			
703481-10-1	PATTERSON UTI ENERGY INC		03/20/2020	Various	55,522.000	579,138			
704326-10-7	PAYCHEX INC		03/03/2020	Various	31.000	2,564			
70432V-10-2	PAYCOM SOFTWARE INC		03/17/2020	GOLDMAN, SACHS & CO.	288.000	62,424			
70438V-10-6	PAYLOCITY HOLDING CORP		02/27/2020	GOLDMAN, SACHS & CO.	140.000	20,240			
70450Y-10-3	PAYPAL HOLDINGS INC		03/03/2020	Various	25.000	2,825			
69318G-10-6	PBF ENERGY INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	516.000	14,047			
69318J-10-0	PC CONNECTION INC		03/20/2020	CITIGROUP GLOBAL MARKETS	45.000	1,547			
69327R-10-1	PDC ENERGY INC		03/09/2020	GOLDMAN, SACHS & CO.	531.000	10,821			
G69651-10-0	PEARSON	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	97,900.000	729,010			
70509V-10-0	PEBBLEBROOK HOTEL TRUST		03/20/2020	Various	1,400.000	23,338			
705573-10-3	PEGASYSTEMS INC		02/27/2020	GOLDMAN, SACHS & CO.	170.000	16,550			
707569-10-9	PENN NATIONAL GAMING INC		03/20/2020	Various	680.000	20,085			
70805E-10-9	PENNANT GROUP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	84.000	1,133			
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		03/20/2020	CITIGROUP GLOBAL MARKETS	1,389.000	1,820			
70932M-10-7	PENNYMAC FINANCIAL SERVICES INC		03/20/2020	Various	263.000	8,656			
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		03/20/2020	Various	658.000	8,780			
70959W-10-3	PENSKE AUTO GROUP INC		03/20/2020	Various	202.000	8,719			
70975L-10-7	PENUMBRA INC		02/13/2020	GOLDMAN, SACHS & CO.	116.000	22,004			
709789-10-1	PEOPLES BANCORP INC		03/20/2020	Various	722.000	16,085			
712704-10-5	PEOPLES UNITED FINANCIAL INC		03/17/2020	GOLDMAN, SACHS & CO.	39,013.000	545,792			
713448-10-8	PEPSICO INC.		03/03/2020	Various	54.000	7,382			
71363P-10-6	PERDOCEO EDUCATION CORP		03/20/2020	Various	508.000	7,867			
71375U-10-1	PERFICIENT INC		03/09/2020	GOLDMAN, SACHS & CO.	305.000	13,349			
71377A-10-3	PERFORMANCE FOOD GROUP		03/20/2020	Various	39,941.000	2,096,890			
714046-10-9	PERKINELMER INC		02/06/2020	CITIGROUP GLOBAL MARKETS	501.000	47,896			
G97822-10-3	PERRIGO PLC		03/17/2020	Various	3,399.000	177,166			
S06825-38-4	PERSIMMON PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	6,908.000	147,865			
715347-10-0	PERSPECTA INC		02/27/2020	GOLDMAN, SACHS & CO.	548.000	13,763			
716382-10-6	PETMED EXPRESS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	88.000	2,277			
S71035-26-5	PEUGEOT SA EUR1	B	02/18/2020	GOLDMAN, SACHS & CO.	35,130.000	768,885			
717081-10-3	PFIZER INC		03/17/2020	Various	785.000	26,448			
718172-10-9	PHILIP MORRIS INTL.		03/17/2020	Various	379.000	28,879			
718546-10-4	PHILLIPS 66		03/03/2020	Various	221.000	18,975			
719405-10-2	PHOTRONICS INC		02/27/2020	GOLDMAN, SACHS & CO.	403.000	5,695			
71944F-10-6	PHREESIA INC		03/09/2020	GOLDMAN, SACHS & CO.	110.000	2,727			
71943U-10-4	PHYSICIANS REALTY TRUST REIT		02/13/2020	GOLDMAN, SACHS & CO.	661.000	13,491			
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		02/27/2020	GOLDMAN, SACHS & CO.	566.000	13,714			
72147K-10-8	PILGRIM'S PRIDE CORP		03/09/2020	GOLDMAN, SACHS & CO.	268.000	6,930			
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		03/20/2020	Various	475.000	25,587			
723484-10-1	PINNACLE WEST CAPITAL CORP		01/06/2020	CITIGROUP GLOBAL MARKETS	7.000	622			
723787-10-7	PIONEER NA T RES CO COM		03/17/2020	GOLDMAN, SACHS & CO.	7,032.000	404,551			
724078-10-0	PIPER JAFFRAY COS INC		03/09/2020	GOLDMAN, SACHS & CO.	192.000	12,922			
69343T-10-7	PJT PARTNERS INC CLASS A		03/20/2020	Various	202.000	8,132			
72651A-20-7	PLAINS GP HOLDINGS CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	1,063.000	15,709			
72703H-10-1	PLANET FITNESS INC CLASS A		03/20/2020	Various	6,102.000	459,038			
N70544-10-6	PLAYA HOTELS & RESORTS NV		03/20/2020	CITIGROUP GLOBAL MARKETS	1,527.000	3,695			
72814N-10-4	PLAYAGS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,189.000	1,938			
729132-10-0	PLEXUS CORP		03/20/2020	Various	275.000	16,725			
72919P-20-2	PLUG POWER INC.		03/20/2020	Various	1,276.000	5,648			

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72941B-10-6	PLURALSIGHT INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	396.000	7,342			
693475-10-5	PNC FINL SVCS GROUP INC		03/17/2020	Various	1,543.000	150,773			
69349H-10-7	PNM RESOURCES INC		03/20/2020	Various	377.000	17,485			
731068-10-2	POLARIS INDUSTRIES INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,650.000	155,991			
73179P-10-6	POLYONE CORPORATION		03/09/2020	GOLDMAN, SACHS & CO.	416.000	12,734			
73278L-10-5	POOL CORP		02/27/2020	Various	7,383.000	1,589,169			
733174-70-0	POPULAR INC		03/20/2020	Various	452.000	23,299			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		03/09/2020	GOLDMAN, SACHS & CO.	253.000	15,112			
737010-10-8	PORTOLA PHARMACEUTICALS INC		03/20/2020	Various	692.000	7,874			
737446-10-4	POST HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	250.000	26,693			
737630-10-3	POTLATCH CORP.		03/20/2020	Various	8,430.000	339,722			
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	02/19/2020	MERGER	70,338.450	1,835,979			
739276-10-3	POWER INTEGRATIONS INC		02/27/2020	Various	5,480.000	543,752			
693506-10-7	PPG INDUSTRIES INC		03/03/2020	Various	545.000	66,698			
69354N-10-6	PRA GROUP INC		02/27/2020	Various	9,124.000	339,885			
69354M-10-8	PRA HEALTH SCIENCES INC		03/09/2020	GOLDMAN, SACHS & CO.	367.000	38,511			
74051N-10-2	PREMIER INC CLASS A		03/20/2020	Various	15,188.000	546,278			
74112D-10-1	PRESTIGE BRANDS		02/28/2020	Various	3,705.000	136,897			
741511-10-9	PRICESMART INC		02/27/2020	GOLDMAN, SACHS & CO.	116.000	7,018			
74164M-10-8	PRIMERICA INC		03/09/2020	GOLDMAN, SACHS & CO.	289.000	34,476			
74167P-10-8	PRIMO WATER CORP		03/03/2020	EXCHANGE	26,195.000	353,969			
74164F-10-3	PRIMORIS SERVICES CORP		03/20/2020	Various	550.000	9,537			
74251V-10-2	PRINCIPAL FINANCIAL GROUP		03/17/2020	GOLDMAN, SACHS & CO.	7,978.000	228,649			
74257L-10-8	PRINCIPIA BIOPHARMA INC		02/27/2020	GOLDMAN, SACHS & CO.	94.000	6,290			
74267C-10-6	PROASSURANCE CORP		03/09/2020	GOLDMAN, SACHS & CO.	290.000	9,145			
742718-10-9	PROCTER & GAMBLE CO		03/03/2020	Various	94.000	11,488			
743312-10-0	PROGRESS SOFTWARE CORP.		02/27/2020	GOLDMAN, SACHS & CO.	232.000	10,117			
74340W-10-3	PROLOGIS INC		02/06/2020	Various	1,069.780	99,462			
743424-10-3	PROOFPOINT INC		02/27/2020	GOLDMAN, SACHS & CO.	211.000	26,511			
74346Y-10-3	PROS HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	161.000	8,204			
743606-10-5	PROSPERITY BANCSHARES INC		02/27/2020	GOLDMAN, SACHS & CO.	367.000	26,834			
SBJDS7-L3-4	PROSUS NV	B	03/17/2020	GOLDMAN, SACHS & CO.	2,779.000	162,601			
743713-10-9	PROTO LABS INC		03/09/2020	GOLDMAN, SACHS & CO.	126.000	12,512			
743815-10-2	PROVIDENCE SERVICE CORP/THE		03/20/2020	CITIGROUP GLOBAL MARKETS	40.000	2,089			
74386T-10-5	PROVIDENT FINANCIAL SERVICES		02/27/2020	GOLDMAN, SACHS & CO.	416.000	9,249			
G72899-10-0	PRUDENTIAL CORP	B	02/18/2020	GOLDMAN, SACHS & CO.	56,178.000	1,080,735			
744320-10-2	PRUDENTIAL FINL INC		03/17/2020	GOLDMAN, SACHS & CO.	11,807.000	552,213			
69360J-10-7	PS BUSINESS PKS INC CALIF COM		03/12/2020	Various	1,441.000	239,881			
69366J-20-0	PTC THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	249.000	14,078			
74460D-10-9	PUBLIC STORAGE		03/10/2020	Various	2,404.000	536,560			
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/03/2020	Various	104.000	5,938			
F7607Z-16-5	PUBLICIS GROUPE	B	03/17/2020	Various	14,574.000	369,244			
745867-10-1	PULTE GROUP INC		03/03/2020	Various	74.000	2,984			
74624M-10-2	PURE STORAGE INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	890.000	16,582			
74736L-10-9	Q2 HOLDINGS INC		03/10/2020	Various	9,487.000	804,231			
Q78063-11-4	QBE INS GROUP NPV	B	03/17/2020	GOLDMAN, SACHS & CO.	20,724.000	121,371			
74733V-10-0	QEP RESOURCES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	6,012.000	2,449			
SBYXS6-99-6	QIAGEN NV		02/18/2020	GOLDMAN, SACHS & CO.	3,864.000	142,951			
74736K-10-1	QORVO INC		03/17/2020	Various	694.000	69,286			
74736A-10-3	QTS REALTY REIT CLASS A INC TRUST		02/27/2020	GOLDMAN, SACHS & CO.	201.000	12,034			
747316-10-7	QUAKER CHEMICAL CORP.		02/27/2020	Various	4,574.000	763,270			
747525-10-3	QUALCOMM INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	1,304.000	102,442			
74758T-30-3	QUALYS INC		03/20/2020	Various	258.000	22,032			
74762E-10-2	QUANTA SERVICES		02/27/2020	GOLDMAN, SACHS & CO.	557.000	22,646			
74766Q-10-1	QUANTERIX CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	93.000	1,318			
74834L-10-0	QUEST DIAGNOSTICS INC		01/06/2020	CITIGROUP GLOBAL MARKETS	22.000	2,325			
74838J-10-1	QUIDEL CORP		02/27/2020	GOLDMAN, SACHS & CO.	164.000	13,187			
G73268-10-7	QUOTIENT LTD		03/20/2020	CITIGROUP GLOBAL MARKETS	753.000	2,274			
74915M-10-0	QURATE RETAIL INC QVC GROUP		03/09/2020	GOLDMAN, SACHS & CO.	1,756.000	15,767			
749607-10-7	R L I CORP.		03/16/2020	Various	8,745.000	799,515			
749397-10-5	R1 RCM INC		02/27/2020	GOLDMAN, SACHS & CO.	528.000	7,111			

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74933V-10-8	RA PHARMACEUTICALS INC		02/27/2020	GOLDMAN, SACHS & CO.	135.000	6,226			
750236-10-1	RADIAN GROUP INC		03/20/2020	Various	889.000	19,654			
750491-10-2	RADNET INC		03/20/2020	Various	462.000	7,730			
S62295-97-7	RAKUTEN INC	B	03/17/2020	GOLDMAN, SACHS & CO.	23,000.000	148,682			
750917-10-6	RAMBUS INC		03/09/2020	GOLDMAN, SACHS & CO.	989.000	14,359			
75281A-10-9	RANGE RESOURCES CORP		03/09/2020	GOLDMAN, SACHS & CO.	1,448.000	3,396			
753422-10-4	RAPID7 INC		03/20/2020	Various	346.000	16,420			
754212-10-8	RAVEN INDUSTRIES INC		02/27/2020	GOLDMAN, SACHS & CO.	338.000	10,275			
75508B-10-4	RAYONIER ADVANCED MATERIALS		03/20/2020	CITIGROUP GLOBAL MARKETS	1,588.000	2,223			
754907-10-3	RAYONIER INC		03/20/2020	Various	541.000	15,229			
755111-50-7	RAYTHEON COMPANY		03/03/2020	Various	402.000	90,231			
75524B-10-4	RBC BEARING INS		03/27/2020	Various	5,449.000	885,474			
75574U-10-1	READY CAPITAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	565.000	7,256			
75605Y-10-6	REALOGY HOLDINGS CORP		03/20/2020	Various	683.000	6,503			
75606N-10-9	REALPAGE INC		02/27/2020	GOLDMAN, SACHS & CO.	313.000	18,883			
756109-10-4	REALTY INCOME CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	12,333.000	586,198			
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	83.000	18,443			
75700L-10-8	RED ROCK RESORTS ORS CLASS A INC		03/09/2020	GOLDMAN, SACHS & CO.	394.000	9,913			
75737F-10-8	REDFIN CORP		03/20/2020	Various	382.000	10,373			
758075-40-2	REDWOOD TRUST INC		03/09/2020	Various	14,267.000	249,740			
758750-10-3	REGAL BELOIT CORP		02/27/2020	GOLDMAN, SACHS & CO.	190.000	16,798			
758849-10-3	REGENCY CENTERS CORPORATION		03/04/2020	GOLDMAN, SACHS & CO.	4,550.000	275,860			
75886F-10-7	REGENERON PHARMACEUTICALS INC		03/17/2020	Various	924.000	326,442			
75901B-10-7	REGENXBIO INC		02/27/2020	GOLDMAN, SACHS & CO.	159.000	8,508			
759351-60-4	REINSURANCE GROUP AMERICA INC		03/17/2020	Various	1,427.000	121,004			
759509-10-2	RELIANCE STEEL & ALUMINUM		02/27/2020	GOLDMAN, SACHS & CO.	243.000	28,090			
J6436W-11-8	RELO GROUP INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	5,000.000	107,328			
G74570-12-1	RELX PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	11,257.000	213,108			
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		03/03/2020	Various	17.000	3,174			
75970E-10-7	RENASANT CORP		02/13/2020	GOLDMAN, SACHS & CO.	264.000	8,659			
F77098-10-5	RENAULT SA COMMON STOCK	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	20,450.000	813,119			
75972A-30-1	RENEWABLE ENERGY INC		03/20/2020	Various	196.000	5,340			
76009N-10-0	RENT-A-CENTER INC		03/20/2020	Various	214.000	5,779			
759916-10-9	REPLIGEN CORP		03/09/2020	GOLDMAN, SACHS & CO.	314.000	31,336			
S56693-54-2	REPSOL YPF SA EUR1	B	01/09/2020	STOCK DIV.	2,405.880	30,273			
760759-10-0	REPUBLIC S VCS INC COM		01/06/2020	CITIGROUP GLOBAL MARKETS	13.000	1,178			
76118Y-10-4	RESIDEO TECHNOLOGIES INC		03/20/2020	Various	697.000	6,573			
J6448E-10-6	RESONA HOLDINGS	B	03/17/2020	GOLDMAN, SACHS & CO.	262,800.000	755,634			
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	03/17/2020	GOLDMAN, SACHS & CO.	6,385.000	209,668			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		03/20/2020	Various	46,095.000	738,843			
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		03/20/2020	Various	56,396.000	247,732			
761330-10-9	REVANCE THERAPEUTICS INC		03/20/2020	Various	327.000	7,732			
76155X-10-0	REVOLUTION MEDICINES INC		02/13/2020	JPMORGAN CHASE & CO.	600.000	10,200			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		02/27/2020	GOLDMAN, SACHS & CO.	456.000	23,492			
76169B-10-2	REXNORD CORP		03/09/2020	Various	9,584.000	324,945			
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		01/31/2020	GOLDMAN, SACHS & CO.	900.000	23,400			
74967X-10-3	RH		03/20/2020	Various	78.000	15,484			
76680R-20-6	RINGCENTRAL INC CLASS A		03/17/2020	GOLDMAN, SACHS & CO.	386.000	63,015			
74965L-10-1	RLJ LODGING TRUST		03/09/2020	Various	33,482.000	569,518			
770323-10-3	ROBERT HALF INTL INC		02/06/2020	CITIGROUP GLOBAL MARKETS	753.000	45,233			
77313F-10-6	ROCKET PHARMACEUTICALS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	175.000	2,273			
775133-10-1	ROGERS CORP		02/27/2020	GOLDMAN, SACHS & CO.	86.000	9,902			
77543R-10-2	ROKU INC CLASS A		03/17/2020	GOLDMAN, SACHS & CO.	359.000	24,936			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	02/18/2020	GOLDMAN, SACHS & CO.	13,946.000	122,022			
776696-10-6	ROPER TECHNOLOGIES INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	183.000	64,517			
778296-10-3	ROSS STORES, INC.		03/03/2020	Various	38.000	4,274			
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	02/18/2020	GOLDMAN, SACHS & CO.	133,916.000	362,241			
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		03/03/2020	Various	1,675.000	178,276			
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	01/16/2020	GOLDMAN, SACHS & CO.	49,341.000	1,449,157			
780287-10-8	ROYAL GOLD INC		03/20/2020	Various	224.000	23,250			
74971D-10-1	RPT REALTY		03/20/2020	Various	844.000	9,106			

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781846-20-9	RUSH ENTERPRISES CL A		02/27/2020	Various	6,614.000	290,618			
783549-10-8	RYDER SYSTEM INC		03/09/2020	GOLDMAN, SACHS & CO.	524.000	19,369			
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		03/20/2020	Various	4,365.000	318,362			
783859-10-1	S T BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	856.000	27,647			
78409V-10-4	S&P GLOBAL INC		02/06/2020	CITIGROUP GLOBAL MARKETS	5.000	1,478			
78573L-10-6	SABRA HEALTHCARE REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	857.000	17,756			
78648T-10-0	SAFETY INS GROUP INC		03/20/2020	Various	141.000	11,824			
G7771K-14-2	SAGE GROUP PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	23,526.000	167,116			
78667J-10-8	SAGE THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	225.000	14,956			
78709Y-10-5	SAIA INC		03/09/2020	GOLDMAN, SACHS & CO.	111.000	10,524			
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		02/27/2020	Various	20,547.000	504,600			
79466L-30-2	SALESFORCE.COM INC		03/03/2020	Various	7,454.000	1,355,072			
79546E-10-4	SALLY BEAUTY HOLDIN		03/20/2020	Various	536.000	6,970			
S52260-38-7	SAMPO PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	2,920.000	77,506			
S67728-53-5	SAN IN GODO BANK LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	32,900.000	163,090			
800013-10-4	SANDERSON FARMS INC		03/10/2020	Various	1,387.000	190,104			
G7800X-10-7	SANDS CHINA LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	51,600.000	195,919			
800363-10-3	SANDY SPRING BANCORP INC		02/13/2020	GOLDMAN, SACHS & CO.	206.000	7,334			
800677-10-6	SANGAMO BIOSCIENCIES INC		02/10/2020	CREDIT SUISSE	12,214.000	94,292			
S67746-55-2	SANGETSU CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	19,200.000	286,968			
J67844-10-0	SANKYO CO LTD GUNMA	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	3,400.000	109,583			
801056-10-2	SANMINA CORP		03/20/2020	Various	733.000	19,256			
S56717-35-8	SANOFI S.A.	B	02/26/2020	Various	12,642.000	1,281,860			
J68254-10-1	SANSAN INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,000.000	45,413			
S67766-06-3	SANTEN PHARMACEUTICAL CO	B	03/17/2020	GOLDMAN, SACHS & CO.	7,800.000	109,926			
Q82869-11-8	SANTOS	B	03/17/2020	GOLDMAN, SACHS & CO.	84,099.000	184,118			
S67767-81-4	SANWA HOLDINGS CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	9,700.000	87,484			
802912-10-5	SAPUTO GROUP INC	B	03/17/2020	GOLDMAN, SACHS & CO.	3,340.000	75,614			
803607-10-0	SAREPTA THERAPEUTICS INC		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	3,882.000	459,724			
804395-10-1	SAUL CENTERS		03/09/2020	GOLDMAN, SACHS & CO.	147.000	5,548			
806037-10-7	SCANSOURCE INC		03/20/2020	Various	307.000	6,474			
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	320,522.000	422,604			
806407-10-2	SCHEIN HENRY INC		03/03/2020	Various	1,410.000	90,020			
806857-10-8	SCHLUMBERGER LTD		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	68,806.000	2,320,826			
80689H-10-2	SCHNEIDER NATIONAL INC CLASS B		03/20/2020	Various	544.000	10,934			
80706P-10-3	SCHOLAR ROCK HOLDING CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	117.000	1,755			
807066-10-5	SCHOLASTIC CORP.		02/27/2020	GOLDMAN, SACHS & CO.	289.000	9,801			
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		03/20/2020	Various	157.000	5,477			
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		02/27/2020	GOLDMAN, SACHS & CO.	195.000	18,115			
80874P-10-9	SCIENTIFIC GAMES CORP		03/09/2020	GOLDMAN, SACHS & CO.	288.000	7,350			
810186-10-6	SCOTTS MIRACLE GRO CO		03/20/2020	Various	145.000	17,145			
811543-10-7	SEABOARD		02/13/2020	GOLDMAN, SACHS & CO.	1.000	3,791			
811707-80-1	SEACOAST BANKING CORP FL		03/20/2020	Various	10,084.000	276,169			
811904-10-1	SEACOR HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	220.000	5,576			
81282V-10-0	SEAWORLD ENTERTAINMENT INC		03/20/2020	Various	542.000	10,707			
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		02/27/2020	GOLDMAN, SACHS & CO.	505.000	12,878			
816300-10-7	SELECTIVE INSURANCE GROUP		03/25/2020	Various	3,375.000	155,713			
816850-10-1	SEMTECH CORPORATION		02/13/2020	GOLDMAN, SACHS & CO.	256.000	13,128			
81725T-10-0	SENSIENT TECHNOLOGIES		03/09/2020	GOLDMAN, SACHS & CO.	394.000	20,219			
81752R-10-0	SERITAGE GROWTH PROPERTIES		03/20/2020	Various	408.000	9,720			
817565-10-4	SERVICE CORP. INTERNATIONAL		02/27/2020	GOLDMAN, SACHS & CO.	693.000	33,705			
81761L-10-2	SERVICE PROPERTIES TRUST		03/20/2020	Various	1,411.000	20,246			
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		03/20/2020	Various	9,753.000	373,286			
81768T-10-8	SERVISFIRST BANCSHARES INC		02/13/2020	GOLDMAN, SACHS & CO.	302.000	12,322			
819047-10-1	SHAKE SHACK INC		03/20/2020	Various	133.000	9,314			
J71434-11-2	SHARP CORP JPY50	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	3,800.000	43,531			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	03/17/2020	GOLDMAN, SACHS & CO.	26,882.000	361,130			
82312B-10-6	SHENANDOAH TELECOMMUN CO		02/27/2020	GOLDMAN, SACHS & CO.	207.000	9,683			
S68043-47-0	SHIKOKU ELECTRIC POWER INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	10,900.000	81,460			
J72262-10-8	SHIMANO	B	02/25/2020	CITIGROUP GLOBAL MARKETS	1,700.000	232,729			
S68046-82-0	SHIONOGI & CO	B	03/17/2020	GOLDMAN, SACHS & CO.	3,600.000	159,292			

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825690-10-0	SHUTTERSTOCK INC		03/20/2020	CITIGROUP GLOBAL MARKETS	87.000	3,176			
D69671-21-8	SIEMANS AG	B	02/18/2020	GOLDMAN, SACHS & CO.	24,254.000	3,026,150			
82669G-10-4	SIGNATURE BK NEW YORK NY		03/31/2020	Various	4,619.000	449,903			
G81276-10-0	SIGNET JEWELERS LTD	C	02/27/2020	GOLDMAN, SACHS & CO.	222.000	5,898			
827048-10-9	SILGAN HOLDINGS INC		03/20/2020	Various	425.000	12,495			
826919-10-2	SILICON LABORATORIES		02/27/2020	GOLDMAN, SACHS & CO.	192.000	19,579			
828730-20-0	SIMMONS FIRST NATL CORP CL A		03/09/2020	GOLDMAN, SACHS & CO.	555.000	13,330			
828806-10-9	SIMON PPTY GROUP INC		03/17/2020	Various	20,806.000	2,345,842			
829073-10-5	SIMPSON MANUFACTURING		02/27/2020	GOLDMAN, SACHS & CO.	153.000	12,821			
829226-10-9	SINCLAIR BROADCAST GROUP - A		03/09/2020	GOLDMAN, SACHS & CO.	317.000	9,149			
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	03/17/2020	GOLDMAN, SACHS & CO.	83,600.000	146,543			
82981J-10-9	SITE CENTERS CORP		03/18/2020	Various	42,517.000	403,724			
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		03/20/2020	Various	154.000	15,579			
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		03/09/2020	GOLDMAN, SACHS & CO.	340.000	12,389			
784305-10-4	SJW CORP		03/09/2020	GOLDMAN, SACHS & CO.	115.000	8,319			
W25381-14-1	SKAND ENSKILDA A	B	03/17/2020	GOLDMAN, SACHS & CO.	25,551.000	174,351			
830566-10-5	SKECHERS USA INC		03/20/2020	Various	6,558.000	231,576			
830830-10-5	SKYLINE CORP.		02/27/2020	GOLDMAN, SACHS & CO.	262.000	7,349			
830879-10-2	SKYWEST INC		03/09/2020	GOLDMAN, SACHS & CO.	165.000	5,780			
83088M-10-2	SKYWORKS SOLUTIONS INC		03/03/2020	Various	501.000	58,326			
78440X-10-1	SL GREEN REALTY CORP		03/17/2020	GOLDMAN, SACHS & CO.	3,301.000	193,835			
83125X-10-3	SLEEP NUMBER CORP		02/27/2020	GOLDMAN, SACHS & CO.	126.000	6,944			
78442P-10-6	SLM CORP		03/20/2020	Various	1,838.000	20,803			
78454L-10-0	SM ENERGY CO		03/20/2020	CITIGROUP GLOBAL MARKETS	1,978.000	2,453			
83200N-10-3	SMARTSHEET INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	350.000	17,325			
831865-20-9	SMITH (A.O.)		02/06/2020	CITIGROUP GLOBAL MARKETS	1,033.000	44,729			
G82401-11-1	SMITHS GROUP PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	19,439.000	206,816			
832696-40-5	SMUCKER J M CO COM NEW		01/06/2020	CITIGROUP GLOBAL MARKETS	24.000	2,489			
T8578L-10-7	SNAM RETE GAS	B	03/17/2020	GOLDMAN, SACHS & CO.	59,275.000	244,947			
83304A-10-6	SNAP INC CLASS A		02/18/2020	GOLDMAN, SACHS & CO.	5,202.000	89,165			
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	03/17/2020	GOLDMAN, SACHS & CO.	31,284.000	545,614			
F84941-12-3	SODEXO	B	03/17/2020	GOLDMAN, SACHS & CO.	3,150.000	182,729			
SBF5M0-K5-2	SOFTBANK CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	200.000	2,715			
J75963-10-8	SOFTBANK GROUP CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	600.000	20,688			
83413U-10-0	SOLAR CAPITAL LTD		02/10/2020	CREDIT SUISSE	9,992.000	210,853			
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		02/27/2020	GOLDMAN, SACHS & CO.	153.000	17,037			
835495-10-2	SONOCO PRODUCTS CO.		03/20/2020	Various	400.000	22,160			
838518-10-8	SOUTH JERSEY INDUSTRIES INC		03/20/2020	Various	511.000	15,148			
840441-10-9	SOUTH STATE CORP		02/27/2020	Various	3,607.000	282,250			
SBWSW5-D9-1	SOUTH32 LTD	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	80,363.000	124,667			
842587-10-7	SOUTHERN CO		01/06/2020	CITIGROUP GLOBAL MARKETS	1,352.000	84,919			
84470P-10-9	SOUTHSIDE BANCSHARES INC		02/13/2020	GOLDMAN, SACHS & CO.	186.000	6,808			
844741-10-8	SOUTHWEST AIRLINES CO		03/03/2020	Various	202.000	9,694			
844895-10-2	SOUTHWEST GAS CORP.		03/20/2020	Various	284.000	20,227			
845467-10-9	SOUTHWESTERN ENERGY CO		03/09/2020	GOLDMAN, SACHS & CO.	3,720.000	5,692			
78469C-10-3	SP PLUS CORP		02/27/2020	GOLDMAN, SACHS & CO.	118.000	5,050			
846819-10-0	SPARTAN MOTORS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	198.000	2,247			
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		03/20/2020	Various	179.000	10,245			
84857L-10-1	SPIRE INC		03/20/2020	Various	206.000	16,886			
848577-10-2	SPIRIT AIRLINES INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	214.000	1,860			
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	401.000	20,121			
85207U-10-5	SPRINT CORPORATION		02/25/2020	Various	10,599.000	93,980			
85208M-10-2	SPROUTS FARMERS MARKET INC		02/27/2020	GOLDMAN, SACHS & CO.	519.000	8,080			
78463M-10-7	SPS COMMERCE INC		02/27/2020	GOLDMAN, SACHS & CO.	172.000	10,077			
784635-10-4	SPX CORP		02/27/2020	GOLDMAN, SACHS & CO.	207.000	10,600			
78469X-10-7	SPX FLOW INC		03/26/2020	Various	6,936.000	299,898			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		03/17/2020	GOLDMAN, SACHS & CO.	2,755.000	108,299			
790148-10-0	ST JOE CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	96.000	1,524			
852312-30-5	STAAR SURGICAL CO		02/13/2020	GOLDMAN, SACHS & CO.	142.000	5,282			
85254J-10-2	STAG INDUSTRIAL INC.		03/20/2020	Various	844.000	24,275			
852857-20-0	STAMPS.COM		02/13/2020	GOLDMAN, SACHS & CO.	63.000	5,405			

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SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	68,000.000	174,147			
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		03/09/2020	GOLDMAN, SACHS & CO.	151.000	7,185			
854231-10-7	STANDEX INTERNATIONAL CORP.		03/20/2020	Various	174.000	9,048			
85571B-10-5	STARWOOD PROPERTY TRUST INC		03/09/2020	GOLDMAN, SACHS & CO.	1,774.000	39,923			
857477-10-3	STATE STREET CORPORATION		02/18/2020	GOLDMAN, SACHS & CO.	2,983.000	230,578			
858119-10-0	STEEL DYNAMICS INC		02/18/2020	Various	6,839.000	195,455			
858155-20-3	STEELCASE INC		03/20/2020	Various	452.000	8,005			
858586-10-0	STEPAN CO		03/09/2020	GOLDMAN, SACHS & CO.	137.000	13,250			
858912-10-8	STERICYCLE INC		02/27/2020	GOLDMAN, SACHS & CO.	330.000	20,926			
G8473T-10-0	STERIS		02/06/2020	CITIGROUP GLOBAL MARKETS	19.000	2,894			
85917A-10-0	STERLING BANCORP		03/16/2020	Various	15,979.000	311,051			
556269-10-8	STEVEN MADDEN LTD		02/27/2020	GOLDMAN, SACHS & CO.	345.000	12,828			
860630-10-2	STIFEL FINANCIAL CORP		02/27/2020	GOLDMAN, SACHS & CO.	306.000	20,386			
860897-10-7	STITCH FIX INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	210.000	5,406			
862121-10-0	STORE CAPITAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	831.000	31,357			
86272C-10-3	STRATEGIC EDUCATION INC		03/09/2020	GOLDMAN, SACHS & CO.	109.000	17,748			
J14406-13-6	SUBARU CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	13,600.000	261,175			
J77153-12-0	SUMITOMO CHEMICAL CO	B	02/19/2020	GOLDMAN, SACHS & CO.	64,300.000	262,752			
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	62,000.000	577,955			
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	03/17/2020	GOLDMAN, SACHS & CO.	64,200.000	1,617,229			
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	02/28/2020	Various	6,700.000	232,407			
866082-10-0	SUMMIT HOTEL PPTYS INC		03/20/2020	Various	1,447.000	11,549			
86614U-10-0	SUMMIT MATERIALS INC CLASS A		03/20/2020	Various	508.000	11,182			
866674-10-4	SUN COMMUNITIES		01/06/2020	CITIGROUP GLOBAL MARKETS	324.000	48,325			
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,500.000	120,220			
SB3NB1-P2-8	SUNCOR ENERGY INC	B	03/17/2020	GOLDMAN, SACHS & CO.	42,138.000	531,625			
Q8802S-10-3	SUNCORP GROUP LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	28,782.000	171,210			
867652-40-6	SUNPOWER CORP	C	03/20/2020	Various	19,625.000	186,097			
86771W-10-5	SUNRUN INC		03/20/2020	Various	346.000	6,995			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		03/18/2020	Various	25,734.000	198,476			
868459-10-8	SUPERNUS PHARMACEUTICALS INC		03/09/2020	GOLDMAN, SACHS & CO.	682.000	13,503			
86881A-10-0	SURGERY PARTNERS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	149.000	782			
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	03/17/2020	GOLDMAN, SACHS & CO.	23,303.000	188,648			
78489X-10-3	SVMK INC		03/20/2020	Various	14,441.000	265,155			
87105L-10-4	SWITCH INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	235.000	3,988			
871237-10-3	SYKES ENTERPRISES INC		03/20/2020	Various	372.000	11,133			
87157D-10-9	SYNAPTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	128.000	10,273			
87165B-10-3	SYNCHRONY FINANCIAL		02/06/2020	CITIGROUP GLOBAL MARKETS	305.000	10,800			
87166B-10-2	SYNEOS HEALTH INC CLASS A		02/27/2020	Various	10,651.000	639,304			
87162W-10-0	SYNNEX CORP		02/27/2020	GOLDMAN, SACHS & CO.	156.000	22,305			
871607-10-7	SYNOPSYS INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	16.000	2,242			
87161C-50-1	SYNOVUS FINANCIAL CORP		02/13/2020	GOLDMAN, SACHS & CO.	540.000	20,077			
871829-10-7	SYSCO CORP		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	908.000	62,198			
S68838-07-7	SYSMEX CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	1,300.000	81,971			
74144T-10-8	T. ROWE PRICE GROUP		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	14.000	1,729			
873379-10-1	TABULA RASA HEALTHCARE INC		03/20/2020	Various	97.000	6,036			
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY INC		03/09/2020	GOLDMAN, SACHS & CO.	94.000	5,821			
S68701-00-2	TAISEI CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	9,400.000	260,679			
J79885-10-9	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,900.000	115,565			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	39,600.000	1,519,460			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		03/17/2020	Various	1,037.000	118,574			
874696-10-7	TALLGRASS ENERGY GP ORD CLASS A		03/20/2020	Various	674.000	14,393			
875372-20-3	TANDEM DIABETES CARE INC		02/27/2020	GOLDMAN, SACHS & CO.	194.000	16,082			
875465-10-6	TANGER FACTORY OUTLETS		03/20/2020	Various	709.000	7,873			
876030-10-7	TAPESTRY INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	18,874.000	505,068			
87612G-10-1	TARGA RES CORP		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	9,574.000	341,567			
87612E-10-6	TARGET CORP		03/03/2020	Various	90.000	10,382			
876664-10-3	TAUBMAN CENTERS INC		03/26/2020	Various	30,619.000	1,138,576			
87724P-10-6	TAYLOR MORRISON HOME CORP		03/09/2020	GOLDMAN, SACHS & CO.	481.000	12,991			
872307-10-3	TCF FINANCIAL CORP		03/20/2020	Various	738.000	30,018			
87236Y-10-8	TD AMERITRADE HOLDING CORP		03/17/2020	Various	3,772.000	145,702			

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J82141-13-6	TDK CORP.	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,700.000	161,515			
H84989-10-4	TE CONNECTIVITY LTD		03/03/2020	Various	61.000	5,284			
878237-10-6	TECH DATA CORP		02/27/2020	GOLDMAN, SACHS & CO.	147.000	21,155			
G87110-10-5	TECHNIPFMC PLC	D	02/18/2020	GOLDMAN, SACHS & CO.	32,108.000	537,428			
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	02/18/2020	GOLDMAN, SACHS & CO.	52,635.000	686,131			
87901J-10-5	TEGNA INC		02/27/2020	GOLDMAN, SACHS & CO.	1,055.000	17,201			
87918A-10-5	TELADOC HEALTH INC		02/27/2020	GOLDMAN, SACHS & CO.	254.000	28,522			
879360-10-5	TELEDYNE TECHNOLOGIES INC		03/03/2020	Various	136.000	48,758			
879382-10-9	TELEFONICA DE ESPANA	B	02/24/2020	Various	133,221.000	885,083			
R21882-10-6	TELENOR	B	03/17/2020	Various	39,738.000	588,328			
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		03/09/2020	GOLDMAN, SACHS & CO.	515.000	12,141			
Q8975N-10-5	TELSTRA CORP NPV	B	03/17/2020	GOLDMAN, SACHS & CO.	55,788.000	118,716			
H8547Q-10-7	TEMENOS GROUP AG	B	01/16/2020	GOLDMAN, SACHS & CO.	4,151.000	653,802			
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		02/13/2020	GOLDMAN, SACHS & CO.	182.000	17,199			
88033G-40-7	TENET HEALTHCARE CORP		02/27/2020	GOLDMAN, SACHS & CO.	352.000	11,675			
880345-10-3	TENNANT CO		03/20/2020	Various	173.000	11,675			
880349-10-5	TENNECO AUTOMOTIVE INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	634.000	1,705			
88076W-10-3	TERADATA C ORP DEL COM		02/27/2020	GOLDMAN, SACHS & CO.	556.000	12,440			
880770-10-2	TERADYNE I NC COM		03/03/2020	Various	777.000	51,136			
880779-10-3	TEREX CORP		02/27/2020	GOLDMAN, SACHS & CO.	453.000	11,674			
88104R-20-9	TERRAFORM POWER INC CLASS A		03/20/2020	Various	370.000	7,223			
88146M-10-1	TERRENO REALTY CORP		02/27/2020	GOLDMAN, SACHS & CO.	251.000	15,247			
G87621-10-1	TESCO	B	03/17/2020	GOLDMAN, SACHS & CO.	123,563.000	342,686			
88160R-10-1	TESLA INC		03/17/2020	GOLDMAN, SACHS & CO.	1,278.000	549,796			
88162G-10-3	TETRA TECH INC		02/27/2020	GOLDMAN, SACHS & CO.	196.000	19,210			
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		03/09/2020	GOLDMAN, SACHS & CO.	289.000	14,964			
882681-10-9	TEXAS RODAHOUSE INC		03/20/2020	Various	281.000	16,741			
883203-10-1	TEXTRON IN C COM		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,776.000	224,950			
87240R-10-7	TFS FINANCIAL CORP		03/20/2020	Various	215.000	4,654			
88322Q-10-8	TG THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	381.000	5,771			
F9156M-10-8	THALES S.A.	B	03/17/2020	GOLDMAN, SACHS & CO.	766.000	53,035			
82900L-10-2	THE SIMPLY GOOD FOODS COMPANY		03/09/2020	GOLDMAN, SACHS & CO.	367.000	8,950			
H83949-14-1	THE SWATCH GROUP	B	03/17/2020	GOLDMAN, SACHS & CO.	848.000	149,060			
G8807B-10-6	THERAVANCE BIOPHARMA INC		02/13/2020	Various	9,036.000	251,869			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		03/03/2020	Various	5.000	1,611			
G8827U-10-0	THIRD POINT REINSURANCE LTD	D	02/10/2020	Various	29,998.000	334,686			
885160-10-1	THOR INDUSTRIES, INC.		03/20/2020	Various	6,074.000	418,257			
886547-10-8	TIFFANY + CO NEW COM		03/17/2020	GOLDMAN, SACHS & CO.	634.000	73,468			
88688T-10-0	TILRAY INC CLASS	A	03/20/2020	CITIGROUP GLOBAL MARKETS	443.000	1,617			
887389-10-4	TIMKEN CO.		03/20/2020	Various	573.000	25,311			
88870R-10-2	TIVITY HEALTH INC		03/20/2020	Various	308.000	5,419			
872540-10-9	TJX COMPANIES INC		02/06/2020	CITIGROUP GLOBAL MARKETS	1,485.000	91,803			
S68940-03-0	TOKAI CARBON LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	8,200.000	71,943			
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	02/19/2020	GOLDMAN, SACHS & CO.	136,600.000	545,502			
J87000-10-5	TOKYO GAS CO LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	2,600.000	55,209			
889478-10-3	TOLL BROTHERS INC		02/13/2020	GOLDMAN, SACHS & CO.	466.000	22,419			
890110-10-9	TOMPKINS FINANCIAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	206.000	16,317			
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/02/2020	STOCK DIV.	901.530	29,363			
89055F-10-3	TOPBUILD CORP		02/27/2020	GOLDMAN, SACHS & CO.	124.000	14,682			
S68971-43-1	TORAY INDUSTRIES	B	02/28/2020	Various	17,700.000	104,645			
891092-10-8	TORO CO.		03/09/2020	Various	20,352.000	1,647,618			
J89752-11-7	TOSHIBA CORP NPV	B	03/17/2020	GOLDMAN, SACHS & CO.	6,900.000	151,904			
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	02/10/2020	CREDIT SUISSE	13,533.000	315,295			
89214P-10-9	TOWNE BANK		03/20/2020	Various	1,280.000	26,234			
S69001-82-4	TOYO TIRE CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	2,400.000	31,334			
S69005-46-0	TOYOTA INDUSTRIES CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	5,900.000	256,036			
J92676-11-3	TOYOTA MOTOR	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	6,900.000	447,098			
S69005-80-9	TOYOTA TSUSHO	B	03/17/2020	GOLDMAN, SACHS & CO.	10,000.000	226,492			
87266M-10-7	TPG RE FINANCE TRUST INC		03/09/2020	GOLDMAN, SACHS & CO.	507.000	8,776			
87266J-10-4	TPI COMPOSITES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	171.000	1,883			
88339J-10-5	TRADE DESK INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	136.000	40,883			

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892672-10-6	TRADEWEB MARKETS INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	245.000	11,611			
G8994E-10-3	TRANE TECHNOLOGIES PLC		03/02/2020	EXCHANGE	7,796.000	364,498			
89374L-10-4	TRANSLATE BIO INC		03/20/2020	CITIGROUP GLOBAL MARKETS	127.000	1,241			
H8817H-10-0	TRANSOCEAN INC	D	03/09/2020	GOLDMAN, SACHS & CO.	3,241.000	12,819			
SB61JC-67-1	TREASURY WINE ESTATES LTD	B	02/24/2020	CITIGROUP GLOBAL MARKETS	14,158.000	109,193			
894650-10-0	TREDEGAR CO.		03/20/2020	CITIGROUP GLOBAL MARKETS	166.000	2,213			
89469A-10-4	TREEHOUSE FOODS INC		03/09/2020	GOLDMAN, SACHS & CO.	256.000	11,303			
89531P-10-5	TREX COMPANY INC		02/27/2020	GOLDMAN, SACHS & CO.	215.000	21,763			
87265H-10-9	TRI POINTE GROUP INC		03/20/2020	Various	661.000	11,058			
89610F-10-1	TRICIDA INC		02/10/2020	CREDIT SUISSE	2,993.000	113,854			
896095-10-6	TRICO BANCSHARES		02/13/2020	GOLDMAN, SACHS & CO.	175.000	6,594			
896215-20-9	TRIMAS CORP		02/27/2020	GOLDMAN, SACHS & CO.	428.000	11,726			
896288-10-7	TRINET GROUP INC		03/20/2020	Various	5,269.000	290,817			
896522-10-9	TRINITY INDS INC		02/27/2020	GOLDMAN, SACHS & CO.	458.000	9,991			
L9340P-10-1	TRINSEO SA		02/27/2020	GOLDMAN, SACHS & CO.	261.000	7,087			
G9101W-10-1	TRITAX BIG BOX REIT PLC	B	03/16/2020	CITIGROUP GLOBAL MARKETS	220,270.000	266,792			
G9078F-10-7	TRITON INTERNATIONAL LTD		03/20/2020	Various	629.000	18,314			
89679E-30-0	TRIUMPH BANCORP INC		02/13/2020	GOLDMAN, SACHS & CO.	133.000	5,586			
896818-10-1	TRIUMPH GROUP INC		03/20/2020	Various	335.000	5,766			
898320-10-9	TRUIST FINANCIAL CORP		01/06/2020	CITIGROUP GLOBAL MARKETS	391.000	21,790			
898202-10-6	TRUPANION INC		02/27/2020	GOLDMAN, SACHS & CO.	138.000	4,896			
898349-10-5	TRUSTCO BANK CORP NY		03/20/2020	CITIGROUP GLOBAL MARKETS	2,648.000	12,340			
898402-10-2	TRUSTMARK CORP		03/09/2020	GOLDMAN, SACHS & CO.	460.000	13,674			
89854H-10-2	TTEC HOLDINGS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	57.000	1,716			
87305R-10-9	TTM TECHNOLOGIES INC		02/27/2020	GOLDMAN, SACHS & CO.	624.000	8,472			
SB11LJ-N4-6	TUI AG	B	02/18/2020	GOLDMAN, SACHS & CO.	11,446.000	127,097			
899896-10-4	TUPPERWARE BRANDS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	967.000	1,567			
90041T-10-8	TURNING POINT THERAPEUTICS INC		03/09/2020	GOLDMAN, SACHS & CO.	107.000	6,068			
901109-10-8	TUTOR PERINI CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	288.000	1,809			
90138F-10-2	TWILIO INC CLASS A		03/17/2020	GOLDMAN, SACHS & CO.	155.000	12,031			
90184D-10-0	TWIST BIOSCIENCE CORP		03/09/2020	GOLDMAN, SACHS & CO.	109.000	3,647			
90184L-10-2	TWITTER INC		03/17/2020	Various	33,425.000	1,103,251			
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		03/20/2020	Various	1,575.000	17,998			
902252-10-5	TYLER TECHNOLOGIES		01/06/2020	Various	1,799.000	558,068			
902494-10-3	TYSON FOODS INC CLASS A		03/03/2020	Various	156.000	11,882			
902681-10-5	U G I CORP.		03/17/2020	GOLDMAN, SACHS & CO.	9,121.000	247,544			
90333L-20-1	U.S. CONCRETE INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	145.000	1,763			
90337L-10-8	U.S. PHYSICAL THERAPY INC		02/27/2020	GOLDMAN, SACHS & CO.	56.000	6,949			
90353T-10-0	UBER TECHNOLOGIES INC		03/17/2020	GOLDMAN, SACHS & CO.	5,380.000	101,736			
F9396N-10-6	UBISOFT ENTERTAINMENT	B	03/17/2020	GOLDMAN, SACHS & CO.	1,098.000	79,153			
H42097-10-7	UBS GROUP AG	B	03/17/2020	GOLDMAN, SACHS & CO.	53,689.000	440,106			
B93562-12-0	UCB	B	03/17/2020	GOLDMAN, SACHS & CO.	89.000	6,527			
902653-10-4	UDR INC		01/06/2020	CITIGROUP GLOBAL MARKETS	57.000	2,644			
90384S-30-3	ULTA BEAUTY INC		03/17/2020	GOLDMAN, SACHS & CO.	543.000	83,948			
90385V-10-7	ULTRA CLEAN HOLDINGS		02/27/2020	GOLDMAN, SACHS & CO.	218.000	5,380			
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		03/20/2020	Various	258.000	15,437			
902788-10-8	UMB FINL CORP		03/09/2020	GOLDMAN, SACHS & CO.	272.000	17,336			
903002-10-3	UMH PROPERTIES INC		03/09/2020	GOLDMAN, SACHS & CO.	421.000	5,012			
B95505-18-4	UMICORE SA	B	03/17/2020	GOLDMAN, SACHS & CO.	2,764.000	93,715			
904214-10-3	UMPQUA HOLDINGS CORP		03/20/2020	Various	1,225.000	20,040			
SBYMXP-S7-5	UNICREDIT	B	03/17/2020	GOLDMAN, SACHS & CO.	23,034.000	179,852			
904708-10-4	UNIFIRST CORP.		02/27/2020	GOLDMAN, SACHS & CO.	63.000	12,997			
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	01/16/2020	GOLDMAN, SACHS & CO.	13,476.000	764,206			
907818-10-8	UNION PACIFIC CORP		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	787			
N90064-10-1	UNIQURE NV	D	02/27/2020	GOLDMAN, SACHS & CO.	140.000	8,737			
909214-30-6	UNISYS CORP		02/27/2020	GOLDMAN, SACHS & CO.	270.000	4,754			
910047-10-9	UNITED AIRLINES HOLDINGS INC		02/06/2020	CITIGROUP GLOBAL MARKETS	87.000	7,227			
909907-10-7	UNITED BANKSHARES		03/09/2020	GOLDMAN, SACHS & CO.	553.000	18,163			
90984P-30-3	UNITED COMMUNITY BANKS INC		02/27/2020	GOLDMAN, SACHS & CO.	450.000	12,758			
911163-10-3	UNITED NATURAL FOODS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	255.000	2,861			
911363-10-9	UNITED RENTALS INC		02/06/2020	CITIGROUP GLOBAL MARKETS	317.000	48,377			

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912909-10-8	UNITED STATES STEEL CORP		03/20/2020	Various	1,175.000	9,769			
913017-10-9	UNITED TECHNOLOGIES CORP		03/03/2020	Various	813.000	107,771			
91307C-10-2	UNITED THERAPEUTICS CORP		03/20/2020	Various	205.000	21,130			
SB39J2-M4-8	UNITED UTILITIES GROUP	B	03/17/2020	GOLDMAN, SACHS & CO.	5,683.000	62,193			
91324P-10-2	UNITEDHEALTH GROUP INC		02/06/2020	Various	4,295.000	1,216,803			
91325V-10-8	UNITI GROUP INC		02/13/2020	GOLDMAN, SACHS & CO.	749.000	6,554			
913259-10-7	UNITIL CORP		03/09/2020	GOLDMAN, SACHS & CO.	107.000	6,511			
91336L-10-7	UNIVAR SOLUTIONS INC		03/20/2020	Various	813.000	16,212			
913456-10-9	UNIVERSAL CORP VA		02/27/2020	GOLDMAN, SACHS & CO.	131.000	6,650			
91347P-10-5	UNIVERSAL DISPLAY CORP		03/09/2020	GOLDMAN, SACHS & CO.	163.000	29,059			
913483-10-3	UNIVERSAL ELECTRONICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	74.000	2,335			
913543-10-4	UNIVERSAL FST PRODS INC		02/27/2020	GOLDMAN, SACHS & CO.	234.000	11,984			
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		03/20/2020	Various	81.000	9,560			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/03/2020	Various	33.000	4,524			
91529Y-10-6	UNUM GROUP		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	3,552.000	91,586			
91544A-10-9	UPLAND SOFTWARE INC		03/09/2020	GOLDMAN, SACHS & CO.	229.000	8,461			
91704F-10-4	URBAN EDGE PROPERTIES ORD		03/09/2020	GOLDMAN, SACHS & CO.	781.000	13,768			
917047-10-2	URBAN OUTFITTERS INC		03/09/2020	GOLDMAN, SACHS & CO.	300.000	8,137			
917286-20-5	URSTADT BIDDLE CL A		03/09/2020	GOLDMAN, SACHS & CO.	478.000	8,853			
902973-30-4	US BANCORP		03/17/2020	Various	7,482.000	256,758			
91734M-10-3	US ECOLOGY INC		02/13/2020	GOLDMAN, SACHS & CO.	122.000	6,222			
912008-10-9	US FOODS HOLDING CORP		03/20/2020	Various	1,073.000	38,634			
90328M-10-7	USANA HEALTH SCIENCES INC		02/27/2020	GOLDMAN, SACHS & CO.	81.000	5,928			
J9448B-10-6	UT GROUP LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,800.000	35,185			
G9402V-10-9	VALARIS PLC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	1,042.000	5,012			
SBDC5S-T8-2	VALEO SA	B	02/18/2020	GOLDMAN, SACHS & CO.	10,496.000	306,726			
91913Y-10-0	VALERO ENERGY CORP		03/17/2020	Various	1,071.000	49,633			
919794-10-7	VALLEY NATIONAL BANCORP		03/20/2020	Various	2,071.000	21,090			
920253-10-1	VALMONT INDUSTRIES INC		03/09/2020	GOLDMAN, SACHS & CO.	193.000	24,661			
92047W-10-1	VALVOLINE INC		03/20/2020	Various	21,568.000	451,955			
92214X-10-6	VAREX IMAGING CORP		03/20/2020	Various	530.000	11,899			
922280-10-2	VARONIS SYSTEMS INC		02/27/2020	GOLDMAN, SACHS & CO.	132.000	12,042			
92240M-10-8	VECTOR GROUP LTD		02/27/2020	GOLDMAN, SACHS & CO.	588.000	7,886			
G9329Z-10-0	VENATOR MATERIALS PLC		02/13/2020	GOLDMAN, SACHS & CO.	489.000	1,491			
92276F-10-0	VENTAS INC		03/17/2020	GOLDMAN, SACHS & CO.	11,179.000	370,810			
92336X-10-9	VEONEER INC		03/09/2020	GOLDMAN, SACHS & CO.	643.000	9,131			
92337F-10-7	VERACYTE INC		02/27/2020	GOLDMAN, SACHS & CO.	277.000	7,157			
92339V-10-0	VEREIT INC		03/17/2020	Various	8,259.000	46,254			
92343X-10-0	VERINT SYSTEMS INC		02/27/2020	GOLDMAN, SACHS & CO.	253.000	14,884			
923451-10-8	VERITEX HOLDINGS INC		02/13/2020	GOLDMAN, SACHS & CO.	240.000	6,934			
92343V-10-4	VERIZON COMMUNICATIONS		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	96,180.000	5,717,265			
92511U-10-2	VERRA MOBILITY CORP CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	478.000	7,871			
92532F-10-0	VERTEX PHARMACEUTICALS		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	218.000	49,761			
92556H-20-6	VIACOMCBS INC CLASS B		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	56,808.000	1,946,881			
92552R-40-6	VIAD CORP		02/27/2020	GOLDMAN, SACHS & CO.	155.000	9,324			
92552V-10-0	VIASAT INC		02/27/2020	GOLDMAN, SACHS & CO.	193.000	11,941			
925550-10-5	VIAVI SOLUTIONS INC		02/27/2020	GOLDMAN, SACHS & CO.	1,056.000	15,248			
925815-10-2	VICOR CORP		03/20/2020	Various	152.000	6,783			
92645B-10-3	VICTORY CAPITAL HOLDINGS CLASS A I		03/20/2020	CITIGROUP GLOBAL MARKETS	53.000	765			
92763M-10-5	VIPER ENERGY PARTNERS UNITS		03/09/2020	Various	7,356.000	157,906			
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		03/20/2020	Various	69.000	6,997			
92827P-10-2	VIRTUSA CORP		02/27/2020	GOLDMAN, SACHS & CO.	138.000	6,671			
92826C-83-9	VISA INC		03/03/2020	Various	52.000	10,212			
928298-10-8	VISHAY INTERTECHNOLOGY, INC		02/27/2020	GOLDMAN, SACHS & CO.	759.000	15,379			
92839U-20-6	VISTEON CORP		03/20/2020	Various	240.000	15,405			
92840M-10-2	VISTRA ENERGY CORP		03/17/2020	Various	7,119.000	112,473			
92854Q-10-6	VIVINT SOLAR INC		03/20/2020	CITIGROUP GLOBAL MARKETS	221.000	888			
928563-40-2	VM WARE INC		03/17/2020	GOLDMAN, SACHS & CO.	951.000	91,144			
92857F-10-7	VOCERA COMMUNICATIONS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	157.000	3,233			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	03/17/2020	GOLDMAN, SACHS & CO.	167,100.000	220,986			
92886T-20-1	VONAGE		03/20/2020	Various	1,134.000	9,720			

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SBBJPF-Y1-4	VONOVIA SE	B	03/17/2020	GOLDMAN, SACHS & CO.	1,930.000	86,806			
929042-10-9	VORNADO RLTY TR		03/17/2020	GOLDMAN, SACHS & CO.	3,615.000	127,718			
929089-10-0	VOYA FINANCIAL INC		03/03/2020	Various	64.000	3,490			
929160-10-9	VULCAN MAT LS CO COM		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	388.000	49,695			
38388F-10-8	W R GRACE & CO NEW		03/20/2020	Various	252.000	15,013			
92936U-10-9	W. P. CAREY REIT INC		03/03/2020	Various	628.000	50,766			
929740-10-8	WABTEC		03/17/2020	GOLDMAN, SACHS & CO.	2,300.000	115,368			
930059-10-0	WADDELL & REED FINANCIAL		03/09/2020	GOLDMAN, SACHS & CO.	836.000	11,897			
931427-10-8	WALGREENS BOOTS ALLIANCE		02/18/2020	GOLDMAN, SACHS & CO.	19,494.000	1,014,425			
93148P-10-2	WALKER & DUNLOP INC.		03/20/2020	Various	280.000	15,633			
931142-10-3	WALMART INC		02/06/2020	CITIGROUP GLOBAL MARKETS	62.000	7,258			
S45251-89-9	WARTSILA	B	02/18/2020	GOLDMAN, SACHS & CO.	9,189.000	107,290			
938824-10-9	WASHINGTON FEDERAL		02/27/2020	GOLDMAN, SACHS & CO.	430.000	14,598			
939653-10-1	WASHINGTON REAL ESTATE		03/20/2020	Various	503.000	14,824			
94106B-10-1	WASTE CONNECTIONS INC		01/06/2020	CITIGROUP GLOBAL MARKETS	15.000	1,393			
941848-10-3	WATERS CORPORATION		02/06/2020	CITIGROUP GLOBAL MARKETS	20.000	4,402			
94188P-10-1	WATERSTONE FINANCIAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	213.000	2,760			
942622-20-0	WATSCO INC		03/20/2020	Various	107.000	18,458			
942749-10-2	WATTS WATER TECHNOLOGIES INC		02/27/2020	Various	2,210.000	224,789			
94419L-10-1	WAYFAIR INC CLASS A		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,461.000	359,667			
929236-10-7	WD-40 CO.		02/27/2020	GOLDMAN, SACHS & CO.	66.000	12,316			
947890-10-9	WEBSTER FINANCIAL CORP		03/20/2020	Various	505.000	20,755			
92939U-10-6	WEC ENERGY GROUP INC		01/06/2020	CITIGROUP GLOBAL MARKETS	13.000	1,187			
948741-10-3	WEINGARTEN REALTY		03/18/2020	Various	15,033.000	266,238			
949090-10-4	WELBILT INC		03/09/2020	Various	26,733.000	410,781			
94946T-10-6	WELLCARE HEALTH PLANS		01/06/2020	CITIGROUP GLOBAL MARKETS	153.000	50,683			
949746-10-1	WELLS FARGO CO		02/06/2020	Various	119,471.000	5,647,534			
95040Q-10-4	WELLTOWER INC		03/17/2020	GOLDMAN, SACHS & CO.	5,801.000	224,093			
95058W-10-0	WENDY'S COMPANY (THE)		03/20/2020	Various	20,627.000	455,646			
950755-10-8	WERNER ENTERPRISES INC		03/20/2020	Various	372.000	13,105			
950810-10-1	WESBANCO INC		02/27/2020	GOLDMAN, SACHS & CO.	397.000	13,492			
95082P-10-5	WESCO INTERNATIONAL INC		02/27/2020	GOLDMAN, SACHS & CO.	239.000	11,227			
S69579-95-1	WEST JAPAN RAILWAY	B	03/17/2020	GOLDMAN, SACHS & CO.	4,200.000	252,107			
955306-10-5	WEST PHARMACEUTICAL SERVICES		01/06/2020	Various	3,316.000	504,762			
957090-10-3	WESTAMERICA BANCORPORATION		02/27/2020	GOLDMAN, SACHS & CO.	222.000	14,120			
957638-10-9	WESTERN ALLIANCE BANCORP		03/27/2020	Various	14,562.000	796,903			
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL COR		03/09/2020	GOLDMAN, SACHS & CO.	848.000	7,988			
958102-10-5	WESTERN DIGITAL CORP.		02/21/2020	CITIGROUP GLOBAL MARKETS	3,140.000	210,317			
959802-10-9	WESTERN UN CO COM		03/03/2020	Various	341.000	8,190			
96145D-10-5	WESTROCK		03/17/2020	GOLDMAN, SACHS & CO.	10,045.000	262,175			
96208T-10-4	WEX INC		03/31/2020	Various	2,295.000	291,807			
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	02/26/2020	Various	5,621.000	756,180			
G96007-10-2	WH GROUP LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	161,000.000	173,551			
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	02/19/2020	GOLDMAN, SACHS & CO.	68,000.000	362,891			
963320-10-6	WHIRLPOOL CORP COM		03/17/2020	Various	1,441.000	141,588			
G9618E-10-7	WHITE MTNS INS GROUP LTD		03/09/2020	GOLDMAN, SACHS & CO.	22.000	22,927			
966387-40-9	WHITING PETROLEUM CORP		02/13/2020	GOLDMAN, SACHS & CO.	799.000	2,301			
968223-20-6	WILEY JOHN & SONS INC		03/09/2020	GOLDMAN, SACHS & CO.	572.000	23,299			
969457-10-0	WILLIAMS COS INC		02/21/2020	CITIGROUP GLOBAL MARKETS	27,441.000	590,530			
969904-10-1	WILLIAMS SONOMA, INC.		03/20/2020	Various	302.000	21,605			
971375-12-6	WILLSCOT CORP		03/09/2020	Various	42,223.000	777,829			
974155-10-3	WINGSTOP INC		02/27/2020	GOLDMAN, SACHS & CO.	122.000	11,991			
974250-10-2	WINMARK CORP		03/20/2020	Various	11.000	2,044			
974637-10-0	WINNEBAGO INDUSTRIES, INC.		03/09/2020	GOLDMAN, SACHS & CO.	137.000	8,182			
97650W-10-8	WINTRUST FINANCIAL CORP		03/09/2020	Various	10,394.000	727,538			
S75089-27-6	WIRECARD AG	B	03/17/2020	Various	1,457.000	166,504			
M98068-10-5	WIX.COM LTD	D	03/17/2020	GOLDMAN, SACHS & CO.	1,016.000	92,923			
978097-10-3	WOLVERINE WORLD WIDE, INC.		03/20/2020	Various	529.000	14,857			
980228-10-0	WOODSIDE PETROLEUM	B	03/17/2020	GOLDMAN, SACHS & CO.	70,498.000	817,102			
980745-10-3	WOODWARD INC		03/20/2020	Various	7,295.000	872,744			
98138H-10-1	WORKDAY INC.		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,116.000	388,519			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
98139A-10-5	WORKIVA INC CLASS A		03/20/2020	Various	327.000	12,608			
981475-10-6	WORLD FUEL SERVICES CORP		03/09/2020	GOLDMAN, SACHS & CO.	585.000	17,309			
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		02/27/2020	GOLDMAN, SACHS & CO.	197.000	8,642			
981811-10-2	WORTHINGTON INDUSTRIES, INC.		03/20/2020	Various	569.000	18,119			
G9788D-10-3	WPP PLC	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,983.000	117,827			
98212B-10-3	WPX ENERGY INC		03/09/2020	GOLDMAN, SACHS & CO.	1,887.000	21,633			
N96617-11-8	WRIGHT MEDICAL GROUP NV		02/27/2020	GOLDMAN, SACHS & CO.	431.000	13,007			
929328-10-2	WSFS FINANCIAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	342.000	13,369			
98262P-10-1	WW INTERNATIONAL INC		03/20/2020	Various	263.000	7,890			
98311A-10-5	WYNDHAM HOTELS RESORTS INC		03/20/2020	Various	473.000	25,897			
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		02/13/2020	GOLDMAN, SACHS & CO.	338.000	16,778			
983134-10-7	WYNN RESOR TS LTD COM		02/25/2020	Various	3,879.000	486,955			
98389B-10-0	XCEL ENERGY INC		01/06/2020	CITIGROUP GLOBAL MARKETS	33.000	2,065			
98401F-10-5	XENCOR INC		02/27/2020	GOLDMAN, SACHS & CO.	255.000	9,216			
984017-10-3	XENIA HOTELS RESORTS REIT INC		03/20/2020	Various	12,454.000	233,744			
98421M-10-6	XEROX HOLDINGS CORP		03/03/2020	Various	1,334.000	47,379			
983919-10-1	XILINX INC COM		02/18/2020	GOLDMAN, SACHS & CO.	1,718.000	153,263			
984241-10-9	Y MABS THERAPEUTICS INC		02/10/2020	CREDIT SUISSE	3,711.000	123,667			
J95468-12-0	YAKULT HONSHA CO	B	03/17/2020	GOLDMAN, SACHS & CO.	2,300.000	124,954			
SB1DGK-S9-7	YAMAGUCHI FINANCIAL GROUP INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	28,700.000	150,036			
J95732-10-3	YAMAHA CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	4,500.000	161,209			
S69852-64-8	YAMAHA MOTOR LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	6,100.000	95,834			
J96612-11-4	YAMATO HOLDINGS CO LTD	B	02/25/2020	CITIGROUP GLOBAL MARKETS	6,200.000	103,814			
R9900C-10-6	YARA INTL ASA CMN STK	B	03/17/2020	GOLDMAN, SACHS & CO.	6,005.000	176,008			
J9690T-10-2	YASKAWA ELECTRIC CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	3,600.000	110,792			
985817-10-5	YELP INC		02/27/2020	GOLDMAN, SACHS & CO.	316.000	11,325			
98585X-10-4	YETI HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	237.000	7,365			
98585N-10-6	YEXT INC		02/27/2020	GOLDMAN, SACHS & CO.	407.000	6,521			
S69864-27-0	YOKOGAWA ELECTRIC CORP	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	6,900.000	108,967			
987184-10-8	YORK WATER CO		03/09/2020	GOLDMAN, SACHS & CO.	150.000	6,888			
J95402-10-3	Z HOLDINGS CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	23,800.000	74,111			
98936J-10-1	ZENDESK INC		02/27/2020	GOLDMAN, SACHS & CO.	423.000	37,660			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		03/03/2020	Various	436.000	65,250			
98978V-10-3	ZOETIS INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH	447.000	61,346			
98978L-20-4	ZOGENIX INC		03/20/2020	Various	344.000	9,980			
SB292R-C1-9	ZOZO INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	2,900.000	39,918			
98980G-10-2	ZSCALER INC		03/09/2020	GOLDMAN, SACHS & CO.	289.000	16,847			
98983V-10-6	ZUORA INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	461.000	6,953			
98986T-10-8	ZYNGA INC		02/27/2020	GOLDMAN, SACHS & CO.	3,060.000	21,170			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						333,709,517	XXX		XXX
434990-71-9	HOLLANDER PRT CRP WTS 13SEP24 REST		01/01/2020	DIRECT	383.000				
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	03/02/2020	STOCK DIV.	15,821.610	327,212			
BAS03B-3G-1	INVESTEC GSF EM HARD CURRENCY DEBT FUND	D	03/26/2020	EXCHANGE	541,335.260	16,495,389			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	03/02/2020	STOCK DIV.	72,192.710	1,186,082			
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	02/11/2020	BANK OF AMERICA/MERRILL LYNCH	814,211.000	52,576,693			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	02/11/2020	BANK OF AMERICA/MERRILL LYNCH	373,515.000	19,644,593			
464287-20-0	ISHARES CORE S&P 500 ETF		02/12/2020	CITIGROUP GLOBAL MARKETS	160,713.000	54,481,982			
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		01/29/2020	Various	759,644.000	55,682,803			
464286-50-9	ISHARES MSCI CANADA ETF	C	02/11/2020	Various	178,650.000	5,390,612			
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	56,722.000	3,450,932			
464287-62-2	ISHARES RUSSELL 1000 INDEX		02/12/2020	GOLDMAN, SACHS & CO.	184,372.000	34,532,876			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/05/2020	Various	52,585.000	8,816,186			
78462F-10-3	SPDR S&P 500 ETF TRUST		03/18/2020	Various	44,252.000	13,989,663			
9499999. Subtotal - Common Stocks - Mutual Funds						266,575,020	XXX		XXX
9799997. Total - Common Stocks - Part 3						600,284,537	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						600,284,537	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
9899999. Total - Preferred and Common Stocks						601,619,887	XXX		XXX
9999999 - Totals						13,099,944,042	XXX	31,899,491	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2020	SCHEDULED REDEMPTION		11,779	11,779	12,528	12,227		(448)		(448)		11,779				96	07/15/2024	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2020	SCHEDULED REDEMPTION		27,117	27,117	29,097	28,355		(1,238)		(1,238)		27,117				282	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2020	SCHEDULED REDEMPTION		1,977	1,977	2,102	2,063		(86)		(86)		1,977				18	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2020	SCHEDULED REDEMPTION		6,521	6,521	6,934	6,791		(270)		(270)		6,521				60	01/20/2026	1
912810-QB-7	TREASURY BOND		03/02/2020	GOLDMAN, SACHS & CO.		21,644,874	14,742,800	20,137,167	20,101,029		(38,348)		(38,348)		20,062,681		1,582,194	1,582,194	186,432	05/15/2039	1
912810-RC-4	TREASURY BOND		03/02/2020	Various		46,724,731	33,639,000	42,115,662	42,064,107		(45,471)		(45,471)		42,018,635		4,706,096	4,706,096	663,821	08/15/2043	1
912810-RD-2	TREASURY BOND		02/28/2020	Various		49,271,688	34,925,400	40,806,419	40,684,353		(28,702)		(28,702)		40,655,651		8,616,037	8,616,037	388,593	11/15/2043	1
912810-RE-0	TREASURY BOND		03/02/2020	Various		58,442,696	42,173,700	51,707,619	51,619,297		(48,755)		(48,755)		51,570,542		6,872,154	6,872,154	832,040	02/15/2044	1
912810-RG-5	TREASURY BOND		03/02/2020	Various		41,164,567	30,671,600	34,481,125	34,411,114		(18,373)		(18,373)		34,392,741		6,771,825	6,771,825	307,523	05/15/2044	1
912810-RH-3	TREASURY BOND		03/02/2020	Various		73,228,833	56,665,000	62,183,792	62,121,873		(27,067)		(27,067)		62,094,806		11,134,027	11,134,027	963,314	08/15/2044	1
912810-RJ-9	TREASURY BOND		03/02/2020	Various		45,109,855	35,547,300	40,280,217	40,246,267		(23,830)		(23,830)		40,222,437		4,887,418	4,887,418	316,914	11/15/2044	1
912810-RM-2	TREASURY BOND		03/02/2020	NOMURA SECURITIES INTERNATIONAL INC		44,635,425	35,082,400	36,623,675	36,645,322		(8,750)		(8,750)		36,636,573		7,998,852	7,998,852	312,569	05/15/2045	1
912810-RP-5	TREASURY BOND		03/02/2020	HSBC SECURITIES, INC.		39,222,207	30,701,200	31,012,651	31,022,001		(2,035)		(2,035)		31,019,966		8,202,241	8,202,241	273,596	11/15/2045	1
912810-RQ-3	TREASURY BOND		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		31,833,732	27,182,000	28,977,211	25,634,060		(7,858)		(7,858)		28,962,338		2,871,394	2,871,394	369,645	02/15/2046	1
912810-RS-9	TREASURY BOND		03/02/2020	Various		19,839,215	17,833,800	18,839,821	9,263,844		(2,664)		(2,664)		18,836,978		1,002,238	1,002,238	115,651	05/15/2046	1
912810-SA-7	TREASURY BOND		03/02/2020	Various		33,369,902	25,791,300	26,099,807	26,095,253		(1,174)		(1,174)		26,094,078		7,275,824	7,275,824	422,414	02/15/2048	1
912810-SD-1	TREASURY BOND		03/02/2020	Various		41,826,717	32,613,200	30,228,998	30,284,178		7,682		7,682		30,291,860		11,534,857	11,534,857	524,850	08/15/2048	1
912810-SE-9	TREASURY BOND		03/02/2020	Various		84,701,602	61,462,200	66,909,647	66,814,089		(19,668)		(19,668)		66,794,421		17,907,182	17,907,182	607,410	11/15/2048	1
912810-SF-6	TREASURY BOND		03/02/2020	Various		119,267,926	91,710,200	93,266,010	93,244,529		(5,642)		(5,642)		93,238,887		26,029,040	26,029,040	1,489,606	02/15/2049	1
912810-SH-2	TREASURY BOND		02/28/2020	MORGAN STANLEY		2,914,289	2,282,500	2,579,938			(1,102)		(1,102)		2,578,836		335,453	335,453	19,470	05/15/2049	1
912810-SK-5	TREASURY BOND		03/02/2020	Various		35,602,915	32,786,300	34,366,379	2,814,807		(1,925)		(1,925)		34,364,444		1,238,471	1,238,471	197,289	11/15/2049	1
912828-2U-3	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		3,564,704	3,423,100	3,526,060			(243)		(243)		3,525,817		38,887	38,887	32,440	08/31/2024	1
912828-4Y-3	TREASURY NOTE		01/03/2020	NOMURA SECURITIES INTERNATIONAL INC		2,013,438	2,000,000	1,998,984	1,999,656		7		7		1,999,663		13,775	13,775	18,462	08/31/2020	1
912828-5G-1	TREASURY NOTE		01/03/2020	NOMURA SECURITIES INTERNATIONAL INC		33,436,030	33,097,300	33,137,379	33,114,627		(284)		(284)		33,114,343		321,687	321,687	175,147	10/31/2020	1
912828-6S-4	TREASURY NOTE		02/13/2020	GOLDMAN, SACHS & CO.		1,914,270	1,820,000	1,847,584	1,845,400		(454)		(454)		1,844,946		69,324	69,324	12,588	04/30/2026	1
912828-6V-7	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		5,991,769	5,910,500	5,956,676			(5,009)		(5,009)		5,951,667		40,102	40,102	31,914	05/31/2021	1
912828-7A-2	TREASURY NOTE		02/28/2020	NOMURA SECURITIES INTERNATIONAL INC		6,011,171	5,961,800	5,967,622			(599)		(599)		5,967,023		44,148	44,148	16,501	06/30/2021	1
912828-7C-8	TREASURY NOTE		03/25/2020	CITADEL SECURITIES LLC		77,375,977	75,000,000	74,876,953	74,895,199		9,443		9,443		74,904,642		2,471,335	2,471,335	912,260	07/15/2022	1
912828-J2-7	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		10,531,449	10,003,900	10,161,774			(4,207)		(4,207)		10,157,567		373,883	373,883	108,834	02/15/2025	1
912828-Q3-7	TREASURY NOTE		03/20/2020	CITIGROUP GLOBAL MARKETS		23,226,406	23,000,000	23,054,805			(2,893)		(2,893)		23,051,912		174,495	174,495	137,466	03/31/2021	1
912828-S2-7	TREASURY NOTE		02/28/2020	NOMURA SECURITIES INTERNATIONAL INC		6,015,822	6,005,500	5,967,966			3,862		3,862		5,971,828		43,994	43,994	11,508	06/30/2021	1
912828-YB-0	TREASURY NOTE		03/02/2020	Various		73,369,802	70,382,900	69,997,994	70,003,705		6,137		6,137		70,009,842		3,359,960	3,359,960	625,277	08/15/2029	1
912828-YH-7	TREASURY NOTE		03/17/2020	Various		343,579,700	334,206,300	333,870,880	333,881,346		11,584		11,584		333,892,930		9,686,770	9,686,770	2,166,286	09/30/2024	1
912828-YK-0	TREASURY NOTE		02/28/2020	GOLDMAN, SACHS & CO.		5,063,539	4,996,400	4,977,664	4,978,652		1,040		1,040		4,979,693		83,847	83,847	26,091	10/15/2022	1
912828-YS-3	TREASURY NOTE		03/05/2020	CITIGROUP GLOBAL MARKETS		207,097,656	200,000,000	196,736,133	196,746,025		30,031		30,031		196,776,056		10,321,600	10,321,600	798,077	11/15/2029	1
912828-YU-8	TREASURY NOTE		03/25/2020	Various		305,073,594	300,000,000	296,205,078	296,225,726		63,861		63,861		296,289,587		8,784,007	8,784,007	994,891	11/30/2026	1
912828-YW-4	TREASURY NOTE		03/16/2020	Various		202,492,929	200,000,000	200,994,141	99,961,114		(13,738)		(13,738)		200,980,579		1,512,350	1,512,350	619,365	12/15/2022	1
912828-YX-2	TREASURY NOTE		02/19/2020	Various		279,301,953	275,000,000	276,316,211			(10,799)		(10,799)		276,305,412		2,996,542	2,996,542	620,433	12/31/2026	1
912828-YY-0	TREASURY NOTE		03/25/2020	DEUTSCHE BANK AG		47,566,406	45,000,000	45,432,422			(14,409)		(14,409)		45,418,013		2,148,393	2,148,393	186,058	12/31/2024	1
912828-Z5-2	TREASURY NOTE		03/25/2020	Various		602,832,141	580,400,000	582,527,430			(28,812)		(28,812)		582,498,618		20,333,522	20,333,522	1,021,444	01/31/2025	1
912828-Z6-0	TREASURY NOTE		03/17/2020	Various		527,856,547	520,200,000	520,679,797			(9,611)		(9,611)		520,670,186		7,186,361	7,186,361	783,644	01/31/2022	1
912828-Z7-8	TREASURY NOTE		03/19/2020	Various		557,874,182	545,484,000	549,568,779			(23,602)		(23,602)		549,545,177		8,329,005	8,329,005	659,839	01/31/2027	1
912828-Z8-6	TREASURY NOTE		03/12/2020	Various		421,913,251	413,455,000	414,583,218			(14,900)		(14,900)		414,568,318		7,344,933	7,344,933	377,521	02/15/2023	1
912828-Z9-4	TREASURY NOTE		03/02/2020	Various		151,572,662	146,929,000	146,422,218			1,364		1,364		146,423,582		5,149,080	5,149,080	87,660	02/15/2030	1
912828-ZA-1	TREASURY NOTE		03/31/2020	Various		325,104,492	320,000,000	324,118,359			(61,306)		(61,306)		324,057,054		1,047,438	1,047,438	268,716	02/28/2022	1
912828-ZB-9	TREASURY NOTE		03/19/2020	Various		273,455,469	270,000,000	274,481,641			(12,273)		(12,273)		274,469,368		(1,013,899)	(1,013,899)	122,283	02/28/2027	1
912810-EE-4	U S TREAS BDS		02/15/2020	MATURED		350,000	350,000	388,336	350,407		(407)		(407)		350,000				14,875	02/15/2020	1
912810-FT-0	US TREASURY N/B		03/02/2020	NOMURA SECURITIES INTERNATIONAL INC		21,447,505	14,745,700	20,204,489	20,159,160		(48,725)		(48,725)		20,110,435		1,337,071	1,337,071	362,769	02/15/2036	1
912810-PX-0	US TREASURY N/B		03/02/2020	Various		26,085,868	17,970,600	25,167,966	25,116,313		(44,281)		(44,281)		25,072,033		1,013,835	1,013,835	214,457	05/15/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
912810-QA-9	US TREASURY N/B		03/02/2020	Various		37,678,496	28,770,100	33,088,488	32,981,603		(24,147)		(24,147)		32,957,456		4,721,039	4,721,039	524,078	02/15/2039	1
912810-QC-5	US TREASURY N/B		03/02/2020	GOLDMAN, SACHS & CO.		16,318,908	10,786,800	15,198,011	15,169,277		(30,650)		(30,650)		15,138,627		1,180,281	1,180,281	264,730	08/15/2039	1
912810-QD-3	US TREASURY N/B		03/02/2020	Various		26,549,280	18,124,400	25,180,172	25,134,438		(42,934)		(42,934)		25,091,504		1,457,776	1,457,776	220,534	11/15/2039	1
912810-QE-1	US TREASURY N/B		03/02/2020	GOLDMAN, SACHS & CO.		11,074,900	7,187,700	9,815,984	9,764,951		(16,780)		(16,780)		9,748,171		1,326,729	1,326,729	181,294	02/15/2040	1
912810-QH-4	US TREASURY N/B		03/02/2020	Various		21,609,381	14,435,400	18,698,108	16,292,937		(26,154)		(26,154)		18,582,603		3,026,777	3,026,777	187,838	05/15/2040	1
912810-QK-7	US TREASURY N/B		03/02/2020	GOLDMAN, SACHS & CO.		7,126,181	5,044,900	6,160,992	6,137,321		(6,789)		(6,789)		6,130,532		995,650	995,650	106,621	08/15/2040	1
912810-QL-5	US TREASURY N/B		02/28/2020	TD SECURITIES		7,782,973	5,235,000	6,515,326	6,481,653		(7,457)		(7,457)		6,474,197		1,308,776	1,308,776	66,013	11/15/2040	1
912810-QN-1	US TREASURY N/B		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		20,747,776	13,183,000	19,296,101	19,259,919		(38,267)		(38,267)		19,221,652		1,526,124	1,526,124	340,621	02/15/2041	1
912810-QU-5	US TREASURY N/B		02/25/2020	JPMORGAN CHASE & CO.		6,235,156	5,000,000	5,206,578	5,202,077		(998)		(998)		5,201,078		1,034,078	1,034,078	82,847	02/15/2042	1
912810-QW-1	US TREASURY N/B		03/02/2020	DEUTSCHE BANK AG		5,393,384	4,301,400	4,609,387	4,603,572		(1,708)		(1,708)		4,601,864		791,520	791,520	38,642	05/15/2042	1
912810-QY-7	US TREASURY N/B		03/02/2020	Various		14,475,952	11,971,500	11,894,167	9,875,579		1,027		1,027		11,901,315		2,574,637	2,574,637	98,200	11/15/2042	1
912810-QZ-4	US TREASURY N/B		03/02/2020	Various		35,671,463	27,862,200	29,571,047	29,534,249		(8,671)		(8,671)		29,525,578		6,145,886	6,145,886	474,398	02/15/2043	1
912810-RB-6	US TREASURY N/B		02/28/2020	GOLDMAN, SACHS & CO.		35,717,691	28,761,100	29,729,072	29,711,496		(4,967)		(4,967)		29,706,529		6,011,162	6,011,162	245,339	05/15/2043	1
912810-SJ-8	WI TREASURY BOND		03/02/2020	Various		176,055,135	163,280,700	168,682,953	168,650,636		(14,750)		(14,750)		168,635,885		7,419,249	7,419,249	1,804,254	08/15/2049	1
912828-YG-9	WI TREASURY NOTE		03/02/2020	Various		95,228,190	94,249,400	94,368,556	90,705,856		(1,286)		(1,286)		94,364,677		863,513	863,513	520,952	09/30/2026	1
74046B-AB-2	PREMIER AIRCRAFT LEASING		01/10/2020	SCHEDULED REDEMPTION		67,031	67,031	67,031	67,031						67,031				594	04/10/2022	1
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2020	SCHEDULED REDEMPTION		111,946	111,946	111,946	111,946						111,946				765	08/01/2023	1
0599999. Subtotal - Bonds - U.S. Governments						5,848,811,147	5,469,571,871	5,588,029,276	2,242,077,430		(669,481)		(669,481)		5,586,250,200		262,560,947	262,560,947	24,556,114	XXX	XXX
23371D-AD-6	DAE FUNDING LLC	C	03/10/2020	GOLDMAN, SACHS & CO.		182,228	182,000	182,000	182,000						182,000		228	228	3,105	11/15/2021	3FE
1099999. Subtotal - Bonds - All Other Governments						182,228	182,000	182,000	182,000						182,000		228	228	3,105	XXX	XXX
005158-WH-9	ADA & CANYON CNTYS IDAHO JT SC		01/02/2020	UMB BANK		106,746	100,000	109,697	105,158		(41)		(41)		105,117		1,629	1,629	1,542	09/15/2021	1FE
005176-JZ-6	ADA & CANYON CNTYS IDAHO JT SC		02/26/2020	UMB BANK		117,287	100,000	115,039	110,617		(278)		(278)		110,340		6,947	6,947	1,811	09/15/2025	1FE
005482-2U-7	ADAMS & ARAPAHOE CNTYS COLO JT		03/20/2020	UMB BANK		808,568	750,000	877,785	815,653		(5,064)		(5,064)		810,588		(2,021)	(2,021)	11,771	12/01/2022	1FE
032879-SY-5	ANCHOR BAY MICH SCH DIST		02/28/2020	UMB BANK		1,496,606	1,240,000	1,529,094	1,414,455		(5,323)		(5,323)		1,409,132		87,473	87,473	21,011	05/01/2025	1FE
082744-CZ-4	BENTON & LINN CNTYS ORE SCH DI		02/14/2020	UMB BANK		128,726	100,000	119,138	116,705		(235)		(235)		116,470		12,256	12,256	889	06/15/2032	1FE
098419-LC-6	BONNEVILLE & BINGHAM CNTYS IDA		03/18/2020	UMB BANK		675,821	585,000	738,194	672,509		(3,922)		(3,922)		668,587		7,234	7,234	15,031	09/15/2024	1FE
098419-MC-5	BONNEVILLE & BINGHAM CNTYS IDA		03/24/2020	UMB BANK		4,583,117	3,840,000	4,490,803	4,397,779		(14,185)		(14,185)		4,383,594		199,522	199,522	101,867	09/15/2035	1FE
13063D-LW-6	CALIFORNIA ST		01/09/2020	UMB BANK		258,076	200,000	235,232	232,799		(103)		(103)		232,696		25,380	25,380	2,833	04/01/2038	1FE
13063D-RA-8	CALIFORNIA ST		02/21/2020	UMB BANK		1,206,970	1,000,000	1,166,230	1,161,921		(2,241)		(2,241)		1,159,681		47,289	47,289	17,556	10/01/2039	1FE
13063A-MG-6	CALIFORNIA ST G O VAR PURP 1994 MAR		03/01/2020	MATURED		210,000	210,000	184,847	209,511		489		489		210,000				5,775	03/01/2020	1FE
138824-KK-2	CANYON CNTY IDAHO SCH DIST NO		03/23/2020	UMB BANK		598,390	500,000	621,020	614,666		(2,621)		(2,621)		612,045		(13,655)	(13,655)	20,069	09/15/2034	1FE
138824-KL-0	CANYON CNTY IDAHO SCH DIST NO		03/23/2020	UMB BANK		941,957	790,000	978,083	968,227		(4,066)		(4,066)		964,161		(22,205)	(22,205)	31,710	09/15/2035	1FE
138824-KM-8	CANYON CNTY IDAHO SCH DIST NO		03/23/2020	UMB BANK		795,920	670,000	826,867	818,662		(3,385)		(3,385)		815,277		(19,357)	(19,357)	26,893	09/15/2036	1FE
138824-KQ-9	CANYON CNTY IDAHO SCH DIST NO		03/23/2020	UMB BANK		752,998	640,000	782,317	774,915		(3,055)		(3,055)		771,860		(18,862)	(18,862)	25,689	09/15/2039	1FE
161681-SG-7	CHASKA MINN INDPT SCH DIST NO		02/01/2020	MATURED		2,045,000	2,045,000	2,175,021	2,050,679		(5,679)		(5,679)		2,045,000				51,125	02/01/2020	1FE
161681-SQ-5	CHASKA MINN INDPT SCH DIST NO		02/01/2020	MATURED		2,075,000	2,075,000	2,167,649	2,079,047		(4,047)		(4,047)		2,075,000				41,500	02/01/2020	1FE
170016-ZZ-5	CHIPPEWA VALLEY MICH SCHS		01/14/2020	UMB BANK		141,323	125,000	142,110	136,229		(136)		(136)		136,093		5,229	5,229	1,302	05/01/2023	1FE
179162-GJ-5	CLACKAMAS CNTY ORE SCH DIST NO		01/17/2020	UMB BANK		246,254	500,000	201,705	210,668		420		420		211,088		35,166	35,166		06/15/2040	1FE
179162-GK-2	CLACKAMAS CNTY ORE SCH DIST NO		01/17/2020	UMB BANK		46,989	100,000	38,417	40,136		100		100		40,236		6,753	6,753		06/15/2041	1FE
179162-GL-0	CLACKAMAS CNTY ORE SCH DIST NO		01/07/2020	UMB BANK		64,641	145,000	53,140	55,529		53		53		55,582		9,059	9,059		06/15/2042	1FE
179162-GM-8	CLACKAMAS CNTY ORE SCH DIST NO		01/15/2020	UMB BANK		340,389	600,000	281,298	293,414		381		381		293,794		46,595	46,595		06/15/2037	1FE
196580-DU-8	COLORADO SCH MINES INSTL ENTER		01/13/2020	UMB BANK		449,798	360,000	433,177	419,773		(265)		(265)		419,508		30,290	30,290	2,200	12/01/2031	1FE
196707-WZ-2	COLORADO ST BRD GOVERNORS UNIV		02/04/2020	UMB BANK		116,532	100,000	117,464	111,976		(268)		(268)		111,708		4,824	4,824	2,153	03/01/2024	1FE
196707-XD-0	COLORADO ST BRD GOVERNORS UNIV		01/02/2020	UMB BANK		1,253,000	1,000,000	1,227,280	1,181,043		(323)		(323)		1,180,720		72,280	72,280	17,361	03/01/2027	1FE
20772K-CB-3	CONNECTICUT ST		02/12/2020	Various		2,462,163	2,250,000	2,462,130	2,383,142		(4,013)		(4,013)		2,379,129		83,034	83,034	13,542	06/15/2022	1FE
20772K-CY-3	CONNECTICUT ST		01/07/2020	Various		3,804,980	3,500,000	3,818,045	3,694,167		(1,835)		(1,835)		3,692,332		112,648	112,648	40,833	04/15/2022	1FE
223832-ET-9	COWLITZ CNTY WASH SCH DIST NO		03/20/2020	UMB BANK		586,620	500,000	580,100	569,105		(1,666)		(1,666)		567,439		19,181	19,181	7,847	12/01/2034	1FE
223883-GL-7	COWLITZ CNTY WASH SCH DIST NO		02/20/2020	UMB BANK		1,278,132	1,075,000	1,199,700	1,194,063		(1,756)		(1,756)		1,192,307		85,825	85,825	26,875	12/01/2036	1FE
223883-GN-3	COWLITZ CNTY WASH SCH DIST NO		03/17/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,686,143	1,485,000	1,649,419	1,642,007		(3,398)		(3,398)		1,638,608		47,535	47,535	41,250	12/01/2038	1FE
242595-SB-3	DEARBORN MICH SCH DIST		02/25/2020	UMB BANK		1,398,794	1,240,000	1,498,949	1,362,721		(5,556)		(5,556)		1,357,164		41,630	41,630	19,978	05/01/2023	1FE
283371-PV-8	EL PASO CNTY COLO SCH DIST NO		01/10/2020	UMB BANK		126,967	100,000	117,019	115,627		(56)		(56)		115,571		11,396	11,396	597	12/01/2037	1FE
283371-PW-6	EL PASO CNTY COLO SCH DIST NO		03/24/2020	Various		3,708,984	3,150,000	3,674,412	3,631,591		(11,079)		(11,079)		3,620,512		88,472	88,472	49,993	12/01/2038	1FE
283461-E8-0	EL PASO CNTY COLO SCH DIST NO		01/02/2020	UMB BANK		194,849	175,000	206,061	190,994		(73)		(73)		190,920		3,928	3,928	510	12/15/2022	1FE
345874-RB-9	FOREST LAKE MINN INDPT SCH DIS		01/09/2020	UMB BANK		289,945	250,000	312,850	284,102		(269)		(269)		283,833		6,112	6,112	5,625	02/01/2024	1FE
355514-NA-4	FRASER MICH PUB SCH DIST		01/31/2020	UMB BANK		169,079	150,000	178,038	166,281		(436)		(436)		165,844		3,234	3,234	1,938	05/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
373385-CU-5	GEORGIA ST		03/20/2020	UMB BANK		1,416,370	1,235,000	1,325,291	1,313,680		(1,072)		(1,072)		1,312,608		103,762	103,762	31,199	07/01/2035	1FE
402748-LQ-8	GULL LAKE MICH CMNTY SCH DIST		02/28/2020	UMB BANK		193,995	150,000	175,080	172,088		(403)		(403)		171,684		22,311	22,311	2,542	05/01/2032	1FE
402748-LR-6	GULL LAKE MICH CMNTY SCH DIST		02/28/2020	UMB BANK		129,061	100,000	116,266	114,330		(261)		(261)		114,068		14,993	14,993	1,694	05/01/2033	1FE
418542-PW-0	HASTINGS MINN INDPT SCH DIST N		01/14/2020	RBC DOMINION SECURITIES		647,710	1,000,000	533,990	570,156		887		887		571,043		76,667	76,667		02/01/2035	1FE
419792-RC-2	HAWAII ST		03/30/2020	UMB BANK		1,239,580	1,000,000	1,221,470	1,161,458		(5,944)		(5,944)		1,155,514		84,066	84,066	20,833	05/01/2026	1FE
419792-SB-3	HAWAII ST		02/11/2020	UMB BANK		110,927	100,000	117,654	109,251		(384)		(384)		108,867		2,060	2,060	1,833	10/01/2022	1FE
419792-XF-8	HAWAII ST		03/30/2020	UMB BANK		287,820	250,000	286,818	280,532		(1,848)		(1,848)		278,684		9,136	9,136	9,375	01/01/2024	1FE
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIS		01/13/2020	UMB BANK		1,301,767	1,130,000	1,193,924	1,183,940		(163)		(163)		1,183,777		117,991	117,991	19,924	02/01/2034	1FE
465468-DT-0	ITASCA CNTY MINN INDPT SCH DIS		01/24/2020	UMB BANK		203,529	175,000	184,363	182,902		(74)		(74)		182,828		20,700	20,700	3,442	02/01/2035	1FE
467430-PJ-7	JACKSON CNTY MO CONS SCH DIST		03/18/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,240,940	1,000,000	1,233,420	1,221,046		(4,759)		(4,759)		1,216,287		24,653	24,653	27,639	03/01/2036	1FE
467754-HM-2	JACKSON CNTY ORE SCH DIST NO 0		01/29/2020	MORGAN STANLEY		19,789	15,000	18,974	18,815		(31)		(31)		18,784		1,005	1,005	96	06/15/2032	1FE
467754-HU-4	JACKSON CNTY ORE SCH DIST NO 0		03/23/2020	VINING-SPARKS IBG LP		1,427,018	1,305,000	1,462,200	1,456,090		(3,308)		(3,308)		1,452,782		(25,765)	(25,765)	14,500	06/15/2039	1FE
467754-HY-6	JACKSON CNTY ORE SCH DIST NO 0		02/13/2020	UMB BANK		151,570	305,000	134,700	136,721		610		610		137,331		14,238	14,238		06/15/2043	1FE
467754-JE-8	JACKSON CNTY ORE SCH DIST NO 0		02/28/2020	UMB BANK		40,507	100,000	34,826	35,365		215		215		35,580		4,927	4,927		06/15/2049	1FE
495206-PZ-1	KING CNTY WASH SCH DIST NO 410		03/13/2020	UMB BANK		366,275	310,000	373,466	355,529		(1,714)		(1,714)		353,815		12,460	12,460	4,286	12/01/2024	1FE
495278-Z2-2	KING CNTY WASH SCH DIST NO 415 KEN		02/28/2020	JPMORGAN CHASE & CO.		1,212,410	1,000,000	1,134,530	1,133,832		(2,061)		(2,061)		1,131,771		80,639	80,639	9,222	12/01/2037	1FE
498062-QA-9	KITSAP CNTY WASH SCH DIST NO 3		01/09/2020	UMB BANK		298,010	250,000	296,775	283,696		(218)		(218)		283,479		14,531	14,531	1,458	12/01/2024	1FE
507318-NR-0	LAINGSBURG MICH CMNTY SCH DIST		01/15/2020	UMB BANK		458,352	400,000	432,780	431,660		(131)		(131)		431,529		26,823	26,823	6,844	05/01/2047	1FE
516444-SM-9	LANSING MICH SCH DIST		01/27/2020	UMB BANK		690,220	545,000	656,589	650,768		(677)		(677)		650,091		40,129	40,129	6,383	05/01/2039	1FE
516598-CF-4	LAPEER MICH CMNTY SCHS		01/15/2020	UMB BANK		950,802	845,000	1,018,639	932,086		(1,129)		(1,129)		930,957		19,846	19,846	8,919	05/01/2023	1FE
569203-NG-3	MARION & POLK CNTYS ORE SCH DI		03/13/2020	D.A. DAVIDSON & CO.		331,850	290,000	308,511	306,179		(354)		(354)		305,825		26,025	26,025	2,964	06/15/2035	1FE
572546-HZ-5	MARSHALL MINN INDPT SCH DIST N		02/01/2020	MATURED		1,400,000	1,400,000	1,462,342	1,402,731		(2,731)		(2,731)		1,400,000				28,000	02/01/2020	1FE
574193-MR-6	MARYLAND ST		03/24/2020	UMB BANK		1,758,695	1,600,000	1,839,088	1,757,174		(10,252)		(10,252)		1,746,922		11,773	11,773	25,056	06/01/2023	1FE
574193-PJ-1	MARYLAND ST		01/08/2020	UMB BANK		114,314	100,000	115,278	110,213		(68)		(68)		110,145		4,169	4,169	2,208	08/01/2023	1FE
574193-QJ-0	MARYLAND ST		03/11/2020	JEFFERIES & COMPANY, INC.		8,086,279	7,660,000	8,358,975	8,038,357		(47,227)		(47,227)		7,991,130		95,149	95,149	236,183	08/01/2021	1FE
574446-FY-1	MARYSVILLE MICH PUB SCHS DIST		03/31/2020	UMB BANK		350,763	325,000	385,580	349,195		(2,573)		(2,573)		346,622		4,141	4,141	6,816	05/01/2022	1FE
57582R-UE-4	MASSACHUSETTS ST		02/20/2020	UMB BANK		581,162	450,000	531,441	521,952		(691)		(691)		521,261		59,901	59,901	9,632	09/01/2032	1FE
57582R-ZN-9	MASSACHUSETTS ST		02/25/2020	UMB BANK		734,761	615,000	719,605	716,735		(870)		(870)		715,865		18,897	18,897	9,705	09/01/2037	1FE
57582R-ZP-4	MASSACHUSETTS ST		03/20/2020	UMB BANK		759,823	650,000	756,750	753,828		(1,216)		(1,216)		752,613		7,210	7,210	11,144	09/01/2038	1FE
590621-KV-9	MESA CNTY COLO VY SCH DIST NO		01/21/2020	UMB BANK		190,103	150,000	177,540	172,821		(158)		(158)		172,663		17,439	17,439	1,083	12/01/2031	1FE
605581-LB-1	MISSISSIPPI ST		01/16/2020	UMB BANK		122,505	100,000	110,956	109,554		(69)		(69)		109,484		13,021	13,021	1,111	11/01/2035	1FE
625482-GN-8	MULTNOMAH-CLACKAMAS CNTYS ORE		01/16/2020	UMB BANK		219,976	200,000	231,972	215,203		(338)		(338)		214,865		5,111	5,111	1,000	06/15/2022	1FE
625482-HT-4	MULTNOMAH-CLACKAMAS CNTYS ORE		02/11/2020	UMB BANK		62,170	100,000	52,408	53,734		223		223		53,958		8,212	8,212		06/15/2037	1FE
653335-AG-4	NEZ PERCE CNTY IDAHO INDPT SCH		03/18/2020	UMB BANK		549,523	520,000	601,598	553,343		(3,482)		(3,482)		549,861		(339)	(339)	12,333	09/15/2021	1FE
68609B-PX-9	OREGON ST		02/06/2020	UMB BANK		324,238	265,000	340,077	311,080		(851)		(851)		310,229		14,009	14,009	6,956	08/01/2025	1FE
68609T-LN-6	OREGON ST		03/23/2020	VINING-SPARKS IBG LP		4,096,575	3,750,000	3,975,525	3,959,248		(4,485)		(4,485)		3,954,763		141,812	141,812	60,000	05/01/2039	1FE
691259-DE-2	OWOSSO MICH PUB SCH DIST		02/18/2020	UMB BANK		229,469	180,000	208,105	204,095		(345)		(345)		203,750		25,720	25,720	2,725	05/01/2031	1FE
70914P-TE-2	PA ST-FIRST SER-REF		01/07/2020	JPMORGAN CHASE & CO.		6,305,508	5,750,000	6,392,275	6,126,470		(3,271)		(3,271)		6,123,199		182,308	182,308	150,139	07/01/2022	1FE
70914P-G6-3	PENNSYLVANIA ST		03/13/2020	Various		1,807,749	1,740,000	1,935,211	1,791,392		(4,710)		(4,710)		1,786,682		21,067	21,067	48,467	01/15/2021	1FE
70914P-YA-4	PENNSYLVANIA ST		01/15/2020	UMB BANK		1,302,519	1,100,000	1,238,798	1,209,416		(759)		(759)		1,208,657		93,862	93,862	23,125	08/15/2031	1FE
70914P-YB-2	PENNSYLVANIA ST		01/03/2020	UMB BANK		141,355	120,000	134,807	131,676		(32)		(32)		131,644		9,711	9,711	2,367	08/15/2032	1FE
720286-DP-5	PIERCE & KING CNTYS WASH SCH D		02/07/2020	UMB BANK		871,984	735,000	783,635	776,968		(343)		(343)		776,625		95,359	95,359	4,758	12/01/2032	1FE
720286-EN-9	PIERCE CNTY WASH SCH DIST NO 417		02/26/2020	MORGAN STANLEY		4,007,169	3,335,000	3,828,247	3,818,551		(7,321)		(7,321)		3,811,230		195,939	195,939	49,284	12/01/2037	1FE
720286-EP-4	PIERCE CNTY WASH SCH DIST NO 417		03/23/2020	Various		4,500,380	4,000,000	4,573,040	4,561,804		(11,613)		(11,613)		4,550,191		(49,811)	(49,811)	68,444	12/01/2038	1FE
720286-ER-0	PIERCE CNTY WASH SCH DIST NO 417		03/16/2020	Various		5,194,158	4,575,000	5,213,441	5,200,947		(12,641)		(12,641)		5,188,306		5,852	5,852	77,442	12/01/2039	1FE
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P		02/26/2020	UMB BANK		482,532	400,000	429,556	425,123		(423)		(423)		424,700		57,832	57,832	6,533	04/01/2032	1FE
778017-QA-4	ROSEVILLE MICH CMNTY SCHS		01/22/2020	UMB BANK		398,358	315,000	363,683	357,160		(284)		(284)		356,877		41,482	41,482	3,631	05/01/2032	1FE
778017-QB-2	ROSEVILLE MICH CMNTY SCHS		01/14/2020	UMB BANK		251,114	200,000	229,996	225,986		(114)		(114)		225,872		25,242	25,242	2,083	05/01/2033	1FE
778017-QC-0	ROSEVILLE MICH CMNTY SCHS		02/12/2020	UMB BANK		762,145	605,000	692,991	681,253		(647)		(647)		680,606		81,539	81,539	7,488	05/01/2034	1FE
833068-MH-9	SNOHOMISH & ISLAND CNTYS WASH		01/23/2020	UMB BANK		299,465	250,000	304,193	286,485		(509)		(509)		285,976		13,489	13,489	1,458	12/15/2024	1FE
848780-SU-7	SPOKANE CNTY WASH SCH DIST NO		01/09/2020	UMB BANK		199,476	170,000	182,116	180,297		(38)		(38)		180,259		19,217	19,217	793	12/01/2031	1FE
848780-SV-5	SPOKANE CNTY WASH SCH DIST NO		01/15/2020	UMB BANK		128,693	110,000	117,371	116,267		(31)		(31)		116,236		12,458	12,458	562	12/01/2032	1FE
848780-SX-1	SPOKANE CNTY WASH SCH DIST NO		01/23/2020	UMB BANK		188,525	150,000	174,054	170,432		(166)		(166)		170,266		18,259	18,259	1,167	12/01/2034	1FE
851035-TT-2	SPRINGFIELD MO SCH DIST NO R-1		03/13/2020	UMB BANK		586,635	500,000	574,280	560,967		(1,431)		(1,431)		559,536		27,099	27,099	10,889	03/01/2029	1FE
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1		03/17/2020	Various		3,032,677	2,585,000	2,938,912	2,875,804		(5,823)		(5,823)		2,869,981		162,695	162,695	53,178	03/01/2030	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
787642-4T-1	ST CHARLES CNTY MO FRANCIS HOW		03/01/2020	MATURED		1,460,000	1,460,000	1,493,960	1,464,596		(4,596)		(4,596)		1,460,000				29,200	03/01/2020	1FE
792775-NR-5	ST MICHAEL MINN INDPT SCH DIST		02/01/2020	MATURED		1,190,000	1,190,000	1,341,213	1,192,441		(2,441)		(2,441)		1,190,000				23,800	02/01/2020	1FE
88161Y-DJ-1	TETON CNTY IDAHO SCH DIST NO 4		03/23/2020	UMB BANK		1,101,230	1,000,000	1,078,020	1,066,233		(1,658)		(1,658)		1,064,575		36,655	36,655	21,111	09/15/2034	1FE
88161Y-DK-8	TETON CNTY IDAHO SCH DIST NO 4		03/23/2020	UMB BANK		735,285	670,000	719,902	712,375		(1,059)		(1,059)		711,316		23,968	23,968	14,144	09/15/2035	1FE
882724-HY-6	TEXAS ST		03/24/2020	UMB BANK		1,743,182	1,615,000	1,785,431	1,734,542		(9,575)		(9,575)		1,724,966		18,216	18,216	38,519	10/01/2022	1FE
917542-TY-8	UTAH ST		02/05/2020	UMB BANK		177,284	150,000	175,782	168,584		(396)		(396)		168,188		9,096	9,096	4,500	07/01/2024	1FE
935341-M8-7	WARREN MICH CONS SCH DIST		01/28/2020	UMB BANK		255,636	200,000	234,398	232,523		(244)		(244)		232,279		23,357	23,357	2,472	05/01/2038	1FE
939307-HV-9	WASHINGTON MULTNOMAH & YAMHILL		01/16/2020	UMB BANK		235,618	200,000	236,712	225,726		(308)		(308)		225,418		10,200	10,200	1,000	06/15/2024	1FE
962529-HS-5	WHATCOM CNTY WASH SCH DIST NO		03/13/2020	UMB BANK		2,860,075	2,500,000	2,772,650	2,758,083		(5,436)		(5,436)		2,752,648		107,427	107,427	29,444	12/01/2036	1FE
962529-HU-0	WHATCOM CNTY WASH SCH DIST NO		03/06/2020	UMB BANK		120,701	100,000	110,201	109,658		(184)		(184)		109,474		11,227	11,227	1,100	12/01/2038	1FE
97942N-FC-5	WOODHAVEN BROWNSTOWN MICH SCH		02/10/2020	Various		3,261,637	2,720,000	3,351,258	3,101,212		(7,483)		(7,483)		3,093,730		167,907	167,907	37,739	05/01/2025	1FE
984487-PG-7	YAKIMA CNTY WASH SCH DIST NO 2		01/03/2020	UMB BANK		354,213	300,000	338,751	336,784		(62)		(62)		336,722		17,491	17,491	6,633	12/01/2034	1FE
984487-PH-5	YAKIMA CNTY WASH SCH DIST NO 2		01/02/2020	UMB BANK		936,704	800,000	899,024	894,011		(131)		(131)		893,880		42,824	42,824	17,600	12/01/2035	1FE
984487-PJ-1	YAKIMA CNTY WASH SCH DIST NO 2		02/20/2020	UMB BANK		1,581,317	1,330,000	1,488,696	1,480,680		(2,225)		(2,225)		1,478,455		102,861	102,861	36,353	12/01/2036	1FE
984487-PL-6	YAKIMA CNTY WASH SCH DIST NO 2		03/13/2020	Various		1,134,414	1,000,000	1,112,220	1,106,573		(2,065)		(2,065)		1,104,508		29,906	29,906	29,200	12/01/2038	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						115,073,356	103,095,000	114,680,657	111,586,278		(269,901)		(269,901)		111,316,377		3,756,979	3,756,979	2,000,812	XXX	XXX
033161-6M-7	ANCHORAGE ALASKA		03/16/2020	UMB BANK		1,018,242	900,000	1,025,361	989,611		(5,028)		(5,028)		984,583		33,659	33,659	24,625	09/01/2023	1FE
033161-7G-9	ANCHORAGE ALASKA		03/20/2020	UMB BANK		1,059,765	990,000	1,107,295	1,065,390		(6,351)		(6,351)		1,059,039		727	727	27,913	09/01/2022	1FE
042467-MM-9	ARMSTRONG SCH DIST PA		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		681,076	575,000	657,064	655,154		(1,345)		(1,345)		653,809		27,267	27,267	9,583	03/15/2036	1FE
042467-MQ-0	ARMSTRONG SCH DIST PA		03/16/2020	Various		1,221,890	1,100,000	1,238,094	1,234,909		(2,561)		(2,561)		1,232,348		(10,458)	(10,458)	21,200	03/15/2041	1FE
050213-6H-5	AUBURN ALA		03/17/2020	UMB BANK		573,340	500,000	558,795	557,672		(1,187)		(1,187)		556,486		16,854	16,854	8,444	11/01/2039	1FE
050213-6N-2	AUBURN ALA		03/24/2020	Various		3,771,667	3,460,000	3,811,501	3,804,845		(7,484)		(7,484)		3,797,361		(25,694)	(25,694)	60,349	11/01/2044	1FE
067167-XN-1	BARBERS HILL TEX INDPT SCH DIS		03/17/2020	Various		1,356,277	1,175,000	1,265,863	1,252,117		(1,804)		(1,804)		1,250,313		105,964	105,964	27,864	02/15/2032	1FE
067167-XP-6	BARBERS HILL TEX INDPT SCH DIS		03/20/2020	UMB BANK		833,076	750,000	803,400	795,345		(1,025)		(1,025)		794,320		38,755	38,755	17,583	02/15/2033	1FE
067167-XQ-4	BARBERS HILL TEX INDPT SCH DIS		03/20/2020	UMB BANK		1,644,795	1,500,000	1,600,275	1,585,182		(2,127)		(2,127)		1,583,055		61,740	61,740	36,500	02/15/2034	1FE
074851-RG-3	BEAVER CNTY PA		01/02/2020	UMB BANK		1,184,770	1,000,000	1,176,080	1,128,391		(317)		(317)		1,128,074		56,696	56,696	11,250	04/15/2025	1FE
074851-RH-1	BEAVER CNTY PA		01/02/2020	UMB BANK		114,667	100,000	113,667	113,470		(28)		(28)		113,442		1,225	1,225	900	04/15/2026	1FE
081518-CB-6	BEN HILL CNTY GA SCH DIST		02/28/2020	DAVENPORT AND COMPANY LLC		1,203,610	1,000,000	1,123,780	1,123,155		(2,040)		(2,040)		1,121,115		82,495	82,495	9,000	04/01/2036	1FE
088281-F6-2	BEXAR CNTY TEX		01/17/2020	UMB BANK		123,758	100,000	113,892	112,418		(87)		(87)		112,331		11,427	11,427	514	06/15/2035	1FE
088365-FB-2	BEXAR CNTY TEX HOSP DIST		01/09/2020	UMB BANK		231,820	200,000	248,760	227,705		(217)		(217)		227,489		4,331	4,331	4,111	02/15/2024	1FE
088365-FC-0	BEXAR CNTY TEX HOSP DIST		02/10/2020	HUTCHINSON SHOCKEY ERLEY & CO.		667,128	560,000	707,168	651,773		(1,952)		(1,952)		649,821		17,307	17,307	13,767	02/15/2025	1FE
090874-MU-9	BIRDVILLE TEX INDPT SCH DIST		03/23/2020	UMB BANK		669,379	590,000	690,678	676,374		(3,748)		(3,748)		672,627		(3,248)	(3,248)	18,028	02/15/2025	1FE
090874-NE-4	BIRDVILLE TEX INDPT SCH DIST		03/17/2020	UMB BANK		3,292,113	2,885,000	3,073,910	3,057,362		(4,020)		(4,020)		3,053,342		238,771	238,771	68,421	02/15/2035	1FE
090874-NF-1	BIRDVILLE TEX INDPT SCH DIST		03/17/2020	Various		3,329,313	2,920,000	3,092,368	3,077,320		(3,651)		(3,651)		3,073,669		255,644	255,644	69,209	02/15/2036	1FE
090874-NG-9	BIRDVILLE TEX INDPT SCH DIST		03/16/2020	Various		6,211,606	5,465,000	5,752,623	5,727,597		(6,035)		(6,035)		5,721,562		490,044	490,044	129,227	02/15/2037	1FE
090874-NH-7	BIRDVILLE TEX INDPT SCH DIST		03/16/2020	Various		3,552,671	3,135,000	3,285,041	3,272,019		(3,136)		(3,136)		3,268,883		283,788	283,788	74,084	02/15/2038	1FE
090874-NJ-3	BIRDVILLE TEX INDPT SCH DIST		03/16/2020	Various		2,711,834	2,400,000	2,503,464	2,494,507		(2,155)		(2,155)		2,492,352		219,482	219,482	56,689	02/15/2039	1FE
108152-DT-3	BRIDGEPORT CONN		01/29/2020	UMB BANK		117,310	100,000	112,704	109,807		(170)		(170)		109,638		7,672	7,672	2,722	07/15/2024	1FE
122062-ZR-6	BURLINGTON VT		01/08/2020	UMB BANK		128,081	100,000	111,417	110,350		(25)		(25)		110,325		17,756	17,756	958	11/01/2033	1FE
157411-SC-4	CHAFFEY CALIF UN HIGH SCH DIST		03/17/2020	UMB BANK		603,510	1,000,000	559,020	568,285		3,974		3,974		572,259		31,251	31,251		08/01/2037	1FE
157411-SG-5	CHAFFEY CALIF UN HIGH SCH DIST		02/13/2020	UMB BANK		574,466	1,100,000	522,258	531,340		1,119		1,119		532,460		42,006	42,006		08/01/2041	1FE
157411-SH-3	CHAFFEY CALIF UN HIGH SCH DIST		02/10/2020	UMB BANK		205,076	400,000	182,368	185,567		721		721		186,288		18,788	18,788		08/01/2042	1FE
157411-SJ-9	CHAFFEY CALIF UN HIGH SCH DIST		01/03/2020	UMB BANK		59,716	125,000	54,824	55,791		32		32		55,823		3,893	3,893		08/01/2043	1FE
157411-SK-6	CHAFFEY CALIF UN HIGH SCH DIST		03/03/2020	UMB BANK		446,149	930,000	400,012	407,090		1,407		1,407		408,498		37,651	37,651		02/01/2044	1FE
158843-WL-2	CHANDLER ARIZ		02/06/2020	RAYMOND JAMES & ASSOCIATES, INC.		5,211,800	5,000,000	5,665,000	5,156,790		(11,218)		(11,218)		5,145,571		66,229	66,229	121,667	07/01/2021	1FE
168520-NZ-3	CHICO CALIF UNI SCH DIST		01/07/2020	UMB BANK		114,675	100,000	109,795	109,217		(24)		(24)		109,192		5,483	5,483	2,211	08/01/2040	1FE
178890-LS-6	CLACKAMAS CNTY ORE		02/10/2020	MORGAN STANLEY		505,234	480,000	529,387	501,797		(1,736)		(1,736)		500,060		5,173	5,173	4,733	06/01/2021	1FE
180848-XC-2	CLARK CNTY NEV		01/21/2020	UMB BANK		253,268	200,000	233,628	228,753		(184)		(184)		228,568		24,700	24,700	1,444	06/01/2034	1FE
180848-XD-0	CLARK CNTY NEV		03/20/2020	UMB BANK		5,242,590	4,500,000	5,239,620	5,132,579		(15,267)		(15,267)		5,117,312		125,278	125,278	70,625	06/01/2035	1FE
186343-Q7-7	CLEVELAND OHIO		02/20/2020	UMB BANK		535,365	450,000	517,464	502,399		(1,482)		(1,482)		500,917		34,448	34,448	5,188	12/01/2024	1FE
186612-RJ-8	CLEVELAND TEX INDPT SCH DIST		03/23/2020	Various		1,415,453	1,290,000	1,341,110	1,336,130		(1,152)		(1,152)		1,334,978		80,475	80,475	31,533	02/15/2034	1FE
186612-RK-5	CLEVELAND TEX INDPT SCH DIST		03/23/2020	UMB BANK		586,010	500,000	571,325	564,287		(1,625)		(1,625)		562,662		23,348	23,348	15,278	02/15/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
186612-RL-3	CLEVELAND TEX INDPT SCH DIST		03/24/2020	RAYMOND JAMES & ASSOCIATES, INC.		846,626	720,000	819,029	809,282		(2,279)		(2,279)		807,003		39,623	39,623	22,100	02/15/2036	1FE
204736-FB-3	COMPTON CALIF UNI SCH DIST		02/20/2020	CITIGROUP GLOBAL MARKETS		2,505,699	2,100,000	2,462,838	2,447,923		(6,519)		(6,519)		2,441,404		64,295	64,295	40,833	06/01/2030	1FE
204736-FC-1	COMPTON CALIF UNI SCH DIST		02/20/2020	STIFEL CAPITAL MARKETS		2,376,880	2,000,000	2,323,400	2,310,176		(5,783)		(5,783)		2,304,394		72,486	72,486	38,889	06/01/2031	1FE
204736-FD-9	COMPTON CALIF UNI SCH DIST		02/20/2020	STIFEL CAPITAL MARKETS		2,189,179	1,850,000	2,133,198	2,121,667		(5,045)		(5,045)		2,116,622		72,557	72,557	35,972	06/01/2032	1FE
220113-BW-3	CORPUS CHRISTI TEX		01/07/2020	UMB BANK		222,154	185,000	210,029	205,491		(67)		(67)		205,424		16,730	16,730	3,289	03/01/2033	1FE
220113-CP-7	CORPUS CHRISTI TEX		01/09/2020	UMB BANK		270,401	225,000	255,440	249,885		(122)		(122)		249,763		20,637	20,637	4,125	03/01/2033	1FE
228485-KF-4	CROWN POINT IND MULTI-SCH BLDG		01/06/2020	UMB BANK		529,520	500,000	565,480	524,328		(302)		(302)		524,026		5,494	5,494	12,014	07/15/2021	1FE
228485-KG-2	CROWN POINT IND MULTI-SCH BLDG		03/31/2020	UMB BANK		481,055	450,000	511,421	477,113		(3,309)		(3,309)		473,804		7,250	7,250	16,063	01/15/2022	1FE
232769-DD-8	CYPRESS-FAIRBANKS TEX INDPT SC		03/13/2020	UMB BANK		912,161	850,000	924,154	898,700		(4,742)		(4,742)		893,958		18,202	18,202	25,028	02/15/2022	1FE
232769-EC-9	CYPRESS-FAIRBANKS TEX INDPT SC		02/05/2020	JEFFERIES & COMPANY, INC.		1,464,538	1,355,000	1,482,573	1,446,331		(4,216)		(4,216)		1,442,115		22,423	22,423	32,369	02/15/2022	1FE
234667-KU-6	DALLAS CNTY TEX HOSP DIST		02/26/2020	RAYMOND JAMES & ASSOCIATES, INC.		5,274,852	4,450,000	5,093,203	5,079,596		(10,507)		(10,507)		5,069,089		205,763	205,763	64,772	08/15/2034	1FE
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMA		01/07/2020	UMB BANK		2,362,270	2,000,000	2,433,520	2,278,139		(926)		(926)		2,277,213		85,057	85,057	39,583	02/15/2025	1FE
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA		01/02/2020	UMB BANK		1,207,480	1,000,000	1,223,660	1,153,343		(323)		(323)		1,153,020		54,460	54,460	19,583	02/15/2026	1FE
245176-HR-6	DEL MAR TEX COLLEGE DIST		01/15/2020	UMB BANK		688,060	605,000	631,142	627,082		(132)		(132)		626,951		61,110	61,110	10,218	08/15/2034	1FE
250433-TP-4	DESERT SANDS CALIF UNI SCH DIS		01/16/2020	UMB BANK		232,892	200,000	210,976	210,006		(64)		(64)		209,941		22,951	22,951	3,778	08/01/2037	1FE
274299-Y7-5	EAST PENN PA SCH DIST		02/06/2020	PIPER JAFFRAY INC.		1,179,155	1,130,000	1,191,856	1,161,462		(2,114)		(2,114)		1,159,349		19,806	19,806	23,730	08/01/2021	1FE
278698-AP-0	EBERT MET DIST COLO		01/13/2020	UMB BANK		310,168	250,000	286,418	282,017		(163)		(163)		281,854		28,314	28,314	1,528	12/01/2026	1FE
278698-AY-1	EBERT MET DIST COLO		03/23/2020	UMB BANK		466,324	400,000	449,836	445,286		(1,017)		(1,017)		444,270		22,054	22,054	6,333	12/01/2035	1FE
296809-TJ-5	ESSEX CNTY N J IMPT AUTH REV		02/28/2020	BARCLAYS		1,158,240	1,000,000	1,106,370	1,104,254		(2,429)		(2,429)		1,101,825		56,415	56,415	12,889	11/01/2039	1FE
338765-GJ-3	FLATHEAD CNTY MONT HIGH SCH DI		02/10/2020	D.A. DAVIDSON & CO.		643,502	560,000	668,254	626,788		(1,840)		(1,840)		624,948		18,554	18,554	17,189	01/01/2024	1FE
338765-GP-9	FLATHEAD CNTY MONT HIGH SCH DI		01/06/2020	UMB BANK		245,598	200,000	243,928	232,164		(90)		(90)		232,074		13,524	13,524	5,194	07/01/2026	1FE
34440V-CF-3	FOLSOM CORDOVA CALIF UNI SCH D		01/23/2020	UMB BANK		193,387	160,000	174,637	172,612		(91)		(91)		172,520		20,867	20,867	2,062	10/01/2032	1FE
355137-CP-3	FRANKLIN TWP IND MULTI-SCH BLD		01/08/2020	UMB BANK		400,781	365,000	419,699	394,622		(288)		(288)		394,334		6,447	6,447	8,872	07/15/2022	1FE
35483L-MD-4	FRANKLIN TWP IND SCH BLDG CORP		02/05/2020	MORGAN STANLEY		736,577	630,000	775,568	717,774		(1,860)		(1,860)		715,914		20,663	20,663	17,675	07/15/2024	1FE
35483L-ME-2	FRANKLIN TWP IND SCH BLDG CORP		02/05/2020	OPPENHEIMER & CO., INC.		1,009,052	850,000	1,053,040	977,799		(2,424)		(2,424)		975,375		33,677	33,677	23,847	01/15/2025	1FE
358232-5E-2	FRESNO CALIF UNI SCH DIST		01/24/2020	UMB BANK		874,735	755,000	857,642	852,675		(1,042)		(1,042)		851,634		23,102	23,102	13,087	08/01/2034	1FE
363335-DV-9	GALENA PK TEX INDPT SCH DIST		03/20/2020	UMB BANK		729,632	650,000	751,108	726,219		(3,613)		(3,613)		722,606		7,025	7,025	19,771	08/15/2024	1FE
363335-ED-8	GALENA PK TEX INDPT SCH DIST		03/20/2020	UMB BANK		991,602	900,000	971,568	961,069		(1,534)		(1,534)		959,535		32,067	32,067	21,900	08/15/2032	1FE
363335-EF-3	GALENA PK TEX INDPT SCH DIST		03/23/2020	UMB BANK		2,850,900	2,600,000	2,775,084	2,749,552		(3,781)		(3,781)		2,745,771		105,129	105,129	63,556	08/15/2034	1FE
368347-CF-5	GEARY CNTY KANS UNI SCH DIST N		02/05/2020	B. C. ZIEGLER AND COMPANY		1,403,864	1,275,000	1,459,072	1,381,429		(3,892)		(3,892)		1,377,537		26,328	26,328	27,625	09/01/2022	1FE
378334-MZ-6	GLENDALE ARIZ UN HIGH SCH DIST		02/10/2020	Various		527,992	500,000	563,775	526,625		(1,861)		(1,861)		524,764		3,228	3,228	15,139	07/01/2021	1FE
386155-FV-2	GRAND PRAIRIE TEX INDPT SCH DI		03/13/2020	UMB BANK		313,906	260,000	331,201	308,352		(1,581)		(1,581)		306,771		7,135	7,135	7,656	02/15/2026	1FE
399430-BB-2	GROUND WTR MGMT SUBDISTRICT CE		01/16/2020	UMB BANK		124,979	100,000	120,392	118,718		(140)		(140)		118,578		6,401	6,401	694	12/01/2026	1FE
406792-4R-9	HAMDEN CONN		01/07/2020	UMB BANK		407,883	350,000	427,770	396,463		(213)		(213)		396,250		11,633	11,633	7,000	08/15/2024	1FE
415342-RL-0	HARRISON N J		02/10/2020	UMB BANK		115,599	100,000	112,782	109,957		(258)		(258)		109,699		5,900	5,900	2,236	03/01/2024	1FE
416489-UM-2	HARTFORD CNTY CONN MET DIST		02/19/2020	UMB BANK		986,724	900,000	1,000,008	965,117		(3,481)		(3,481)		961,636		25,088	25,088	27,000	07/15/2022	1FE
421020-A5-7	HAYS CNTY TEX		02/10/2020	BANK OF AMERICA/MERRILL LYNCH		539,875	500,000	580,320	538,485		(2,034)		(2,034)		536,452		3,423	3,423	12,292	02/15/2022	1FE
421020-A6-5	HAYS CNTY TEX		02/05/2020	B. C. ZIEGLER AND COMPANY		837,863	750,000	890,190	830,978		(2,531)		(2,531)		828,447		9,416	9,416	17,917	02/15/2023	1FE
421290-4X-2	HAYWARD CALIF UNI SCH DIST		02/24/2020	JEFFERIES & COMPANY, INC.		1,078,002	900,000	945,909	942,606		(656)		(656)		941,950		136,052	136,052	20,500	08/01/2038	1FE
421290-4Y-0	HAYWARD CALIF UNI SCH DIST		02/24/2020	JEFFERIES & COMPANY, INC.		2,089,990	1,750,000	1,829,240	1,823,557		(1,130)		(1,130)		1,822,427		267,563	267,563	39,861	08/01/2039	1FE
442331-T7-9	HOUSTON TEX		02/14/2020	UMB BANK		358,786	320,000	365,104	347,970		(773)		(773)		347,197		11,588	11,588	6,783	03/01/2023	1FE
442331-T8-7	HOUSTON TEX		02/13/2020	Various		1,277,121	1,100,000	1,275,923	1,220,565		(3,238)		(3,238)		1,217,327		59,794	59,794	24,792	03/01/2024	1FE
442331-U2-8	HOUSTON TEX		01/28/2020	UMB BANK		618,175	500,000	595,990	573,779		(893)		(893)		572,886		45,289	45,289	10,347	03/01/2026	1FE
45875C-AG-5	INTERLOCKEN CONS MET DIST COLO		01/22/2020	UMB BANK		183,396	150,000	169,890	166,923		(168)		(168)		166,755		16,641	16,641	1,104	12/01/2025	1FE
472628-RL-2	JEFFERSON CNTY ALA		01/07/2020	UMB BANK		1,309,588	1,250,000	1,346,663	1,293,361		(761)		(761)		1,292,600		16,988	16,988	17,014	04/01/2021	1FE
478718-M6-3	JOHNSON CNTY KANS UNI SCH DIST		02/10/2020	HUTCHINSON SHOCKEY ERLEY & CO.		513,077	450,000	554,405	506,323		(1,701)		(1,701)		504,622		8,454	8,454	10,063	09/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
478740-TT-0	JOHNSON CNTY KANS UNI SCH DIST		02/10/2020	HUTCHINSON SHOCKEY ERLEY & CO.		633,146	535,000	672,367	618,934		(1,939)		(1,939)		616,995		16,151	16,151	9,734	10/01/2024	1FE
482124-SC-9	JURUPA CALIF UNI SCH DIST		02/24/2020	JEFFERIES & COMPANY, INC.		1,227,085	1,005,000	1,064,416	1,059,817		(793)		(793)		1,059,024		168,061	168,061	22,892	08/01/2036	1FE
486063-WV-8	KATY TEX INDPT SCH DIST		03/16/2020	UMB BANK		225,441	210,000	231,783	222,796		(1,264)		(1,264)		221,531		3,910	3,910	6,213	02/15/2022	1FE
486063-XE-5	KATY TEX INDPT SCH DIST		03/24/2020	VINING-SPARKS IBG LP		5,994,017	5,055,000	5,944,276	5,818,083		(19,756)		(19,756)		5,798,327		195,690	195,690	155,160	02/15/2031	1FE
486063-XF-2	KATY TEX INDPT SCH DIST		03/24/2020	VINING-SPARKS IBG LP		2,069,568	1,750,000	2,054,640	2,011,446		(6,763)		(6,763)		2,004,683		64,884	64,884	53,715	02/15/2032	1FE
486063-XG-0	KATY TEX INDPT SCH DIST		01/29/2020	UMB BANK		127,591	100,000	117,041	114,629		(132)		(132)		114,496		13,095	13,095	2,306	02/15/2033	1FE
486063-XH-8	KATY TEX INDPT SCH DIST		03/23/2020	UMB BANK		1,850,813	1,690,000	1,784,319	1,771,170		(2,027)		(2,027)		1,769,143		81,670	81,670	41,200	02/15/2034	1FE
486063-XJ-4	KATY TEX INDPT SCH DIST		03/23/2020	UMB BANK		1,530,572	1,400,000	1,472,212	1,462,166		(1,552)		(1,552)		1,460,614		69,958	69,958	34,156	02/15/2035	1FE
503462-WF-6	LA JOYA TEX INDPT SCH DIST		01/22/2020	UMB BANK		230,289	200,000	225,948	225,434		(165)		(165)		225,268		5,021	5,021	1,644	02/15/2032	1FE
503462-WJ-8	LA JOYA TEX INDPT SCH DIST		02/26/2020	STIFEL CAPITAL MARKETS		1,068,527	935,000	1,040,926	1,038,844		(2,125)		(2,125)		1,036,719		31,809	31,809	11,739	02/15/2035	1FE
504678-BY-8	LA SALLE CNTY TEX		01/17/2020	UMB BANK		363,920	300,000	339,159	333,734		(120)		(120)		333,614		30,306	30,306	5,431	03/01/2034	1FE
514282-XC-1	LANCASTER PA		01/14/2020	UMB BANK		177,119	150,000	170,912	166,607		(135)		(135)		166,472		10,646	10,646	1,563	11/01/2024	1FE
517840-3B-8	LAS VEGAS VY WTR DIST- REF SER C		02/10/2020	JPMORGAN CHASE & CO.		5,678,779	5,610,000	6,483,814	5,657,446		(12,969)		(12,969)		5,644,478		34,301	34,301	55,321	06/01/2020	1FE
522223-GQ-3	LEAVENWORTH CNTY KANS UNI SCH		01/15/2020	UMB BANK		111,933	100,000	107,365	107,225		(37)		(37)		107,188		4,745	4,745	844	09/01/2045	1FE
527639-EH-7	LEWIS & CLARK CNTY MONT SCH DI		02/10/2020	D.A. DAVIDSON & CO.		622,562	550,000	652,746	613,598		(2,021)		(2,021)		611,577		10,984	10,984	16,882	07/01/2023	1FE
52882P-CJ-5	LEWISVILLE TEX INDPT SCH DIST		02/06/2020	WELLS FARGO		1,100,100	1,000,000	1,118,250	1,078,113		(3,139)		(3,139)		1,074,973		25,127	25,127	24,306	08/15/2022	1FE
529522-FS-8	LEXINGTON OHIO LOC SCH DIST		02/11/2020	UMB BANK		121,996	100,000	113,776	113,198		(149)		(149)		113,049		8,947	8,947	1,467	10/01/2032	1FE
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST		01/10/2020	UMB BANK		115,345	100,000	112,923	112,672		(48)		(48)		112,624		2,721	2,721	1,989	08/01/2049	1FE
550697-VZ-6	LUZERNE CNTY PA		01/10/2020	UMB BANK		123,017	100,000	117,599	113,814		(65)		(65)		113,749		9,268	9,268	403	12/15/2026	1FE
558065-BG-2	MADISON OHIO LOC SCH DIST LAKE		03/19/2020	UMB BANK		515,763	450,000	511,826	510,993		(1,264)		(1,264)		509,729		6,034	6,034	6,800	10/01/2035	1FE
558065-BJ-6	MADISON OHIO LOC SCH DIST LAKE		03/19/2020	UMB BANK		1,242,637	1,100,000	1,234,651	1,232,853		(2,731)		(2,731)		1,230,122		12,515	12,515	16,622	10/01/2039	1FE
566747-EM-9	MARICOPA CNTY ARIZ ELEM SCH DI		02/05/2020	Various		675,654	640,000	725,894	674,276		(2,210)		(2,210)		672,065		3,588	3,588	19,117	07/01/2021	1FE
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DI		01/30/2020	UMB BANK		262,042	225,000	256,718	247,831		(351)		(351)		247,480		14,562	14,562	5,300	07/01/2025	1FE
56674M-CH-9	MARICOPA CNTY ARIZ ELEM SCH DI		01/21/2020	UMB BANK		184,055	150,000	171,273	167,766		(129)		(129)		167,637		16,418	16,418	4,208	07/01/2036	1FE
566865-JH-5	MARICOPA CNTY ARIZ SCH DIST NO		02/05/2020	MESIROW FINANCIAL, INC.		875,328	800,000	934,448	868,656		(2,706)		(2,706)		865,950		9,378	9,378	24,000	07/01/2022	1FE
566880-VY-3	MARICOPA CNTY ARIZ SCH DIST NO		02/10/2020	MORGAN STANLEY		590,766	560,000	635,695	587,422		(2,065)		(2,065)		585,358		5,409	5,409	17,189	07/01/2021	1FE
566897-WC-4	MARICOPA CNTY ARIZ SCH DIST NO		02/06/2020	MORGAN STANLEY		685,705	650,000	716,060	680,740		(2,200)		(2,200)		678,540		7,165	7,165	19,771	07/01/2021	1FE
567235-JG-2	MARICOPA CNTY ARIZ SCH DIST NO		02/05/2020	WELLS FARGO		721,126	710,000	788,086	722,296		(2,459)		(2,459)		719,837		1,289	1,289	21,300	07/01/2020	1FE
567235-JH-0	MARICOPA CNTY ARIZ SCH DIST NO		02/06/2020	UMB BANK		391,231	370,000	419,266	387,837		(1,153)		(1,153)		386,684		4,547	4,547	11,060	07/01/2021	1FE
567426-PT-2	MARICOPA CNTY ARIZ SCH DIST NO		02/10/2020	B. C. ZIEGLER AND COMPANY		526,885	500,000	566,490	524,104		(1,814)		(1,814)		522,289		4,596	4,596	15,347	07/01/2021	1FE
567373-E3-5	MARICOPA CNTY ARIZ UNI SCH DIS		02/06/2020	JEFFERIES & COMPANY, INC.		2,279,306	2,080,000	2,338,024	2,233,518		(6,523)		(6,523)		2,226,995		52,311	52,311	63,267	07/01/2022	1FE
567373-F2-6	MARICOPA CNTY ARIZ UNI SCH DIS		02/06/2020	JPMORGAN CHASE & CO.		738,892	700,000	752,696	731,514		(2,254)		(2,254)		729,260		9,632	9,632	21,292	07/01/2021	1FE
567373-F3-4	MARICOPA CNTY ARIZ UNI SCH DIS		02/06/2020	RBC DOMINION SECURITIES		985,437	900,000	991,008	965,061		(2,763)		(2,763)		962,298		23,139	23,139	27,375	07/01/2022	1FE
567389-WS-6	MARICOPA CNTY ARIZ UNI SCH DIS		01/07/2020	UMB BANK		762,151	650,000	769,204	733,812		(398)		(398)		733,414		28,737	28,737	16,972	07/01/2024	1FE
567430-QC-0	MARICOPA CNTY ARIZ UNI SCH DIS		02/05/2020	UMB BANK		238,048	225,000	247,469	235,402		(687)		(687)		234,715		3,333	3,333	6,750	07/01/2021	1FE
574344-QR-1	MARYSVILLE CALIF JT UNI SCH DI		01/16/2020	UMB BANK		185,283	300,000	146,850	154,093		365		365		154,458		30,825	30,825		08/01/2035	1FE
576544-2C-3	MATANUSKA-SUSITNA BORO ALASKA		01/15/2020	UMB BANK		512,135	500,000	500,000	500,000						500,000		12,135	12,135	1,047	03/01/2030	1FE
576544-2E-9	MATANUSKA-SUSITNA BORO ALASKA		01/13/2020	FIRST TENNESSEE BANK		1,968,428	1,925,000	1,925,000	1,925,000						1,925,000		43,428	43,428	4,036	03/01/2032	1FE
59074P-DQ-1	MESQUITE TEX		03/23/2020	UMB BANK		1,039,627	890,000	1,029,810	1,009,880		(3,041)		(3,041)		1,006,839		32,788	32,788	27,194	02/15/2035	1FE
592112-HP-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-		02/06/2020	JPMORGAN CHASE & CO.		10,132,306	9,975,000	12,108,254	10,108,619		(28,951)		(28,951)		10,079,668		52,638	52,638	303,406	07/01/2020	1FE
60534W-Q7-6	MISSISSIPPI DEV BK SPL OBLIG		02/19/2020	UMB BANK		177,728	135,000	168,503	166,743		(425)		(425)		166,318		11,410	11,410	7,219	03/01/2038	1FE
605900-CB-3	MISSOULA CNTY MONT ELEM SCH DI		02/05/2020	B. C. ZIEGLER AND COMPANY		845,495	700,000	865,641	819,190		(2,074)		(2,074)		817,116		28,379	28,379	21,000	07/01/2025	1FE
60580T-EG-9	MISSOULA CNTY MONT HIGH DIST N		02/05/2020	STIFEL CAPITAL MARKETS		817,378	675,000	834,725	789,933		(2,000)		(2,000)		787,933		29,445	29,445	20,250	07/01/2025	1FE
60580T-EH-7	MISSOULA CNTY MONT HIGH DIST N		02/05/2020	HUTCHINSON SHOCKEY ERLEY & CO.		844,682	680,000	849,966	808,318		(1,864)		(1,864)		806,454		38,228	38,228	20,400	07/01/2026	1FE
613681-6T-7	MONTGOMERY CNTY TEX		03/24/2020	VINING-SPARKS IBG LP		1,183,550	1,000,000	1,136,050	1,122,308		(3,094)		(3,094)		1,119,214		64,336	64,336	28,472	03/01/2032	1FE
623040-KK-7	MOUNT SAN ANTONIO CALIF CMNTY		01/17/2020	UMB BANK		1,410,916	1,400,000	1,400,000							1,400,000		10,916	10,916		08/01/2024	1FE
623040-KX-9	MOUNT SAN ANTONIO CALIF CMNTY COLL		02/21/2020	UMB BANK		922,374	870,000	870,000							870,000		52,374	52,374	1,344	08/01/2030	1Z
62476H-CU-9	MSD OF WASHINGTON TWP IN		03/13/2020	UMB BANK		570,350	500,000	560,295	559,685		(1,172)		(1,172)		558,513		11,837	11,837	6,444	01/15/2039	1FE
642714-AB-5	NEW BRITAIN CONN		03/23/2020	UMB BANK		1,225,169	1,160,000	1,306,928	1,225,990		(6,861)		(6,861)		1,219,129		6,040	6,040	32,706	03/01/2022	2FE
645020-8D-3	NEW HAVEN CONN		02/20/2020	PIPER JAFFRAY INC.		582,462	450,000	563,144	561,991		(1,461)		(1,461)		560,531		21,931	21,931	5,938	02/01/2030	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
645020-BK-7	NEW HAVEN CONN		01/17/2020	UMB BANK		1,219,419	1,205,000	1,205,000	1,205,000						1,205,000		14,419	14,419	2,658	08/01/2025	2FE
645020-BM-3	NEW HAVEN CONN		01/13/2020	UMB BANK		202,777	200,000	200,000	200,000						200,000		2,777	2,777	373	08/01/2027	2FE
645020-BR-2	NEW HAVEN CONN		01/13/2020	UMB BANK		101,875	100,000	100,000	100,000						100,000		1,875	1,875	237	08/01/2031	2FE
649660-JC-5	NEW YORK N Y		03/11/2020	BARCLAYS		6,005,700	6,000,000	6,000,000							6,000,000		5,700	5,700		03/01/2022	1FE
662523-G5-2	NORTH SLOPE BORO ALASKA		03/16/2020	UMB BANK		786,585	750,000	801,923	780,870		(4,362)		(4,362)		776,508		10,077	10,077	47,396	06/30/2021	1FE
662523-G8-6	NORTH SLOPE BORO ALASKA		01/13/2020	UMB BANK		529,522	500,000	533,845	520,129		(354)		(354)		519,774		9,748	9,748	26,917	06/30/2024	1FE
663532-KR-9	NORTHAMPTON CNTY PA		01/16/2020	Various		1,875,263	1,850,000	1,850,000	1,850,000						1,850,000		25,263	25,263	7,490	10/01/2030	1FE
664482-GL-4	NORTHEASTERN OHIO LOC SCH DIST		03/23/2020	UMB BANK		1,073,870	1,000,000	1,047,190	1,041,872		(942)		(942)		1,040,929		32,941	32,941	12,667	12/01/2034	1FE
681669-EM-5	OMAHA-DOUGLAS NEB PUB BLDG COM		03/11/2020	JANNEY MONTGOMERY SCOTT LLC		1,985,171	1,975,000	1,975,000							1,975,000		10,171	10,171	864	05/01/2021	1Z
686101-JG-2	OREM UTAH		01/02/2020	UMB BANK		315,773	250,000	294,120	290,767		(56)		(56)		290,711		25,062	25,062	1,215	12/01/2036	1FE
700387-HH-9	PARK CREEK MET DIST COLO REV		01/09/2020	Various		509,194	500,000	500,000	500,000						500,000		9,194	9,194	720	12/01/2024	1FE
700387-HJ-5	PARK CREEK MET DIST COLO REV		01/06/2020	UMB BANK		102,366	100,000	100,000	100,000						100,000		2,366	2,366	141	12/01/2025	1FE
700387-HN-6	PARK CREEK MET DIST COLO REV		01/17/2020	UMB BANK		1,207,188	1,160,000	1,160,000	1,160,000						1,160,000		47,188	47,188	2,452	12/01/2029	1FE
904139-CX-8	PENDLETON ORE SCH DIST NO 16		01/09/2020	UMB BANK		705,726	700,000	700,000	700,000						700,000		5,726	5,726	1,207	06/15/2028	1FE
904139-DD-1	PENDLETON ORE SCH DIST NO 16		01/13/2020	FIRST TENNESSEE BANK		1,018,970	1,000,000	1,000,000	1,000,000						1,000,000		18,970	18,970	2,215	06/15/2034	1FE
717813-XH-7	PHILADELPHIA PA		02/20/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		3,869,970	3,000,000	3,739,860	3,713,417		(9,848)		(9,848)		3,703,570		166,400	166,400	81,667	02/01/2033	1FE
717813-XJ-3	PHILADELPHIA PA		02/20/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		5,138,200	4,000,000	4,966,240	4,931,791		(12,831)		(12,831)		4,918,960		219,240	219,240	108,889	02/01/2034	1FE
717813-XM-6	PHILADELPHIA PA		02/20/2020	BARCLAYS		4,131,010	3,250,000	3,989,505	3,963,320		(9,756)		(9,756)		3,953,564		177,446	177,446	88,472	02/01/2037	1FE
717813-XN-4	PHILADELPHIA PA		02/20/2020	JANNEY MONTGOMERY SCOTT LLC		7,161,375	5,650,000	7,020,634	6,988,050		(18,461)		(18,461)		6,969,589		191,786	191,786	153,806	02/01/2038	1FE
721832-KT-9	PIMA CNTY ARIZ UNI SCH DIST NO		02/10/2020	MORGAN STANLEY		495,610	470,000	533,817	493,087		(1,738)		(1,738)		491,349		4,262	4,262	14,426	07/01/2021	1FE
721812-QB-4	PIMA CNTY ARIZ UNI SCH DIST NO 6 M		02/26/2020	MORGAN STANLEY		2,027,165	1,700,000	1,949,288	1,945,329		(3,682)		(3,682)		1,941,647		85,518	85,518	22,478	07/01/2038	1FE
73723R-YF-4	PORTSMOUTH VA		02/06/2020	CITIGROUP GLOBAL MARKETS		1,699,950	1,495,000	1,750,750	1,660,463		(4,919)		(4,919)		1,655,544		44,406	44,406	42,566	07/15/2023	1FE
743600-B2-3	PROSPER TEX INDPT SCH DIST		03/20/2020	UMB BANK		1,829,797	1,650,000	1,771,803	1,753,407		(2,472)		(2,472)		1,750,936		78,861	78,861	39,456	02/15/2032	1FE
743600-B3-1	PROSPER TEX INDPT SCH DIST		03/23/2020	UMB BANK		1,143,794	1,000,000	1,067,720	1,057,523		(1,266)		(1,266)		1,056,257		87,537	87,537	23,244	02/15/2033	1FE
743600-B4-9	PROSPER TEX INDPT SCH DIST		03/23/2020	Various		2,193,780	2,000,000	2,128,500	2,109,183		(2,740)		(2,740)		2,106,444		87,336	87,336	48,778	02/15/2034	1FE
743600-B5-6	PROSPER TEX INDPT SCH DIST		03/16/2020	UMB BANK		1,484,834	1,300,000	1,377,909	1,366,222		(1,528)		(1,528)		1,364,694		120,140	120,140	30,767	02/15/2035	1FE
766651-RD-7	RILEY CNTY KANS UNI SCH DIST N		01/07/2020	UMB BANK		870,465	750,000	776,168	773,466		(59)		(59)		773,407		97,058	97,058	31,583	09/01/2033	1FE
79623P-CL-7	SAN ANTONIO TEX		03/13/2020	UMB BANK		119,494	100,000	117,863	115,430		(552)		(552)		114,877		4,617	4,617	3,139	08/01/2025	1FE
797002-EN-8	SAN BRUNO PK CALIF SCH DIST		01/27/2020	UMB BANK		380,540	330,000	346,018	344,356		(151)		(151)		344,205		36,335	36,335	6,527	08/01/2036	1FE
797355-8B-3	SAN DIEGO CALIF UNI SCH DIST		02/20/2020	UMB BANK		1,206,631	1,000,000	1,149,410	1,147,071		(1,861)		(1,861)		1,145,210		61,421	61,421	12,111	07/01/2039	1FE
797355-8T-4	SAN DIEGO CALIF UNI SCH DIST		01/29/2020	UMB BANK		240,196	200,000	230,820	230,336		(241)		(241)		230,096		10,100	10,100	2,022	07/01/2038	1FE
798755-GC-2	SAN MARCOS CALIF UNI SCH DIST		02/11/2020	UMB BANK		387,450	375,000	375,000							375,000		12,450	12,450	313	08/01/2027	1FE
798755-GF-5	SAN MARCOS CALIF UNI SCH DIST		02/21/2020	UMB BANK		710,870	670,000	670,000							670,000		40,870	40,870	1,226	08/01/2030	1Z
798755-GH-1	SAN MARCOS CALIF UNI SCH DIST		02/06/2020	UMB BANK		661,454	635,000	635,000							635,000		26,454	26,454	497	08/01/2032	1Z
798755-GM-0	SAN MARCOS CALIF UNI SCH DIST		02/19/2020	UMB BANK		1,155,825	1,100,000	1,100,000							1,100,000		55,825	55,825	1,970	08/01/2040	1FE
799306-QD-0	SAN RAFAEL CALIF ELEM SCH DIST		01/21/2020	UMB BANK		545,493	445,000	525,857	520,731		(357)		(357)		520,374		25,119	25,119	21,276	08/01/2043	1FE
801686-SV-9	SANTA CLARITA CALIF CMNTY COLL DIS		01/10/2020	UMB BANK		667,227	660,000	660,000	660,000						660,000		7,227	7,227	1,620	08/01/2030	1FE
801686-SW-7	SANTA CLARITA CALIF CMNTY COLL DIS		01/10/2020	UMB BANK		607,134	600,000	600,000	600,000						600,000		7,134	7,134	1,500	08/01/2031	1FE
801686-SX-5	SANTA CLARITA CALIF CMNTY COLL DIS		01/10/2020	UMB BANK		519,246	510,000	510,000	510,000						510,000		9,246	9,246	1,297	08/01/2032	1FE
810454-AC-2	SCOTTSDALE ARIZ		02/25/2020	UMB BANK		455,968	400,000	478,232	445,677		(1,981)		(1,981)		443,696		12,272	12,272	13,111	07/01/2023	1FE
815670-MW-1	SEDGWICK CNTY KANS UNI SCH DIS		01/03/2020	UMB BANK		146,775	125,000	147,805	141,268		(55)		(55)		141,213		5,562	5,562	2,188	09/01/2025	1FE
818461-JL-0	SEWARD CNTY KANS UNI SCH DIST		02/24/2020	UMB BANK		1,374,979	1,130,000	1,329,581	1,280,914		(3,707)		(3,707)		1,277,207		97,772	97,772	27,285	09/01/2025	1FE
819071-QZ-7	SHAKER HEIGHTS OHIO CITY SCH D		01/15/2020	UMB BANK		219,795	185,000	200,270	197,866		(64)		(64)		197,802		21,993	21,993	658	12/15/2030	1FE
819215-TB-0	SHALER PA AREA SCH DIST		01/28/2020	UMB BANK		293,547	230,000	274,627	272,584		(309)		(309)		272,275		21,272	21,272	10,510	09/01/2038	1FE
840480-GP-6	SOUTH SUBN PK & REC DIST COLO		02/26/2020	RBC DOMINION SECURITIES		514,144	425,000	492,643	491,407		(948)		(948)		490,459		23,685	23,685	6,233	12/15/2037	1FE
840480-GQ-4	SOUTH SUBN PK & REC DIST COLO		02/26/2020	RBC DOMINION SECURITIES		681,243	565,000	652,146	650,557		(1,218)		(1,218)		649,339		31,904	31,904	8,287	12/15/2038	1FE
849476-SJ-6	SPRING BRANCH TEX INDPT SCH DI		01/13/2020	UMB BANK		115,238	100,000	105,604	104,708		(23)		(23)		104,685		10,553	10,553	1,822	02/01/2034	1FE
851035-UE-3	SPRINGFIELD MO SCH DIST NO R 1		01/10/2020	UMB BANK		297,655	250,000	282,005	280,324		(106)		(106)		280,218		17,437	17,437	3,694	03/01/2034	1FE
851035-UF-0	SPRINGFIELD MO SCH DIST NO R 1		03/20/2020	Various		3,420,250	3,000,000	3,373,020	3,353,468		(7,525)		(7,525)		3,345,943		74,307	74,307	66,333	03/01/2035	1FE
791621-VT-9	ST LOUIS MO		01/15/2020	UMB BANK		125,455	100,000	111,425	110,222		(48)		(48)		110,174		15,281	15,281	2,111	02/15/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
880081-QZ-0	TEMPLE TEX INDPT SCH DIST		03/24/2020	RAYMOND JAMES & ASSOCIATES, INC.		713,040	600,000	738,318	731,217		(3,537)		(3,537)		727,680		(14,640)	(14,640)	21,417	02/01/2032	1FE
880081-RB-2	TEMPLE TEX INDPT SCH DIST		03/24/2020	UMB BANK		493,547	450,000	504,302	501,557		(1,369)		(1,369)		500,188		(6,642)	(6,642)	12,850	02/01/2034	1FE
880081-RC-0	TEMPLE TEX INDPT SCH DIST		03/23/2020	UMB BANK		451,954	400,000	445,976	443,659		(1,060)		(1,060)		442,599		9,355	9,355	11,111	02/01/2035	1FE
880081-RD-8	TEMPLE TEX INDPT SCH DIST		03/16/2020	UMB BANK		781,071	685,000	761,501	757,652		(1,739)		(1,739)		755,913		25,158	25,158	18,952	02/01/2036	1FE
880081-RE-6	TEMPLE TEX INDPT SCH DIST		03/24/2020	Various		776,625	690,000	764,824	761,065		(1,763)		(1,763)		759,302		17,323	17,323	19,314	02/01/2037	1FE
880081-RF-3	TEMPLE TEX INDPT SCH DIST		03/16/2020	FIRST TENNESSEE BANK		809,380	715,000	790,218	786,446		(1,705)		(1,705)		784,741		24,639	24,639	19,782	02/01/2038	1FE
880081-RG-1	TEMPLE TEX INDPT SCH DIST		03/18/2020	UMB BANK		562,490	500,000	551,790	549,195		(1,204)		(1,204)		547,992		14,498	14,498	13,944	02/01/2039	1FE
880081-RH-9	TEMPLE TEX INDPT SCH DIST		03/16/2020	Various		4,201,800	3,730,000	4,065,588	4,048,892		(6,336)		(6,336)		4,042,556		159,243	159,243	98,086	02/01/2044	1FE
88786P-DY-2	TIPPECANOE CNTY IND NSE08 SCH		03/13/2020	UMB BANK		570,350	500,000	559,840	559,235		(1,163)		(1,163)		558,072		12,278	12,278	6,444	07/15/2039	1FE
88786P-DX-4	TIPPECANOE CNTY IND SCH BLDG CORP		03/17/2020	UMB BANK		1,145,150	1,000,000	1,122,400	1,121,160		(2,444)		(2,444)		1,118,716		26,434	26,434	13,111	07/15/2038	1FE
895470-HR-6	TRI CNTY MICH AREA SCH DIST		02/20/2020	STIFEL CAPITAL MARKETS		1,470,110	1,225,000	1,426,439	1,422,447		(2,827)		(2,827)		1,419,620		50,491	50,491	17,422	05/01/2030	1FE
895470-HS-4	TRI CNTY MICH AREA SCH DIST		02/20/2020	STIFEL CAPITAL MARKETS		1,530,885	1,285,000	1,485,473	1,481,516		(2,802)		(2,802)		1,478,714		52,170	52,170	18,276	05/01/2031	1FE
895470-HT-2	TRI CNTY MICH AREA SCH DIST		02/20/2020	STIFEL CAPITAL MARKETS		1,600,776	1,350,000	1,553,081	1,549,084		(2,831)		(2,831)		1,546,253		54,523	54,523	19,200	05/01/2032	1FE
896417-PF-3	TRINITY AREA SCH DIST PA		02/13/2020	Various		348,004	295,000	341,964	329,413		(519)		(519)		328,894		19,110	19,110	7,995	01/15/2025	1FE
924214-S9-1	VERMONT MUN BD BK		01/27/2020	UMB BANK		230,116	200,000	221,110	220,008		(200)		(200)		219,808		10,308	10,308	1,267	12/01/2036	1FE
93638R-GB-5	WARSAW IND MULTI-SCH BLDG CORP		02/10/2020	MORGAN STANLEY		622,822	590,000	660,363	620,368		(2,224)		(2,224)		618,144		4,678	4,678	16,963	07/15/2021	1FE
93638R-GE-9	WARSAW IND MULTI-SCH BLDG CORP		02/05/2020	MORGAN STANLEY		700,718	630,000	729,931	690,330		(1,936)		(1,936)		688,393		12,324	12,324	17,675	01/15/2023	1FE
93638R-GF-6	WARSAW IND MULTI-SCH BLDG CORP		02/05/2020	PIPER JAFFRAY INC.		701,028	620,000	725,307	687,494		(1,850)		(1,850)		685,644		15,384	15,384	17,394	07/15/2023	1FE
940859-BG-5	WASHOE CNTY NEV SCH DIST		01/21/2020	UMB BANK		1,555,042	1,350,000	1,417,433	1,406,632		(261)		(261)		1,406,372		148,670	148,670	15,700	10/01/2032	1FE
940859-BH-3	WASHOE CNTY NEV SCH DIST		01/15/2020	UMB BANK		144,448	125,000	130,521	129,639		(23)		(23)		129,616		14,831	14,831	1,472	10/01/2033	1FE
940859-BJ-9	WASHOE CNTY NEV SCH DIST		01/09/2020	UMB BANK		423,117	370,000	385,433	382,968		(49)		(49)		382,919		40,198	40,198	4,193	10/01/2034	1FE
941247-6K-9	WATERBURY CONN		03/20/2020	UMB BANK		508,265	500,000	500,000							500,000		8,265	8,265	1,248	09/01/2026	1FE
946363-DQ-8	WAYNE TWP IN MARION CNTY SCH BLDG 04		01/10/2020	CALLED @ 100.000		570,000	570,000	575,272	570,165		(15)		(15)		570,150		(150)	(150)	14,250	07/10/2020	2FE
95855R-CL-8	WESTERN MARICOPA ED CTR DIST N		02/05/2020	CABRERA CAPITAL MARKETS, INC		881,309	835,000	953,253	878,822		(2,900)		(2,900)		875,922		5,387	5,387	25,050	07/01/2021	1FE
970599-HM-1	WILLINGBORO TWP N J SCH DIST		01/07/2020	UMB BANK		536,928	525,000	525,000	525,000						525,000		11,928	11,928	450	03/01/2025	1FE
970599-HP-4	WILLINGBORO TWP N J SCH DIST		01/07/2020	UMB BANK		1,250,502	1,215,000	1,215,000	1,215,000						1,215,000		35,502	35,502	1,131	03/01/2027	1FE
970599-HU-3	WILLINGBORO TWP N J SCH DIST		02/06/2020	UMB BANK		1,331,277	1,260,000	1,260,000	1,260,000						1,260,000		71,277	71,277	4,047	03/01/2032	1FE
973279-TB-8	WINDHAM CONN		01/14/2020	UMB BANK		140,492	120,000	133,234	133,030		(49)		(49)		132,981		7,512	7,512	1,027	08/15/2039	1FE
976095-JF-7	WINTERS CALIF JT UNI SCH DIST		01/21/2020	UMB BANK		1,214,300	1,000,000	1,184,080	1,180,768		(1,325)		(1,325)		1,179,443		34,857	34,857	13,410	08/01/2046	1FE
982038-RV-5	WORTHINGTON OHIO CITY SCH DIST		01/24/2020	UMB BANK		239,403	200,000	217,540	216,190		(75)		(75)		216,115		23,288	23,288	1,044	12/01/2033	1FE
982696-SB-3	WYANDOTTE CNTY KANS UNI SCH DI		02/20/2020	UMB BANK		771,082	755,000	755,000							755,000		16,082	16,082		09/01/2033	1Z
982696-SC-1	WYANDOTTE CNTY KANS UNI SCH DIST N		02/20/2020	UMB BANK		769,643	750,000	750,000							750,000		19,643	19,643		09/01/2034	1Z
982696-SD-9	WYANDOTTE CNTY KANS UNI SCH DIST N		02/20/2020	UMB BANK		714,903	700,000	700,000							700,000		14,903	14,903		09/01/2035	1Z
986082-E9-2	YONKERS N Y		01/10/2020	Various		2,658,484	2,620,000	2,620,000	2,620,000						2,620,000		38,484	38,484	10,266	05/01/2026	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						250,907,473	225,485,000	249,497,935	226,732,387		(447,714)		(447,714)		242,014,672		8,892,801	8,892,801	4,455,586	XXX	XXX
010609-AQ-8	ALABAMA ST PUB SCH & COLLEGE A		03/11/2020	MORGAN STANLEY		6,783,625	6,575,000	7,815,637	6,776,612		(40,133)		(40,133)		6,736,479		47,146	47,146	230,125	01/01/2021	1FE
01757L-FN-1	ALLEN CNTY OHIO HOSP FACS REV		02/05/2020	UMB BANK		113,903	100,000	114,588	109,523		(255)		(255)		109,268		4,635	4,635	2,583	08/01/2023	1FE
032556-FA-5	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/21/2020	UMB BANK		648,018	635,000	635,000							635,000		13,018	13,018		10/01/2026	1Z
032556-FB-3	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/21/2020	UMB BANK		682,797	670,000	670,000							670,000		12,797	12,797		10/01/2027	1Z
032556-FC-1	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/21/2020	UMB BANK		509,750	500,000	500,000							500,000		9,750	9,750		10/01/2028	1Z
032556-FD-9	ANAHEIM HOUSING AND PUBLIC IMPROVE		02/21/2020	UMB BANK		761,092	745,000	745,000							745,000		16,092	16,092		10/01/2029	1Z
038716-GP-5	ARAPAHOE CNTY COLO WASTEWATER AUTH		03/18/2020	UMB BANK		565,311	485,000	560,228	559,593		(1,479)		(1,479)		558,113		7,198	7,198	6,089	12/01/2034	1FE
038716-GR-1	ARAPAHOE CNTY COLO WASTEWATER AUTH		02/28/2020	FIFTH THIRD SECURITIES, INC.		1,586,000	1,300,000	1,491,594	1,489,981		(2,945)		(2,945)		1,487,036		98,964	98,964	13,867	12/01/2036	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/01/2020	CALLED @ 100.000		70,000	70,000	70,000	70,000						70,000				1,750	07/01/2022	1FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		01/01/2020	CALLED @ 100.000		3,950,000	3,950,000	3,950,000	3,950,000						3,950,000				108,625	07/01/2023	1FE
047870-QV-5	ATLANTA GA WTR & WASTE WTR REV		01/02/2020	UMB BANK		1,184,910	1,000,000	1,140,940	1,115,065		(312)		(312)		1,114,753		70,157	70,157	9,028	11/01/2024	1FE
047870-RW-2	ATLANTA GA WTR & WASTEWTR REV		02/13/2020	UMB BANK		427,938	350,000	416,616	414,599		(781)		(781)		413,819		14,119	14,119	6,572	11/01/2033	1FE
047870-RY-8	ATLANTA GA WTR & WASTEWTR REV		03/13/2020	Various		820,773	700,000	826,847	823,025		(1,889)		(1,889)		821,136		(363)	(363)	14,156	11/01/2035	1FE
052404-PX-2	AUSTIN TEX CMNTY COLLEGE DIST		02/21/2020	LOOP CAPITAL MARKETS		1,294,200	1,000,000	1,252,520	1,243,339		(3,662)		(3,662)		1,239,677		54,523	54,523	26,389	02/01/2032	1FE
052404-PY-0	AUSTIN TEX CMNTY COLLEGE DIST		02/21/2020	LOOP CAPITAL MARKETS		1,614,125	1,250,000	1,557,125	1,545,995		(4,440)		(4,440)		1,541,555		72,570	72,570	32,986	02/01/2033	1FE
052409-DG-1	AUSTIN TEX CONVENTION ENTERPRI		02/28/2020	UMB BANK		119,121	100,000	115,787	110,689		(346)		(346)		110,342		8,779	8,779	3,361	01/01/2025	2FE
05922K-D8-9	BALTIMORE MD PROJ REV		02/20/2020	UMB BANK		289,082	240,000	270,096	268,546		(393)		(393)		268,153		20,929	20,929	6,213	07/01/2035	1FE
296110-GG-8	BAPTIST HEALTH CARE CORP (FL)		02/03/2020	BANK OF AMERICA/MERRILL LYNCH		5,117,700	5,000,000	5,000,000							5,000,000		117,700	117,700		08/15/2040	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
074358-GV-8	BEAUFORT-JASPER S C WTR & SWR		02/28/2020	M&T SECURITIES, INC.		2,943,415	2,460,000	2,805,064	2,799,440		(5,718)		(5,718)		2,793,722		149,693	149,693	33,620	03/01/2039	1FE
088518-LS-2	BEXAR CNTY MOTOR VEH RENTAL TAX		01/07/2020	UMB BANK		928,464	800,000	886,432	882,746		(189)		(189)		882,557		45,907	45,907	14,578	08/15/2034	1FE
088518-LT-0	BEXAR CNTY MOTOR VEH RENTAL TAX		01/07/2020	UMB BANK		289,650	250,000	275,950	274,846		(57)		(57)		274,789		14,861	14,861	4,556	08/15/2035	1FE
088518-LZ-6	BEXAR CNTY MOTOR VEH RENTAL TAX		02/25/2020	UMB BANK		581,555	500,000	535,690	534,197		(539)		(539)		533,659		47,896	47,896	11,778	08/15/2049	1FE
091096-MQ-7	BIRMINGHAM ALA WTRWKS BRD WTR		01/14/2020	UMB BANK		1,257,210	1,000,000	1,133,270	1,118,639		(545)		(545)		1,118,094		139,116	139,116	27,083	01/01/2032	1FE
575898-DM-0	BOSFUEL CORP		02/18/2020	UMB BANK		128,969	100,000	121,923	121,398		(274)		(274)		121,124		7,845	7,845	2,000	07/01/2036	1FE
113664-JC-1	BROOKINGS S D SCH DIST NO 05-1		01/14/2020	UMB BANK		140,479	125,000	129,925	129,040		(27)		(27)		129,013		11,466	11,466	2,292	08/01/2034	1FE
114760-FN-6	BROOMFIELD COLO SALES & USE TA		01/02/2020	UMB BANK		133,714	110,000	134,939	128,526		(41)		(41)		128,485		5,229	5,229	535	12/01/2025	1FE
114760-FP-1	BROOMFIELD COLO SALES & USE TA		01/07/2020	UMB BANK		274,914	220,000	272,367	260,557		(121)		(121)		260,436		14,478	14,478	1,161	12/01/2026	1FE
115065-ZK-3	BROWARD CNTY FLA SCH BRD CTFS		02/13/2020	RBC DOMINION SECURITIES		913,772	805,000	927,642	884,522		(2,631)		(2,631)		881,891		31,880	31,880	24,933	07/01/2023	1FE
119144-AR-4	BUENA PK CALIF CMNTY REDEV AGY		02/26/2020	STIFEL CAPITAL MARKETS		2,260,098	1,825,000	2,109,627	2,106,154		(4,124)		(4,124)		2,102,031		158,068	158,068	21,292	09/01/2035	1FE
13077D-KQ-4	CALIFORNIA STATE UNIVERSITY		02/14/2020	UMB BANK		179,529	175,000	175,000							175,000		4,529	4,529		11/01/2036	1FE
13077D-KR-2	CALIFORNIA STATE UNIVERSITY		02/14/2020	UMB BANK		178,728	175,000	175,000							175,000		3,728	3,728		11/01/2037	1FE
13081K-AM-2	CALIFORNIA STATEWIDE CMNTYS DE		01/22/2020	UMB BANK		246,806	195,000	215,615	213,543		(129)		(129)		213,414		33,391	33,391	5,498	01/01/2031	2FE
13081K-AP-5	CALIFORNIA STATEWIDE CMNTYS DE		01/16/2020	UMB BANK		251,356	200,000	219,202	217,282		(104)		(104)		217,178		34,178	34,178	5,556	01/01/2033	2FE
13081K-AR-1	CALIFORNIA STATEWIDE CMNTYS DE		01/22/2020	UMB BANK		350,683	280,000	303,968	301,584		(149)		(149)		301,435		49,248	49,248	7,894	01/01/2035	2FE
152708-BZ-5	CENTRAL BROWN CNTY WTR AUTH WT		01/06/2020	UMB BANK		535,225	500,000	595,600	525,749		(268)		(268)		525,481		9,744	9,744	4,653	11/01/2021	1FE
15567R-BA-0	CENTRAL UTAH WTR CONSERVANCY D		01/02/2020	UMB BANK		1,179,230	1,000,000	1,184,560	1,132,354		(369)		(369)		1,131,986		47,244	47,244	13,194	10/01/2024	1FE
161036-NZ-7	CHARLOTTE N C ARPT REV		01/15/2020	UMB BANK		430,045	375,000	398,149	394,339		(63)		(63)		394,276		35,768	35,768	7,908	07/01/2035	1FE
161045-NJ-9	CHARLOTTE N C WTR & SWR SYS RE		01/09/2020	UMB BANK		128,799	100,000	121,148	118,028		(64)		(64)		117,965		10,834	10,834	2,667	07/01/2032	1FE
16514P-AG-4	CHESAPEAKE BAY BRDG & TUNL DIST VA		02/20/2020	RBC DOMINION SECURITIES		2,285,450	2,000,000	2,295,520	2,272,797		(8,584)		(8,584)		2,264,213		21,237	21,237	47,361	11/01/2023	2FE
16645P-DC-2	CHESTERFIELD MO COP 2004		02/15/2020	MATURED		600,000	600,000	594,129	599,917		83		83		600,000				15,000	02/15/2020	1FE
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2020	SCHEDULED REDEMPTION		680,038	680,038	602,240	634,083		45,955		45,955		680,038				45,346	12/31/2024	4
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2020	SCHEDULED REDEMPTION		504,423	504,423	446,746	470,359		34,064		34,064		504,423				33,642	12/31/2024	4
167562-QB-6	CHICAGO ILL MIDWAY ARPT REV		02/20/2020	UMB BANK		257,839	225,000	269,820	249,542		(870)		(870)		248,672		9,166	9,166	7,281	01/01/2024	1FE
167727-YP-5	CHICAGO ILL WASTEWATER TRANSMI		01/01/2020	MATURED		220,000	220,000	238,856	220,000						220,000				5,500	01/01/2020	1FE
113073-AW-0	CHILDRENS HEALTHCARE OF ATLANTA		02/10/2020	UMB BANK		826,887	710,000	777,833	775,660		(617)		(617)		775,043		51,844	51,844	13,229	07/01/2044	1FE
113073-AY-6	CHILDRENS HEALTHCARE OF ATLANTA		02/11/2020	UMB BANK		575,607	500,000	545,080	543,647		(315)		(315)		543,333		32,274	32,274	8,844	07/01/2049	1FE
241064-EV-2	CHILDRENS HEALTHCARE OF ATLANTA		03/13/2020	FIDELITY CAPITAL MARKETS		568,740	500,000	560,545	558,578		(1,156)		(1,156)		557,422		11,318	11,318	11,500	07/01/2037	1FE
172311-PL-0	CINCINNATI OHIO WTR SYSTEM		02/28/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,526,600	1,250,000	1,429,475	1,427,924		(2,753)		(2,753)		1,425,171		101,429	101,429	13,472	12/01/2036	1FE
13032U-UJ-5	CITY OF HOPE		01/06/2020	UMB BANK		1,863,758	1,600,000	1,844,928	1,826,530		(787)		(787)		1,825,743		38,015	38,015	11,639	11/15/2037	1FE
181000-PR-5	CLARK CNTY NEV HWY IMPT REV		02/14/2020	UMB BANK		272,340	225,000	276,647	261,134		(835)		(835)		260,299		12,041	12,041	7,125	07/01/2025	1FE
181000-PS-3	CLARK CNTY NEV HWY IMPT REV		01/06/2020	UMB BANK		308,923	250,000	309,700	294,000		(124)		(124)		293,876		15,046	15,046	6,493	07/01/2026	1FE
181006-GN-1	CLARK CNTY NEV PASSENGER FAC C		01/02/2020	UMB BANK		1,057,590	1,000,000	1,166,650	1,043,960		(403)		(403)		1,043,557		14,033	14,033	25,694	07/01/2021	1FE
181006-HA-8	CLARK CNTY NEV PASSENGER FAC C		02/13/2020	UMB BANK		232,654	200,000	233,540	221,691		(599)		(599)		221,092		11,562	11,562	6,306	07/01/2024	1FE
186398-MK-6	CLEVELAND PUBLIC POWER		02/19/2020	UMB BANK		1,357,411	1,330,000	1,330,000							1,330,000		27,411	27,411	173	11/15/2028	1Z
19648F-NR-1	COLORADO HEALTH FACS AUTH		01/13/2020	UMB BANK		154,355	150,000	150,000	150,000						150,000		4,355	4,355	685	11/01/2028	1FE
196558-SC-5	COLORADO RIVER TEX MUN WTR DIS		03/13/2020	UMB BANK		234,852	220,000	249,471	234,845		(1,549)		(1,549)		233,296		1,556	1,556	7,822	01/01/2022	1FE
196632-R4-7	COLORADO SPRINGS COLO UTILS		01/06/2020	UMB BANK		1,506,338	1,135,000	1,497,133	1,490,928		(486)		(486)		1,490,441		15,897	15,897	11,388	11/15/2029	1FE
196707-J3-8	COLORADO ST BRD GOVERNORS UNIV		03/13/2020	UMB BANK		278,058	245,000	278,947	278,513		(613)		(613)		277,900		158	158	3,539	03/01/2044	1FE
19923P-BE-7	COLUMBUS IND MULTI-HIGH SCH BL		02/04/2020	UMB BANK		142,902	135,000	149,484	141,400		(399)		(399)		141,001		1,901	1,901	3,769	07/15/2021	1FE
45506D-6N-0	COMMUNITY FOUNDATION NORTHWEST IND		02/25/2020	UMB BANK		214,470	200,000	200,000	200,000						200,000		14,470	14,470	1,448	03/01/2033	1FE
20774Y-4E-4	CONNECTICUT ST HEALTH & EDL FA		01/08/2020	UMB BANK		121,256	100,000	113,998	111,416		(40)		(40)		111,376		9,880	9,880	2,625	07/01/2026	2FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		02/01/2020	CALLED @ 100.000		905,000	905,000	884,357	893,761		149		149		893,910		11,090	11,090	40,725	02/01/2029	2
226761-AC-8	CRITTENDEN CNTY ARK SALES & US		03/01/2020	MATURED		900,000	900,000	976,716	905,513		(5,513)		(5,513)		900,000				22,500	03/01/2020	1FE
23378R-EX-0	DAHLONEGA GA DOWNTOWN DEV AUTH		01/08/2020	UMB BANK		658,068	600,000	681,162	645,659		(448)		(448)		645,211		12,857	12,857	15,750	07/01/2022	1FE
24487R-CK-6	DEKALB CNTY NEWTON CNTY GWINNE		02/18/2020	UMB BANK		512,246	400,000	469,952	460,072		(816)		(816)		459,255		52,991	52,991	4,250	06/01/2031	1FE
246387-SD-7	DELAWARE ST ECONOMIC DEV AUTH		01/30/2020	UMB BANK		226,775	205,000	235,453	220,687		(493)		(493)		220,194		6,581	6,581	3,474	10/01/2022	1FE
249182-KW-5	DENVER COLO CITY & CNTY ARPT R		01/07/2020	UMB BANK		85,786	75,000	84,536	82,216		(39)		(39)		82,177		3,609	3,609	396	12/01/2023	1FE
249183-XY-5	DENVER COLO CITY & CNTY CTFS P		01/16/2020	UMB BANK		273,848	225,000	257,510	252,336		(216)		(216)		252,120		21,728	21,728	1,563	06/01/2031	1FE
263804-AW-6	DUBOIS PA HOSP AUTH HOSP REV		02/14/2020	Various		908,728	780,000	881,993	857,185		(2,134)		(2,134)		855,051		53,677	53,677	23,165	07/15/2024	1FE
26443C-AJ-2	DUKE UNIVERSITY HEALTH SYSTEM INC		02/18/2020	UMB BANK		105,003	100,000	100,000							100,000		5,003	5,003	260	06/01/2030	1FE
266780-FB-6	DURHAM N C		02/20/2020	UMB BANK		528,640	500,000	500,000							500,000		28,640	28,640	1,060	12/01/2037	1FE
271579-DR-2	EAST CHERRY CREEK VY WTR & SANTN D		01/07/2020	UMB BANK		118,953	100,000	114,389	114,176		(28)		(28)		114,148		4,805	4,805	767	11/15/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
271579-DT-8	EAST CHERRY CREEK VY WTR & SANTN D		02/28/2020	KEYCORP		1,373,439	1,145,000	1,303,182	1,300,853		(2,414)		(2,414)		1,298,439		75,000	75,000	15,648	11/15/2038	1FE
271579-DV-3	EAST CHERRY CREEK VY WTR & SANTN D		03/03/2020	UMB BANK		432,699	355,000	407,107	406,336		(824)		(824)		405,512		27,187	27,187	4,931	11/15/2040	1FE
29270C-Z5-7	ENERGY NORTHWEST WASH ELEC REV		01/29/2020	UMB BANK		128,362	100,000	117,669	115,230		(132)		(132)		115,097		13,265	13,265	2,917	07/01/2034	1FE
29747T-AT-0	ESTES PARK CO POWER COMMUNICATIONS		03/23/2020	UMB BANK		1,059,300	1,000,000	1,121,250	1,119,850		(2,502)		(2,502)		1,117,348		(58,048)	(58,048)	14,556	11/01/2037	1FE
297860-CX-4	ETOWAH WTR & SWR AUTH GA		01/15/2020	UMB BANK		710,934	600,000	676,350	675,920		(328)		(328)		675,592		35,342	35,342	2,467	03/01/2033	1FE
297860-CZ-9	ETOWAH WTR & SWR AUTH GA		03/18/2020	PIPER JAFFRAY INC.		567,940	500,000	559,245	558,913		(1,254)		(1,254)		557,658		10,282	10,282	5,556	03/01/2035	1FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2020	SCHEDULED REDEMPTION		57	57	59	59		(1)		(1)		57				1	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2020	SCHEDULED REDEMPTION		536	536	549	546		(9)		(9)		536				7	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2020	SCHEDULED REDEMPTION		59	59	61	62		(2)		(2)		59				1	01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2020	SCHEDULED REDEMPTION		12	12	12	12						12					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2020	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2020	SCHEDULED REDEMPTION		1,089	1,089	1,127	1,138		(50)		(50)		1,089				14	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2020	SCHEDULED REDEMPTION		546	546	565	575		(30)		(30)		546				8	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2020	SCHEDULED REDEMPTION		5	5	5	6						5					08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2020	SCHEDULED REDEMPTION		20	20	21	20		(1)		(1)		20					09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2020	SCHEDULED REDEMPTION		340	340	351	357		(17)		(17)		340				4	09/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2020	SCHEDULED REDEMPTION		14	14	15	15						14					12/01/2034	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2020	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2020	SCHEDULED REDEMPTION		9	9	10	10						9					09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2020	SCHEDULED REDEMPTION		25	25	26	25						25					02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2020	SCHEDULED REDEMPTION		691	691	706	698		(7)		(7)		691				11	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2020	SCHEDULED REDEMPTION		764	764	733	750		14		14		764				11	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2020	SCHEDULED REDEMPTION		1,327	1,327	1,355	1,340		(13)		(13)		1,327				21	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2020	SCHEDULED REDEMPTION		279	279	284	281		(2)		(2)		279				4	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2020	SCHEDULED REDEMPTION		205	205	210	209		(4)		(4)		205				3	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2020	SCHEDULED REDEMPTION		940	940	963	978		(37)		(37)		940				14	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2020	SCHEDULED REDEMPTION		19	19	19	19						19					10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2020	SCHEDULED REDEMPTION		281	281	288	288		(7)		(7)		281				4	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2020	SCHEDULED REDEMPTION		279	279	286	285		(6)		(6)		279				4	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2020	SCHEDULED REDEMPTION		102	102	104	108		(6)		(6)		102				2	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2020	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2020	SCHEDULED REDEMPTION		81	81	83	85		(4)		(4)		81				1	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2020	SCHEDULED REDEMPTION		233	233	241	254		(21)		(21)		233				4	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2020	SCHEDULED REDEMPTION		108	108	111	112		(4)		(4)		108				2	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2020	SCHEDULED REDEMPTION		49	49	50	50		(2)		(2)		49				1	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2020	SCHEDULED REDEMPTION		80	80	83	83		(3)		(3)		80				1	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2020	SCHEDULED REDEMPTION		999	999	1,022	1,017		(18)		(18)		999				11	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2020	SCHEDULED REDEMPTION		1,727	1,727	1,770	1,756		(28)		(28)		1,727				18	12/01/2028	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2020	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2020	SCHEDULED REDEMPTION		50	50	51	52		(2)		(2)		50				1	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2020	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	04/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2020	SCHEDULED REDEMPTION		136	136	132	132		3		3		136				2	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2020	SCHEDULED REDEMPTION		16	16	16	16						16					06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2020	SCHEDULED REDEMPTION		8,961	8,961	8,912	8,842		119		119		8,961				116	08/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2020	SCHEDULED REDEMPTION		31	31	31	32		(2)		(2)		31					01/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2020	SCHEDULED REDEMPTION		64	64	62	61		3		3		64				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2020	SCHEDULED REDEMPTION		113	113	116	119		(6)		(6)		113				2	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2020	SCHEDULED REDEMPTION		641	641	656	655		(14)		(14)		641				8	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2020	SCHEDULED REDEMPTION		11	11	11	11		1		1		11					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2020	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25					05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2020	SCHEDULED REDEMPTION		33	33	33	33						33					06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2020	SCHEDULED REDEMPTION		1,163	1,163	1,191	1,202		(39)		(39)		1,163				18	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2020	SCHEDULED REDEMPTION		75	75	75	75		1		1		75				1	03/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2020	SCHEDULED REDEMPTION		176	176	182	187		(11)		(11)		176				3	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2020	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					03/01/2032	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2020	SCHEDULED REDEMPTION		1,435	1,435	1,485	1,589		(153)		(153)		1,435				25	03/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2020	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31					05/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2020	SCHEDULED REDEMPTION		162	162	168	170		(8)		(8)		162				3	06/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2020	SCHEDULED REDEMPTION		492	492	509	509		(17)		(17)		492				7	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2020	SCHEDULED REDEMPTION		11	11	11	11						11					08/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2020	SCHEDULED REDEMPTION		255	255	254	254		2		2		255				4	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2020	SCHEDULED REDEMPTION		12	12	12	12						12					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2020	SCHEDULED REDEMPTION		188	188	195	194		(6)		(6)		188				3	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2020	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				1	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2020	SCHEDULED REDEMPTION		1,060	1,060	1,083	1,069		(9)		(9)		1,060				16	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2020	SCHEDULED REDEMPTION		736	736	750	743		(6)		(6)		736				11	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2020	SCHEDULED REDEMPTION		459	459	468	463		(3)		(3)		459				7	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2020	SCHEDULED REDEMPTION		182	182	188	187		(5)		(5)		182				3	01/01/2028	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2020	SCHEDULED REDEMPTION		26,581	26,581	27,517	27,304		(724)		(724)		26,581				178	04/01/2032	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2020	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2020	SCHEDULED REDEMPTION		121	121	122	122		(2)		(2)		121				2	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2020	SCHEDULED REDEMPTION		26	26	27	29		(2)		(2)		26					03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2020	SCHEDULED REDEMPTION		727	727	752	790		(64)		(64)		727				11	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2020	SCHEDULED REDEMPTION		226	226	233	247		(22)		(22)		226				3	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2020	SCHEDULED REDEMPTION		140	140	145	145		(5)		(5)		140				2	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2020	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2020	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2020	SCHEDULED REDEMPTION		24	24	24	24						24					10/01/2036	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2020	SCHEDULED REDEMPTION		5,128	5,128	5,378	5,202		(75)		(75)		5,128				62	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2020	SCHEDULED REDEMPTION		6,255	6,255	6,522	6,365		(110)		(110)		6,255				77	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2020	SCHEDULED REDEMPTION		4,752	4,752	4,951	4,828		(75)		(75)		4,752				59	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2020	SCHEDULED REDEMPTION		8,658	8,658	8,999	8,789		(131)		(131)		8,658				97	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2020	SCHEDULED REDEMPTION		5,194	5,194	5,417	5,287		(94)		(94)		5,194				63	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2020	SCHEDULED REDEMPTION		55,708	55,708	57,903	56,899		(1,191)		(1,191)		55,708				620	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2020	SCHEDULED REDEMPTION		9,888	9,888	10,245	10,121		(233)		(233)		9,888				112	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2020	SCHEDULED REDEMPTION		4,569	4,569	4,741	4,680		(111)		(111)		4,569				52	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2020	SCHEDULED REDEMPTION		12,088	12,088	12,536	12,327		(239)		(239)		12,088				134	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2020	SCHEDULED REDEMPTION		10,690	10,690	11,067	10,937		(247)		(247)		10,690				121	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2020	SCHEDULED REDEMPTION		3,237	3,237	3,356	3,329		(93)		(93)		3,237				37	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2020	SCHEDULED REDEMPTION		9,291	9,291	9,651	9,502		(210)		(210)		9,291				100	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2020	SCHEDULED REDEMPTION		8,974	8,974	9,327	9,232		(258)		(258)		8,974				101	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2020	SCHEDULED REDEMPTION		17,963	17,963	18,626	18,219		(256)		(256)		17,963				214	12/01/2022	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2020	SCHEDULED REDEMPTION		12,154	12,154	12,634	12,500		(346)		(346)		12,154				139	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2020	SCHEDULED REDEMPTION		5,576	5,576	5,812	5,649		(73)		(73)		5,576				66	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2020	SCHEDULED REDEMPTION		6,759	6,759	7,093	6,865		(106)		(106)		6,759				85	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2020	SCHEDULED REDEMPTION		8,197	8,197	8,602	8,316		(118)		(118)		8,197				100	12/01/2022	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		02/01/2020	SCHEDULED REDEMPTION		2,336	2,336	2,428	2,342		(7)		(7)		2,336				17	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2020	SCHEDULED REDEMPTION		7,401	7,401	7,662	7,605		(203)		(203)		7,401				74	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2020	SCHEDULED REDEMPTION		16,503	16,503	17,318	16,768		(265)		(265)		16,503				202	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2020	SCHEDULED REDEMPTION		3,004	3,004	3,153	3,135		(130)		(130)		3,004				36	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2020	SCHEDULED REDEMPTION		1,038	1,038	1,074	1,080		(42)		(42)		1,038				12	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2020	SCHEDULED REDEMPTION		3,772	3,772	3,906	3,896		(124)		(124)		3,772				43	11/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2020	SCHEDULED REDEMPTION		11,304	11,304	11,862	11,559		(255)		(255)		11,304				139	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2020	SCHEDULED REDEMPTION		61,850	61,850	64,672	63,549		(1,700)		(1,700)		61,850				404	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2020	SCHEDULED REDEMPTION		118,758	118,758	124,042	121,954		(3,196)		(3,196)		118,758				818	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2020	SCHEDULED REDEMPTION		150,254	150,254	156,980	154,176		(3,922)		(3,922)		150,254				1,004	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2020	SCHEDULED REDEMPTION		277	277	270	272		5		5		277				4	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2020	SCHEDULED REDEMPTION		2,322	2,322	2,269	2,294		29		29		2,322				31	08/01/2028	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2020	SCHEDULED REDEMPTION		81	81	83	82						81				1	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2020	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		02/01/2020	SCHEDULED REDEMPTION		33	33	34	33						33					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2020	SCHEDULED REDEMPTION		28	28	30	29						28					09/01/2022	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2020	SCHEDULED REDEMPTION		270	270	278	275		(5)		(5)		270				5	12/01/2024	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2020	SCHEDULED REDEMPTION		290	290	301	314		(24)		(24)		290				5	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2020	SCHEDULED REDEMPTION		1,436	1,436	1,491	1,569		(133)		(133)		1,436				19	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2020	SCHEDULED REDEMPTION		473	473	492	514		(41)		(41)		473				8	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2020	SCHEDULED REDEMPTION		91	91	94	99		(8)		(8)		91				2	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2020	SCHEDULED REDEMPTION		150	150	155	162		(12)		(12)		150				3	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2020	SCHEDULED REDEMPTION		25	25	27	28		(3)		(3)		25					09/01/2031	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2020	SCHEDULED REDEMPTION		570	570	587	576		(6)		(6)		570				8	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2020	SCHEDULED REDEMPTION		420	420	433	426		(6)		(6)		420				5	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2020	SCHEDULED REDEMPTION		29	29	30	29						29					07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2020	SCHEDULED REDEMPTION		397	397	409	402		(5)		(5)		397				5	08/01/2022	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2020	SCHEDULED REDEMPTION		140	140	129	132		9		9		140				1	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2020	SCHEDULED REDEMPTION		1,855	1,855	1,922	1,893		(38)		(38)		1,855				21	10/01/2023	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2020	SCHEDULED REDEMPTION		1,256	1,256	1,321	1,265		(9)		(9)		1,256				25	10/01/2021	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2020	SCHEDULED REDEMPTION		44	44	47	46		(2)		(2)		44				1	09/01/2025	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2020	SCHEDULED REDEMPTION		39	39	41	41		(1)		(1)		39				1	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2020	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2020	SCHEDULED REDEMPTION		409	409	423	419		(10)		(10)		409				7	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2020	SCHEDULED REDEMPTION		29	29	30	30						29					12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2020	SCHEDULED REDEMPTION		227	227	234	231		(4)		(4)		227				3	01/01/2023	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2020	SCHEDULED REDEMPTION		1,191	1,191	1,222	1,207		(16)		(16)		1,191				20	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2020	SCHEDULED REDEMPTION		57	57	56	56		1		1		57				1	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2020	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2020	SCHEDULED REDEMPTION		633	633	626	625		8		8		633				12	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2020	SCHEDULED REDEMPTION		264	264	274	273		(9)		(9)		264				5	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2020	SCHEDULED REDEMPTION		79	79	82	84		(5)		(5)		79				1	09/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2020	SCHEDULED REDEMPTION		87	87	90	93		(6)		(6)		87				2	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2020	SCHEDULED REDEMPTION		35	35	35	35						35				1	09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2020	SCHEDULED REDEMPTION		9	9	10	10						9					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2020	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2020	SCHEDULED REDEMPTION		57	57	58	61		(4)		(4)		57				1	11/01/2029	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2020	SCHEDULED REDEMPTION		116	116	120	125		(10)		(10)		116				2	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2020	SCHEDULED REDEMPTION		89	89	93	94		(5)		(5)		89				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2020	SCHEDULED REDEMPTION		166	166	172	173		(7)		(7)		166				3	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2020	SCHEDULED REDEMPTION		91	91	94	93		(3)		(3)		91				2	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2020	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2020	SCHEDULED REDEMPTION		146	146	152	156		(10)		(10)		146				3	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2020	SCHEDULED REDEMPTION		97	97	101	107		(10)		(10)		97				2	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2020	SCHEDULED REDEMPTION		47	47	49	51		(4)		(4)		47				1	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2020	SCHEDULED REDEMPTION		54	54	56	60		(5)		(5)		54				1	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2020	SCHEDULED REDEMPTION		130	130	135	144		(15)		(15)		130				2	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2020	SCHEDULED REDEMPTION		61	61	64	66		(5)		(5)		61				1	01/01/2031	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2020	SCHEDULED REDEMPTION		34	34	35	38		(3)		(3)		34				1	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2020	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					04/01/2031	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2020	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2020	SCHEDULED REDEMPTION		102	102	108	114		(12)		(12)		102				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2020	SCHEDULED REDEMPTION		32	32	33	36		(4)		(4)		32				1	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2020	SCHEDULED REDEMPTION		176	176	183	196		(20)		(20)		176				3	05/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2020	SCHEDULED REDEMPTION		69	69	72	77		(8)		(8)		69				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2020	SCHEDULED REDEMPTION		46	46	47	50		(5)		(5)		46				1	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2020	SCHEDULED REDEMPTION		145	145	150	161		(16)		(16)		145				3	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2020	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					05/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2020	SCHEDULED REDEMPTION		33	33	34	36		(4)		(4)		33				1	05/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2020	SCHEDULED REDEMPTION		25	25	26	28		(3)		(3)		25					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2020	SCHEDULED REDEMPTION		841	841	874	885		(44)		(44)		841				17	08/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2020	SCHEDULED REDEMPTION		33	33	35	38		(5)		(5)		33				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2020	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2020	SCHEDULED REDEMPTION		155	155	159	166		(12)		(12)		155				3	08/01/2031	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2020	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2020	SCHEDULED REDEMPTION		160	160	166	175		(15)		(15)		160				3	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2020	SCHEDULED REDEMPTION		379	379	383	384		(5)		(5)		379				7	10/01/2023	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2020	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2020	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21					02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2020	SCHEDULED REDEMPTION		23	23	23	25		(3)		(3)		23					12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2020	SCHEDULED REDEMPTION		49	49	52	56		(7)		(7)		49				1	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2020	SCHEDULED REDEMPTION		87	87	90	98		(11)		(11)		87				2	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2020	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2020	SCHEDULED REDEMPTION		249	249	258	270		(21)		(21)		249				4	03/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2020	SCHEDULED REDEMPTION		17	17	17	19		(2)		(2)		17					02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2020	SCHEDULED REDEMPTION		96	96	100	104		(8)		(8)		96				2	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2020	SCHEDULED REDEMPTION		640	640	665	661		(21)		(21)		640				11	12/01/2030	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2020	SCHEDULED REDEMPTION		411	411	427	414		(3)		(3)		411				7	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2020	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					01/01/2031	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2020	SCHEDULED REDEMPTION		214	214	220	216		(2)		(2)		214				2	04/01/2021	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2020	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2020	SCHEDULED REDEMPTION		365	365	383	398		(34)		(34)		365				6	03/01/2031	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2020	SCHEDULED REDEMPTION		205	205	217	237		(32)		(32)		205				4	06/01/2031	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2020	SCHEDULED REDEMPTION		27	27	27	28		(2)		(2)		27					08/01/2031	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2020	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				1	08/01/2031	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2020	SCHEDULED REDEMPTION		86	86	91	96		(11)		(11)		86				2	07/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2020	SCHEDULED REDEMPTION		1,549	1,549	1,549	1,549						1,549				21	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2020	SCHEDULED REDEMPTION		74	74	77	81		(7)		(7)		74				1	02/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2020	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					03/01/2032	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2020	SCHEDULED REDEMPTION		1,371	1,371	1,371	1,371						1,371				18	12/01/2031	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2020	SCHEDULED REDEMPTION		10,396	10,396	10,795	10,925		(529)		(529)		10,396				193	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2020	SCHEDULED REDEMPTION		981	981	1,019	1,026		(44)		(44)		981				16	03/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2020	SCHEDULED REDEMPTION		38	38	39	41		(3)		(3)		38				1	04/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2020	SCHEDULED REDEMPTION		362	362	382	383		(21)		(21)		362				6	07/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2020	SCHEDULED REDEMPTION		1,077	1,077	1,096	1,098		(20)		(20)		1,077				9	11/01/2032	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2020	SCHEDULED REDEMPTION		2,032	2,032	2,115	2,168		(137)		(137)		2,032				29	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2020	SCHEDULED REDEMPTION		40,030	40,030	40,030	40,030						40,030				486	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2020	SCHEDULED REDEMPTION		5,755	5,755	5,755	5,755						5,755				64	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2020	SCHEDULED REDEMPTION		1,717	1,717	1,717	1,717						1,717				19	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2020	SCHEDULED REDEMPTION		11,517	11,517	11,517	11,517						11,517				126	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2020	SCHEDULED REDEMPTION		5,721	5,721	5,721	5,721						5,721				64	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2020	SCHEDULED REDEMPTION		2,323	2,323	2,323	2,323						2,323				26	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2020	SCHEDULED REDEMPTION		8,693	8,693	8,478	8,492		201		201		8,693				99	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2020	SCHEDULED REDEMPTION		8,852	8,852	8,852	8,852						8,852				98	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2020	SCHEDULED REDEMPTION		275	275	283	276		(1)		(1)		275				4	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2020	SCHEDULED REDEMPTION		27,463	27,463	28,699	27,893		(429)		(429)		27,463				305	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2020	SCHEDULED REDEMPTION		3,613	3,613	3,613	3,613						3,613				40	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2020	SCHEDULED REDEMPTION		3,111	3,111	3,111	3,111						3,111				35	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2020	SCHEDULED REDEMPTION		2,071	2,071	2,071	2,071						2,071				23	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2020	SCHEDULED REDEMPTION		3,049	3,049	3,049	3,049						3,049				34	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2020	SCHEDULED REDEMPTION		262	262	255	256		7		7		262				3	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2020	SCHEDULED REDEMPTION		3,894	3,894	4,040	3,930		(36)		(36)		3,894				43	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2020	SCHEDULED REDEMPTION		4,039	4,039	4,039	4,039						4,039				46	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2020	SCHEDULED REDEMPTION		9,600	9,600	9,998	9,769		(170)		(170)		9,600				113	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2020	SCHEDULED REDEMPTION		17,435	17,435	18,222	17,715		(280)		(280)		17,435				204	03/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2020	SCHEDULED REDEMPTION		15,529	15,529	16,079	15,838		(309)		(309)		15,529				173	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2020	SCHEDULED REDEMPTION		17,353	17,353	17,996	17,698		(345)		(345)		17,353				192	12/01/2023	1
31413Q-UQ-8	FED NATL MTG ASSOC #942591		03/01/2020	SCHEDULED REDEMPTION		4,446	4,446	4,631	4,528		(81)		(81)		4,446				54	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2020	SCHEDULED REDEMPTION		11,713	11,713	12,152	11,921		(208)		(208)		11,713				137	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2020	SCHEDULED REDEMPTION		31,225	31,225	33,942	32,229		(1,005)		(1,005)		31,225				353	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2020	SCHEDULED REDEMPTION		8,638	8,638	9,003	8,851		(212)		(212)		8,638				106	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2020	SCHEDULED REDEMPTION		3,585	3,585	3,711	3,656		(72)		(72)		3,585				40	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2020	SCHEDULED REDEMPTION		284	284	290	292		(8)		(8)		284				3	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2020	SCHEDULED REDEMPTION		3,700	3,700	3,835	3,761		(61)		(61)		3,700				41	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2020	SCHEDULED REDEMPTION		13,173	13,173	13,719	13,337		(164)		(164)		13,173				160	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2020	SCHEDULED REDEMPTION		9,176	9,176	9,564	9,381		(205)		(205)		9,176				113	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2020	SCHEDULED REDEMPTION		153,959	153,959	161,080	158,427		(4,468)		(4,468)		153,959				1,014	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		03/01/2020	SCHEDULED REDEMPTION		172,650	172,650	180,588	176,865		(4,215)		(4,215)		172,650				1,175	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		03/01/2020	SCHEDULED REDEMPTION		106,816	106,816	111,727	109,811		(2,995)		(2,995)		106,816				674	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2020	SCHEDULED REDEMPTION		50,832	50,832	53,612	52,820		(1,988)		(1,988)		50,832				397	06/01/2032	1
340765-HQ-2	FLORIDA KEYS AQUEDUCT AUTH WTR		01/15/2020	UMB BANK		118,380	100,000	113,467	112,397		(90)		(90)		112,307		6,073	6,073	6,361	09/01/2049	1FE
34281P-SQ-7	FLORIDA ST GOVERNMENTAL UTIL A		01/02/2020	UMB BANK		106,515	100,000	107,460	105,202		(41)		(41)		105,162		1,353	1,353	1,319	10/01/2021	1FE
34281P-UU-5	FLORIDA ST GOVT UTIL AUTH ALOHA		02/26/2020	UNION BANK OF SWITZERLAND		723,930	600,000	694,584	693,157		(1,356)		(1,356)		691,801		32,129	32,129	7,867	10/01/2034	1FE
34281P-UV-3	FLORIDA ST GOVT UTIL AUTH ALOHA		02/26/2020	STIFEL CAPITAL MARKETS		1,204,710	1,000,000	1,153,790	1,151,474		(2,200)		(2,200)		1,149,274		55,436	55,436	13,111	10/01/2035	1FE
34281P-UZ-4	FLORIDA ST GOVT UTIL AUTH ALOHA		01/16/2020	UMB BANK		294,028	250,000	284,635	284,117		(173)		(173)		283,945		10,083	10,083	2,250	10/01/2039	1FE
34281P-VA-8	FLORIDA ST GOVT UTIL AUTH ALOHA		02/28/2020	UMB BANK		145,447	120,000	136,285	136,042		(251)		(251)		135,791		9,656	9,656	1,640	10/01/2040	1FE
353204-AD-2	FRANKLIN CNTY OHIO SALES TAX R		03/24/2020	UMB BANK		533,575	500,000	557,025	535,086		(3,357)		(3,357)		531,728		1,847	1,847	7,986	06/01/2022	1FE
353406-RP-8	FRANKLIN CNTY WASH PUB UTIL DI		01/23/2020	UMB BANK		255,379	210,000	261,931	244,077		(410)		(410)		243,667		11,712	11,712	4,258	09/01/2025	1FE
360066-NF-7	FULTON CNTY GA WTR & SWR REVENUE REF		01/01/2020	MATURED		4,000,000	4,000,000	4,773,320	4,000,000						4,000,000				100,000	01/01/2020	1FE
366133-LH-7	GARLAND TEX ELEC UTIL SYS REV		02/18/2020	UMB BANK		112,250	100,000	111,769	108,039		(332)		(332)		107,706		4,544	4,544	2,347	03/01/2023	1FE
366133-LJ-3	GARLAND TEX ELEC UTIL SYS REV		03/02/2020	UMB BANK		116,214	100,000	113,356	109,914		(395)		(395)		109,519		6,695	6,695	2,542	03/01/2024	1FE
37310P-AD-3	GEORGETOWN UNIVERSITY		03/04/2020	BARCLAYS		5,221,550	5,000,000	5,000,000							5,000,000		221,550	221,550	3,679	04/01/2050	1FE
378325-BC-7	GLENDALE ARIZ TRANSN EXCISE TA		03/13/2020	UMB BANK		366,982	350,000	421,337	367,514		(2,445)		(2,445)		365,068		1,914	1,914	12,444	07/01/2021	1FE
378325-BE-3	GLENDALE ARIZ TRANSN EXCISE TA		01/14/2020	UMB BANK		170,672	150,000	184,184	165,030		(174)		(174)		164,857		5,815	5,815	4,063	07/01/2023	1FE
37970P-HW-5	GLOUCESTER CNTY N J IMPT AUTH		02/06/2020	SEIBERT, BRANFORD INC.		2,066,925	1,750,000	2,099,615	1,987,219		(5,070)		(5,070)		1,982,149		84,776	84,776	24,063	11/01/2024	1FE
386545-KS-5	GRAND VALLEY MICH ST UNIV REV		02/28/2020	UMB BANK		356,678	300,000	366,378	339,534		(765)		(765)		338,769		17,909	17,909	2,750	12/01/2024	1FE
39225P-AD-3	GREATER NEW ORLEANS EXPWY COMM		01/16/2020	UMB BANK		165,885	140,000	169,564	160,297		(223)		(223)		160,073		5,812	5,812	1,556	11/01/2024	1FE
39448P-BP-6	GREENE CNTY MO CTFS PARTN		01/27/2020	UMB BANK		199,418	190,000	201,229	196,386		(293)		(293)		196,093		3,325	3,325	3,124	09/01/2021	1FE
39448P-CC-4	GREENE CNTY MO CTFS PARTN		01/23/2020	UMB BANK		127,073	100,000	114,887	113,204		(95)		(95)		113,109		13,964	13,964	2,028	09/01/2034	1FE
407837-FK-4	HAMILTON OHIO WASTEWTR SYS REV		01/16/2020	UMB BANK		294,028	250,000	278,668	278,370		(142)		(142)		278,228		15,799	15,799	1,722	10/01/2039	1FE
407846-EP-5	HAMILTON OHIO WTRWKS REV		03/17/2020	UMB BANK		697,062	600,000	679,650	678,819		(1,544)		(1,544)		677,274		19,788	19,788	8,000	10/15/2034	1FE
414005-WN-4	HARRIS CNTY TEX		01/17/2020	UMB BANK		121,894	100,000	115,066	112,183		(97)		(97)		112,086		9,808	9,808	2,181	08/15/2033	1FE
41422E-FM-0	HARRIS CNTY TEX MET TRAN AUTH		03/24/2020	UMB BANK		789,117	715,000	889,832	806,732		(5,429)		(5,429)		801,304		(12,187)	(12,187)	14,300	11/01/2023	1FE
41422E-KL-6	HARRIS CNTY TEX MET TRAN AUTH		02/19/2020	UMB BANK		1,105,734	1,085,000	1,085,000							1,085,000		20,734	20,734		11/01/2026	1Z
41423P-AC-1	HARRIS CNTY TEX TOLL RD REV		03/16/2020	UMB BANK		1,054,130	1,000,000	1,108,050	1,051,414		(6,694)		(6,694)		1,044,719		9,411	9,411	29,583	08/15/2021	1FE
413890-CV-4	HARRIS CNTY-HOUSTON SPORTS AUT		02/18/2020	UMB BANK		176,217	165,000	195,212	173,644		(618)		(618)		173,026		3,191	3,191	2,177	11/15/2021	1FE
414009-NX-4	HARRIS COUNTY CULTURAL EDUCATION F		02/06/2020	UMB BANK		2,052,190	2,000,000	2,000,000	2,000,000						2,000,000		52,190	52,190	8,414	05/15/2031	1FE
419794-ZX-3	HAWAII ST ARPTS SYS REV		02/04/2020	UMB BANK		1,253,440	1,000,000	1,137,510	1,121,139		(1,209)		(1,209)		1,119,930		133,510	133,510	29,861	07/01/2034	1FE
42249T-DE-6	HEBER LT & PWR CO UTAH		01/23/2020	UMB BANK		294,075	250,000	278,150	277,973		(178)		(178)		277,795		16,280	16,280	1,444	12/15/2039	1FE
42249T-DF-3	HEBER LT & PWR CO UTAH		03/13/2020	UMB BANK		1,352,586	1,200,000	1,317,420	1,316,688		(1,921)		(1,921)		1,314,766		37,820	37,820	12,511	12/15/2045	1FE
442851-AC-5	HOWARD UNIVERSITY		02/03/2020	LOOP CAPITAL MARKETS		1,001,560	1,000,000	1,000,000							1,000,000		1,560	1,560		10/01/2021	1Z
442851-AD-3	HOWARD UNIVERSITY		02/03/2020	LOOP CAPITAL MARKETS		1,002,460	1,000,000	1,000,000							1,000,000		2,460	2,460		10/01/2022	1Z
442851-AE-1	HOWARD UNIVERSITY		02/03/2020	LOOP CAPITAL MARKETS		1,003,110	1,000,000	1,000,000							1,000,000		3,110	3,110		10/01/2023	1Z
442851-AF-8	HOWARD UNIVERSITY		02/03/2020	LOOP CAPITAL MARKETS		1,354,725	1,350,000	1,350,000							1,350,000		4,725	4,725		10/01/2024	1Z
442851-AG-6	HOWARD UNIVERSITY		02/03/2020	LOOP CAPITAL MARKETS		1,004,200	1,000,000	1,000,000							1,000,000		4,200	4,200		10/01/2025	1Z
442851-AH-4	HOWARD UNIVERSITY		02/03/2020	LOOP CAPITAL MARKETS		1,004,250	1,000,000	1,000,000							1,000,000		4,250	4,250		10/01/2026	1Z
451443-B5-3	IDAHO ST BLDG AUTH BLDG REV		01/02/2020	UMB BANK		294,196	280,000	280,000	280,000						280,000		14,196	14,196	2,431	09/01/2023	1FE
451443-E2-7	IDAHO ST BLDG AUTH BLDG REV		03/18/2020	UMB BANK		435,028	400,000	437,516	426,698		(2,130)		(2,130)		424,568		10,460	10,460	11,056	09/01/2022	1FE
45204E-CZ-9	ILLINOIS FIN AUTH REV		02/14/2020	UMB BANK		968,687	810,000	991,359	924,626		(2,626)		(2,626)		922,000		46,687	46,687	25,650	07/01/2025	1FE
45204E-LN-6	ILLINOIS FIN AUTH REV		01/15/2020	UMB BANK		261,211	240,000	283,601	258,858		(347)		(347)		258,510		2,701	2,701	2,067	05/15/2022	1FE
454898-VD-6	INDIANA MUN PWR AGY PWR SUPPLY		01/14/2020	UMB BANK		1,762,583	1,450,000	1,761,707	1,686,767		(696)		(696)		1,686,072		76,511	76,511	37,604	01/01/2026	1FE
455168-FY-5	INDIANA UNIV		02/03/2020	UMB BANK		103,614	100,000	100,000							100,000		3,614	3,614		06/01/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
455168-GG-3	INDIANA UNIV		02/06/2020	UMB BANK		103,062	100,000	100,000							100,000		3,062	3,062		06/01/2037	1FE
45528U-LQ-2	INDIANAPOLIS IND LOC PUB IMPT		01/01/2020	MATURED		525,000	525,000	606,501	525,000						525,000				13,125	01/01/2020	1FE
45528U-ZB-0	INDIANAPOLIS IND LOC PUB IMPT		02/21/2020	UMB BANK		130,275	100,000	120,495	119,125		(280)		(280)		118,844		11,431	11,431	2,833	02/01/2035	1FE
45528U-ZH-7	INDIANAPOLIS IND LOC PUB IMPT		02/19/2020	UMB BANK		639,428	505,000	591,779	586,071		(939)		(939)		585,133		54,295	54,295	13,567	02/01/2044	1FE
455412-AP-1	INDIANAPOLIS IND WTR SYS REV		01/14/2020	UMB BANK		1,654,099	1,355,000	1,557,112	1,519,461		(813)		(813)		1,518,648		135,451	135,451	19,441	10/01/2031	1FE
455412-BN-5	INDIANAPOLIS IND WTR SYS REV		01/13/2020	CITIGROUP GLOBAL MARKETS		4,151,160	3,250,000	3,780,238	3,722,683		(1,832)		(1,832)		3,720,851		430,309	430,309	46,944	10/01/2032	1FE
455412-BQ-8	INDIANAPOLIS IND WTR SYS REV		01/14/2020	Various		2,048,157	1,615,000	1,863,468	1,836,620		(689)		(689)		1,835,931		212,226	212,226	22,719	10/01/2034	1FE
46246K-6K-3	IOWA FIN AUTH REV		02/13/2020	UMB BANK		126,654	100,000	115,343	114,140		(188)		(188)		113,952		12,702	12,702	2,736	08/01/2041	1FE
462590-MQ-0	IOWA STUDENT LN LIQUIDITY CORP		01/30/2020	UMB BANK		1,296,690	1,000,000	1,253,310	1,248,498		(2,277)		(2,277)		1,246,222		50,468	50,468	13,889	12/01/2028	1FE
463794-JR-9	IRVING TEX HOSP AUTH HOSP REV		01/06/2020	UMB BANK		116,577	100,000	115,868	111,357		(44)		(44)		111,314		5,263	5,263	1,153	10/15/2024	2FE
469487-NQ-1	JACKSONVILLE FLA SPL REV		03/02/2020	UMB BANK		236,517	200,000	230,058	224,067		(526)		(526)		223,541		12,976	12,976	3,597	10/01/2024	1FE
483233-NM-0	KALAMAZOO MICH HOSP FIN AUTH H		02/14/2020	UMB BANK		289,618	250,000	304,893	282,700		(959)		(959)		281,741		7,877	7,877	3,264	05/15/2024	1FE
483233-NP-3	KALAMAZOO MICH HOSP FIN AUTH H		01/31/2020	UMB BANK		123,008	100,000	124,107	116,626		(224)		(224)		116,402		6,606	6,606	1,097	05/15/2026	1FE
48507T-HD-8	KANSAS CITY MO SAN SWR SYS REV		03/30/2020	UMB BANK		491,814	385,000	455,828	443,832		(1,650)		(1,650)		442,182		49,633	49,633	14,438	01/01/2032	1FE
485512-MW-4	KANSAS ST TPK AUTH TPK REV		03/05/2020	UMB BANK		350,823	260,000	316,334	313,023		(912)		(912)		312,112		38,711	38,711	6,789	09/01/2034	1FE
485512-MZ-7	KANSAS ST TPK AUTH TPK REV		02/07/2020	UMB BANK		390,108	300,000	359,874	356,385		(564)		(564)		355,820		34,288	34,288	6,667	09/01/2037	1FE
491449-AZ-7	KENTUCKY ST CTFS PARTN		01/15/2020	UMB BANK		373,297	335,000	360,882	353,490		(181)		(181)		353,309		19,988	19,988	3,424	04/15/2024	1FE
498622-KM-0	KLICKITAT CNTY WASH PUB UTIL D		01/21/2020	UMB BANK		443,511	435,000	435,000	435,000						435,000		8,511	8,511	1,560	12/01/2026	1FE
498622-KH-1	KLICKITAT CNTY WASH PUB UTIL DIST		01/28/2020	UMB BANK		374,716	370,000	370,000	370,000						370,000		4,716	4,716	1,159	12/01/2022	1FE
498622-KP-3	KLICKITAT CNTY WASH PUB UTIL DIST		02/14/2020	UMB BANK		766,658	750,000	750,000	750,000						750,000		16,658	16,658	3,697	12/01/2028	1FE
498622-KQ-1	KLICKITAT CNTY WASH PUB UTIL DIST		02/20/2020	UMB BANK		259,865	250,000	250,000	250,000						250,000		9,865	9,865	1,693	12/01/2029	1FE
498622-KS-7	KLICKITAT CNTY WASH PUB UTIL DIST		02/20/2020	Various		943,731	915,000	915,000	915,000						915,000		28,731	28,731	5,299	12/01/2031	1FE
503441-CH-8	LA HABRA CALIF UTIL AUTH		02/21/2020	UMB BANK		1,338,851	1,105,000	1,255,402	1,253,835		(2,014)		(2,014)		1,251,822		87,029	87,029	11,787	11/01/2037	1FE
503441-CJ-4	LA HABRA CALIF UTIL AUTH		02/21/2020	UMB BANK		1,207,640	1,000,000	1,130,460	1,129,106		(1,741)		(1,741)		1,127,364		80,276	80,276	10,667	11/01/2038	1FE
529050-EL-6	LEXINGTON CNTY S C HEALTH SVCS		01/27/2020	UMB BANK		121,718	100,000	118,281	113,896		(173)		(173)		113,723		7,995	7,995	1,222	11/01/2025	1FE
529050-EM-4	LEXINGTON CNTY S C HEALTH SVCS		01/08/2020	UMB BANK		339,328	275,000	328,111	316,998		(141)		(141)		316,857		22,471	22,471	2,635	11/01/2026	1FE
529050-EN-2	LEXINGTON CNTY S C HEALTH SVCS		01/02/2020	UMB BANK		1,250,190	1,000,000	1,204,600	1,166,758		(267)		(267)		1,166,491		83,699	83,699	9,028	11/01/2027	1FE
541372-BJ-6	LOGANVILLE GA WTR & SWR REV		02/11/2020	UMB BANK		136,666	125,000	138,976	133,741		(413)		(413)		133,328		3,339	3,339	1,250	06/01/2022	1FE
541372-BT-4	LOGANVILLE GA WTR & SWR REV		01/08/2020	UMB BANK		238,338	200,000	216,156	214,006		(37)		(37)		213,969		24,369	24,369	867	06/01/2031	1FE
541372-BU-1	LOGANVILLE GA WTR & SWR REV		01/08/2020	UMB BANK		445,684	375,000	402,304	398,684		(62)		(62)		398,622		47,062	47,062	1,625	06/01/2032	1FE
543573-DZ-9	LORAIN CNTY OHIO CMNTY COLLEGE DIS		02/27/2020	UMB BANK		223,798	215,000	215,000							215,000		8,798	8,798	288	12/01/2033	1FE
546399-DG-8	LOUISIANA PUB FACS AUTH REV		02/13/2020	UMB BANK		202,680	175,000	208,635	197,478		(645)		(645)		196,833		5,847	5,847	2,260	05/15/2024	1FE
54811B-RR-4	LOWER COLO RIV AUTH TEX TRANSM		01/22/2020	UMB BANK		710,740	615,000	690,940	672,419		(673)		(673)		671,745		38,995	38,995	5,597	05/15/2031	1FE
54811B-SW-2	LOWER COLO RIV AUTH TEX TRANSM		01/06/2020	UMB BANK		484,816	400,000	459,188	454,242		(129)		(129)		454,113		30,703	30,703	2,944	05/15/2037	1FE
574218-5Z-2	LOYOLA UNIVERSITY MARYLAND		01/09/2020	UMB BANK		1,014,450	1,000,000	1,000,000	1,000,000						1,000,000		14,450	14,450	1,833	10/01/2027	1FE
56042R-QQ-8	MAINE HEALTH & HIGHER EDL FACS		01/03/2020	UMB BANK		250,964	200,000	231,582	227,560		(48)		(48)		227,513		23,451	23,451	5,167	07/01/2032	1FE
56042R-QR-6	MAINE HEALTH & HIGHER EDL FACS		02/13/2020	UMB BANK		633,672	500,000	577,105	567,304		(821)		(821)		566,483		67,189	67,189	15,451	07/01/2033	1FE
57563R-PT-0	MASSACHUSETTS EDL FING AUTH ED		01/22/2020	UMB BANK		112,967	100,000	109,994	107,078		(124)		(124)		106,954		6,013	6,013	2,819	07/01/2023	1FE
57584X-JQ-5	MASSACHUSETTS ST DEV FIN AGY R		02/20/2020	UMB BANK		445,412	395,000	469,675	431,779		(690)		(690)		431,089		14,322	14,322	11,216	07/01/2023	2FE
57584X-S9-3	MASSACHUSETTS ST DEV FIN AGY R		01/15/2020	UMB BANK		1,144,360	1,000,000	1,183,140	1,118,854		(1,277)		(1,277)		1,117,576		26,784	26,784	27,222	01/01/2024	2FE
57584X-T2-7	MASSACHUSETTS ST DEV FIN AGY R		01/07/2020	UMB BANK		235,144	200,000	238,894	227,288		(116)		(116)		227,173		7,971	7,971	5,222	01/01/2025	2FE
57584X-T3-5	MASSACHUSETTS ST DEV FIN AGY R		01/14/2020	BLAYLOCK PARTNERS, L.P.		313,001	260,000	311,873	298,501		(251)		(251)		298,251		14,750	14,750	7,042	01/01/2026	2FE
57584Y-FD-6	MASSACHUSETTS ST DEV FIN AGY R		01/07/2020	UMB BANK		146,372	120,000	134,614	132,373		(30)		(30)		132,343		14,030	14,030	3,133	01/01/2034	2FE
57584Y-FE-4	MASSACHUSETTS ST DEV FIN AGY R		01/29/2020	UMB BANK		501,975	410,000	458,495	451,071		(286)		(286)		450,785		51,190	51,190	11,558	01/01/2035	2FE
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R		02/11/2020	UMB BANK		383,783	295,000	373,980			(281)		(281)		373,700		10,084	10,084	574	07/01/2038	1FE
57584Y-XA-2	MASSACHUSETTS ST DEV FIN AGY R		02/21/2020	UMB BANK		876,955	675,000	853,632			(660)		(660)		852,972		23,983	23,983	1,365	07/01/2039	1FE
58506Y-AS-1	MEDSTAR HEALTH INC		01/10/2020	JPMORGAN CHASE & CO.		5,109,500	5,000,000	5,000,000							5,000,000		109,500	109,500		08/15/2049	1Z
58506Y-AT-9	MEDSTAR HEALTH INC		01/10/2020	JPMORGAN CHASE & CO.		1,075,125	1,070,000	1,070,000							1,070,000		5,125	5,125		08/15/2031	1Z
586108-AC-6	MEMPHIS-SHELBY CNTY TENN INDL		02/24/2020	UMB BANK		1,622,703	1,300,000	1,583,335	1,511,819		(1,497)		(1,497)		1,510,322		112,381	112,381	14,236	11/01/2026	1FE
592098-R5-8	METROPOLITAN GOVT NASHVILLE &		02/04/2020	UMB BANK		118,058	100,000	120,356	114,004		(292)		(292)		113,712		4,346	4,346	2,986	07/01/2024	1FE
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y R		01/29/2020	UMB BANK		125,541	100,000	121,120	116,655		(187)		(187)		116,468		9,073	9,073	1,056	11/15/2026	1FE
59324P-DM-8	MIAMI BEACH FLA STORMWATER REV		01/07/2020	UMB BANK		117,633	100,000	117,944	112,777		(58)		(58)		112,719		4,914	4,914	1,778	09/01/2024	1FE
59324P-DN-6	MIAMI BEACH FLA STORMWATER REV		01/02/2020	UMB BANK		1,204,130	1,000,000	1,198,670	1,149,532		(344)		(344)		1,149,188		54,942	54,942	17,361	09/01/2025	1FE
593241-BE-1	MIAMI BEACH FLA WTR & SWR REV		01/07/2020	UMB BANK		159,660	150,000	166,821	157,691		(101)		(101)		157,590		2,070	2,070	2,667	09/01/2021	1FE
593328-EW-3	MIAMI CNTY OHIO HOSP FACS REV		02/14/2020	UMB BANK		306,526	270,000	303,826	297,770		(997)		(997)		296,773		9,753	9,753	7,425	08/01/2023	1FE
593328-FH-5	MIAMI CNTY OHIO HOSP FACS REV		01/03/2020	UMB BANK		432,468	345,000	390,568	387,149		(70)		(70)		387,078		45,389	45,389	7,475	08/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
593328-FJ-1	MIAMI CNTY OHIO HOSP FACS REV		01/03/2020	UMB BANK		249,984	200,000	225,042	223,170		(39)		(39)		223,131		26,853	26,853	4,333	08/01/2035	1FE
59447T-QA-4	MICHIGAN FIN AUTH REV		02/19/2020	UMB BANK		1,111,420	1,000,000	1,144,610	1,086,946		(4,039)		(4,039)		1,082,907		28,514	28,514	11,111	12/01/2022	1FE
594712-UG-4	MICHIGAN ST UNIV REVS		01/09/2020	UMB BANK		835,320	800,000	849,488	828,209		(828)		(828)		827,382		7,938	7,938	16,444	02/15/2021	1FE
594712-VB-4	MICHIGAN ST UNIV REVS		01/24/2020	UMB BANK		126,994	100,000	115,463	114,312		(101)		(101)		114,211		12,783	12,783	2,264	02/15/2038	1FE
60374V-DY-6	MINNEAPOLIS MINN HEALTH CARE S		01/03/2020	UMB BANK		569,728	455,000	514,268	508,122		(86)		(86)		508,036		61,692	61,692	3,286	11/15/2033	1FE
60374V-DZ-3	MINNEAPOLIS MINN HEALTH CARE S		01/10/2020	UMB BANK		1,685,605	1,350,000	1,516,064	1,498,906		(275)		(275)		1,498,631		186,974	186,974	9,919	11/15/2034	1FE
60414F-PW-4	MINNESOTA ST COLLEGES & UNIV R		02/05/2020	UMB BANK		117,352	110,000	126,540	116,427		(362)		(362)		116,064		1,288	1,288	1,925	10/01/2021	1FE
60416J-CB-4	MINNESOTA ST HIGHER ED FACS AU		03/13/2020	RBC DOMINION SECURITIES		245,945	215,000	237,603	236,488		(405)		(405)		236,084		9,861	9,861	3,966	10/01/2037	1FE
60416J-CE-8	MINNESOTA ST HIGHER ED FACS AU		03/13/2020	RBC DOMINION SECURITIES		257,848	230,000	250,302	249,310		(360)		(360)		248,950		8,899	8,899	4,242	10/01/2044	1FE
605638-AH-8	MISSISSIPPI ST GAMING TAX REV		02/11/2020	UMB BANK		228,854	200,000	235,810	217,888		(526)		(526)		217,362		11,492	11,492	3,278	10/15/2023	1FE
605638-AX-3	MISSISSIPPI ST GAMING TAX REV		02/24/2020	UMB BANK		102,633	100,000	105,210	102,430		(468)		(468)		101,962		671	671	1,819	10/15/2020	1FE
605638-BK-0	MISSISSIPPI ST GAMING TAX REV		01/10/2020	UMB BANK		126,266	100,000	115,181	113,937		(50)		(50)		113,887		12,379	12,379	1,236	10/15/2032	1FE
605871-AY-8	MISSOULA MONT WTR SYS REV		02/05/2020	RBC DOMINION SECURITIES		125,985	100,000	116,221	115,066		(157)		(157)		114,909		11,076	11,076	3,000	07/01/2039	1FE
605871-BA-9	MISSOULA MONT WTR SYS REV		03/13/2020	Various		3,142,537	2,770,000	3,007,611	2,993,694		(2,237)		(2,237)		2,991,457		151,080	151,080	66,001	07/01/2044	1FE
606092-FU-3	MISSOURI JT MUN ELEC UTIL COMM		02/13/2020	UMB BANK		398,875	385,000	455,328	396,843		(1,071)		(1,071)		395,772		3,103	3,103	11,374	01/01/2021	1FE
606092-HN-7	MISSOURI JT MUN ELEC UTIL COMM		02/28/2020	UMB BANK		485,740	445,000	524,548	473,404		(1,977)		(1,977)		471,427		14,313	14,313	5,686	06/01/2022	1FE
606092-HP-2	MISSOURI JT MUN ELEC UTIL COMM		01/22/2020	UMB BANK		222,720	200,000	237,126	214,970		(318)		(318)		214,651		8,069	8,069	1,472	12/01/2022	1FE
60636W-RW-7	MISSOURI ST HWYS & TRANS COMMN		03/11/2020	JEFFERIES & COMPANY, INC.		5,227,650	5,000,000	6,031,700	5,209,102		(31,048)		(31,048)		5,178,054		49,596	49,596	91,667	05/01/2021	1FE
61204M-CR-6	MONTANA FAC FIN AUTH HEALTH FA		01/07/2020	UMB BANK		138,276	110,000	127,798	125,201		(35)		(35)		125,165		13,110	13,110	581	06/01/2030	1FE
61204M-CV-7	MONTANA FAC FIN AUTH HEALTH FA		02/10/2020	UMB BANK		124,826	100,000	114,131	112,089		(143)		(143)		111,946		12,880	12,880	986	06/01/2035	1FE
61237W-AG-1	MONTEFIORE MEDICAL CENTER		02/06/2020	BANK OF AMERICA/MERRILL LYNCH		10,228,700	10,000,000	10,000,000							10,000,000		228,700	228,700		09/01/2050	1Z
613105-KR-5	MONTGOMERY ALA WTRWKS & SAN SW		03/24/2020	UMB BANK		1,620,510	1,500,000	1,712,040	1,708,684		(4,544)		(4,544)		1,704,140		(83,630)	(83,630)	24,667	09/01/2044	1FE
646066-NC-0	NEW JERSEY ST EDL FACS AUTH RE		01/07/2020	Various		2,372,651	2,175,000	2,506,166	2,302,706		(1,011)		(1,011)		2,301,695		70,955	70,955	56,583	07/01/2022	1FE
64711N-2U-8	NEW MEXICO FIN AUTH REV		03/02/2020	JPMORGAN CHASE & CO.		7,474,243	6,820,000	7,675,842	7,316,948		(35,286)		(35,286)		7,281,662		192,580	192,580	88,092	06/01/2022	1FE
64763H-GP-4	NEW ORLEANS LA AVIATION BRD RE		01/01/2020	MATURED		120,000	120,000	130,765	120,000						120,000				3,000	01/01/2020	1FE
64763H-GQ-2	NEW ORLEANS LA AVIATION BRD RE		02/13/2020	UMB BANK		103,438	100,000	111,400	103,238		(421)		(421)		102,817		621	621	3,153	01/01/2021	1FE
64763H-GR-0	NEW ORLEANS LA AVIATION BRD RE		03/02/2020	UMB BANK		397,276	370,000	418,888	391,803		(1,880)		(1,880)		389,923		7,353	7,353	12,488	01/01/2022	1FE
64763H-GT-6	NEW ORLEANS LA AVIATION BRD RE		03/23/2020	UMB BANK		658,110	600,000	693,888	658,674		(3,280)		(3,280)		655,394		2,716	2,716	22,000	01/01/2024	1FE
64763H-GU-3	NEW ORLEANS LA AVIATION BRD RE		03/23/2020	UMB BANK		179,078	160,000	185,963	177,656		(776)		(776)		176,880		2,199	2,199	5,867	01/01/2025	1FE
64763H-HP-3	NEW ORLEANS LA AVIATION BRD RE		01/01/2020	MATURED		370,000	370,000	395,212	370,000						370,000				9,250	01/01/2020	1FE
64763H-HT-5	NEW ORLEANS LA AVIATION BRD RE		03/23/2020	UMB BANK		720,885	650,000	729,359	702,463		(2,423)		(2,423)		700,040		20,844	20,844	22,563	01/01/2024	1FE
658196-5C-0	NORTH CAROLINA EASTERN MUNI PWR AGY PWRS		01/01/2020	MATURED		5,000,000	5,000,000	5,976,650	5,000,000						5,000,000				125,000	01/01/2020	1FE
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		01/01/2020	CALLED @ 100.000		1,055,000	1,055,000	1,051,044	1,054,836						1,054,836		164	164	33,760	01/01/2021	1
65830R-AY-5	NORTH CAROLINA TPK AUTH TRIANG		01/16/2020	UMB BANK		103,690	100,000	111,020	103,015		(167)		(167)		102,849		841	841	2,778	01/01/2021	2FE
65830R-CB-3	NORTH CAROLINA TPK AUTH TRIANG		01/02/2020	UMB BANK		251,564	200,000	226,686	224,299		(32)		(32)		224,267		27,297	27,297	5,139	01/01/2033	2FE
65830V-AR-1	NORTH CAROLINA TURNPIKE AUTHORITY		03/06/2020	UMB BANK		1,364,310	3,000,000	1,214,910	1,216,437		7,550		7,550		1,223,987		140,323	140,323		01/01/2048	1FE
65944R-KQ-4	NORTH FT BEND WTR AUTH TEX WTRSYS		02/26/2020	BANK OF AMERICA/MERRILL LYNCH		1,203,740	1,000,000	1,173,650	1,169,871		(2,441)		(2,441)		1,167,430		36,310	36,310	8,111	12/15/2036	1FE
65944R-KR-2	NORTH FT BEND WTR AUTH TEX WTRSYS		02/26/2020	LOOP CAPITAL MARKETS		6,057,778	5,040,000	5,884,956	5,866,626		(11,843)		(11,843)		5,854,783		202,995	202,995	40,880	12/15/2037	1FE
65944R-KS-0	NORTH FT BEND WTR AUTH TEX WTRSYS		02/26/2020	LOOP CAPITAL MARKETS		8,900,843	7,430,000	8,623,927	8,598,120		(16,679)		(16,679)		8,581,442		319,401	319,401	60,266	12/15/2038	1FE
65944R-KT-8	NORTH FT BEND WTR AUTH TEX WTRSYS		02/26/2020	BANK OF AMERICA/MERRILL LYNCH		3,914,607	3,290,000	3,802,418	3,791,371		(7,141)		(7,141)		3,784,229		130,377	130,377	26,686	12/15/2039	1FE
661046-BS-0	NORTH MIAMI BEACH FLA WTR REV		01/24/2020	UMB BANK		376,211	375,000	375,000							375,000		1,211	1,211		08/01/2021	1Z
661046-BV-3	NORTH MIAMI BEACH FLA WTR REV		01/23/2020	DUNCAN-WILLIAMS, INC.		1,010,320	1,000,000	1,000,000							1,000,000		10,320	10,320		08/01/2024	1Z
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A		02/20/2020	UMB BANK		679,026	600,000	722,442	664,798		(2,382)		(2,382)		662,417		16,609	16,609	15,472	08/15/2023	1FE
665306-KN-5	NORTHERN KY WTR DIST REVENUE - REF 2012		02/01/2020	MATURED		4,150,000	4,150,000	5,024,820	4,160,271		(10,271)		(10,271)		4,150,000				103,750	02/01/2020	1FE
665398-LM-3	NORTHERN MICH UNIV REVS		01/29/2020	UMB BANK		118,753	100,000	114,496	111,204		(179)		(179)		111,025		7,728	7,728	833	12/01/2024	1FE
665398-LU-5	NORTHERN MICH UNIV REVS		03/24/2020	UMB BANK		1,765,599	1,525,000	1,762,275	1,729,728		(5,281)		(5,281)		1,724,447		41,152	41,152	25,205	12/01/2031	1FE
267045-MC-3	NUVANCE HEALTH		02/26/2020	BANK OF AMERICA/MERRILL LYNCH		594,465	500,000	579,720	577,233		(1,165)		(1,165)		576,068		18,397	18,397	10,000	07/01/2034	1FE
677524-DU-1	OHIO (STATE OF)		03/11/2020	BARCLAYS		5,035,350	5,000,000	5,000,000							5,000,000		35,350	35,350	651	10/01/2021	1Z
67759H-LC-6	OHIO (STATE OF)		03/11/2020	BARCLAYS		3,527,440	3,500,000	3,500,000							3,500,000		27,440	27,440	456	10/01/2021	1FE
67756D-PU-4	OHIO ST HIGHER EDL FAC COMMN		01/03/2020	UMB BANK		250,494	200,000	233,864	228,912		(51)		(51)		228,861		21,633	21,633	1,000	12/01/2032	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN		01/03/2020	UMB BANK		697,650	600,000	628,446	624,359		(42)		(42)		624,317		73,333	73,333	2,400	12/01/2033	1FE
678535-4G-7	OKLAHOMA CITY AIRPORT TRUST		01/24/2020	UMB BANK		552,481	550,000	550,000							550,000		2,481	2,481	177	07/01/2021	1Z
678535-4K-8	OKLAHOMA CITY AIRPORT TRUST		02/10/2020	UMB BANK		305,565	300,000	300,000							300,000		5,565	5,565	341	07/01/2024	1Z
678535-4X-0	OKLAHOMA CITY AIRPORT TRUST		03/02/2020	UMB BANK		1,802,644	1,660,000	1,660,000							1,660,000		142,644	142,644	7,325	07/01/2040	1Z
678908-M3-5	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH		02/15/2020	MATURED		2,000,000	2,000,000	2,314,980	2,005,498		(5,498)		(5,498)		2,000,000				50,000	02/15/2020	1
679111-UJ-1	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-		01/01/2020	MATURED		3,030,000	3,030,000	3,577,036	3,030,000						3,030,000				75,750	01/01/2020	1FE
679111-ZE-7	OKLAHOMA TRANSN AUTH OK F/K/A		01/02/2020	UMB BANK		788,118	650,000	725,550	715,980		(117)		(117)		715,863		72,254	72,254	16,701	01/01/2035	1FE
68189P-FH-2	OMAHA NEB SPL TAX REV		01/15/2020	MATURED		200,000	200,000	214,844	200,275		(275)		(275)		200,000				5,000	01/15/2020	1FE
68189P-FT-6	OMAHA NEB SPL TAX REV		01/15/2020	MATURED		210,000	210,000	225,586	210,289		(289)		(289)		210,000				5,250	01/15/2020	1FE
685869-FU-8	OREGON HEALTH SCIENCES UNIV RE		01/17/2020	UMB BANK		1,028,650	1,000,000	1,000,000	1,000,000						1,000,000		28,650	28,650	2,613	07/01/2030	1FE
686499-BP-8	ORLANDO FLA TOURIST DEV TAX RE		02/21/2020	UMB BANK		947,856	800,000	958,888	909,632		(3,246)		(3,246)		906,385		41,471	41,471	12,667	11/01/2024	2FE
686499-BQ-6	ORLANDO FLA TOURIST DEV TAX RE		02/11/2020	UMB BANK		127,912	105,000	126,863	121,009		(301)		(301)		120,709		7,203	7,203	1,488	11/01/2025	2FE
696550-F9-8	PALM BEACH CNTY FLA SCH BRD CT		01/16/2020	BLAYLOCK PARTNERS, L.P.		376,906	320,000	371,533	357,523		(430)		(430)		357,093		19,813	19,813	7,556	08/01/2024	1FE
70105R-CD-7	PARKER COLO WTR & SANTN DIST		02/26/2020	PIPER JAFFRAY INC.		1,227,070	1,000,000	1,187,200			(1,457)		(1,457)		1,185,743		41,327	41,327	3,333	11/01/2034	1Z
70105R-CJ-4	PARKER COLO WTR & SANTN DIST		02/26/2020	UNION BANK OF SWITZERLAND		950,670	790,000	917,253			(977)		(977)		916,276		34,394	34,394	2,633	11/01/2039	1Z
707631-AA-5	PENN STATE HEALTH		01/22/2020	MORGAN STANLEY		5,273,900	5,000,000	5,000,000	5,000,000						5,000,000		273,900	273,900	40,703	11/01/2049	1FE
709144-NE-5	PENNSYLVANIA ST CTFS PARTN		03/18/2020	UMB BANK		261,383	250,000	269,543	259,406		(1,359)		(1,359)		258,046		3,336	3,336	8,993	07/01/2021	1FE
71783D-BF-1	PHILADELPHIA PA AUTH FOR INDL		01/06/2020	UMB BANK		315,393	300,000	318,678	310,408		(150)		(150)		310,258		5,135	5,135	2,792	05/01/2021	1FE
71783D-BJ-3	PHILADELPHIA PA AUTH FOR INDL		01/02/2020	UMB BANK		1,158,680	1,000,000	1,115,260	1,093,431		(283)		(283)		1,093,148		65,532	65,532	9,028	05/01/2024	1FE
71883P-LS-4	PHOENIX ARIZ CIVIC IMPT CORP W		01/07/2020	UMB BANK		1,588,635	1,500,000	1,634,100	1,567,303		(987)		(987)		1,566,316		22,319	22,319	39,167	07/01/2021	1FE
71883P-LV-7	PHOENIX ARIZ CIVIC IMPT CORP W		01/07/2020	UMB BANK		117,782	100,000	115,433	111,706		(55)		(55)		111,651		6,131	6,131	2,611	07/01/2024	1FE
36005F-GE-9	PIEDMONT HEALTHCARE		03/23/2020	UMB BANK		262,175	250,000	272,775	272,469		(483)		(483)		271,986		(9,811)	(9,811)	3,833	07/01/2049	1FE
720175-YG-7	PIEDMONT MUN PWR AGY S C ELEC		01/14/2020	UMB BANK		115,032	100,000	116,529	110,019		(100)		(100)		109,919		5,113	5,113	2,708	01/01/2024	1FE
720653-KR-4	PIERCE CNTY WA SWR REV		03/11/2020	CITIGROUP GLOBAL MARKETS		4,540,346	4,480,000	5,472,813	4,558,561		(26,864)		(26,864)		4,531,698		8,648	8,648	138,133	08/01/2020	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2020	CALLED @ 100.000		655,000	655,000	655,000	655,000						655,000				18,013	01/15/2021	1
735000-RM-5	PORT OAKLAND CALIF REV		01/29/2020	UMB BANK		122,823	100,000	121,676	115,722		(211)		(211)		115,510		7,313	7,313	1,250	11/01/2025	1FE
762196-TB-9	RHODE IS HEALTH & EDL BLDG COR		02/21/2020	UMB BANK		118,898	100,000	110,023	109,570		(134)		(134)		109,436		9,462	9,462	1,111	05/15/2038	1FE
76221U-FR-2	RHODE IS INFRASTRUCTURE BK WTR		01/16/2020	BLAYLOCK PARTNERS, L.P.		245,918	210,000	227,497	224,721		(94)		(94)		224,627		21,291	21,291	2,567	10/01/2031	1FE
762197-ZH-7	RHODE ISLAND HEALTH & EDL BLDG		01/13/2020	UMB BANK		276,419	225,000	250,616	247,930		(101)		(101)		247,829		28,590	28,590	3,750	09/15/2034	1FE
762232-AX-4	RHODE ISLAND ST COMM CORP REV		01/03/2020	Various		2,325,680	2,000,000	2,376,960	2,261,823		(864)		(864)		2,260,959		64,721	64,721	5,972	06/15/2024	1FE
762326-AF-3	RHODE ISLAND ST TPK & BRDG MOTOR F		01/02/2020	DUNCAN-WILLIAMS, INC.		250,878	250,000	250,000	250,000						250,000		878	878	437	12/01/2025	1FE
764603-BJ-4	RICHMOND CNTY GA HOSP AUTH REV		01/02/2020	UMB BANK		1,183,410	1,000,000	1,230,480	1,145,132		(386)		(386)		1,144,747		38,663	38,663	25,694	01/01/2025	1FE
64990G-TG-7	ROCHESTER INSTITUTE OF TECHNOLOGY		02/19/2020	UMB BANK		273,061	210,000	263,968	262,813		(703)		(703)		262,111		10,950	10,950	3,879	07/01/2035	1FE
64990G-TJ-1	ROCHESTER INSTITUTE OF TECHNOLOGY		02/28/2020	UMB BANK		533,227	410,000	510,864	508,718		(1,179)		(1,179)		507,540		25,687	25,687	7,294	07/01/2037	1FE
64990G-TL-6	ROCHESTER INSTITUTE OF TECHNOLOGY		02/13/2020	UMB BANK		1,654,095	1,300,000	1,609,530	1,602,971		(2,356)		(2,356)		1,600,615		53,480	53,480	20,309	07/01/2039	1FE
786107-RB-0	SACRAMENTO CNTY CALIF ARPT SYS		02/05/2020	UMB BANK		509,385	400,000	466,932	457,360		(523)		(523)		456,837		52,547	52,547	11,757	07/01/2035	1FE
786107-RQ-7	SACRAMENTO CNTY CALIF ARPT SYS		02/14/2020	UMB BANK		256,768	200,000	233,086	228,359		(392)		(392)		227,966		28,802	28,802	6,333	07/01/2031	1FE
786107-RR-5	SACRAMENTO CNTY CALIF ARPT SYS		01/29/2020	UMB BANK		256,542	200,000	232,328	227,717		(239)		(239)		227,478		29,064	29,064	5,833	07/01/2032	1FE
786107-RU-8	SACRAMENTO CNTY CALIF ARPT SYS		03/03/2020	UMB BANK		259,034	200,000	229,700	225,490		(467)		(467)		225,024		34,010	34,010	6,778	07/01/2035	1FE
786107-SW-3	SACRAMENTO CNTY CALIF ARPT SYS		01/24/2020	UMB BANK		700,123	550,000	643,077	629,754		(622)		(622)		629,133		70,990	70,990	15,813	07/01/2033	1FE
78689H-KL-9	SAGINAW VY ST UNIV MICH REV		02/20/2020	UMB BANK		124,388	110,000	131,852	121,022		(450)		(450)		120,572		3,816	3,816	3,560	07/01/2023	1FE
795681-HB-4	SALT LAKE CNTY UTAH MUN BLDG A		01/09/2020	UMB BANK		143,567	115,000	137,092	135,451		(76)		(76)		135,374		8,193	8,193	2,843	01/15/2035	1FE
795681-HC-2	SALT LAKE CNTY UTAH MUN BLDG A		01/08/2020	UMB BANK		498,000	400,000	475,108	469,541		(194)		(194)		469,347		28,653	28,653	9,722	01/15/2036	1FE
795681-HH-1	SALT LAKE CNTY UTAH MUN BLDG A		01/13/2020	UMB BANK		123,031	100,000	117,152	115,891		(68)		(68)		115,822		7,209	7,209	2,500	01/15/2041	1FE
79625G-AB-9	SAN ANTONIO TEX ELEC & GAS REV		02/01/2020	MATURED		2,890,000	2,890,000	2,991,352	2,897,028		(7,028)		(7,028)		2,890,000				72,250	02/01/2020	1FE
79625G-AD-5	SAN ANTONIO TEX ELEC & GAS REV		03/16/2020	UMB BANK		1,033,760	1,000,000	1,061,410	1,030,448		(5,962)		(5,962)		1,024,486		9,274	9,274	31,528	02/01/2021	1FE
79642G-AS-1	SAN ANTONIO TEX WTR REV		01/08/2020	UMB BANK		281,927	225,000	259,774	254,888		(74)		(74)		254,814		27,113	27,113	1,705	05/15/2035	1FE
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF		02/01/2020	MATURED		19,565,000	19,565,000	19,302,455	19,563,052		1,948		1,948		19,565,000				538,038	02/01/2020	1FE
79739G-LB-0	SAN DIEGO REG AIRPORT		01/29/2020	UMB BANK		240,004	200,000	227,360	227,219		(214)		(214)		227,005		12,999	12,999	1,111	07/01/2037	1FE
79739G-MA-1	SAN DIEGO REG AIRPORT		01/22/2020	UMB BANK		256,460	200,000	242,640	242,421		(255)		(255)		242,166		14,294	14,294	1,194	07/01/2038	1FE
798136-UY-1	SAN JOSE CALIF ARPT REV		03/01/2020	MATURED		2,310,000	2,310,000	2,537,697	2,323,373		(13,373)		(13,373)		2,310,000				57,750	03/01/2020	1FE
79905V-AT-8	SAN MATEO FOSTER CITY CALIF PU		02/12/2020	UMB BANK		792,948	650,000	733,857	729,666		(877)		(877)		728,789		64,159	64,159	18,056	08/01/2037	1FE
61204K-MW-8	SCL HEALTH SYSTEM - MONTANA		02/26/2020	MORGAN STANLEY		3,616,800	3,000,000	3,513,780	3,502,804		(7,185)		(7,185)		3,495,618		121,182	121,182	48,333	01/01/2036	1FE
810489-SV-7	SCOTTSDALE ARIZ MUN PPTY CORP		01/02/2020	UMB BANK		1,171,890	1,000,000	1,211,700	1,137,257		(409)		(409)		1,136,848		35,042	35,042	25,694	07/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
810489-SW-5	SCOTTSDALE ARIZ MUN PPTY CORP		01/02/2020	UMB BANK		1,206,660	1,000,000	1,223,360	1,155,507		(373)		(373)		1,155,133		51,527	51,527	25,694	07/01/2025	1FE
812513-AH-2	SEASIDE ORE TRANSIENT LODGING		01/16/2020	UMB BANK		231,480	200,000	217,918	214,096		(122)		(122)		213,974		17,506	17,506	800	12/15/2025	1FE
812513-AJ-8	SEASIDE ORE TRANSIENT LODGING		03/02/2020	UMB BANK		232,025	195,000	212,408	209,180		(325)		(325)		208,855		23,170	23,170	1,712	12/15/2026	1FE
81684L-DV-5	SEMITROPIC IMPT DIST SEMITROPI		02/21/2020	UMB BANK		1,069,100	1,000,000	1,000,000	1,000,000						1,000,000		69,100	69,100	7,684	12/01/2035	1FE
825485-WC-5	SHREVEPORT LA WTR & SWR REV		03/02/2020	UMB BANK		166,800	150,000	166,745	161,053		(643)		(643)		160,410		6,391	6,391	1,938	12/01/2022	2FE
825485-WE-1	SHREVEPORT LA WTR & SWR REV		01/22/2020	UMB BANK		355,698	300,000	341,841	332,296		(395)		(395)		331,901		23,797	23,797	2,208	12/01/2024	2FE
83703F-HU-9	SOUTH CAROLINA JOBS-ECONOMIC D		02/20/2020	UMB BANK		723,552	650,000	769,594	711,078		(2,721)		(2,721)		708,357		15,195	15,195	18,131	02/01/2023	1FE
83703F-HX-3	SOUTH CAROLINA JOBS-ECONOMIC D		01/02/2020	UMB BANK		1,206,220	1,000,000	1,213,680	1,146,322		(309)		(309)		1,146,013		60,207	60,207	21,528	02/01/2026	1FE
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC D		01/22/2020	UMB BANK		1,080,124	865,000	949,277	941,089		(416)		(416)		940,673		139,451	139,451	9,510	05/01/2031	1FE
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D		01/22/2020	UMB BANK		227,994	185,000	198,925	197,588		(59)		(59)		197,529		30,464	30,464	1,966	05/01/2035	1FE
837123-GU-6	SOUTH CAROLINA ST PORTS AUTH P		03/31/2020	UMB BANK		111,076	100,000	112,542	108,818		(615)		(615)		108,203		2,873	2,873	3,764	07/01/2023	1FE
83755V-L3-6	SOUTH DAKOTA HEALTH & EDL FACILITY		01/09/2020	DUNCAN-WILLIAMS, INC.		922,752	900,000	900,000	900,000						900,000		22,752	22,752	4,995	07/01/2034	1FE
838536-KB-5	SOUTH JERSEY TRANSN AUTH N J T		01/07/2020	UMB BANK		131,480	100,000	128,899	128,408		(59)		(59)		128,349		3,131	3,131	1,042	11/01/2029	1FE
838810-DP-1	SOUTH MIAMI FLA HEALTH FACS AU		01/07/2020	Various		2,151,870	1,750,000	2,066,820	1,999,361		(600)		(600)		1,998,761		153,109	153,109	34,583	08/15/2026	1FE
842039-CQ-0	SOUTHEASTERN PA TRANSN AUTH RE		02/21/2020	UMB BANK		120,457	100,000	121,274	115,185		(419)		(419)		114,766		5,691	5,691	2,417	03/01/2025	1FE
842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE		01/02/2020	UMB BANK		1,253,000	1,000,000	1,239,190	1,186,869		(334)		(334)		1,186,535		66,465	66,465	17,361	03/01/2027	1FE
490580-ES-2	SPECTRUM HEALTH SYSTEM		02/18/2020	UMB BANK		365,375	350,000	350,000	350,000						350,000		15,375	15,375	2,884	07/15/2030	1FE
490580-EW-3	SPECTRUM HEALTH SYSTEM		02/25/2020	UMB BANK		313,001	300,000	300,000	300,000						300,000		13,001	13,001	2,306	07/15/2034	1FE
850269-DV-0	SPRINGDALE ARK SALES & USE TAX		01/15/2020	UMB BANK		111,192	100,000	104,904	103,636		(36)		(36)		103,600		7,592	7,592	1,178	04/01/2031	1FE
850777-HW-6	SPRINGFIELD MASS WTR & SWR COM		03/18/2020	UMB BANK		724,217	630,000	716,795	715,716		(1,814)		(1,814)		713,902		10,315	10,315	8,820	04/15/2036	1FE
85732M-V9-5	STATE PUB SCH BLDG AUTH PA COL		01/09/2020	UMB BANK		114,007	100,000	105,146	104,215		(20)		(20)		104,196		9,811	9,811	311	06/15/2032	1FE
858620-2L-0	STEPHEN F AUSTIN ST UNIV TEX U		01/16/2020	UMB BANK		243,516	200,000	234,526	230,159		(272)		(272)		229,887		13,629	13,629	2,667	10/15/2025	1FE
881250-EL-4	TERREBONNE PARISH LA SALES &		01/21/2020	UMB BANK		72,571	100,000	52,749	56,240		139		139		56,379		16,192	16,192		04/01/2034	1FE
756872-LC-9	TEXAS CHRISTIAN UNIVERSITY		02/03/2020	RAYMOND JAMES & ASSOCIATES, INC.		780,060	750,000	750,000							750,000		30,060	30,060	301	03/15/2034	1FE
756872-LF-2	TEXAS CHRISTIAN UNIVERSITY		03/18/2020	UMB BANK		1,016,570	1,000,000	1,000,000							1,000,000		16,570	16,570	4,718	03/15/2045	1FE
41401P-CC-5	TEXAS MEDICAL CENTER CENTRAL HEATI		03/19/2020	UMB BANK		527,725	500,000	560,875	529,698		(3,563)		(3,563)		526,135		1,590	1,590	8,889	11/15/2021	1FE
882669-BN-3	TEXAS PUB FIN AUTH LEASE REV		03/20/2020	UMB BANK		1,084,870	1,000,000	1,113,940	1,108,322		(2,444)		(2,444)		1,105,878		(21,008)	(21,008)	25,889	02/01/2038	1FE
882854-P8-9	TEXAS WATER DEV BRD		03/23/2020	UMB BANK		110,066	100,000	103,422	103,066		(69)		(69)		102,997		7,069	7,069	1,778	10/15/2035	1FE
882854-Z6-2	TEXAS WATER DEV BRD		03/17/2020	UMB BANK		568,795	500,000	565,130	563,835		(1,248)		(1,248)		562,587		6,208	6,208	8,833	10/15/2044	1FE
882854-Z7-0	TEXAS WATER DEV BRD		03/13/2020	UMB BANK		2,011,217	1,775,000	1,994,497	1,990,147		(4,084)		(4,084)		1,986,062		25,155	25,155	30,964	10/15/2049	1FE
884708-AM-0	THOMASVILLE N C LTD OBLIG		01/13/2020	UMB BANK		353,040	300,000	310,953	309,876		(40)		(40)		309,836		43,204	43,204	2,467	05/01/2032	1FE
89546R-NZ-3	TRI-CNTY MET TRANSN DIST ORE R		02/14/2020	UMB BANK		359,618	325,000	380,322	355,433		(834)		(834)		354,599		5,018	5,018	5,313	10/01/2022	1FE
89546R-PA-6	TRI-CNTY MET TRANSN DIST ORE R		01/16/2020	UMB BANK		228,948	200,000	238,258	224,030		(345)		(345)		223,685		5,263	5,263	3,056	10/01/2023	1FE
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE R		01/15/2020	UMB BANK		124,067	100,000	123,129	117,609		(108)		(108)		117,502		6,565	6,565	1,472	10/01/2026	1FE
89546R-PU-2	TRI-CNTY MET TRANSN DIST ORE R		03/31/2020	UMB BANK		285,525	250,000	264,039	261,916		(318)		(318)		261,599		23,926	23,926	28	10/01/2033	1FE
59447T-XQ-1	TRINITY HEALTH CORP		01/14/2020	PIPER JAFFRAY INC.		153,105	150,000	150,000	150,000						150,000		3,105	3,105	288	12/01/2025	1FE
59447T-XR-9	TRINITY HEALTH CORP		01/24/2020	UMB BANK		612,078	600,000	600,000	600,000						600,000		12,078	12,078	1,276	12/01/2026	1FE
59447T-XU-2	TRINITY HEALTH CORP		01/15/2020	UMB BANK		408,430	400,000	400,000	400,000						400,000		8,430	8,430	913	12/01/2029	1FE
896564-VX-6	TRINITY RIV AUTH TEX DENTON CR		02/01/2020	MATURED		340,000	340,000	373,517	341,062		(1,062)		(1,062)		340,000				8,500	02/01/2020	1FE
914072-5A-7	UNIVERSITY ARK UNIV REV		01/15/2020	UMB BANK		3,581,865	3,500,000	3,500,000	3,500,000						3,500,000		81,865	81,865	20,650	11/01/2034	1FE
914115-H5-2	UNIVERSITY CENT ARK		02/21/2020	UMB BANK		1,688,369	1,425,000	1,709,544	1,616,276		(5,862)		(5,862)		1,610,414		77,955	77,955	22,563	11/01/2024	1FE
914115-M6-4	UNIVERSITY CENT ARK		01/15/2020	UMB BANK		416,453	350,000	390,530	386,052		(139)		(139)		385,913		30,540	30,540	3,389	11/01/2035	1FE
914233-M9-9	UNIVERSITY CONN		01/07/2020	UMB BANK		430,792	400,000	454,464	422,948		(244)		(244)		422,704		8,088	8,088	9,667	01/15/2022	1FE
914233-P3-9	UNIVERSITY CONN		01/07/2020	UMB BANK		1,157,720	1,000,000	1,115,140	1,084,929		(414)		(414)		1,084,515		73,205	73,205	11,667	04/15/2024	1FE
914703-HA-4	UNIVERSITY NORTH ALA REV		02/05/2020	UMB BANK		1,419,417	1,105,000	1,341,901	1,330,596		(2,149)		(2,149)		1,328,447		90,970	90,970	14,733	11/01/2034	1FE
914367-GQ-4	UNIVERSITY OF KANSAS HEALTH SYSTEM		02/07/2020	UMB BANK		120,273	100,000	112,708	112,624		(121)		(121)		112,503		7,770	7,770	756	03/01/2036	1FE
91523N-TY-2	UNIVERSITY WASH UNIV REVS		03/11/2020	PIPER JAFFRAY INC.		2,303,285	2,295,000	2,295,000							2,295,000		8,285	8,285		04/01/2021	1Z
91523N-TZ-9	UNIVERSITY WASH UNIV REVS		03/27/2020	UMB BANK		1,010,940	1,000,000	1,000,000							1,000,000		10,940	10,940	717	04/01/2022	1FE
917393-CL-2	UTAH CNTY UTAH HOSP REV		01/09/2020	UMB BANK		146,534	115,000	134,552	132,004		(60)		(60)		131,944		14,590	14,590	926	05/15/2032	1FE
91754R-A9-8	UTAH ST BRD REGENTS REV		01/30/2020	UMB BANK		130,600	125,000	135,069	129,418		(332)		(332)		129,085		1,515	1,515	2,639	03/01/2021	1FE
645790-NA-0	VALLEY HEALTH CARE SYSTEM		02/26/2020	UMB BANK		478,124	400,000	443,176	442,957		(633)		(633)		442,324		35,800	35,800	3,422	07/01/2044	1FE
928172-3U-7	VIRGINIA ST PUB BLDG AUTH PUB		01/22/2020	UMB BANK		267,845	225,000	253,944	252,374		(160)		(160)		252,213		15,631	15,631	4,325	08/01/2036	1FE
613741-KU-0	VIRGINIA TECH FOUNDATION INC		01/10/2020	UMB BANK		2,474,150	2,450,000	2,450,000	2,450,000						2,450,000		24,150	24,150	12,876	06/01/2029	1FE
60636A-VL-4	WASHINGTON UNIV OF ST LOUIS		03/30/2020	WELLS FARGO		10,321,400	10,000,000	10,000,000							10,000,000		321,400	321,400		05/15/2050	1Z
947628-FS-7	WEBER BASIN UTAH WTR CONSERVAN		01/09/2020	UMB BANK		148,642	115,000	146,444	146,003		(96)		(96)		145,907		2,735	2,735	1,070	10/01/2035	1FE
947628-FV-0	WEBER BASIN UTAH WTR CONSERVAN		01/08/2020	UMB BANK		537,760	420,000	530,095	528,558		(251)		(251)		528,306		9,453	9,453	3,733	10/01/2038	1FE
958697-JF-2	WESTERN MINN MUN PWR AGY MINN		01/01/2020	MATURED		740,000	740,000	872,593	740,000						740,000				18,500	01/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
977100-GT-7	WISCONSIN ST GEN FD ANNUAL APP		03/11/2020	BARCLAYS		3,020,520	3,000,000	3,000,000							3,000,000		20,520	20,520	4,175	05/01/2021	1FE
97712D-QT-6	WISCONSIN ST HEALTH & EDL FACS		01/22/2020	UMB BANK		684,082	600,000	619,680	615,862		(110)		(110)		615,752		68,330	68,330	4,244	11/15/2034	1FE
97712D-UP-9	WISCONSIN ST HEALTH & EDL FACS		02/20/2020	UMB BANK		222,928	200,000	235,796	218,132		(828)		(828)		217,304		5,624	5,624	5,250	02/15/2023	1FE
97712D-UQ-7	WISCONSIN ST HEALTH & EDL FACS		02/20/2020	UMB BANK		971,765	845,000	1,006,851	938,789		(2,502)		(2,502)		936,287		35,478	35,478	20,828	02/15/2024	1FE
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD		03/04/2020	UMB BANK		2,338,297	2,175,000	2,175,000	2,175,000						2,175,000		163,297	163,297	16,353	01/01/2039	1FE
438701-V8-4	HONOLULU HAWAII CITY & CNTY WA		01/07/2020	UMB BANK		457,276	385,000	441,714	440,913		(118)		(118)		440,796		16,480	16,480	2,695	07/01/2035	1FE
45505M-GW-0	INDIANA ST FIN AUTH WASTEWATER		02/26/2020	LOOP CAPITAL MARKETS		1,592,345	1,325,000	1,526,016	1,521,956		(2,857)		(2,857)		1,519,100		73,246	73,246	20,317	10/01/2035	1FE
60534W-X6-0	MISSISSIPPI DEV BK		01/16/2020	UMB BANK		608,112	600,000	600,000	600,000						600,000		8,112	8,112	1,932	01/01/2026	1FE
60534W-X8-6	MISSISSIPPI DEV BK		01/09/2020	UMB BANK		1,008,890	1,000,000	1,000,000	1,000,000						1,000,000		8,890	8,890	3,675	01/01/2028	1FE
663903-HT-2	NORTHEAST OHIO REGL SWR DIST W		02/28/2020	LOOP CAPITAL MARKETS		5,021,072	4,105,000	4,841,150	4,821,021		(11,310)		(11,310)		4,809,711		211,361	211,361	49,260	11/15/2036	1FE
663903-JP-8	NORTHEAST OHIO REGL SWR DIST W		01/24/2020	BANK OF AMERICA/MERRILL LYNCH		3,538,850	3,500,000	3,500,000							3,500,000		38,850	38,850		11/15/2039	1Z
725304-VD-8	PITTSBURGH PA WTR & SWR AUTH W		01/06/2020	UMB BANK		1,487,685	1,100,000	1,392,655	1,383,314		(272)		(272)		1,383,042		104,643	104,643	19,125	09/01/2032	1FE
725304-VE-6	PITTSBURGH PA WTR & SWR AUTH W		01/10/2020	UMB BANK		693,160	500,000	635,270	631,337		(287)		(287)		631,050		62,110	62,110	9,236	09/01/2033	1FE
900190-KD-0	TURLOCK CALIF IRR DIST REV		02/14/2020	UMB BANK		133,922	100,000	129,234	128,635		(349)		(349)		128,286		5,636	5,636	1,819	01/01/2035	1FE
917328-SW-7	UTAH ASSD MUN PWR SYS REV		01/06/2020	UMB BANK		132,959	130,000	130,000	130,000						130,000		2,959	2,959	497	04/01/2025	1FE
917572-ZC-6	UTAH WTR FIN AGY REV		01/16/2020	UMB BANK		237,928	200,000	223,784	222,700		(122)		(122)		222,578		15,350	15,350	3,111	03/01/2035	1FE
3137AB-BT-7	FHR 3864 AJ RMBS		03/01/2020	SCHEDULED REDEMPTION		62,881	62,881	66,275	63,059		(177)		(177)		62,881				465	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2020	SCHEDULED REDEMPTION		10,724	10,724	10,908	10,764		(41)		(41)		10,724				118	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		03/01/2020	SCHEDULED REDEMPTION		25,211	25,211	26,939	25,868		(657)		(657)		25,211				217	03/25/2041	1
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2020	SCHEDULED REDEMPTION		5,521	5,521	6,171	5,787		(266)		(266)		5,521				61	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2020	SCHEDULED REDEMPTION		11,877	11,877	12,791	12,218		(341)		(341)		11,877				109	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2020	SCHEDULED REDEMPTION		15,585	15,585	16,750	15,932		(347)		(347)		15,585				146	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2020	SCHEDULED REDEMPTION		67,479	67,479	72,592	69,182		(1,703)		(1,703)		67,479				513	04/16/2041	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2020	SCHEDULED REDEMPTION		451,098	451,098	455,379	451,382		(284)		(284)		451,098				11,573	01/15/2021	1
3199999. Subtotal - Bonds - U.S. Special Revenues						369,070,132	337,806,323	368,863,243	281,776,456		(416,602)		(416,602)		357,371,919		11,698,213	11,698,213	4,824,719	XXX	XXX
88579Y-BA-8	3M CO		01/07/2020	WELLS FARGO		17,191,468	16,860,000	16,825,437	16,840,006		254		254		16,840,260		351,208	351,208	161,575	09/14/2021	1FE
00404A-AJ-8	ACADIA HEALTHCARE CO INC		03/10/2020	GOLDMAN, SACHS & CO.		132,568	133,000	134,330	133,828		(142)		(142)		133,686		(1,118)	(1,118)	4,302	02/15/2023	4FE
00774Y-AA-7	AERCAP HOLDINGS NV	D	03/10/2020	Various		2,143,870	2,063,000	2,063,000	2,063,000						2,063,000		80,870	80,870	40,500	10/10/2079	3FE
00130H-BW-4	AES CORP		03/10/2020	GOLDMAN, SACHS & CO.		172,069	171,000	177,840	176,462		(518)		(518)		175,943		(3,875)	(3,875)	3,840	04/15/2025	3FE
00130H-BT-1	AES CORPORATION (THE)		03/10/2020	GOLDMAN, SACHS & CO.		154,635	156,000	155,805	155,850		8		8		155,858		(1,223)	(1,223)	2,472	05/15/2023	3FE
02660T-FJ-7	AHM_05-2 RMBS		03/01/2020	SCHEDULED REDEMPTION		333,412	333,412	215,333	208,307		125,105		125,105		333,412				2,760	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		03/25/2020	SCHEDULED REDEMPTION		14,196	16,860	7,172	6,321		7,875		7,875		14,196				84	03/25/2036	1FM
00912X-AJ-3	AIR LEASE CORP		03/01/2020	MATURED		3,630,000	3,630,000	3,559,244	3,627,919		2,081		2,081		3,630,000				86,213	03/01/2020	2
010392-FQ-6	ALABAMA POWER COMPANY		03/26/2020	BARCLAYS		20,224,800	20,000,000	19,983,600	19,992,488		804		804		19,993,292		231,508	231,508	8,318	03/30/2022	1FE
02005N-BG-4	ALLY FINANCIAL INC		03/10/2020	GOLDMAN, SACHS & CO.		158,727	156,000	156,585	156,284		(42)		(42)		156,242		2,485	2,485	2,707	04/15/2021	2FE
02005N-BH-2	ALLY FINANCIAL INC		01/30/2020	Various		8,920,206	8,475,000	8,527,472	8,522,401		(1,227)		(1,227)		8,521,174		399,031	399,031	58,948	05/21/2024	2FE
02209S-AR-4	ALTRIA GROUP INC		01/22/2020	WELLS FARGO		3,792,265	3,265,000	3,111,058	3,113,617		187		187		3,113,804		678,461	678,461	84,822	01/31/2044	2FE
023135-AM-8	AMAZON.COM INC		03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		446,632											446,632	446,632		12/05/2021	1FE
023135-AN-6	AMAZON.COM INC		03/16/2020	Various		10,926,355	10,000,000	9,963,800	9,980,445		414		414		9,980,858		945,497	945,497	70,722	12/05/2024	1FE
023135-AW-6	AMAZON.COM INC		01/13/2020	U.S. BANCORP		10,169,900	10,000,000	9,988,954	9,992,474		89		89		9,992,564		177,336	177,336	95,333	02/22/2023	1FE
023135-AZ-9	AMAZON.COM INC		03/26/2020	Various		19,120,410	18,500,000	18,235,820	18,276,580		10,841		10,841		18,287,420		832,990	832,990	310,567	08/22/2024	1FE
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	03/24/2020	MATURED		1,500,000	1,500,000	1,490,340	1,499,700		286		286		1,499,987		13	13	36,667	03/30/2020	1FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		02/15/2020	SCHEDULED REDEMPTION		106,106	106,106	106,106	106,106						106,106				2,043	08/15/2029	2FE
02378W-AA-7	AMERICAN AIRLINES INC		02/15/2020	SCHEDULED REDEMPTION		96,156	96,156	96,156	96,156						96,156				2,380	08/15/2026	2FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		03/22/2020	SCHEDULED REDEMPTION		385,845	385,845	378,398	379,218		6,627		6,627		385,845				8,489	03/22/2025	2FE
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING IN		03/10/2020	Various		1,618,845	1,581,000	1,539,499	1,541,264		904		904		1,542,168		76,677	76,677	38,843	04/01/2025	4FE
025537-AH-4	AMERICAN ELECTRIC POWER COMPANY IN		02/03/2020	WELLS FARGO		12,935,733	12,900,000	12,882,843	12,894,931		533		533		12,895,463		40,270	40,270	62,404	11/13/2020	2FE
025816-BU-2	AMERICAN EXPRESS COMPANY		03/31/2020	GOLDMAN, SACHS & CO.		6,745,059	6,666,000	6,664,867	6,665,466		96		96		6,665,562		79,497	79,497	84,367	05/17/2021	1FE
025816-CB-3	AMERICAN EXPRESS COMPANY		03/31/2020	BNP CAPITAL MARKETS		20,129,000	20,000,000	19,980,000	19,988,443		2,525		2,525		19,990,968		138,032	138,032	366,667	02/22/2021	1FE
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORPORATIO		01/16/2020	KEYCORP		12,954,255	12,750,000	12,721,568	12,737,174		318		318		12,737,492		216,763	216,763	131,963	03/03/2022	1FE
02665W-CH-2	AMERICAN HONDA FINANCE CORPORATION	C	03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		65,058											65,058	65,058		06/16/2020	1FE
02665W-CT-6	AMERICAN HONDA FINANCE CORPORATION	C	02/12/2020	THE ALLSTATE CORPORATION		9,997,842	10,000,000	9,997,300	9,997,784		59		59		9,997,842				207,083	01/12/2024	1FE
031162-CS-7	AMGEN INC		03/11/2020	GOLDMAN, SACHS & CO.		4,222,555	4,080,000	4,078,450			2		2		4,078,451		144,104	144,104	8,415	02/21/2050	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
03523T-BV-9	ANHEUSER BUSCH COS LLC / ANHEUSER	C	01/22/2020	HSBC SECURITIES, INC.		7,605,986	5,641,000	5,622,215	5,622,452		16		16		5,622,469		1,983,517	1,983,517	157,407	01/23/2049	2FE
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/22/2020	Jane Street Execution Services, LLC		3,054,875	2,500,000	2,484,425	2,484,662		9		9		2,484,671		570,204	570,204	32,656	04/15/2058	2FE
03674X-AC-0	ANTERO RESOURCES CORP		01/09/2020	Various		2,250,568	2,499,000	2,130,398	2,152,885		2,911		2,911		2,155,795		94,772	94,772	14,283	12/01/2022	3FE
03674X-AF-3	ANTERO RESOURCES CORP		03/10/2020	Various		1,162,560	1,643,000	1,389,860	1,274,979	117,522	5,510		123,032		1,398,011		(235,451)	(235,451)	16,354	06/01/2023	3FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		03/13/2020	BANK OF AMERICA/MERRILL LYNCH		3,300,000	5,000,000	4,911,250	4,760,938	201,567	4,117		205,684		4,966,622		(1,666,622)	(1,666,622)	101,528	11/01/2021	3FE
036752-AK-9	ANTHEM INC		01/22/2020	BARCLAYS		4,085,520	4,000,000	4,021,920			(8)		(8)		4,021,912		63,608	63,608	55,500	09/15/2049	2FE
037833-DC-1	APPLE INC		02/07/2020	JPMORGAN CHASE & CO.		5,206,242	5,144,000	5,137,930	5,140,647		134		134		5,140,781		65,461	65,461	44,710	09/12/2022	1FE
037833-DL-1	APPLE INC		01/13/2020	Various		13,579,544	13,600,000	13,597,688	13,597,919		25		25		13,597,943		(18,399)	(18,399)	78,219	09/11/2022	1FE
03938L-AP-9	ARCELORMITTAL	D	02/20/2020	JPMORGAN CHASE & CO.		3,838,080	3,000,000	3,266,940	3,259,690		(993)		(993)		3,258,697		579,383	579,383	75,250	10/15/2039	2FE
03938L-AX-2	ARCELORMITTAL	D	03/09/2020	CALLED @ 109.772		2,803,583	2,554,000	2,430,238	2,500,207		4,263		4,263		2,504,470		49,530	49,530	335,603	02/25/2022	2FE
03938L-BB-9	ARCELORMITTAL	D	02/20/2020	Various		8,806,050	8,500,000	8,488,015	8,489,027		313		313		8,489,340		316,710	316,710	183,100	07/16/2024	2FE
007036-PC-4	ARMT_05-6A RMBS		03/25/2020	SCHEDULED REDEMPTION		4,634	31,189	7,269	13,880		(9,246)		(9,246)		4,634				122	11/25/2035	1FM
044209-AF-1	ASHLAND INC		01/23/2020	Various		4,175,035	3,935,000	3,980,778	3,958,953		(529)		(529)		3,958,424		98,561	98,561	200,084	08/15/2022	3FE
046353-AK-4	ASTRAZENECA PLC	D	03/24/2020	Various		44,862,650	45,000,000	44,536,085	44,831,085		41,331		41,331		44,872,416		(9,766)	(9,766)	298,194	11/16/2020	2FE
00206R-FU-1	AT&T INC		01/22/2020	Market Axess		8,526,951	6,900,000	6,603,079	6,606,900		233		233		6,607,133		1,919,818	1,919,818	157,933	02/15/2050	2FE
00206R-GD-8	AT&T INC		02/04/2020	RBC DOMINION SECURITIES		9,390,117	9,211,000	9,108,580	9,126,281		1,748		1,748		9,128,029		262,088	262,088	43,948	06/12/2024	2FE
052769-AG-1	AUTODESK INC		02/21/2020	Various		4,147,723	4,075,000	4,065,831			47		47		4,065,878		81,845	81,845	6,773	01/15/2030	2FE
053015-AD-5	AUTOMATIC DATA PROCESSING INC		02/04/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		(28,790)											(28,790)	(28,790)		09/15/2020	1FE
05329W-AK-8	AUTONATION INC		02/01/2020	MATURED		4,000,000	4,000,000	4,396,000	4,006,546		(6,546)		(6,546)		4,000,000				110,000	02/01/2020	2FE
053611-AK-5	AVERY DENNISON CORPORATION		03/05/2020	STIFEL CAPITAL MARKETS		5,894,465	5,880,000	5,854,716							5,854,716		39,749	39,749		04/30/2030	1Z
05946X-SC-8	BAFC 2005-B 3A3 RMBS		02/20/2020	SCHEDULED REDEMPTION		44,921	44,921	31,536	44,921						44,921				134	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		3,513	3,884	2,288	2,712		802		802		3,513				36	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		03/20/2020	SCHEDULED REDEMPTION		48,984	48,984	28,673	24,525		24,459		24,459		48,984				212	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		03/01/2020	SCHEDULED REDEMPTION		621,555	635,809	575,104	597,095		24,461		24,461		621,555				8,200	08/25/2053	2FM
059522-AC-6	BAFC_07-C RMBS		03/20/2020	SCHEDULED REDEMPTION		45,336	47,736	30,389	36,974		8,362		8,362		45,336				220	09/25/2049	1FM
07386H-SQ-5	BALTA_05-4 RMBS		03/25/2020	SCHEDULED REDEMPTION		210,421	210,421	210,618	211,166		(745)		(745)		210,421				822	04/25/2035	1FM
06051G-GE-3	BANK OF AMERICA CORP		02/10/2020	CREDIT SUISSE		8,704,085	8,500,000	8,500,000	8,500,000						8,500,000		204,085	204,085	148,997	01/20/2023	1FE
06051G-GP-8	BANK OF AMERICA CORP		03/31/2020	GOLDMAN, SACHS & CO.		9,993,600	10,000,000	10,025,000			(3,876)		(3,876)		10,021,124		(27,524)	(27,524)	46,722	07/21/2021	1FE
06050T-MJ-8	BANK OF AMERICA NA		02/10/2020	MORGAN STANLEY		4,118,440	4,000,000	4,000,000	4,000,000						4,000,000		118,440	118,440	72,999	01/25/2023	1FE
06406F-AD-5	BANK OF NEW YORK MELLON CORP/THE		01/15/2020	JPMORGAN CHASE & CO.		8,572,165	8,500,000	8,485,210	8,492,056		93		93		8,492,149		80,016	80,016	78,436	08/16/2023	1FE
06406R-AE-7	BANK OF NEW YORK MELLON/THE		02/03/2020	WELLS FARGO		25,875,250	25,000,000	24,962,000	24,975,951		682		682		24,976,633		898,617	898,617	378,993	01/29/2023	1FE
075887-BR-9	BECTON DICKINSON AND COMPANY		03/24/2020	GOLDMAN, SACHS & CO.		12,795,510	12,900,000	12,900,000	12,900,000						12,900,000		(104,490)	(104,490)	94,758	06/05/2020	2FE
0778FP-AB-5	BELL CANADA INC	A	01/22/2020	NATIONAL BANK OF CANADA		4,625,000	4,000,000	4,609,920			(236)		(236)		4,609,684		15,316	15,316	119,922	07/29/2049	2FE
084659-AH-4	BERKSHIRE HATHAWAY ENERGY CO		03/17/2020	Various		4,990,800	5,000,000	4,997,420	4,998,981		211		211		4,999,192		(8,392)	(8,392)	80,486	01/15/2021	1FE
085790-BA-0	BERRY PLASTICS CORP		01/21/2020	CALLED @ 101.500		113,680	112,000	112,000	112,000						112,000				3,472	10/15/2022	4FE
097023-CD-5	BOEING CO		01/08/2020	JPMORGAN CHASE & CO.		13,902,768	13,400,000	13,224,460	13,234,593		385		385		13,234,978		667,791	667,791	153,653	03/01/2029	1FE
103304-BM-2	BOYD GAMING CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		112,200	110,000	115,088			(32)		(32)		115,056		(2,856)	(2,856)	3,136	04/01/2026	4FE
07384M-4L-3	BSARM_04-10 RMBS		03/01/2020	SCHEDULED REDEMPTION		201,635	201,635	199,618	199,624		2,011		2,011		201,635				2,187	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		03/01/2020	SCHEDULED REDEMPTION		40,569	40,569	39,891	39,809		760		760		40,569				298	05/25/2037	1FM
07384M-6M-9	BSARM_04-12 RMBS		03/01/2020	SCHEDULED REDEMPTION		126,779	126,779	122,762	122,749		4,029		4,029		126,779				933	10/25/2051	1FM
118230-AR-2	BUCKEYE PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		155,088	190,000	167,675	168,124		(41)		(41)		168,082		(12,995)	(12,995)	2,199	12/01/2027	3FE
13123X-AZ-5	CALLON PETROLEUM COMPANY		03/10/2020	GOLDMAN, SACHS & CO.		32,535	108,000	97,740			62		62		97,802		(65,267)	(65,267)	1,358	07/01/2026	5FE
131347-CE-4	CALPINE CORP		01/21/2020	CALLED @ 101.344		3,547,040	3,500,000	3,400,000	3,450,735		394		394		3,451,129		48,871	48,871	97,207	01/15/2023	4FE
131347-CF-1	CALPINE CORP		03/10/2020	GOLDMAN, SACHS & CO.		148,688	150,000	148,875	148,966		33		33		148,999		(311)	(311)	3,522	01/15/2025	4FE
14042E-3Y-4	CAPITAL ONE NA		03/31/2020	GOLDMAN, SACHS & CO.		10,027,100	10,000,000	9,956,400	9,989,388		1,688		1,688		9,991,076		36,024	36,024	204,042	07/23/2021	2FE
14913Q-2N-8	CATERPILLAR FINANCIAL SERVICES COR		02/03/2020	JPMORGAN CHASE & CO.		22,526,900	22,000,000	21,983,060	21,990,303		513		513		21,990,816		536,084	536,084	282,975	09/07/2021	1FE
14913Q-3D-9	CATERPILLAR FINANCIAL SERVICES COR		01/24/2020	MITSUBISHI UFJ SECURITIES (USA)		16,445,280	16,430,000	16,430,000							16,430,000		15,280	15,280	12,035	11/12/2021	1Z
1248EP-AZ-6	CCO HOLDINGS LLC/CAP CORP		03/04/2020	CALLED @ 100.854		2,017,080	2,000,000	2,035,000	2,021,010		(4,822)		(4,822)		2,016,188		(16,188)	(16,188)	73,740	02/15/2023	3FE
12508E-AF-8	CDK GLOBAL INC		03/10/2020	GOLDMAN, SACHS & CO.		102,125	100,000	102,875	102,722		(89)		(89)		102,634		(509)	(509)	1,368	06/01/2027	3FE
15135U-AM-1	CENOVUS ENERGY INC	A	03/31/2020	GOLDMAN, SACHS & CO.		315,705	650,000	678,301	677,173		(827)		(827)		676,347		(360,642)	(360,642)	12,815	04/15/2027	2FE
15135B-AJ-0	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		147,643	146,000	146,913	146,709		(32)		(32)		146,678		965	965	4,566	01/15/2025	3FE
156504-AH-5	CENTURY COMMUNITIES INC		03/10/2020	GOLDMAN, SACHS & CO.		202,750	200,000	200,230	200,155		(8)		(8)		200,147		2,603	2,603	7,735	07/15/2025	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
156504-AL-6	CENTURY COMMUNITIES INC		03/10/2020	GOLDMAN, SACHS & CO.		105,305	100,000	101,000			(8)		(8)		100,992		4,313	4,313	1,894	06/01/2027	4FE
12527G-AC-7	CF INDUSTRIES INC		03/10/2020	GOLDMAN, SACHS & CO.		201,218	198,000	188,100	190,126		423		423		190,549		10,669	10,669	1,916	06/01/2023	3FE
808513-AT-2	CHARLES SCHWAB CORPORATION (THE)		01/09/2020	Market Axess		9,211,860	9,000,000	8,985,600	8,991,162		92		92		8,991,253		220,607	220,607	111,300	01/25/2023	1FE
808513-AW-5	CHARLES SCHWAB CORPORATION (THE)		01/09/2020	TD SECURITIES		15,266,700	15,000,000	14,999,550	14,999,786		5		5		14,999,791		266,909	266,909	70,417	05/21/2021	1FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		01/22/2020	JPMORGAN CHASE & CO.		9,636,800	8,000,000	7,597,600	7,602,554		341		341		7,602,895		2,033,905	2,033,905	144,389	04/01/2048	2FE
161175-BT-0	CHARTER COMMUNICATIONS OPERATING L		01/22/2020	JPMORGAN CHASE & CO.		5,375,100	5,000,000	5,098,200	5,098,136		(98)		(98)		5,098,038		277,062	277,062	60,000	03/01/2050	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2020	SCHEDULED REDEMPTION		56,500	56,532	37,263	37,247		19,253		19,253		56,500				476	03/25/2037	1FM
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		02/21/2020	GOLDMAN, SACHS & CO.		3,042,176	2,691,000	2,869,259	2,814,782		(3,329)		(3,329)		2,811,453		230,723	230,723	24,154	03/31/2025	2FE
125523-AD-2	CIGNA CORP		03/30/2020	GOLDMAN, SACHS & CO.		5,008,444	5,011,000	5,008,896	5,009,565		500		500		5,010,065		(1,621)	(1,621)	86,412	09/17/2020	2FE
125523-AF-7	CIGNA CORP		03/19/2020	Various		4,496,626	4,161,000	4,159,199	4,159,345		96		96		4,159,440		212,356	212,356	230,589	07/15/2023	2FE
125523-CK-4	CIGNA CORP		03/11/2020	DEUTSCHE BANK AG		4,905,750	5,000,000	4,990,650							4,990,650		(84,900)	(84,900)		03/15/2050	2FE
171798-AE-1	CIMAREX ENERGY CO.		02/14/2020	Various		3,688,742	3,470,000	3,465,211	3,465,528		48		48		3,465,576		223,166	223,166	63,171	03/15/2029	2FE
17275R-AH-5	CISCO SYSTEMS INC		01/15/2020	MATURED		30,894											30,894	30,894		01/15/2020	1FE
17275R-BJ-0	CISCO SYSTEMS INC		01/07/2020	U.S. BANCORP		9,010,800	9,000,000	8,998,740	8,999,554		6		6		8,999,559		11,241	11,241	50,413	09/20/2021	1FE
125581-GV-4	CIT GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		129,161	129,000	130,290	129,547		(89)		(89)		129,458		(297)	(297)	2,705	03/09/2021	3FE
172967-MA-6	CITIGROUP INC		02/04/2020	MIZUHO SECURITIES USA INC.		10,163,670	10,000,000	10,000,000	10,000,000						10,000,000		163,670	163,670	53,714	06/01/2024	1FE
177376-AF-7	CITRIX SYSTEMS INC		02/21/2020	BNP CAPITAL MARKETS		2,060,435	2,050,000	2,036,675							2,036,675		23,760	23,760		03/01/2030	2FE
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		159,025	181,805	125,676	131,489		27,535		27,535		159,025				1,717	08/25/2036	1FM
17310F-AC-9	CMSI 2006-5 1A3 RMBS		03/01/2020	SCHEDULED REDEMPTION		176,910	195,641	178,628	175,692		1,218		1,218		176,910				2,543	08/25/2037	1FM
12621E-AL-7	CNO FINANCIAL GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		234,098	205,000	205,000	205,000						205,000		29,098	29,098	3,049	05/30/2029	2FE
191216-CL-2	COCA-COLA CO		03/18/2020	Various		5,015,097	5,000,000	4,990,950	4,991,505		198		198		4,991,703		23,394	23,394	37,917	09/06/2024	1FE
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	01/09/2020	CANTOR FITZGERALD		8,152,853	8,150,000	8,066,218							8,066,218		86,635	86,635		01/22/2030	1FE
20030N-CE-9	COMCAST CORPORATION		01/22/2020	BNP CAPITAL MARKETS		2,681,363	2,351,000	2,043,748	2,050,499		293		293		2,050,792		630,571	630,571	21,676	11/01/2049	1FE
20030N-CQ-2	COMCAST CORPORATION		02/21/2020	CALLED @ 103.014		8,241,120	8,000,000	7,991,920	7,995,171		372		372		7,995,543		4,457	4,457	348,453	10/01/2021	1FE
20030N-DH-1	COMCAST CORPORATION		03/26/2020	Market Axess		4,774,140	4,500,000	4,475,520			7		7		4,475,527		298,613	298,613	1,406	04/01/2040	1Z
202795-JP-6	COMMONWEALTH EDISON COMPANY		01/22/2020	SCOTIA CAPITAL (USA) INC.		5,007,735	4,333,000	4,297,729	4,298,265		40		40		4,298,304		709,430	709,430	68,847	03/01/2049	1FE
205887-BX-9	CONAGRA BRANDS INC		02/21/2020	CALLED @ 100.000		6,426,000	6,426,000	6,426,000	6,426,000						6,426,000				58,059	10/22/2020	2FE
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW		01/22/2020	DEUTSCHE BANK AG		2,234,064	2,100,000	2,081,331	2,081,361		13		13		2,081,374		152,690	152,690	16,403	11/15/2059	1FE
21036P-AZ-1	CONSTELLATION BRANDS INC		01/22/2020	WELLS FARGO		4,375,000	4,000,000	3,438,310	3,448,450		568		568		3,449,018		925,982	925,982	72,433	02/15/2048	2FE
212015-AN-1	CONTINENTAL RESOURCES INC		03/31/2020	GOLDMAN, SACHS & CO.		2,323,642	4,510,000	4,697,932			(6,936)		(6,936)		4,690,996		(2,367,354)	(2,367,354)	57,603	06/01/2024	2FE
21688A-AN-2	COOPERATIEVE RABOBANK UA (NEW YORK	D	01/16/2020	JPMORGAN CHASE & CO.		5,081,650	5,000,000	4,984,700	4,993,095		285		285		4,993,381		88,269	88,269	36,892	04/26/2021	1FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		03/01/2020	SCHEDULED REDEMPTION		55,043	66,943	52,350	43,840		11,203		11,203		55,043				654	06/25/2037	1FM
225310-AK-7	CREDIT ACCEPTANCE CORP		03/15/2020	CALLED @ 101.844		5,978,243	5,870,000	5,865,419	5,864,056		(590)		(590)		5,863,466		6,534	6,534	324,699	03/15/2023	3FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2020	SCHEDULED REDEMPTION		28,403	32,298	15,019	19,409		8,994		8,994		28,403				466	08/25/2037	1FM
17310N-AH-1	CRMSI 2006-3, M2 RMBS		03/01/2020	SCHEDULED REDEMPTION			104,711	38,799	3,135		(3,135)		(3,135)						1,180	04/25/2037	1FM
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		03/31/2020	GOLDMAN, SACHS & CO.		3,012,000	3,000,000	2,999,310	2,999,836		37		37		2,999,872		12,128	12,128	64,317	02/15/2021	2FE
22944B-AK-4	CSMC 2007-5 1A10		03/25/2020	CANCELLED TRADE		74											74	74		08/25/2037	6*
22944B-AF-5	CSMC 2007-5 1A6		03/26/2020	CANCELLED TRADE		36											36	36		08/25/2037	6*
225470-M4-2	CSMC_06-3 RMBS		03/25/2020	SCHEDULED REDEMPTION		2,920	2,920	338	445		2,474		2,474		2,920				4	02/27/2045	1FM
12638P-BV-0	CSMC_07-3 RMBS		03/25/2020	SCHEDULED REDEMPTION		20,873	20,873	8,314	9,027		11,845		11,845		20,873				86	04/25/2037	1FM
126408-HK-2	CSX CORP		01/22/2020	CITIGROUP GLOBAL MARKETS		3,502,860	3,000,000	2,809,560	2,813,050		205		205		2,813,255		689,605	689,605	51,242	03/01/2048	2FE
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP		03/10/2020	GOLDMAN, SACHS & CO.		99,546	97,000	97,000	97,000						97,000		2,546	2,546	1,429	06/01/2025	3FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		03/01/2020	SCHEDULED REDEMPTION		4,720	5,130	3,502	1,916		2,804		2,804		4,720				63	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		03/25/2020	SCHEDULED REDEMPTION		465,105	468,652	271,655	265,440		199,666		199,666		465,105				2,130	08/25/2037	1FM
02151L-AA-4	CWALT_07-20 RMBS		03/25/2020	SCHEDULED REDEMPTION		67,908	69,582	38,625	6,973		60,935		60,935		67,908				348	08/25/2047	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		601	601	526	545		56		56		601				5	02/25/2034	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2020	SCHEDULED REDEMPTION		135,128	138,013	99,186	88,868		46,260		46,260		135,128				1,853	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		03/01/2020	SCHEDULED REDEMPTION		12,687	17,715	13,379	12,165		522		522		12,687				245	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		03/25/2020	SCHEDULED REDEMPTION		1,941	1,941	1,863	1,894		47		47		1,941				11	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		03/01/2020	SCHEDULED REDEMPTION		42,904	42,911	30,737	29,688		13,216		13,216		42,904				491	02/25/2037	1FM
12666R-AF-7	CWL_06-9 RMBS		03/01/2020	SCHEDULED REDEMPTION		27,447	27,551	17,748			27,447		27,447		27,447				211	08/27/2046	1FM
152314-DP-2	CXHE_01-B RMBS		03/01/2020	SCHEDULED REDEMPTION		67,283	67,283	54,891	39,509		27,774		27,774		67,283				849	07/25/2032	1FM
23331A-BL-2	D R HORTON INC		02/03/2020	GOLDMAN, SACHS & CO.		14,578,010	14,500,000	14,495,070	14,498,449		154		154		14,498,603		79,407	79,407	64,706	12/01/2020	2FE
235825-AF-3	DANA INC		03/10/2020	GOLDMAN, SACHS & CO.		172,935	182,000	182,000	182,000						182,000		(9,065)	(9,065)	3,043	11/15/2027	3FE
251510-FB-4	DBALT_05-AR1 RMBS		03/25/2020	SCHEDULED REDEMPTION		78,358	78,361	36,342	36,656		41,702		41,702		78,358				291	08/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
25151E-AA-1	DBALT_06-AB3 RMBS		03/01/2020	SCHEDULED REDEMPTION		37,178	67,776	29,142	34,893		2,285		2,285		37,178				261	12/25/2040	1FM
23311V-AH-0	DCP MIDSTREAM OPERATING LP		03/10/2020	Various		2,020,266	2,075,000	2,075,000	2,075,000						2,075,000		(54,734)	(54,734)	32,876	05/15/2029	3FE
244199-BK-0	DEERE & CO		03/30/2020	BARCLAYS		5,100,885	4,500,000	4,499,910							4,499,910		600,975	600,975	469	04/15/2050	1FE
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2020	SCHEDULED REDEMPTION		766,310	766,310	799,375	773,381		(7,070)		(7,070)		766,310				25,740	07/02/2024	1FE
247361-ZK-7	DELTA AIR LINES INC		03/13/2020	MATURED		26,664,583	26,653,000	26,580,237	26,647,964		2,987		2,987		26,650,951		13,632	13,632	320,792	03/13/2020	2FE
247361-ZM-3	DELTA AIR LINES INC		02/24/2020	U.S. BANCORP		15,226,650	15,000,000	14,992,800	14,996,792		370		370		14,997,162		229,488	229,488	179,917	04/19/2021	2FE
247361-ZT-8	DELTA AIR LINES INC		02/05/2020	CITIGROUP GLOBAL MARKETS		2,503,494	2,471,000	2,460,992	2,461,138		83		83		2,461,221		42,272	42,272	25,482	10/28/2029	2FE
25179M-AU-7	DEVON ENERGY CORP		01/15/2020	CITIGROUP GLOBAL MARKETS		1,156,230	1,000,000	1,049,870	1,049,198		(47)		(47)		1,049,151		107,079	107,079	4,444	06/15/2045	2FE
25243Y-AX-7	DIAGEO CAPITAL PLC	D	03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		55,718											55,718	55,718		05/18/2020	1FE
25466A-AB-7	DISCOVER BANK		03/19/2020	WELLS FARGO		4,975,450	5,000,000	4,965,350	4,998,634		1,077		1,077		4,999,711		(24,261)	(24,261)	153,611	04/15/2020	2FE
25466A-AG-6	DISCOVER BANK		01/31/2020	BANK OF AMERICA/MERRILL LYNCH		4,514,445	4,500,000	4,498,965	4,499,906		20		20		4,499,926		14,519	14,519	23,250	06/04/2020	2FE
25746U-CZ-0	DOMINION ENERGY INC		01/22/2020	JEFFERIES & COMPANY, INC.		4,996,775	4,167,000	4,165,625	4,165,642		1		1		4,165,644		831,131	831,131	68,686	03/15/2049	2FE
257375-AK-1	DOMINION GAS HOLDINGS LLC		02/03/2020	BARCLAYS		10,064,400	10,000,000	9,966,300	9,993,768		650		650		9,994,418		69,982	69,982	61,444	11/15/2020	2FE
26078J-AE-0	DOWDUPONT INC		01/17/2020	Various		10,208,748	8,548,000	8,548,000	8,548,000						8,548,000		1,660,748	1,660,748	83,987	11/15/2038	2FE
26208Q-AG-2	DRIVE 20-1 D ABS		01/14/2020	JPMORGAN CHASE & CO.		6,255,127	6,250,000	6,248,817							6,248,817		6,310	6,310		05/17/2027	1Z
26442C-AW-4	DUKE ENERGY CAROLINAS LLC		03/26/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		485,491											485,491	485,491		05/15/2022	1FE
26817R-AB-4	DYNEGY INC		03/10/2020	GOLDMAN, SACHS & CO.		112,140	112,000	113,540	112,907		(123)		(123)		112,784		(644)	(644)	1,846	06/01/2023	3FE
278642-AU-7	EBAY INC		01/21/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		15,864,100	15,000,000	14,987,550	14,990,338		70		70		14,990,408		873,692	873,692	72,000	06/05/2027	2FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC		01/13/2020	CREDIT SUISSE		878,891	805,000	805,000	805,000						805,000		73,891	73,891	15,011	08/28/2028	3FE
268648-AQ-5	EMC CORP		01/30/2020	CALLED @ 100.296		5,831,209	5,814,000	5,373,205	5,767,090		9,069		9,069		5,776,160		37,840	37,840	42,460	06/01/2020	3FE
29261A-AB-6	ENCOMPASS HEALTH CORP		03/10/2020	GOLDMAN, SACHS & CO.		117,300	114,000	114,000	114,000						114,000		3,300	3,300	2,617	02/01/2030	4FE
29278N-AR-4	ENERGY TRANSFER OPERATING LP		01/10/2020	GOLDMAN, SACHS & CO.		4,187,389	4,075,000	4,071,496							4,071,496		115,893	115,893		05/15/2050	2FE
29273R-AX-7	ENERGY TRANSFER PARTNERS LP		02/14/2020	CALLED @ 101.047		4,547,128	4,500,000	4,640,085	4,521,497		(3,384)		(3,384)		4,518,113		(18,113)	(18,113)	116,121	10/01/2020	2FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		78,788	110,000	102,300			192		192		102,492		(23,705)	(23,705)	1,281	06/01/2025	2FE
29365T-AJ-3	ENTERGY TEXAS INC		01/22/2020	MORGAN STANLEY		5,298,750	5,000,000	4,958,850	4,959,066		49		49		4,959,116		339,634	339,634	61,139	09/30/2049	2FE
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC		01/22/2020	MORGAN STANLEY		2,576,952	2,520,000	2,520,000	2,520,000						2,520,000		56,952	56,952	59,824	02/15/2078	2FE
26884L-AB-5	EQT CORP		03/24/2020	Various		969,738	1,000,000	990,850	997,932		201		201		998,133		(51,494)	(51,494)	38,546	11/15/2021	2FE
26884L-AC-3	EQT CORP		02/03/2020	CALLED @ 100.446		4,319,159	4,300,000	4,299,656	4,299,911		10		10		4,299,922		78	78	55,590	10/01/2020	2FE
26884L-AE-9	EQT CORP		03/24/2020	JEFFERIES & COMPANY, INC.		3,229,085	4,300,000	4,288,734	4,293,585		528		528		4,294,113		(1,065,028)	(1,065,028)	62,708	10/01/2022	2FE
26884L-AG-4	EQT CORP		03/11/2020	IMPERIAL CAPITAL, LLC		1,134,375	1,650,000	1,650,000							1,650,000		(515,625)	(515,625)	16,683	02/01/2030	3FE
26884L-AH-2	EQT CORP		03/18/2020	IMPERIAL CAPITAL, LLC		1,419,625	2,050,000	2,050,000							2,050,000		(630,375)	(630,375)	20,578	02/01/2025	3FE
26885B-AD-2	EQT MIDSTREAM PARTNERS LP		03/26/2020	Various		38,895,142	43,200,000	43,096,752	43,125,169		3,079		3,079		43,128,248		(4,233,106)	(4,233,106)	1,268,941	07/15/2023	2FE
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		03/24/2020	Various		1,148,963	2,099,000	2,208,442	2,206,659		(351)		(351)		2,206,308		(1,057,346)	(1,057,346)	95,126	07/15/2048	2FE
29444U-BE-5	EQUINIX INC		01/22/2020	JPMORGAN CHASE & CO.		8,333,362	8,165,000	8,156,672	8,156,757		46		46		8,156,802		176,560	176,560	47,901	11/18/2029	2FE
30231G-BF-8	EXXON MOBIL CORP		03/25/2020	CITIGROUP GLOBAL MARKETS		7,381,598	6,750,000	6,750,000							6,750,000		631,598	631,598	6,341	03/19/2040	1Z
30231G-BG-6	EXXON MOBIL CORP		03/24/2020	CITIGROUP GLOBAL MARKETS		4,960,800	4,500,000	4,500,000							4,500,000		460,800	460,800	3,786	03/19/2050	1Z
337738-AN-8	FISERV INC		02/03/2020	GOLDMAN, SACHS & CO.		9,018,810	9,000,000	8,984,880	8,998,668		293		293		8,998,961		19,849	19,849	42,525	06/01/2020	2FE
343412-AF-9	FLUOR CORPORATION		02/07/2020	Various		5,114,056	5,000,000	4,989,350	4,990,523		87		87		4,990,610		123,445	123,445	83,253	09/15/2028	2FE
345397-ZW-6	FORD MOTOR CREDIT CO LLC		03/30/2020	Market Axess		6,717,440	8,000,000	8,000,000	8,000,000						8,000,000		(1,282,560)	(1,282,560)	242,240	08/01/2026	2FE
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		03/30/2020	Market Axess		9,551,602	11,650,000	11,650,000							11,650,000		(2,098,398)	(2,098,398)	113,336	01/09/2027	2FE
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		03/30/2020	Market Axess		6,503,850	7,500,000	7,500,000	7,500,000						7,500,000		(996,150)	(996,150)	109,363	06/09/2025	2FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		03/30/2020	Market Axess		8,371,900	10,000,000	10,000,000	10,000,000						10,000,000		(1,628,100)	(1,628,100)	210,201	05/03/2029	2FE
34528Q-HG-2	FORDF 19-4 B ABS		01/06/2020	DEUTSCHE BANK AG		1,563,521	1,559,500	1,559,469	1,559,471						1,559,471		4,050	4,050	2,630	09/15/2026	1FE
34964C-AB-2	FORTUNE BRANDS HOME & SECURITY INC		01/24/2020	FIFTH THIRD SECURITIES, INC.		12,040,320	12,000,000	11,996,640	11,999,673		54		54		11,999,727		40,593	40,593	43,000	06/15/2020	2FE
35671D-AU-9	FREEPORT-MCMORAN C & G		03/05/2020	Various		641,891	627,000	606,714	614,024		1,012		1,012		615,036		8,046	8,046	30,187	03/01/2022	3FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/10/2020	GOLDMAN, SACHS & CO.		195,766	199,000	190,045	193,617		306		306		193,923		1,843	1,843	3,791	03/15/2023	3FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/10/2020	GOLDMAN, SACHS & CO.		124,286	131,000	124,123	124,402		27		27		124,429		(143)	(143)	3,510	03/15/2043	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
35671D-BJ-3	FREEPORT-MCMORAN INC		03/10/2020	GOLDMAN, SACHS & CO.		269,409	281,000	261,330	261,810		159		159		261,969		7,440	7,440	4,974	11/14/2034	3FE
35671D-CC-7	FREEPORT-MCMORAN INC		03/10/2020	GOLDMAN, SACHS & CO.		112,576	113,000	113,000	113,000						113,000		(424)	(424)	3,249	09/01/2027	3FE
35671D-CD-5	FREEPORT-MCMORAN INC		01/08/2020	CREDIT SUISSE		2,427,188	2,250,000	2,250,000	2,250,000						2,250,000		177,188	177,188	47,578	09/01/2029	3FE
35671D-CE-3	FREEPORT-MCMORAN INC		03/10/2020	GOLDMAN, SACHS & CO.		242,125	260,000	260,000							260,000		(17,875)	(17,875)	238	03/01/2028	3FE
369550-AY-4	GENERAL DYNAMICS CORPORATION		02/12/2020	THE ALLSTATE CORPORATION		29,836,006	30,000,000	29,760,000	29,832,307		3,699		3,699		29,836,006				172,188	11/15/2024	1FE
369550-BA-5	GENERAL DYNAMICS CORPORATION		03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		22,356											22,356	22,356		05/11/2020	1FE
369550-BE-7	GENERAL DYNAMICS CORPORATION		03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		71,862											71,862	71,862		05/11/2021	1FE
370334-CD-4	GENERAL MILLS INC		03/30/2020	BNP CAPITAL MARKETS		11,367,502	11,315,000	11,301,552	11,307,307		1,460		1,460		11,308,767		58,735	58,735	165,953	04/16/2021	2FE
37185L-AF-9	GENESIS ENERGY LP		01/09/2020	Various		5,715,500	5,900,000	5,704,750	5,693,500	43,104	1,073		44,177		5,737,677		(22,177)	(22,177)	25,813	06/15/2024	4FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		01/13/2020	CREDIT SUISSE		1,325,760	1,381,000	1,363,738	1,336,118	28,536	91		28,627		1,364,745		(38,985)	(38,985)	25,932	10/01/2025	4FE
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY		01/15/2020	Various		4,227,596	4,205,000	4,205,000							4,205,000		22,596	22,596	589	02/01/2028	4FE
372917-AS-3	GENZYME CORP-GENL DIVISN	C	03/19/2020	Market Axess		9,978,200	10,000,000	10,887,200	10,052,475		(26,238)		(26,238)		10,026,238		(48,038)	(48,038)	136,111	06/15/2020	1FE
36159R-AG-8	GEO GROUP INC		01/10/2020	OPPENHEIMER & CO., INC.		4,499,155	4,705,000	4,512,664	4,410,938	204,657	873		205,530		4,616,467		(117,312)	(117,312)	68,656	04/01/2023	4FE
375558-BB-8	GILEAD SCIENCES INC		03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		92,263											92,263	92,263		09/01/2020	1FE
377373-AE-5	GLAXOSMITHKLINE CAPITAL INC	D	01/07/2020	GOLDMAN, SACHS & CO.		20,352,000	20,000,000	19,946,200	19,974,815		402		402		19,975,216		376,784	376,784	95,486	05/14/2021	1FE
361841-AP-4	GLP CAPITAL LP		03/10/2020	GOLDMAN, SACHS & CO.		153,863	150,000	149,627	149,636		6		6		149,642		4,220	4,220	3,217	01/15/2030	2FE
361841-AG-4	GLP CAPITAL LP FIN II		03/08/2020	CALLED @ 102.676		1,026,759	1,000,000	1,048,750	1,018,625		(2,645)		(2,645)		1,015,981		(15,981)	(15,981)	44,138	04/15/2021	2FE
38141G-VP-6	GOLDMAN SACHS GROUP INC		03/20/2020	GOLDMAN, SACHS & CO.		2,845,865	2,898,000	2,907,882	2,899,502		(487)		(487)		2,899,015		(53,150)	(53,150)	41,840	09/15/2020	1FE
382550-BF-7	GOODYEAR TIRE & RUBBER CO		01/15/2020	BARCLAYS		2,500,271	2,407,000	2,449,123	2,434,244		(249)		(249)		2,433,995		66,276	66,276	15,712	05/31/2026	3FE
402635-AP-1	GULFPORT ENERGY CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		22,741	113,000	71,473			767		767		72,239		(49,498)	(49,498)	4,742	01/15/2026	5FE
404030-AH-1	H&E EQUIPMENT SERVICES INC		03/10/2020	GOLDMAN, SACHS & CO.		400,920	416,000	416,000	416,000						416,000		(15,080)	(15,080)	12,415	09/01/2025	4FE
418056-AZ-0	HASBRO INC		03/02/2020	CITIGROUP GLOBAL MARKETS		4,178,040	4,000,000	3,987,200	3,987,323		185		185		3,987,508		190,532	190,532	45,500	11/19/2029	2FE
404119-CA-5	HCA INC		03/04/2020	JPMORGAN CHASE & CO.		5,635,000	5,600,000	5,600,000							5,600,000		35,000	35,000	5,444	09/01/2030	3FE
404121-AH-8	HCA INC		03/10/2020	GOLDMAN, SACHS & CO.		215,250	200,000	215,000	213,939		(393)		(393)		213,547		1,703	1,703	5,703	09/01/2026	3FE
427866-BA-5	HERSHEY COMPANY THE		03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		50,771											50,771	50,771		05/15/2021	1FE
43739E-AJ-6	HMBT_04-2 RMBS		03/25/2020	SCHEDULED REDEMPTION		10,998	10,998	11,015	10,928		70		70		10,998				56	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		03/25/2020	SCHEDULED REDEMPTION		42,339	42,339	29,736	42,339						42,339				212	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		03/25/2020	SCHEDULED REDEMPTION		212,702	212,702	164,445	187,233		25,469		25,469		212,702				1,018	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		03/25/2020	SCHEDULED REDEMPTION		218,152	218,152	136,708	153,974		64,178		64,178		218,152				1,063	01/25/2036	1FM
437076-BV-3	HOME DEPOT INC		03/27/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		244,259											244,259	244,259		03/01/2022	1FE
437076-BZ-4	HOME DEPOT INC		01/13/2020	Various		4,036,081	4,100,000	4,047,356			3		3		4,047,359		(11,278)	(11,278)	356	12/15/2049	1Z
438516-BW-5	HONEYWELL INTERNATIONAL INC		03/16/2020	Various		8,458,756	8,270,000	8,252,881	8,254,166		368		368		8,254,534		204,222	204,222	97,218	08/15/2024	1FE
444859-BH-4	HUMANA INC		02/03/2020	GOLDMAN, SACHS & CO.		19,109,630	19,000,000	18,996,390	18,998,814		113		113		18,998,927		110,703	110,703	64,653	12/15/2020	2FE
446150-AJ-3	HUNTINGTON BANCSHARES INC		01/16/2020	RBC DOMINION SECURITIES		8,611,690	8,500,000	8,483,255	8,495,730		193		193		8,495,923		115,767	115,767	94,456	03/14/2021	2FE
446150-AK-0	HUNTINGTON BANCSHARES INC		01/16/2020	STIFEL CAPITAL MARKETS		14,339,063	14,250,000	14,228,483	14,241,614		223		223		14,241,837		97,225	97,225	170,248	01/14/2022	2FE
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		01/10/2020	BAIRD (ROBERT W.) & CO. INC.		9,910,332	9,200,000	9,096,040	9,102,609		303		303		9,102,912		807,420	807,420	83,950	05/01/2029	2FE
448055-AP-8	HUSKY ENERGY INC.	A	02/24/2020	BARCLAYS		705,181	639,000	638,610	638,635		5		5		638,640		66,541	66,541	10,231	04/15/2029	2FE
44932H-AH-6	IBM CREDIT LLC		03/26/2020	Various		20,534,250	20,000,000	19,989,800	19,993,504		497		497		19,994,002		540,248	540,248	390,000	02/06/2023	1FE
451102-BF-3	ICAHN ENTERPRISES LP		02/01/2020	Various		14,403,500	14,386,000	14,502,898	14,319,194	618	(1,045)		(427)		14,318,767		84,733	84,733	395,498	02/01/2022	3FE
451102-BJ-5	ICAHN ENTERPRISES LP		03/10/2020	GOLDMAN, SACHS & CO.		198,205	196,000	199,744	197,187		(211)		(211)		196,975		1,230	1,230	7,520	02/01/2022	3FE
45669E-AD-8	INDX 2007-AR5 CM		03/25/2020	CANCELLED TRADE		388											388	388		05/25/2037	6*
458140-AR-1	INTEL CORP		03/25/2020	U.S. BANCORP		5,085,550	5,000,000	4,997,800	4,999,134		77		77		4,999,212		86,338	86,338	102,472	07/29/2022	1FE
458140-BB-5	INTEL CORPORATION		01/13/2020	MORGAN STANLEY		10,119,200	10,000,000	9,993,900	9,997,031		48		48		9,997,078		122,122	122,122	41,778	05/11/2022	1FE
458140-BD-1	INTEL CORPORATION		03/18/2020	Various		20,925,431	20,000,000	19,995,000	19,996,769		80		80		19,996,849		928,583	928,583	145,347	05/11/2024	1FE
458140-BM-1	INTEL CORPORATION		03/27/2020	BANK OF AMERICA/MERRILL LYNCH		7,833,480	6,000,000	5,993,340			2		2		5,993,342		1,840,138	1,840,138	4,750	03/25/2050	1FE
458140-BN-9	INTEL CORPORATION		03/30/2020	CREDIT SUISSE		6,115,905	4,500,000	4,417,695			11		11		4,417,706		1,698,199	1,698,199	3,713	03/25/2060	1Z
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO		03/26/2020	Various		12,329,355	12,000,000	11,950,200	11,978,454		1,795		1,795		11,980,249		349,106	349,106	135,125	11/09/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
45031U-CF-6	ISTAR INC		01/16/2020	U.S. BANCORP		771,750	735,000	749,700	749,456		(153)		(153)		749,303		22,447	22,447	12,122	10/01/2024	3FE
466313-AJ-2	JABIL INC		01/21/2020	MITSUBISHI UFJ SECURITIES (USA)		8,238,224	8,150,000	8,136,390			13		13		8,136,402		101,822	101,822	3,260	01/15/2030	1Z
47215P-AE-6	JD.COM INC	D	01/10/2020	BANK OF AMERICA/MERRILL LYNCH		3,085,918	3,060,000	3,050,208							3,050,208		35,710	35,710		01/14/2030	1Z
24422E-UA-5	JOHN DEERE CAPITAL CORP		03/27/2020	Various		15,448,500	15,000,000	14,988,900	14,993,127		251		251		14,993,377		455,123	455,123	243,000	01/06/2023	1FE
24422E-UG-2	JOHN DEERE CAPITAL CORP		02/04/2020	MIZUHO SECURITIES USA INC.		4,740,796	4,700,000	4,700,000	4,700,000						4,700,000		40,796	40,796	18,756	06/07/2023	1FE
24422E-UM-9	JOHN DEERE CAPITAL CORP		02/12/2020	THE ALLSTATE CORPORATION		14,979,062	14,975,000	14,980,414	14,979,180		(118)		(118)		14,979,062				182,196	10/12/2023	1FE
24422E-UX-5	JOHN DEERE CAPITAL CORP		02/12/2020	THE ALLSTATE CORPORATION		9,985,220	10,000,000	9,982,900	9,984,830		390		390		9,985,220				111,944	03/07/2024	1FE
478160-CJ-1	JOHNSON & JOHNSON		03/30/2020	Various		37,011,450	35,000,000	34,994,050	34,995,709		199		199		34,995,908		2,015,542	2,015,542	651,510	01/15/2025	1FE
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2020	SCHEDULED REDEMPTION		18,310	18,310	11,772	7,900		10,409		10,409		18,310				137	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		03/01/2020	SCHEDULED REDEMPTION		104,909	104,909	84,248	57,341		47,568		47,568		104,909				575	07/25/2042	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		03/01/2020	SCHEDULED REDEMPTION			39,138	2,142											315	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		03/01/2020	SCHEDULED REDEMPTION		19,414	19,414	14,118	10,507		8,907		8,907		19,414				132	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		03/01/2020	SCHEDULED REDEMPTION		170,506	170,506	107,870	106,522		63,983		63,983		170,506				1,462	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2020	SCHEDULED REDEMPTION		15,739	15,739	11,111	10,867		4,872		4,872		15,739				128	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		03/01/2020	SCHEDULED REDEMPTION		2,857	5,098	3,692	3,692		(835)		(835)		2,857				42	04/25/2037	1FM
48125L-RP-9	JPMORGAN CHASE BANK NA		01/16/2020	MIZUHO SECURITIES USA INC.		10,007,320	10,000,000	10,000,000	10,000,000						10,000,000		7,320	7,320	53,730	04/26/2021	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		111,324	111,324	81,896	81,889		29,435		29,435		111,324				956	11/25/2035	1FM
485134-BR-0	KANSAS CITY POWER & LIGHT COMPANY		01/22/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		2,357,720	2,000,000	1,869,680	1,872,101		142		142		1,872,243		485,477	485,477	30,100	03/15/2048	1FE
491674-BE-6	KENTUCKY UTILITIES		03/19/2020	TD SECURITIES		3,944,960	4,000,000	4,006,697	4,002,705		(732)		(732)		4,001,973		(57,013)	(57,013)	51,278	11/01/2020	1FE
49327M-2U-7	KEYBANK NATIONAL ASSOCIATION		01/10/2020	PNC CAPITAL MARKETS LLC		1,651,750	1,583,000	1,582,715	1,582,813		2		2		1,582,815		68,935	68,935	18,848	03/07/2023	1FE
49456B-AN-1	KINDER MORGAN INC		02/04/2020	MORGAN STANLEY		9,622,561	9,460,000	9,460,000	9,460,000						9,460,000		162,561	162,561	97,304	01/15/2023	2FE
50077L-AB-2	KRAFT HEINZ FOODS CO		03/10/2020	GOLDMAN, SACHS & CO.		177,739	183,000	171,672			13		13		171,686		6,053	6,053	2,246	06/01/2046	3FE
501044-DM-0	KROGER CO		01/22/2020	Various		6,185,742	5,000,000	4,982,300	4,982,535		16		16		4,982,551		1,203,191	1,203,191	141,750	01/15/2049	2FE
501044-DN-8	KROGER CO		01/21/2020	CITIGROUP GLOBAL MARKETS		5,864,863	5,786,000	5,766,790			9		9		5,766,800		98,063	98,063	6,349	01/15/2050	2FE
513075-BH-3	LAMAR MEDIA CORP.		02/20/2020	CALLED @ 101.792		2,035,840	2,000,000	2,055,000	2,019,902		(3,705)		(3,705)		2,016,197		(16,197)	(16,197)	100,041	01/15/2024	3FE
513075-BL-4	LAMAR MEDIA CORP.		03/10/2020	GOLDMAN, SACHS & CO.		186,204	181,000	184,620	184,176		(139)		(139)		184,037		2,166	2,166	6,389	02/01/2026	3FE
517834-AE-7	LAS VEGAS SANDS CORP		01/14/2020	DEUTSCHE BANK AG		12,246,888	11,750,000	11,704,763	11,706,990		223		223		11,707,213		539,674	539,674	188,490	08/18/2026	2FE
517834-AG-2	LAS VEGAS SANDS CORP		02/05/2020	Various		24,499,406	23,750,000	23,731,238	23,732,685		322		322		23,733,007		766,399	766,399	389,178	08/08/2024	2FE
521865-AZ-8	LEAR CORPORATION		01/22/2020	JPMORGAN CHASE & CO.		3,217,140	3,000,000	2,949,600	2,950,064		46		46		2,950,110		267,030	267,030	30,188	05/15/2049	2FE
526057-BZ-6	LENNAR CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		151,293	146,000	139,978	141,134		198		198		141,332		9,961	9,961	2,409	04/30/2024	3FE
526057-CD-4	LENNAR CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		108,125	100,000	103,500	103,293		(75)		(75)		103,217		4,908	4,908	1,359	11/29/2027	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		03/01/2020	SCHEDULED REDEMPTION		25,743	25,743	21,560	17,839		7,904		7,904		25,743				297	01/25/2036	1FM
548661-DW-4	LOWES COMPANIES INC		03/27/2020	Various		10,534,860	9,000,000	8,983,260			3		3		8,983,263		1,551,597	1,551,597	5,766	04/15/2050	2FE
55279H-AR-1	MANUFACTURERS AND TRADERS TRUST CO		01/16/2020	GOLDMAN, SACHS & CO.		10,073,600	10,000,000	9,986,500	9,995,078		252		252		9,995,330		78,270	78,270	128,333	01/25/2021	1FE
571748-BE-1	MARSH & MCLENNAN COMPANIES INC		03/31/2020	CITIGROUP GLOBAL MARKETS		13,602,465	13,500,000	13,490,010	13,494,834		1,302		1,302		13,496,135		106,330	106,330	122,063	12/29/2020	1FE
57636Q-AQ-7	MASTERCARD INC		03/27/2020	Various		15,579,596	13,500,000	13,442,760			11		11		13,442,771		2,136,826	2,136,826	5,445	03/26/2050	1Z
58013M-EM-2	MCDONALDS CORPORATION		02/03/2020	JPMORGAN CHASE & CO.		35,185,498	34,562,000	34,539,535	34,552,206		430		430		34,552,636		632,862	632,862	501,509	01/15/2022	2FE
58013M-EX-8	MCDONALDS CORPORATION		03/24/2020	Various		8,462,099	8,533,000	8,863,739	8,602,218		(17,177)		(17,177)		8,585,041		(122,943)	(122,943)	69,287	12/09/2020	2FE
58013M-FK-5	MCDONALDS CORPORATION		03/05/2020	RBC DOMINION SECURITIES		5,487,350	5,000,000	5,411,350			(97)		(97)		5,411,253		76,097	76,097	4,028	09/01/2049	2FE
58013M-FR-0	MCDONALDS CORPORATION		03/27/2020	Various		4,277,466	4,050,000	4,003,628			8		8		4,003,636		273,830	273,830	1,890	04/01/2050	2FE
581557-BM-6	MCKESSON CORP		03/30/2020	CITIGROUP GLOBAL MARKETS		12,003,600	12,000,000	11,994,480	11,997,430		696		696		11,998,126		5,474	5,474	147,217	11/30/2020	2FE
58933Y-AU-9	MERCK & CO INC		01/14/2020	Various		10,696,244	10,285,000	10,257,983	10,262,133		174		174		10,262,307		433,937	433,937	104,683	03/07/2024	1FE
59001K-AD-2	MERITOR INC		03/10/2020	GOLDMAN, SACHS & CO.		354,443	354,000	377,895	361,830		(729)		(729)		361,101		(6,658)	(6,658)	12,722	02/15/2024	3FE
59151K-AL-2	METHANEX CORPORATION	A	02/06/2020	MORGAN STANLEY		4,200,160	4,000,000	3,998,760	3,998,788		10		10		3,998,798		201,362	201,362	32,083	12/15/2029	2FE
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		02/14/2020	CITIGROUP GLOBAL MARKETS		3,172,500	3,000,000	3,012,065	3,008,989		(154)		(154)		3,008,834		163,666	163,666	63,000	09/01/2026	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
55303X-AF-2	MGM GROWTH PROPERTIES OPERATING PA		02/14/2020	GOLDMAN, SACHS & CO.		2,107,500	2,000,000	1,981,250	1,982,584		233		233		1,982,818		124,682	124,682	53,500	01/15/2028	3FE
552953-CF-6	MGM RESORTS INTERNATIONAL		03/10/2020	Various		3,563,804	3,170,000	3,387,000	3,382,101		(4,441)		(4,441)		3,377,660		94,734	94,734	158,879	04/15/2027	3FE
61913P-AZ-5	MHL_05-4 RMBS		03/25/2020	SCHEDULED REDEMPTION		132,011	132,011	84,154	93,965		38,046		38,046		132,011				604	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		03/25/2020	SCHEDULED REDEMPTION		53,086	53,087	7,501			53,086		53,086		53,086				271	04/25/2036	1FM
594918-BY-9	MICROSOFT CORPORATION		03/25/2020	Various		27,314,700	25,000,000	24,911,250	24,934,063		1,978		1,978		24,936,041		2,378,659	2,378,659	529,375	02/06/2027	1FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		9,057	9,057	5,742	5,742		3,315		3,315		9,057				87	09/25/2035	1FM
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		03/01/2020	SCHEDULED REDEMPTION		54,938	54,938	35,729	35,100		19,838		19,838		54,938				271	05/25/2052	1FM
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		03/10/2020	GOLDMAN, SACHS & CO.		315,566	309,000	307,455	307,508		25		25		307,532		8,034	8,034	8,972	08/01/2029	3FE
61748H-EF-4	MSM_04-8AR RMBS		03/01/2020	SCHEDULED REDEMPTION		66,908	66,908	46,668	47,202		19,706		19,706		66,908				657	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		03/25/2020	SCHEDULED REDEMPTION		3,770	3,770	770	834		2,935		2,935		3,770				7	11/25/2036	1FM
62957H-AC-9	NABORS INDUSTRIES INC		01/22/2020	Various		3,030,000	3,000,000	2,942,500			722		722		2,943,222		(63,222)	(63,222)	235,708	01/15/2023	1Z
62957H-AF-2	NABORS INDUSTRIES INC		03/10/2020	GOLDMAN, SACHS & CO.		47,993	162,000	161,090	145,800	15,441	25		15,466		161,266		(113,273)	(113,273)	5,718	02/01/2025	3FE
63938C-AK-4	NAVIENT CORP		01/24/2020	BARCLAYS		3,710,000	3,710,000	3,710,000							3,710,000				515	03/15/2027	1Z
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		03/01/2020	SCHEDULED REDEMPTION		46,376	46,376	32,913	16,691		29,685		29,685		46,376				197	07/25/2036	1FM
64110L-AN-6	NETFLIX INC		03/10/2020	GOLDMAN, SACHS & CO.		167,873	162,000	162,000	162,000						162,000		5,873	5,873	2,303	11/15/2026	3FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		01/15/2020	BARCLAYS		6,675,127	6,090,000	6,347,738	6,319,140		(1,491)		(1,491)		6,317,649		357,478	357,478	178,217	01/01/2026	2FE
651639-AT-3	NEWMONT GOLDCORP CORP		03/19/2020	Various		14,071	13,000	12,342	12,407		37		37		12,444		1,237	1,237	636	03/15/2023	2FE
65339K-AQ-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/30/2020	CREDIT SUISSE		25,022,750	25,000,000	25,071,250	25,023,531		(8,766)		(8,766)		25,014,765		7,985	7,985	487,375	09/01/2020	2FE
654106-AM-5	NIKE INC		03/26/2020	Various		5,264,675	5,000,000	4,983,150			3		3		4,983,153		281,522	281,522	1,406	03/27/2050	1FE
65473Q-BG-7	NISOURCE FINANCE CORPORATION		01/22/2020	SCOTIA CAPITAL (USA) INC.		4,970,616	4,614,000	3,981,559	3,992,768		665		665		3,993,433		977,183	977,183	57,713	03/30/2048	2FE
655044-AR-6	NOBLE ENERGY INC		01/09/2020	HSBC SECURITIES, INC.		4,017,880	4,000,000	3,997,200	3,997,212		2		2		3,997,213		20,667	20,667	47,600	10/15/2049	2FE
65535H-AQ-2	NOMURA HOLDINGS INC	D	01/27/2020	Various		20,710,799	20,400,000	20,400,000							20,400,000		310,799	310,799	9,925	01/16/2030	1Z
666807-BL-5	NORTHROP GRUMMAN CORP		03/30/2020	Various		25,874,400	26,000,000	25,996,100	25,998,954		321		321		25,999,275		(124,875)	(124,875)	245,902	10/15/2020	2FE
629377-CC-4	NRG ENERGY INC		03/10/2020	GOLDMAN, SACHS & CO.		114,813	110,000	118,250	116,761		(389)		(389)		116,372		(1,560)	(1,560)	4,798	01/15/2027	3FE
629377-CE-0	NRG ENERGY INC		03/24/2020	CREDIT SUISSE		2,498,705	2,761,000	2,788,371	2,786,089		(1,058)		(1,058)		2,785,031		(286,326)	(286,326)	110,689	01/15/2028	3FE
67066G-AJ-3	NVIDIA CORPORATION		03/27/2020	GOLDMAN, SACHS & CO.		4,917,870	4,500,000	4,486,905							4,486,905		430,965	430,965		04/01/2060	1FE
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION		02/06/2020	BARCLAYS		10,796,520	10,500,000	10,492,755	10,493,124		101		101		10,493,224		303,296	303,296	169,867	08/15/2026	2FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		03/31/2020	Market Axess		1,651,580	3,500,000	3,482,710	3,483,286		371		371		3,483,657		(1,832,077)	(1,832,077)	79,625	08/15/2029	2FE
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		03/31/2020	Various		10,670,200	16,000,000	15,979,200	15,980,740		773		773		15,981,513		(5,311,313)	(5,311,313)	276,144	08/15/2024	2FE
674599-DG-7	OCCIDENTAL PETROLEUM CORPORATION		03/31/2020	JEFFERIES & COMPANY, INC.		2,441,250	6,300,000	2,457,000			389		389		2,457,389		(16,139)	(16,139)		10/10/2036	3FE
677050-AN-6	OGLETHORPE POWER CORPORATION		01/22/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		6,028,150	5,000,000	4,965,374	4,965,704		34		34		4,965,738		1,062,412	1,062,412	79,257	10/01/2048	2FE
680665-AK-2	OLIN CORP		03/10/2020	GOLDMAN, SACHS & CO.		140,595	156,000	156,000	156,000						156,000		(15,405)	(15,405)	4,788	02/01/2030	3FE
680665-AL-0	OLIN CORP		03/10/2020	Various		1,663,303	1,583,000	1,583,000	1,583,000						1,583,000		80,303	80,303	49,421	08/01/2029	3FE
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC		02/04/2020	JPMORGAN CHASE & CO.		811,875	750,000	743,915	746,443		61		61		746,504		65,371	65,371	18,844	01/15/2025	2FE
68389X-BA-2	ORACLE CORPORATION		03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		113,022											113,022	113,022		07/08/2021	1FE
67103H-AH-0	OREILLY AUTOMOTIVE INC		01/23/2020	SUNTRUST INVESTMENT SERVICES, INC.		5,531,550	5,000,000	4,999,550	4,999,573		3		3		4,999,576		531,974	531,974	30,333	06/01/2029	2FE
688239-AE-2	OSHKOSH CORP		03/12/2020	CALLED @ 102.688		5,445,545	5,303,000	5,316,258	5,309,412		(367)		(367)		5,309,045		(6,045)	(6,045)	293,772	03/01/2025	2FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		03/01/2020	SCHEDULED REDEMPTION		131,103	131,103	108,146	43,129		87,974		87,974		131,103				1,231	01/25/2042	1FM
69371R-N9-3	PACCAR FINANCIAL CORP		03/31/2020	CITIGROUP GLOBAL MARKETS		12,067,320	12,000,000	11,994,120	11,997,664		499		499		11,998,164		69,156	69,156	196,933	03/01/2021	1FE
703481-AC-5	PATTERSON-UTI ENERGY INC.		02/24/2020	Various		8,384,448	8,062,000	8,044,586	8,044,759		138		138		8,044,897		339,550	339,550	95,584	11/15/2029	2FE
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		02/14/2020	CALLED @ 103.500		756,585	731,000	738,310	734,191		(193)		(193)		733,998		(2,998)	(2,998)	38,235	11/15/2023	3FE
69318F-AG-3	PBF HOLDING COMPANY LLC		01/16/2020	BANK OF AMERICA/MERRILL LYNCH		3,061,590	2,868,000	2,868,000	2,868,000						2,868,000		193,590	193,590	20,793	06/15/2025	3FE
713448-DT-2	PEPSICO INC		02/03/2020	BARCLAYS		13,174,070	13,000,000	12,973,740	12,987,361		484		484		12,987,845		186,225	186,225	74,750	05/02/2022	1FE
713448-EU-8	PEPSICO INC		03/30/2020	Various		5,329,440	4,500,000	4,476,330			15		15		4,476,345		853,095	853,095	5,438	03/19/2050	1FE
713448-EV-6	PEPSICO INC		03/30/2020	CITIGROUP GLOBAL MARKETS		5,687,685	4,500,000	4,428,855			25		25		4,428,880		1,258,805	1,258,805	5,813	03/19/2060	1Z
71645W-AT-8	PETROBRAS INTL FIN CO	D	03/16/2020	CANCELLED TRADE		32,883											32,883	32,883		01/27/2022	2FE
717081-EQ-2	PFIZER INC		02/04/2020	MORGAN STANLEY		5,027,780	5,000,000	5,000,000	5,000,000						5,000,000		27,780	27,780	16,060	09/15/2023	1FE
717081-ET-6	PFIZER INC		03/17/2020	Various		20,656,055	18,838,000	18,793,731	18,796,759		814		814		18,797,572		1,858,483	1,858,483	330,371	03/15/2029	1FE
69336Q-AC-6	PHHMC_07-4 RMBS		03/01/2020	SCHEDULED REDEMPTION		6,705	6,705	6,536	6,705						6,705				77	08/15/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
723484-AG-6	PINNACLE WEST CAPITAL CORPORATION		02/03/2020	CITIGROUP GLOBAL MARKETS		14,044,380	14,000,000	13,991,180	13,997,251		274		274		13,997,525		46,855	46,855	56,000	11/30/2020	1FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		02/05/2020	HSBC SECURITIES, INC.		3,394,594	3,400,000	3,060,714	3,069,469		601		601		3,070,070		324,524	324,524	79,598	02/15/2045	2FE
69353R-EU-8	PNC BANK NA		01/07/2020	JPMORGAN CHASE & CO.		12,053,520	12,000,000	12,112,800	12,032,114		(840)		(840)		12,031,274		22,246	22,246	52,267	11/05/2020	1FE
69353R-FH-6	PNC BANK NA		01/09/2020	KEYCORP		12,075,600	12,000,000	11,971,080	11,989,546		323		323		11,989,869		85,731	85,731	142,500	01/22/2021	1FE
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC (		01/23/2020	MORGAN STANLEY		3,261,497	3,077,000	3,070,015	3,071,235		95		95		3,071,330		190,166	190,166	55,044	01/23/2024	1FE
73316P-JE-1	POPLR 2005-6 A4 RMBS		03/01/2020	SCHEDULED REDEMPTION		1,031,545	1,031,545	798,784	630,632		400,914		400,914		1,031,545				6,073	01/25/2036	1FM
742718-FK-0	PROCTER & GAMBLE CO		03/30/2020	Various		12,100,826	10,125,000	10,060,605			20		20		10,060,625		2,040,201	2,040,201	6,075	03/25/2050	1FE
743315-AW-3	PROGRESSIVE CORPORATION (THE)		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		4,852,350	4,500,000	4,500,000							4,500,000		352,350	352,350	2,000	03/26/2030	1Z
744448-CF-6	PUBLIC SERVICE COMPANY OF COLORADO		03/24/2020	BARCLAYS		1,297,075	1,300,000	1,287,728	1,293,633		538		538		1,294,171		2,904	2,904	15,519	09/15/2022	1FE
74733V-AD-2	QEP RESOURCES INC		03/10/2020	Various		1,500,488	1,621,000	1,495,662	1,503,729		785		785		1,504,515		(4,027)	(4,027)	34,927	03/01/2026	3FE
747525-AE-3	QUALCOMM INC		03/26/2020	Market Axess		8,130,160	8,000,000	8,161,330	8,069,685		(7,072)		(7,072)		8,062,613		67,547	67,547	86,667	05/20/2022	1FE
747262-AY-9	QVC INC		02/04/2020	Various		9,711,045	9,600,000	9,600,000							9,600,000		111,045	111,045	808	02/15/2027	2FE
912920-AC-9	QWEST CORPORATION		01/15/2020	CALLED @ 100.390		3,011,700	3,000,000	2,988,750	2,988,696		(5)		(5)		2,988,691		11,309	11,309	80,450	09/15/2033	3FE
21688A-AJ-1	RABOBANK NEDERLAND NY	D	01/16/2020	SANTANDER INVESTMENT SECURITIES INC		9,400,313	9,250,000	9,231,963	9,242,393		203		203		9,242,596		157,716	157,716	134,960	01/10/2022	1FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		03/01/2020	SCHEDULED REDEMPTION		57,890	107,100	69,108	27,634		30,256		30,256		57,890				1,430	03/25/2040	1FM
761118-WQ-7	RALI_06-Q03 RMBS		03/25/2020	SCHEDULED REDEMPTION		21,815	21,815	8,073	5,964		15,851		15,851		21,815				120	03/26/2046	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		03/01/2020	SCHEDULED REDEMPTION		49,065	49,065	31,981	29,592		19,473		19,473		49,065				581	05/25/2036	3FM
75281A-AS-8	RANGE RESOURCES CORP		03/26/2020	Various		8,246,155	10,730,000	9,838,590	9,173,187	771,403	12,829		784,232		9,957,419		(1,711,264)	(1,711,264)	122,310	05/15/2025	3FE
75281A-AU-3	RANGE RESOURCES CORPORATION		01/24/2020	Various		1,401,155	1,372,000	1,410,433	1,361,710	31,777	(521)		31,256		1,392,966		(60,411)	(60,411)	114,052	07/01/2022	4FE
75281A-BA-6	RANGE RESOURCES CORPORATION		02/05/2020	BARCLAYS		632,625	723,000	657,258	665,030	5,968	1,429		7,397		672,427		(39,802)	(39,802)	14,259	03/15/2023	4FE
76110W-MB-9	RASC 2001-KS3, A15 RMBS		02/01/2020	SCHEDULED REDEMPTION		2,672,658	2,672,658	2,682,680	2,676,402		(3,744)		(3,744)		2,672,658				30,850	03/25/2042	2FM
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		02/04/2020	CALLED @ 100.000		2,800,721	2,800,721	2,800,291	2,799,340		158		158		2,799,497		1,224	1,224	48,760	10/15/2020	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		03/01/2020	SCHEDULED REDEMPTION		22,434	22,434	14,788			22,434		22,434		22,434				233	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		03/01/2020	SCHEDULED REDEMPTION		76,592	83,849	74,806	64,627		11,966		11,966		76,592				1,156	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		03/01/2020	SCHEDULED REDEMPTION		174,677	183,797	132,185	141,124		33,553		33,553		174,677				2,623	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		03/01/2020	SCHEDULED REDEMPTION		70,397	74,073	59,698	61,941		8,456		8,456		70,397				1,057	09/25/2037	1FM
78013X-KH-0	ROYAL BANK OF CANADA	A	01/16/2020	Market Axess		5,017,395	5,000,000	5,000,000	5,000,000						5,000,000		17,395	17,395	27,131	04/30/2021	1FE
780153-AX-0	ROYAL CARIBBEAN CRUISES LTD		02/11/2020	WELLS FARGO		4,321,672	4,300,000	4,299,011	4,299,692		39		39		4,299,732		21,940	21,940	23,740	11/28/2020	2FE
78355H-KB-4	RYDER SYSTEM INC		01/27/2020	BANK OF AMERICA/MERRILL LYNCH		6,984,076	6,800,000	6,794,424	6,798,048		79		79		6,798,126		185,950	185,950	48,223	11/15/2021	2FE
79466L-AE-4	SALESFORCE.COM INC.		03/26/2020	Various		5,230,840	5,000,000	4,997,000	4,997,980		67		67		4,998,046		232,794	232,794	54,618	04/11/2023	1FE
797440-BX-1	SAN DIEGO GAS & ELECTRIC CO		01/22/2020	MITSUBISHI UFJ SECURITIES (USA)		4,136,302	3,610,000	3,606,210	3,606,248		4		4		3,606,252		530,050	530,050	16,034	06/15/2049	1FE
80007R-AB-1	SANDS CHINA LTD	D	03/06/2020	Various		17,936,580	16,800,000	16,796,620	16,797,253		106		106		16,797,359		1,139,221	1,139,221	423,433	08/08/2023	2FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		03/01/2020	SCHEDULED REDEMPTION		1,100	1,100	914	955		145		145		1,100				10	09/25/2052	1FM
78388J-AT-3	SBA COMMUNICATIONS CORPORATION		02/20/2020	CALLED @ 101.219		7,394,048	7,305,000	7,290,459	7,297,519		244		244		7,297,763		7,237	7,237	301,730	07/15/2022	4FE
816851-AX-7	SEMPRA ENERGY		03/30/2020	BARCLAYS		12,955,670	13,000,000	12,986,220	12,997,452		724		724		12,998,176		(42,506)	(42,506)	139,967	11/15/2020	2FE
78442F-EQ-7	SLM CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		303,856	305,000	293,563	295,981		530		530		296,510		7,346	7,346	10,578	01/25/2023	3FE
78443C-CL-6	SLMA_06-A ABS		03/16/2020	SCHEDULED REDEMPTION		245,443	245,443	230,116	233,686		11,757		11,757		245,443				1,355	06/15/2039	1FE
78454L-AK-6	SM ENERGY CO		03/10/2020	GOLDMAN, SACHS & CO.		45,074	107,000	107,268			(27)		(27)		107,240		(62,167)	(62,167)	2,130	11/15/2022	4FE
78454L-AN-0	SM ENERGY CO		03/10/2020	Various		2,724,690	3,061,000	2,854,122	2,859,678	5,890	1,971		7,861		2,867,539		(142,849)	(142,849)	78,442	09/15/2026	4FE
842400-GT-4	SOUTHERN CALIFORNIA EDISON		01/22/2020	RBC DOMINION SECURITIES		5,939,875	5,705,000	5,667,746			28		28		5,667,774		272,100	272,100	8,676	02/01/2050	1FE
842400-GR-8	SOUTHERN CALIFORNIA EDISON COMPANY		01/22/2020	WELLS FARGO		7,193,869	5,886,000	5,876,936	5,877,045		9		9		5,877,054		1,316,815	1,316,815	113,980	03/01/2049	1FE
842587-CM-7	SOUTHERN COMPANY (THE)		01/24/2020	Market Axess		11,941,442	11,910,000	11,846,282	11,895,431		2,310		2,310		11,897,741		43,702	43,702	38,211	06/15/2020	2FE
845467-AL-3	SOUTHWESTERN ENERGY CO		03/05/2020	MORGAN STANLEY		523,595	667,000	663,665	611,772	52,491	88		52,579		664,351		(140,756)	(140,756)	25,961	01/23/2025	3FE
845467-AM-1	SOUTHWESTERN ENERGY COMPANY		02/20/2020	Various		6,625,678	7,525,000	7,309,688	6,875,162	442,500	1,253		443,753		7,318,915		(693,238)	(693,238)	192,762	04/01/2026	3FE
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		01/06/2020	GOLDMAN, SACHS & CO.		977,600	1,040,000	1,079,950	963,248	112,998	(100)		112,898		1,076,146		(98,546)	(98,546)	21,717	10/01/2027	3FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		03/10/2020	GOLDMAN, SACHS & CO.		107,125	100,000	107,250	106,759		(178)		(178)		106,580		545	545	3,503	03/15/2026	3FE
85172F-AP-4	SPRINGLEAF FINANCE CORP		03/10/2020	GOLDMAN, SACHS & CO.		192,465	188,000	201,160	199,722		(575)		(575)		199,147		(6,682)	(6,682)	5,662	03/15/2024	3FE
85172F-AQ-2	SPRINGLEAF FINANCE CORP		03/10/2020	GOLDMAN, SACHS & CO.		165,046	157,000	161,800	161,533		(95)		(95)		161,438		3,608	3,608	8,754	01/15/2028	3FE
85172F-AR-0	SPRINGLEAF FINANCE CORP		03/10/2020	GOLDMAN, SACHS & CO.		179,953	182,000	182,000	182,000						182,000		(2,048)	(2,048)	3,397	11/15/2029	3FE
854502-AJ-0	STANLEY BLACK & DECKER INC		01/22/2020	BARCLAYS		3,837,420	3,000,000	2,996,640	2,996,699		3		3		2,996,703		840,717	840,717	27,888	11/15/2048	1FE
85571B-AG-0	STARWOOD PROPERTY TRUST INC		03/10/2020	GOLDMAN, SACHS & CO.		126,094	125,000	124,688	124,791		20		20		124,811		1,283	1,283	1,510	12/15/2021	3FE
85571B-AL-9	STARWOOD PROPERTY TRUST INC		03/30/2020	Various		1,256,699	1,398,000	1,392,928	1,393,493		190		190		1,393,684		(136,985)	(136,985)	35,715	03/15/2025	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
85571B-AP-0	STARWOOD PROPERTY TRUST INC		03/10/2020	GOLDMAN, SACHS & CO.		140,179	145,000	145,000	145,000						145,000		(4,821)	(4,821)	3,227	02/01/2021	3FE
858119-BJ-8	STEEL DYNAMICS INC		02/24/2020	BANK OF AMERICA/MERRILL LYNCH		8,207,840	8,000,000	7,994,000	7,994,062		172		172		7,994,234		213,606	213,606	46,667	12/15/2024	2FE
858119-BK-5	STEEL DYNAMICS INC		02/25/2020	JEFFERIES & COMPANY, INC.		3,366,112	3,200,000	3,191,552	3,191,590		106		106		3,191,696		174,416	174,416	23,307	04/15/2030	2FE
84751P-LM-9	SURF_06-BC2 RMBS		03/01/2020	SCHEDULED REDEMPTION		35,149	35,149	20,076	13,919		21,231		21,231		35,149				151	06/25/2042	1FM
87165B-AE-3	SYNCHRONY FINANCIAL		02/03/2020	MATURED		10,000,000	10,000,000	9,979,100	9,999,605		395		395		10,000,000				135,000	02/03/2020	2FE
871829-BM-8	SYSCO CORPORATION		03/31/2020	GOLDMAN, SACHS & CO.		1,940,256	1,800,000	1,796,436							1,796,436		143,820	143,820		04/01/2040	1Z
87422V-AA-6	TALEN ENERGY SUPPLY LLC		01/23/2020	Various		3,634,470	4,418,000	3,915,732	3,637,651	301,142	2,803		303,945		3,941,596		(307,126)	(307,126)	36,583	06/01/2025	4FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		313,335	396,000	386,100	386,856		182		182		387,038		(73,703)	(73,703)	13,035	01/15/2028	3FE
872224-AE-0	TBW 2006-4 A4 RMBS		03/01/2020	SCHEDULED REDEMPTION		1,463,207	1,463,207	991,514	819,746		467,978		467,978		1,463,207				10,159	05/25/2041	1FM
87927V-AR-9	TELECOM ITALIA CAPITAL	D	03/10/2020	GOLDMAN, SACHS & CO.		181,496	153,000	160,268	159,922		(46)		(46)		159,876		21,620	21,620	7,160	07/18/2036	3FE
88033G-CU-2	TENET HEALTHCARE CORP		03/25/2020	Various		2,129,963	2,487,000	2,447,624	2,454,827		905		905		2,455,732		(325,770)	(325,770)	51,367	05/01/2025	4FE
88033G-CS-7	TENET HEALTHCARE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		141,391	143,000	143,000	143,000						143,000		(1,609)	(1,609)	4,354	07/15/2024	3FE
88732J-AW-8	TIME WARNER CABLE INC		02/01/2020	MATURED		5,000,000	5,000,000	4,900,700	4,998,951		1,049		1,049		5,000,000				125,000	02/01/2020	2FE
87264A-AU-9	T-MOBILE USA INC		03/10/2020	GOLDMAN, SACHS & CO.		177,540	176,000	176,000	175,802		6		6		175,808		1,732	1,732	4,862	02/01/2026	3FE
87264A-AV-7	T-MOBILE USA INC		03/10/2020	GOLDMAN, SACHS & CO.		155,341	151,000	151,000	150,833		3		3		150,837		4,505	4,505	4,403	02/01/2028	3FE
89114Q-C4-8	TORONTO-DOMINION BANK/THE	A	01/23/2020	WELLS FARGO		20,264,256	19,200,000	19,173,888	19,180,998		363		363		19,181,361		1,082,895	1,082,895	350,933	07/19/2023	1FE
902133-AV-9	TYCO ELECTRONICS GROUP SA		02/03/2020	MIZUHO SECURITIES USA INC.		10,013,770	10,000,000	10,000,000	10,000,000						10,000,000		13,770	13,770	39,675	06/05/2020	1FE
902494-BK-8	TYSON FOODS INC		03/11/2020	JEFFERIES & COMPANY, INC.		3,126,654	2,700,000	2,699,514	2,699,548		8		8		2,699,556		427,098	427,098	62,640	03/01/2029	2FE
904764-AW-7	UNILEVER CAPITAL CORP	C	01/30/2020	MORGAN STANLEY		20,204,200	20,000,000	19,839,600	19,922,455		2,688		2,688		19,925,142		279,058	279,058	105,111	05/05/2022	1FE
904764-AX-5	UNILEVER CAPITAL CORP	C	02/12/2020	THE ALLSTATE CORPORATION		33,603,068	33,200,000	33,596,140	33,613,525		(10,457)		(10,457)		33,603,068				232,584	05/05/2024	1FE
904764-BG-1	UNILEVER CAPITAL CORP	C	02/12/2020	THE ALLSTATE CORPORATION		29,835,957	30,000,000	29,783,400	29,831,699		4,258		4,258		29,835,957				419,792	03/07/2024	1FE
907818-EK-0	UNION PACIFIC CORPORATION		01/22/2020	MORGAN STANLEY		2,051,300	2,000,000	1,610,360	1,618,359		468		468		1,618,827		432,473	432,473	29,592	08/15/2046	1FE
907818-FC-7	UNION PACIFIC CORPORATION		01/22/2020	MORGAN STANLEY		3,996,867	3,333,000	3,309,569	3,309,907		25		25		3,309,932		686,935	686,935	56,929	03/01/2049	2FE
90931Q-AA-5	UNITED AIRLINES INC ABS		02/15/2020	SCHEDULED REDEMPTION		69,162	69,162	70,545	69,623		(461)		(461)		69,162				1,859	02/15/2023	2FE
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		03/10/2020	GOLDMAN, SACHS & CO.		134,820	144,000	143,099	143,188		28		28		143,217		(8,397)	(8,397)	5,909	01/15/2025	3FE
911312-BV-7	UNITED PARCEL SERVICE INC		03/20/2020	CITIGROUP GLOBAL MARKETS		4,671,810	4,500,000	4,478,355							4,478,355		193,455	193,455		04/01/2040	1Z
911312-BW-5	UNITED PARCEL SERVICE INC		03/20/2020	GOLDMAN, SACHS & CO.		4,788,810	4,500,000	4,473,810							4,473,810		315,000	315,000		04/01/2050	1Z
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		01/14/2020	MORGAN STANLEY		2,262,875	2,150,000	2,102,345	2,105,057		187		187		2,105,243		157,632	157,632	52,697	01/15/2028	3FE
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		03/24/2020	Various		7,399,610	7,508,000	7,517,551	7,516,954		(107)		(107)		7,516,847		(117,237)	(117,237)	313,989	01/15/2030	3FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		03/10/2020	GOLDMAN, SACHS & CO.		173,348	174,000	174,000	174,000						174,000		(653)	(653)	2,397	11/15/2027	3FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		03/10/2020	GOLDMAN, SACHS & CO.		140,220	144,000	144,000							144,000		(3,780)	(3,780)	272	07/15/2030	3FE
913017-CN-7	UNITED TECHNOLOGIES CORPORATION		02/28/2020	Various		4,564,493	4,300,000	4,291,056	4,294,248		198		198		4,294,446		141,047	141,047	167,127	05/04/2024	2FE
913017-CQ-0	UNITED TECHNOLOGIES CORPORATION		02/28/2020	Various		23,979,806	23,600,000	23,547,844	23,574,822		1,097		1,097		23,575,919		253,887	253,887	292,728	05/04/2022	2FE
913017-CZ-0	UNITED TECHNOLOGIES CORPORATION		03/04/2020	CALLED @ 100.000		8,725,000	8,725,000	8,725,000	8,725,000						8,725,000				65,463	08/16/2021	2FE
913017-DA-4	UNITED TECHNOLOGIES CORPORATION		02/28/2020	Various		11,835,800	11,500,000	11,485,970	11,492,229		737		737		11,492,965		(2,165)	(2,165)	550,467	08/16/2021	2FE
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		02/28/2020	Various		13,840,911	12,821,000	12,819,846	12,820,143		35		35		12,820,178		636,102	636,102	634,212	08/16/2023	2FE
90331H-PA-5	US BANK NA CINCINNATI		01/10/2020	CITIGROUP GLOBAL MARKETS		10,112,900	10,000,000	9,991,900	9,995,520		145		145		9,995,666		117,234	117,234	133,333	02/04/2021	1FE
90331H-NQ-2	US BANK NA/ MINNEAPOLIS MN		01/16/2020	MIZUHO SECURITIES USA INC.		5,016,465	5,000,000	5,000,000	5,000,000						5,000,000		16,465	16,465	26,629	04/26/2021	1FE
91913Y-AT-7	VALERO ENERGY CORP		03/27/2020	CITIGROUP GLOBAL MARKETS		5,120,650	5,000,000	4,979,700	4,981,316		95		95		4,981,410		139,240	139,240	133,389	03/15/2045	2FE
92826C-AC-6	VISA INC		01/07/2020	Various		30,883,350	30,000,000	29,958,300	29,981,410		135		135		29,981,545		901,805	901,805	58,333	12/14/2022	1FE
92857W-BN-9	VODAFONE GROUP PLC	D	02/04/2020	MORGAN STANLEY		15,192,885	15,000,000	14,987,470	14,990,755		213		213		14,990,968		201,917	201,917	139,436	01/16/2024	2FE
92857W-BT-6	VODAFONE GROUP PLC	D	01/22/2020	JPMORGAN CHASE & CO.		4,866,560	4,000,000	3,941,080	3,941,320		29		29		3,941,350		925,210	925,210	19,931	06/19/2059	2FE
929089-AF-7	VOYA FINANCIAL INC		01/21/2020	MORGAN STANLEY		3,665,765	3,572,000	3,572,000	3,572,000						3,572,000		93,765	93,765	81,843	01/23/2048	2FE
931142-ED-1	WALMART INC		03/26/2020	MORGAN STANLEY		6,741,239	6,225,000	6,207,072	6,210,575		574		574		6,211,148		530,091	530,091	55,861	06/26/2025	1FE
931142-EJ-8	WALMART INC		03/18/2020	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		181,932											181,932	181,932		06/23/2021	1FE
931142-EK-5	WALMART INC		02/03/2020	JPMORGAN CHASE & CO.		31,720,800	30,000,000	29,991,900	29,994,207		145		145		29,994,352		1,726,448	1,726,448	107,667	06/26/2023	1FE
254687-FK-7	WALT DISNEY CO		03/26/2020	MORGAN STANLEY		28,862,250	29,000,000	28,881,680	28,888,963		5,655		5,655		28,894,619		(32,369)	(32,369)	287,583	08/30/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
254687-FS-0	WALT DISNEY CO		03/27/2020	Various		9,482,695	7,500,000	7,448,700			14		14		7,448,714		2,033,980	2,033,980	6,423	03/23/2050	1FE
25468P-DQ-6	WALT DISNEY CO		02/06/2020	JPMORGAN CHASE & CO.		7,079,574	6,965,000	6,953,299	6,959,728		255		255		6,959,983		119,591	119,591	73,945	03/04/2022	1FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		161,666	163,921	93,210	112,605		49,061		49,061		161,666				1,516	07/25/2037	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		03/25/2020	SCHEDULED REDEMPTION		4,576	17,781	750	781		3,796		3,796		4,576				85	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		03/25/2020	SCHEDULED REDEMPTION		13,601	50,244	4,171			13,601		13,601		13,601				170	06/25/2046	1FM
94946T-AC-0	WELLCARE HEALTH PLANS INC		01/28/2020	EXCHANGE		20,271,356	19,783,000	20,277,720	20,200,806		(9,002)		(9,002)		20,191,804		79,552	79,552	337,547	04/01/2025	3FE
949746-RS-2	WELLS FARGO & CO		03/30/2020	Various		9,219,040	9,250,000	9,247,873	9,249,476		102		102		9,249,578		(30,538)	(30,538)	128,802	03/04/2021	1FE
949746-SA-0	WELLS FARGO & COMPANY		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		12,691,095	12,750,000	12,738,015	12,746,104		613		613		12,746,717		(55,622)	(55,622)	182,219	07/26/2021	1FE
949746-SL-6	WELLS FARGO & COMPANY		02/04/2020	MIZUHO SECURITIES USA INC.		5,081,590	5,000,000	5,001,675	5,001,134		(52)		(52)		5,001,082		80,508	80,508	44,177	01/24/2023	1FE
94988J-5N-3	WELLS FARGO BANK NA		01/16/2020	GOLDMAN, SACHS & CO.		5,040,350	5,000,000	4,997,300	4,999,034		51		51		4,999,085		41,265	41,265	67,167	01/15/2021	1FE
94988J-5T-0	WELLS FARGO BANK NA		01/24/2020	WELLS FARGO		30,907,800	30,000,000	29,996,700	29,997,968		82		82		29,998,050		909,750	909,750	290,000	10/22/2021	1FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		8,853	9,431	6,897	6,444		2,408		2,408		8,853				97	10/25/2036	1FM
96926D-AR-1	WILLIAM LYON HOMES INC		02/17/2020	EXCHANGE		6,183,978	6,080,000	6,196,239	6,188,492	1,573	(6,739)		(5,165)		6,183,326		652	652	195,468	01/31/2025	4FE
96949L-AA-3	WILLIAMS PARTNERS LP		03/30/2020	Market Axess		4,848,800	5,000,000	4,998,400	4,999,455		60		60		4,999,514		(150,714)	(150,714)	98,000	03/15/2022	2FE
96949L-AD-7	WILLIAMS PARTNERS LP		02/06/2020	BARCLAYS		9,070,334	8,600,000	8,595,614	8,596,588		43		43		8,596,632		473,702	473,702	49,271	06/15/2027	2FE
96950F-AD-6	WILLIAMS PARTNERS LP		03/15/2020	MATURED		17,000,000	17,000,000	17,752,930	17,076,771		(76,771)		(76,771)		17,000,000				446,250	03/15/2020	2FE
96950F-AJ-3	WILLIAMS PARTNERS LP		03/30/2020	Market Axess		7,563,559	8,029,000	7,816,472	7,930,914		8,939		8,939		7,939,853		(376,294)	(376,294)	168,854	08/15/2022	2FE
98212B-AH-6	WPX ENERGY INC		02/21/2020	Various		3,975,326	3,771,000	3,732,829	3,738,040		(12)		(12)		3,738,028		237,299	237,299	47,374	06/01/2026	3PL
98212B-AL-7	WPX ENERGY INC		01/07/2020	OPPENHEIMER & CO., INC.		2,176,200	2,160,000	2,160,000							2,160,000		16,200	16,200		01/15/2030	1Z
98389B-AX-8	XCEL ENERGY INC		01/22/2020	JEFFERIES & COMPANY, INC.		5,182,950	5,000,000	4,978,650	4,978,710		26		26		4,978,736		204,214	204,214	37,431	12/01/2049	2FE
68245X-AC-3	1011778 BC / NEW RED FIN	A	03/10/2020	GOLDMAN, SACHS & CO.		143,006	145,000	137,388	138,638		247		247		138,885		4,121	4,121	4,057	05/15/2024	3FE
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	03/10/2020	GOLDMAN, SACHS & CO.		145,714	147,000	138,548	139,780		207		207		139,986		5,728	5,728	3,001	10/15/2025	4FE
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	A	02/14/2020	MORGAN STANLEY		2,716,140	2,676,000	2,676,000	2,676,000						2,676,000		40,140	40,140	29,157	01/15/2028	4FE
40538C-AR-1	14-1A_HLA CLO		01/18/2020	SCHEDULED REDEMPTION		2,497,879	2,497,879	2,497,879	2,497,879						2,497,879				20,653	04/18/2026	1FE
020053-AS-3	2013-8A_ALMB CLO		03/04/2020	CALLED @ 100.000		20,250,000	20,250,000	20,250,000	20,250,000						20,250,000				272,195	10/15/2028	1FE
024747-AF-4	ABC SUPPLY CO INC		03/23/2020	Various		2,166,895	2,518,000	2,518,000	2,518,000						2,518,000		(351,105)	(351,105)	40,019	01/15/2028	4FE
00435Q-AA-5	ACC 18-1 A ABS		02/20/2020	SCHEDULED REDEMPTION		80,863	80,863	80,862	80,863						80,863				254	12/21/2020	2FE
004403-AG-6	ACE CASH EXPRESS INC		01/15/2020	Various		595,269	730,000	719,050	620,500	102,253	93		102,346		722,846		(127,578)	(127,578)	7,787	12/15/2022	4FE
00489L-AC-7	ACRISURE LLC / ACRISURE FINANCE IN		02/03/2020	BANK OF AMERICA/MERRILL LYNCH		1,622,693	1,513,000	1,603,780	1,599,210		(2,354)		(2,354)		1,596,856		25,836	25,836	58,051	02/15/2024	4FE
05377R-DW-1	AESOP_20-1 ABS		01/23/2020	Various		5,258,906	5,250,000	5,247,718							5,247,718		11,188	11,188		08/20/2026	1Z
00119L-AA-9	AG ISSUER LLC		02/04/2020	BANK OF AMERICA/MERRILL LYNCH		722,700	720,000	720,000							720,000		2,700	2,700		03/01/2028	1Z
00900G-AA-3	AIMCO_18-AA CLASS X CLO		01/17/2020	SCHEDULED REDEMPTION		18,750	18,750	18,750	18,750						18,750				122	04/17/2031	1FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2020	SCHEDULED REDEMPTION		422,773	422,773	417,885	418,817		3,956		3,956		422,773				8,191	09/15/2024	2FE
013092-AD-3	ALBERTSONS COMPANIES INC		03/10/2020	Various		1,969,988	1,947,000	1,947,000							1,947,000		22,988	22,988	432	02/15/2023	4FE
013092-AE-1	ALBERTSONS COMPANIES INC		02/13/2020	RBC DOMINION SECURITIES		2,934,000	2,880,000	2,880,000							2,880,000		54,000	54,000	5,070	02/15/2030	4FE
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW		03/10/2020	Various		4,719,893	4,626,000	4,627,260	4,494,600	5,400	(19)		5,381		4,627,241		92,652	92,652	31,843	01/15/2027	4FE
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY		03/10/2020	GOLDMAN, SACHS & CO.		386,719	375,000	375,000	375,000						375,000		11,719	11,719	12,668	02/15/2028	4FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		03/10/2020	GOLDMAN, SACHS & CO.		285,919	299,000	308,344	307,741		(227)		(227)		307,514		(21,595)	(21,595)	5,952	05/15/2028	3FE
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC	A	01/31/2020	NATIONAL BANK OF CANADA		6,621,680	6,500,000	6,493,955	6,496,792		110		110		6,496,902		124,778	124,778	91,650	07/26/2022	2FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		03/10/2020	GOLDMAN, SACHS & CO.		376,794	361,000	361,000	361,000						361,000		15,794	15,794	15,944	07/15/2026	4FE
02154C-AF-0	ALTICE FINANCING SA	D	03/10/2020	GOLDMAN, SACHS & CO.		260,354	268,000	268,000							268,000		(7,646)	(7,646)	1,861	01/15/2028	4FE
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	D	03/23/2020	CREDIT SUISSE		1,373,750	1,750,000	1,750,000	1,750,000						1,750,000		(376,250)	(376,250)	47,590	01/15/2028	4FE
02376R-AC-6	AMERICAN AIRLINES GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		157,646	173,000	173,000	173,000						173,000		(15,354)	(15,354)	2,427	06/01/2022	3FE
02376R-AE-2	AMERICAN AIRLINES GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		131,438	150,000	135,750			62		62		135,812		(4,375)	(4,375)	266	03/01/2025	4FE
023766-AD-0	AMERICAN AIRLINES INC ABS		01/15/2020	SCHEDULED REDEMPTION		104,907	104,907	105,016	104,969		(62)		(62)		104,907				2,951	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		01/15/2020	SCHEDULED REDEMPTION		125,910	125,910	126,568	126,172		(262)		(262)		125,910				3,525	01/15/2022	3FE
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		03/10/2020	GOLDMAN, SACHS & CO.		183,770	184,000	184,000	184,000						184,000		(230)	(230)	2,033	05/15/2030	3FE
03837P-AA-5	AQFIT_17-A ABS		03/15/2020	SCHEDULED REDEMPTION		160,538	160,538	160,518	160,526		13		13		160,538				1,334	11/15/2035	1FE
038370-AA-0	AQFIT_19-A ABS		03/15/2020	SCHEDULED REDEMPTION		251,977	251,977	251,938	251,943		34		34		251,977				1,760	08/15/2029	1FE
03966V-AA-5	ARCONIC CORPORATION		02/04/2020	STIFEL CAPITAL MARKETS		732,600	720,000	720,000							720,000		12,600	12,600		02/15/2028	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	03/10/2020	GOLDMAN, SACHS & CO.		145,225	148,000	148,185	148,173		(6)		(6)		148,167		(2,942)	(2,942)	1,984	08/15/2026	3FE
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC	D	01/06/2020	WELLS FARGO		2,621,875	2,500,000	2,500,000	2,500,000						2,500,000		121,875	121,875	19,323	08/15/2027	4FE
04046L-AA-9	ARIVO 19-1 A ABS		03/15/2020	SCHEDULED REDEMPTION		732,332	732,332	732,302	732,303		29		29		732,332				4,881	07/15/2024	1FE
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC.		03/30/2020	CALLED @ 100.000		1,140,000	1,140,000	1,140,000							1,140,000				5,843	03/01/2028	4FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC.		03/30/2020	CALLED @ 100.000		24,000	24,000	24,000							24,000				130	03/01/2030	4FE
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		03/17/2020	Various		10,555,350	16,262,000	17,263,250	16,162,645	804,501	(75,441)		729,060		16,891,705		(6,336,355)	(6,336,355)	700,344	04/01/2022	4FE
00191U-AA-0	ASGN INC		03/10/2020	GOLDMAN, SACHS & CO.		103,230	110,000	110,000	110,000						110,000		(6,771)	(6,771)	1,555	05/15/2028	3FE
05068M-67-9	AUCT PT 2006-5B ABS		01/21/2020	DISTRIBUTION		1											1	1		04/10/2026	2FE
05068M-69-5	AUCT PT 2006-6B ABS		01/27/2020	DISTRIBUTION		30											30	30		04/10/2026	2FE
05069G-30-9	AUCT PT 2006-7B ABS		02/18/2020	DISTRIBUTION		18											18	18		06/08/2026	3FE
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		03/02/2020	DISTRIBUTION		9											9	9		06/01/2027	2FE
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		02/24/2020	DISTRIBUTION		11											11	11		06/08/2026	3FE
05401A-AE-1	AVOLON HOLDINGS FUNDING LTD	D	01/09/2020	WELLS FARGO		17,252,190	16,815,000	16,802,725	16,805,467		131		131		16,805,598		446,592	446,592	121,909	05/01/2022	2FE
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	D	01/30/2020	Various		10,605,976	10,087,000	10,032,328	10,039,099		872		872		10,039,971		566,005	566,005	317,642	07/01/2024	2FE
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD	D	01/09/2020	Various		6,993,470	7,000,000	6,991,670							6,991,670		1,800	1,800		02/15/2025	2FE
05401A-AJ-0	AVOLON HOLDINGS FUNDING LTD	D	02/05/2020	Various		12,377,561	12,250,000	12,236,648			94		94		12,236,742		140,819	140,819	22,487	02/15/2027	1Z
05401A-AG-6	AVOLON HOLDINGS LTD	D	02/19/2020	BARCLAYS		2,797,894	2,610,000	2,597,603	2,598,684		229		229		2,598,913		198,981	198,981	35,842	05/01/2026	2FE
05523U-AM-2	BAE SYSTEMS HOLDINGS INC	C	03/31/2020	Various		7,992,980	8,000,000	7,971,840	7,994,314		1,359		1,359		7,995,673		(2,693)	(2,693)	62,621	12/15/2020	2FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		02/20/2020	DISTRIBUTION		5											5	5		08/21/2027	2FE
07090A-AL-7	BATLN_19-14A B2 CLO		03/24/2020	NOMURA SECURITIES INTERNATIONAL INC		4,837,500	5,000,000	5,000,000	5,000,000						5,000,000		(162,500)	(162,500)	101,920	04/20/2032	1FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC		03/10/2020	GOLDMAN, SACHS & CO.		134,388	130,000	139,750	139,444		(326)		(326)		139,118		(4,731)	(4,731)	5,991	01/15/2028	4FE
071734-AH-0	BAUSCH HEALTH COMPANIES INC		03/10/2020	GOLDMAN, SACHS & CO.		193,415	202,000	202,000	202,000						202,000		(8,585)	(8,585)	2,020	01/30/2028	4FE
071734-AJ-6	BAUSCH HEALTH COMPANIES INC		03/10/2020	GOLDMAN, SACHS & CO.		212,823	218,000	218,000	218,000						218,000		(5,178)	(5,178)	2,289	01/30/2030	4FE
07274N-AG-8	BAYER US FINANCE II LLC	C	02/04/2020	MIZUHO SECURITIES USA INC.		5,086,155	5,000,000	5,000,000	5,000,000						5,000,000		86,155	86,155	20,971	12/15/2023	2FE
073685-AF-6	BEACON ROOFING SUPPLY INC		03/10/2020	GOLDMAN, SACHS & CO.		103,255	107,000	107,000	107,000						107,000		(3,745)	(3,745)	2,046	11/15/2026	4FE
08576P-AA-9	BERRY GLOBAL INC		03/10/2020	GOLDMAN, SACHS & CO.		341,244	355,000	355,000	355,000						355,000		(13,756)	(13,756)	9,186	02/15/2026	4FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		03/10/2020	GOLDMAN, SACHS & CO.		124,593	122,000	122,000	122,000						122,000		2,593	2,593	4,576	07/15/2026	3FE
093645-AJ-8	BLOCK COMMUNICATIONS INC.		02/11/2020	BANK OF AMERICA/MERRILL LYNCH		1,526,250	1,500,000	1,500,000							1,500,000		26,250	26,250		03/01/2028	1Z
09659W-2K-9	BNP PARIBAS SA	D	01/09/2020	Various		8,204,279	8,150,000	8,150,000							8,150,000		54,279	54,279		01/13/2031	1Z
097751-BT-7	BOMBARDIER INC	A	03/23/2020	BANK OF AMERICA/MERRILL LYNCH		847,350	1,345,000	1,267,663			1,213		1,213		1,268,875		(421,525)	(421,525)	47,075	04/15/2027	5FE
103304-BR-1	BOYD GAMING CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		299,141	331,000	331,000	331,000						331,000		(31,859)	(31,859)	4,324	12/01/2027	4FE
110122-BX-5	BRISTOL-MYERS SQUIBB CO		03/26/2020	JPMORGAN CHASE & CO.		9,074,160	9,000,000	8,985,780	8,990,161		1,751		1,751		8,991,912		82,248	82,248	86,700	05/14/2021	1FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	03/15/2020	SCHEDULED REDEMPTION		2,969	2,969	2,969	2,969						2,969				24	12/15/2032	1FE
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT	A	02/11/2020	CITIGROUP GLOBAL MARKETS		2,706,750	2,700,000	2,700,000							2,700,000		6,750	6,750		02/15/2030	4FE
12008R-AN-7	BUILDERS FIRSTSOURCE INC		02/06/2020	BAIRD (ROBERT W.) & CO. INC.		1,525,388	1,490,000	1,490,000							1,490,000		35,388	35,388		03/01/2030	1Z
12429T-AD-6	BWAY HOLDING CO		03/10/2020	GOLDMAN, SACHS & CO.		157,981	161,000	161,805	161,658		(53)		(53)		161,604		(3,623)	(3,623)	3,616	04/15/2024	4FE
05607B-AA-9	BXGNT_17-A ABS		03/02/2020	SCHEDULED REDEMPTION		111,995	111,995	111,992	111,994		1		1		111,995				741	10/04/2032	1FE
12803P-AB-4	CAJUN_17-1 ABS		02/20/2020	SCHEDULED REDEMPTION		37,500	37,500	39,149	38,863		(1,363)		(1,363)		37,500				609	08/20/2047	2FE
131347-CN-4	CALPINE CORP		03/10/2020	GOLDMAN, SACHS & CO.		101,249	107,000	107,000	107,000						107,000		(5,751)	(5,751)	1,142	03/15/2028	4FE
136069-K3-4	CANADIAN IMPERIAL BANK OF COMMERCE	A	01/09/2020	RBC DOMINION SECURITIES		3,820,913	3,750,000	3,745,425	3,747,675		55		55		3,747,731		73,182	73,182	5,578	06/27/2021	1FE
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		03/10/2020	GOLDMAN, SACHS & CO.		173,120	180,000	180,000							180,000		(6,880)	(6,880)	1,045	02/01/2028	4FE
19421U-AB-0	CASL 19-A A2 ABS		03/25/2020	SCHEDULED REDEMPTION		241,445	241,445	241,357	241,365		80		80		241,445				1,676	12/28/2048	1FE
194204-AA-1	CASL_17-A ABS		03/25/2020	SCHEDULED REDEMPTION		216,025	216,025	218,778	218,409		(2,384)		(2,384)		216,025				1,597	11/26/2046	2FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		03/10/2020	GOLDMAN, SACHS & CO.		191,525	188,000	188,000	188,000						188,000		3,525	3,525	6,658	07/15/2027	4FE
1248EP-CD-3	CCO HOLDINGS LLC		03/10/2020	Various		2,512,788	2,442,000	2,446,938	2,446,767		(181)		(181)		2,446,585		66,202	66,202	42,376	03/01/2030	3FE
1248EP-CJ-0	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/11/2020	CREDIT SUISSE		1,511,863	1,531,000	1,531,000							1,531,000		(19,138)	(19,138)		05/01/2032	4Z
15135B-AL-5	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		284,929	279,000	279,000			(684)		(684)		278,316		6,613	6,613	6,551	04/01/2025	3FE
15135B-AN-1	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		148,654	147,000	151,226	151,138		(255)		(255)		150,882		(2,228)	(2,228)	4,597	01/15/2025	3FE
15135B-AQ-4	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		225,775	220,000	218,152	218,165		38		38		218,204		7,571	7,571	2,493	12/15/2027	3FE
15135B-AU-5	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		437,250	440,000	440,000							440,000		(2,750)	(2,750)	1,196	02/15/2030	3FE
15137T-AA-8	CENTENE ESCROW I CORP		03/10/2020	GOLDMAN, SACHS & CO.		104,125	100,000	104,750	104,280		(175)		(175)		104,105		20	20	1,508	06/01/2026	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
156504-AJ-1	CENTURY COMMUNITIES INC		02/24/2020	EXCHANGE		4,640,116	4,500,000	4,647,500	4,640,182		(3,933)		(3,933)		4,636,249		3,868	3,868	70,031	06/01/2027	4FE
156700-BB-1	CENTURYLINK INC		03/10/2020	GOLDMAN, SACHS & CO.		188,338	190,000	190,000	190,000						190,000		(1,663)	(1,663)	2,326	12/15/2026	4FE
156700-BC-9	CENTURYLINK INC		03/10/2020	GOLDMAN, SACHS & CO.		180,675	180,000	180,000							180,000		675	675	960	02/15/2027	3FE
15723R-AA-2	CFX ESCROW CORP		03/10/2020	GOLDMAN, SACHS & CO.		293,921	285,000	285,000	285,000						285,000		8,921	8,921	9,833	02/15/2024	3FE
14311X-AA-0	CGMS_18-1 CLO		02/13/2020	BNP CAPITAL MARKETS		10,005,000	10,000,000	9,967,000			885		885		9,967,885		37,115	37,115	22,082	04/20/2031	1FE
159864-AC-1	CHARLES RIVER LABORATORIES INC		03/10/2020	GOLDMAN, SACHS & CO.		130,975	124,000	124,000	124,000						124,000		6,975	6,975	3,050	04/01/2026	3FE
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		170,288	190,000	190,000	190,000						190,000		(19,713)	(19,713)	4,275	10/01/2029	3FE
12543D-BF-6	CHS/COMMUNITY HEALTH SYSTEMS INC		01/24/2020	STIFEL CAPITAL MARKETS		1,787,700	1,770,000	1,770,000							1,770,000		17,700	17,700		02/15/2025	1Z
171484-AG-3	CHURCHILL DOWNS INCORPORATED		03/10/2020	GOLDMAN, SACHS & CO.		178,077	181,000	181,000	181,000						181,000		(2,923)	(2,923)	4,452	04/01/2027	4FE
12551A-AA-3	CIFC 2017-1A CLO		01/21/2020	SCHEDULED REDEMPTION		26,250,000	26,250,000	26,250,000	26,250,000						26,250,000				223,111	04/23/2029	1FE
125523-BJ-8	CIGNA CORP		01/22/2020	JEFFERIES & COMPANY, INC.		4,527,057	4,303,000	4,447,882			(60)		(60)		4,447,822		79,236	79,236	45,854	10/15/2047	2FE
184496-AN-7	CLEAN HARBORS INC		03/10/2020	GOLDMAN, SACHS & CO.		246,900	240,000	240,000	240,000						240,000		6,900	6,900	8,125	07/15/2027	3FE
20338Q-AA-1	COMMSCOPE FINANCE LLC		03/10/2020	Various		1,802,546	1,719,000	1,719,000	1,719,000						1,719,000		83,546	83,546	56,364	03/01/2027	4FE
20338Q-AD-5	COMMSCOPE FINANCE LLC		03/10/2020	GOLDMAN, SACHS & CO.		235,770	232,000	232,000	232,000						232,000		3,770	3,770	7,385	03/01/2026	4FE
20752T-AA-2	CONNECT FINCO SARL	D	03/10/2020	GOLDMAN, SACHS & CO.		154,031	155,000	155,000	155,000						155,000		(969)	(969)	4,505	10/01/2026	4FE
220517-AA-4	CORTES NP ACQUISITION CORP		03/02/2020	CALLED @ 106.938		2,165,495	2,025,000	2,151,563	1,994,863		847		847		1,995,711		29,289	29,289	211,777	10/15/2024	5FE
12655K-AD-0	CPS 19-D D ABS		01/09/2020	JPMORGAN CHASE & CO.		3,982,813	4,000,000	3,999,427	3,999,458		5		5		3,999,463		(16,650)	(16,650)	8,462	09/15/2025	2FE
12597J-AD-4	CPS_20-A ABS		01/09/2020	CREDIT SUISSE		1,877,124	1,875,000	1,874,442							1,874,442		2,682	2,682		12/15/2025	1Z
225310-AL-5	CREDIT ACCEPTANCE CORPORATION		03/25/2020	EXCHANGE		9,554,363	9,445,000	9,557,898	9,543,210		(4,805)		(4,805)		9,538,405		15,958	15,958	330,247	03/15/2026	3FE
225310-AN-1	CREDIT ACCEPTANCE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		113,160	110,000	110,000	110,000						110,000		3,160	3,160	1,315	12/31/2024	3FE
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		01/14/2020	Various		6,094,683	5,928,000	5,892,470	5,894,060		138		138		5,894,198		200,484	200,484	68,950	05/01/2027	3FE
14889E-AL-0	CRMN 2013-1A CLO		02/14/2020	Various		35,015,372	35,000,000	35,000,000	35,000,000						35,000,000		15,372	15,372	305,468	01/27/2028	1FE
126307-AZ-0	CSC HOLDINGS LLC		03/10/2020	GOLDMAN, SACHS & CO.		256,591	233,000	233,000	233,000						233,000		23,591	23,591	9,297	02/01/2029	3FE
126307-BA-4	CSC HOLDINGS LLC		01/09/2020	BANK OF AMERICA/MERRILL LYNCH		4,725,700	4,396,000	4,396,000	4,396,000						4,396,000		329,700	329,700	128,491	01/15/2030	4FE
237266-AH-4	DARLING INGREDIENTS INC		03/10/2020	GOLDMAN, SACHS & CO.		339,689	331,000	331,000	331,000						331,000		8,689	8,689	7,096	04/15/2027	3FE
24229J-AA-1	DEALER TIRE LLC		03/10/2020	Various		2,029,620	2,031,000	2,031,000							2,031,000		(1,380)	(1,380)	13,129	02/01/2028	5FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		03/10/2020	GOLDMAN, SACHS & CO.		163,204	163,000	163,000	163,000						163,000		204	204	2,314	06/15/2021	3FE
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		03/30/2020	Various		2,562,671	3,145,000	3,193,521	3,168,601	21,352	(2,187)		19,165		3,187,766		(625,095)	(625,095)	111,179	08/15/2026	3FE
233293-AP-4	DPL INC		03/10/2020	GOLDMAN, SACHS & CO.		124,875	135,000	130,950			22		22		130,972		(6,097)	(6,097)	2,398	04/15/2029	3FE
26245M-AL-5	DRSLF_18-55A CLO		01/14/2020	WELLS FARGO		2,211,750	2,250,000	2,138,850	2,151,610		495		495		2,152,105		59,645	59,645	28,100	04/15/2031	2FE
26817R-AS-7	DYNEGY INC		01/15/2020	CALLED @ 104.000		5,022,160	4,829,000	5,165,434	5,027,985		(5,825)		(5,825)		5,022,160		(193,160)	(193,160)	386,320	01/15/2025	3FE
28228P-AA-9	EG GLOBAL FINANCE PLC	D	02/20/2020	MORGAN STANLEY		2,950,980	2,872,000	2,874,876	2,874,485		(98)		(98)		2,874,387		76,593	76,593	53,312	02/07/2025	4FE
268317-AN-4	ELECTRICITE DE FRANCE SA	D	02/03/2020	BARCLAYS		5,015,900	5,000,000	4,957,750	4,993,032		809		809		4,993,841		22,059	22,059	36,229	10/13/2020	1FE
26867L-AE-0	EMD FINANCE LLC	C	03/19/2020	MATURED		7,000,000	7,000,000	6,999,650	6,999,984		16		16		7,000,000				84,000	03/19/2020	2FE
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER		03/10/2020	GOLDMAN, SACHS & CO.		97,950	120,000	124,200	123,876		(171)		(171)		123,705		(25,755)	(25,755)	4,070	01/30/2026	3FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		03/10/2020	Various		2,560,973	2,506,000	2,631,806	2,619,984		(1,293)		(1,293)		2,618,691		(57,719)	(57,719)	71,961	01/30/2028	3FE
29275Y-AC-6	ENERSYS		01/14/2020	JPMORGAN CHASE & CO.		2,203,000	2,203,000	2,203,000	2,175,683	27,317			27,317		2,203,000				9,370	12/15/2027	3FE
29357K-AF-0	ENOVA INTERNATIONAL INC		03/25/2020	UNION BANK OF SWITZERLAND		1,953,000	2,325,000	2,307,609	2,197,125	111,733	510		112,243		2,309,368		(356,368)	(356,368)	105,400	09/15/2025	4FE
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		03/10/2020	Various		965,318	843,000	817,710	822,195		356		356		822,551		142,766	142,766	57,042	07/15/2024	4FE
28108P-AA-4	ESLFT 2012-A AP ABS		01/02/2020	SCHEDULED REDEMPTION		15,004	15,004	15,004	15,004						15,004				211	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		01/02/2020	SCHEDULED REDEMPTION		22,086	22,086	22,086	22,086						22,086				292	10/01/2025	1FE
30212P-AQ-8	EXPEDIA INC		03/30/2020	EXCHANGE		7,940,644	8,000,000	7,938,000	7,939,421		1,251		1,251		7,940,672		(28)	(28)	137,944	02/15/2030	2FE
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	03/10/2020	GOLDMAN, SACHS & CO.		120,738	130,000	133,250			(225)		(225)		133,025		(12,288)	(12,288)	4,215	04/01/2023	4FE
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		03/10/2020	GOLDMAN, SACHS & CO.		141,525	148,000	148,000	148,000						148,000		(6,475)	(6,475)	7,673	07/15/2026	5FE
338906-AE-0	FLEXI-VAN LEASING INC		02/26/2020	Various		3,144,238	3,070,000	2,974,650	2,899,046	99,024	2,107		101,131		3,000,178		47,535	47,535	245,538	02/15/2023	5FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/10/2020	GOLDMAN, SACHS & CO.		443,445	444,000	435,120	437,599		(736)		(736)		436,863		6,583	6,583	11,188	03/15/2023	3FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/10/2020	GOLDMAN, SACHS & CO.		128,419	135,000	135,000	135,000		(336)		(336)		134,664		(6,245)	(6,245)	2,970	09/15/2027	3FE
30251G-AN-7	FMG RESOURCES AUG 2006	D	01/09/2020	CANCELLED TRADE		34,375											34,375	34,375		04/01/2022	3FE
346232-AE-1	FORESTAR GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		263,550	280,000	280,000							280,000		(16,450)	(16,450)	661	03/01/2028	4FE
37331N-AB-7	GEORGIA-PACIFIC LLC		03/19/2020	Market Axess		3,494,785	3,500,000	3,908,485	3,572,164		(19,556)		(19,556)		3,552,608		(57,823)	(57,823)	74,550	11/01/2020	1FE
36168Q-AF-1	GFL ENVIRONMENTAL INC	A	03/10/2020	GOLDMAN, SACHS & CO.		178,719	175,000	175,000	175,000						175,000		3,719	3,719	2,143	12/15/2026	4FE
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		03/10/2020	Various		3,221,364	3,163,000	3,176,050	3,175,862		(333)		(333)		3,175,529		45,835	45,835	111,704	09/15/2024	3FE
37954F-AF-1	GLOBAL PARTNERS LP		02/19/2020	EXCHANGE		6,233,000	6,233,000	6,233,000	6,233,000						6,233,000				241,182	08/01/2027	4FE
38218G-AA-0	GOODG 18-1 A ABS		03/15/2020	SCHEDULED REDEMPTION		71,991	71,991	71,984	71,985		6		6		71,991					10/15/2053	1FE
38748Y-AA-0	GRANITE HOLDINGS US ACQUISITION CO		02/18/2020	IMPERIAL CAPITAL, LLC		180,600	172,000	165,423	165,547		70		70		165,617		14,983	14,983	7,358	10/01/2027	5FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO		03/10/2020	GOLDMAN, SACHS & CO.		184,005	188,000	188,000							188,000		(3,995)	(3,995)	110	03/15/2028	3FE
398433-AN-2	GRIFFON CORPORATION		02/05/2020	BANK OF AMERICA/MERRILL LYNCH		2,189,700	2,160,000	2,160,000							2,160,000		29,700	29,700		03/01/2028	4FE
40010P-AA-6	GRUBHUB HOLDINGS INC		01/10/2020	JPMORGAN CHASE & CO.		1,565,648	1,602,000	1,633,583	1,499,953	131,398	(153)		131,245		1,631,197		(65,550)	(65,550)	52,000	07/01/2027	3FE
40052V-AA-2	GRUPO BIMBO SAB DE CV	D	03/24/2020	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000	2,509,900	2,500,651		(309)		(309)		2,500,342		(342)	(342)	29,115	06/30/2020	2FE
36228F-AA-4	GSMPS_98-1 RMBS		03/01/2020	SCHEDULED REDEMPTION		1,824	1,929	1,825	1,861		(37)		(37)		1,824				21	09/19/2027	1FM
36228F-AE-6	GSMPS_98-2 RMBS		03/01/2020	SCHEDULED REDEMPTION		3,267	3,267	3,281	3,310		(42)		(42)		3,267				40	05/19/2027	1FM
36228F-AK-2	GSMPS_98-3 RMBS		03/01/2020	SCHEDULED REDEMPTION		4,720	4,720	4,927	4,749		(29)		(29)		4,720				66	09/19/2027	1FM
36228F-CG-9	GSMPS_99-2 RMBS		03/01/2020	SCHEDULED REDEMPTION		6,801	9,456	9,318	9,369		(2,568)		(2,568)		6,801				171	09/19/2027	2FM
42772G-AB-8	HERO 18-1A ABS		03/20/2020	SCHEDULED REDEMPTION		151,935	151,935	155,732	155,123		(3,188)		(3,188)		151,935				3,344	09/20/2048	1FE
42770W-AA-7	HERO_16-2 ABS		03/20/2020	SCHEDULED REDEMPTION		30,171	30,171	30,666	30,648		(477)		(477)		30,171				534	09/20/2041	1FE
42806D-CA-5	HERTZ 18-3A B ABS		01/22/2020	BARCLAYS		3,156,797	3,000,000	2,999,195	2,999,416		10		10		2,999,426		157,371	157,371	10,561	07/25/2024	1FE
42806D-CJ-6	HERTZ 19-2 B ABS		01/22/2020	BARCLAYS		2,841,309	2,750,000	2,749,653	2,749,691		4		4		2,749,695		91,614	91,614	8,130	05/25/2025	1FE
42806D-CP-2	HERTZ 19-3A B ABS		01/06/2020	BARCLAYS		1,753,965	1,750,000	1,749,528	1,749,532		2		2		1,749,533		4,432	4,432	1,915	12/26/2025	1FE
42806D-BS-7	HERTZ_18-1 ABS		01/14/2020	BOSC, INC.		2,533,645	2,450,000	2,433,539	2,436,293		169		169		2,436,462		97,182	97,182	6,274	02/25/2024	2FE
428104-AA-1	HESS MIDSTREAM PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		122,194	147,000	147,000	147,000						147,000		(24,806)	(24,806)	1,925	06/15/2028	3FE
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		01/28/2020	JPMORGAN CHASE & CO.		192,030	222,000	224,220	210,900	13,141	(20)		13,121		224,021		(31,991)	(31,991)	3,430	11/01/2028	3FE
435765-AH-5	HOLLY ENERGY PARTNERS LP		02/28/2020	BAIRD (ROBERT W.) & CO. INC.		1,478,003	1,467,000	1,467,000							1,467,000		11,003	11,003	5,909	02/01/2028	4FE
44891A-BE-6	HYUNDAI CAPITAL AMERICA	C	02/24/2020	Various		14,858,887	14,735,000	14,728,664			91		91		14,728,755		130,132	130,132	15,554	02/10/2023	2FE
451102-BX-4	ICAHN ENTERPRISES LP		03/18/2020	EXCHANGE		6,089,066	5,985,000	6,090,975			(1,908)		(1,908)		6,089,066				83,790	05/15/2027	3FE
451102-BU-0	ICAHN ENTERPRISES LP / ICAHN ENTER		03/18/2020	EXCHANGE		6,135,952	6,020,000	6,140,400			(4,448)		(4,448)		6,135,952				152,507	09/15/2024	3FE
45256H-AD-0	IF_01-A CMBS		03/01/2020	SCHEDULED REDEMPTION		61,692	61,692	63,415	62,863		(1,171)		(1,171)		61,692				706	07/25/2031	1FE
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS	D	02/05/2020	CITIGROUP GLOBAL MARKETS		8,310,320	8,000,000	7,930,640	7,933,101		575		575		7,933,675		376,645	376,645	164,472	07/26/2029	2FE
45763P-AE-6	INMARSAT FINANCE PLC	D	02/12/2020	CALLED @ 101.219		4,292,698	4,241,000	4,213,308	4,224,159		361		361		4,224,519		16,481	16,481	101,662	05/15/2022	3FE
46266T-AA-6	IQVIA INC		03/10/2020	GOLDMAN, SACHS & CO.		113,988	110,000	113,909	113,512		(145)		(145)		113,366		621	621	1,788	05/15/2027	3FE
46849L-SP-7	JACKSON NATIONAL LIFE GLOBAL FUNDI	C	01/30/2020	GOLDMAN, SACHS & CO.		25,168,500	25,000,000	24,982,250	24,995,092		304		304		24,995,396		173,104	173,104	143,750	04/29/2021	1FE
46590X-AA-4	JBS USA LUX SA		03/10/2020	GOLDMAN, SACHS & CO.		270,313	250,000	250,000	250,000						250,000		20,313	20,313	6,635	04/15/2029	3FE
46590X-AB-2	JBS USA LUX SA		03/10/2020	GOLDMAN, SACHS & CO.		201,521	189,000	189,000	189,000						189,000		12,521	12,521	6,237	01/15/2030	3FE
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		03/10/2020	GOLDMAN, SACHS & CO.		142,065	132,000	145,860	145,699		(549)		(549)		145,151		(3,086)	(3,086)	5,123	02/15/2028	3FE
483007-AJ-9	KAISER ALUMINUM CORPORATION		03/10/2020	Various		1,612,465	1,579,000	1,579,000	1,579,000						1,579,000		33,465	33,465	12,444	03/01/2028	3FE
493738-AE-8	KIA MOTORS CORPORATION	D	02/25/2020	HSBC SECURITIES, INC.		8,802,702	8,600,000	8,529,738	8,556,199		1,954		1,954		8,558,153		244,549	244,549	87,433	04/25/2023	2FE
50077L-AY-2	KRAFT HEINZ FOODS CO		03/10/2020	GOLDMAN, SACHS & CO.		132,960	128,000	125,363			1		1		125,364		7,596	7,596	2,895	10/01/2049	2FE
513075-BQ-3	LAMAR MEDIA CORP		03/10/2020	GOLDMAN, SACHS & CO.		251,419	253,000	253,000							253,000		(1,581)	(1,581)	949	02/15/2028	3FE
50189H-AC-4	LCMLLC_22-R CLO		01/14/2020	CITIGROUP GLOBAL MARKETS		666,750	700,000	574,700	597,450		488		488		597,938		68,812	68,812	12,630	10/20/2028	3FE
52606B-AA-2	LDPT 19-1 ABS		03/16/2020	SCHEDULED REDEMPTION		1,438,379	1,438,379	1,438,379	1,438,379						1,438,379				10,852	08/15/2025	1FE
527298-BP-7	LEVEL 3 FINANCING INC		01/06/2020	RBC DOMINION SECURITIES		4,050,320	4,000,000	3,991,200	3,991,295		21		21		3,991,316		59,004	59,004	14,733	03/01/2027	3FE
53219L-AS-8	LIFEPOINT HEALTH INC		02/12/2020	BARCLAYS		2,266,875	2,250,000	2,250,000							2,250,000		16,875	16,875	273	02/15/2027	1Z
536797-AE-3	LITHIA MOTORS INC		03/10/2020	GOLDMAN, SACHS & CO.		268,328	266,000	266,000	266,000						266,000		2,328	2,328	3,178	12/15/2027	3FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC		03/10/2020	GOLDMAN, SACHS & CO.		215,366	227,000	227,000	227,000						227,000		(11,634)	(11,634)	4,343	10/15/2027	4FE
56845D-AA-0	MARNR 2018-5A E CLO		01/14/2020	NOMURA SECURITIES INTERNATIONAL INC		1,470,900	1,500,000	1,350,750	1,376,550		442		442		1,376,992		93,908	93,908	26,247	04/25/2031	3FE
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		155,438	150,000	150,750	150,698		(24)		(24)		150,675		4,763	4,763	5,084	02/01/2028	3FE
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION		02/04/2020	STIFEL CAPITAL MARKETS		1,206,000	1,200,000	1,200,000	1,200,000						1,200,000		6,000	6,000	11,375	12/01/2025	4FE
59982W-AA-5	MCSLT 19-1 A ABS		03/20/2020	SCHEDULED REDEMPTION		475,450	475,450	476,690	476,529		(1,079)		(1,079)		475,450				4,536	03/20/2043	1FE
55282G-AA-5	ME 19-1 A1 ABS		01/30/2020	SCHEDULED REDEMPTION		12,500	12,500	12,613	10,000		(113)		(113)		12,500				202	07/30/2049	2FE
552704-AE-8	MEG ENERGY CORP	A	01/17/2020	JPMORGAN CHASE & CO.		3,213,000	3,150,000	3,150,000							3,150,000		63,000	63,000		02/01/2027	1Z
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		02/25/2020	DISTRIBUTION		16											16	16		05/30/2027	2FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		02/24/2020	DISTRIBUTION		11											11	11		05/22/2027	2FE
55303X-AG-0	MGM GROWTH PROP OPERATING PARTNERS		01/09/2020	EXCHANGE		7,349,537	7,000,000	7,377,500	7,350,453		(915)		(915)		7,349,537				176,653	02/01/2027	3FE
594087-AU-2	MICHAELS STORES INC		03/03/2020	Various		3,267,775	3,478,000	3,440,500	3,321,490	119,483	290		119,773		3,441,263		(173,488)	(173,488)	147,714	07/15/2027	4FE
603051-AA-1	MINERAL RESOURCES LTD	D	01/13/2020	Various		4,319,700	3,927,000	3,982,905	3,979,233		(315)		(315)		3,978,919		340,781	340,781	65,586	05/01/2027	3FE
60682V-AD-2	MITSUBISHI UFJ TRUST & BANKING COR	D	01/16/2020	GOLDMAN, SACHS & CO.		9,056,250	9,000,000	8,992,890	8,998,799		83		83		8,998,882		57,368	57,368	60,950	10/19/2020	1FE
60856B-AA-2	MOLEX INC		02/03/2020	Market Axess		9,009,270	9,000,000	9,000,000	9,000,000						9,000,000		9,270	9,270	78,426	04/15/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDINGS NE		03/27/2020	JPMORGAN CHASE & CO.		14,937,450	15,000,000	14,944,650	14,979,138		2,810		2,810		14,981,947		(44,497)	(44,497)	127,500	10/28/2021	2FE
615394-AM-5	MOOG INC		03/10/2020	GOLDMAN, SACHS & CO.		149,389	147,000	147,000	147,000						147,000		2,389	2,389	1,545	12/15/2027	3FE
55354G-AB-6	MSCI INC		03/10/2020	GOLDMAN, SACHS & CO.		373,669	365,000	385,075	381,075		(1,757)		(1,757)		379,318		(5,649)	(5,649)	12,068	08/15/2025	3FE
55354G-AK-6	MSCI INC		02/20/2020	MORGAN STANLEY		1,483,690	1,469,000	1,469,000							1,469,000		14,690	14,690		09/01/2030	1Z
553777-AA-1	MTS SYSTEMS CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		156,600	160,000	160,000	160,000						160,000		(3,400)	(3,400)	6,031	08/15/2027	4FE
629571-AA-8	NABORS INDUSTRIES LTD		01/08/2020	STIFEL CAPITAL MARKETS		2,189,595	2,160,000	2,160,000							2,160,000		29,595	29,595		01/15/2026	1Z
629571-AB-6	NABORS INDUSTRIES LTD		01/10/2020	Various		2,194,128	2,160,000	2,160,000							2,160,000		34,128	34,128	1,039	01/15/2028	1Z
63861C-AA-7	NATIONSTAR MTG HLD INC		01/13/2020	JPMORGAN CHASE & CO.		2,916,000	2,880,000	2,880,000							2,880,000		36,000	36,000		01/15/2027	1Z
63941F-AC-0	NAVSL_20-A ABS		01/24/2020	JPMORGAN CHASE & CO.		2,252,285	2,250,000	2,250,000							2,250,000		2,285	2,285		11/15/2068	1Z
64072T-AA-3	NEPTUNE FINCO CORP		03/10/2020	GOLDMAN, SACHS & CO.		196,039	183,000	201,986			(173)		(173)		201,813		(5,774)	(5,774)	3,151	10/15/2025	4FE
641062-AJ-3	NESTLE HOLDINGS INC.		01/27/2020	BANK OF AMERICA/MERRILL LYNCH		16,362,720	16,000,000	15,994,080	15,996,520		152		152		15,996,672		366,048	366,048	172,222	09/24/2021	1FE
64952W-DA-8	NEW YORK LIFE GLOBAL FUNDING		02/06/2020	U.S. BANCORP		10,225,900	10,000,000	9,991,500	9,995,373		305		305		9,995,678		230,222	230,222	166,111	08/06/2021	1FE
64952W-DF-7	NEW YORK LIFE GLOBAL FUNDING		02/03/2020	CITIGROUP GLOBAL MARKETS		15,187,650	15,000,000	14,987,700	14,993,273		563		563		14,993,837		193,813	193,813	228,625	01/28/2021	1FE
65343H-AA-9	NEXSTAR ESCROW INC		03/10/2020	GOLDMAN, SACHS & CO.		303,311	297,000	297,000	297,000						297,000		6,311	6,311	11,555	07/15/2027	4FE
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS		03/10/2020	GOLDMAN, SACHS & CO.		95,119	95,000	95,000	95,000						95,000		119	119	1,728	10/15/2026	3FE
65409Q-BB-7	NIELSEN FINANCE LLC		03/10/2020	GOLDMAN, SACHS & CO.		153,063	155,000	155,000	155,000						155,000		(1,938)	(1,938)	3,165	04/15/2022	4FE
654579-AG-6	NIPPON LIFE INSURANCE CO	D	01/17/2020	Various		6,203,813	6,150,000	6,150,000							6,150,000		53,813	53,813		01/23/2050	1Z
670001-AA-4	NOVELIS CORP		01/25/2020	CALLED @ 104.688		2,093,760	2,000,000	2,090,000	2,072,357		(1,719)		(1,719)		2,070,638		(70,638)	(70,638)	149,316	08/15/2024	4FE
670001-AE-6	NOVELIS CORP		03/10/2020	GOLDMAN, SACHS & CO.		437,369	455,000	455,000							455,000		(17,631)	(17,631)	3,362	01/30/2030	4FE
62954J-AA-2	NPRL 19-1A A1 ABS		03/20/2020	SCHEDULED REDEMPTION		60,039	60,039	60,039	60,039						60,039				343	09/20/2049	1FE
62947A-AB-9	NPRL 19-2A A2 ABS		03/19/2020	SCHEDULED REDEMPTION		91,914	91,914	91,910	91,910		4		4		91,914				636	11/19/2029	1FE
629377-CH-3	NRG ENERGY INC		03/10/2020	GOLDMAN, SACHS & CO.		326,634	323,000	323,000	323,000						323,000		3,634	3,634	4,098	06/15/2029	3FE
67590G-BG-3	OCT17 2013-1A A1R2 CLO		02/13/2020	SOCIETE GENERALE		14,050,000	14,050,000	14,011,363			1,030		1,030		14,012,393		37,607	37,607	23,991	01/25/2031	1FE
67590G-BQ-1	OCT17 2013-1A DR2 CLO		01/14/2020	CREDIT SUISSE		4,124,250	4,230,000	3,890,149	3,912,750		1,545		1,545		3,914,295		209,955	209,955	43,297	01/25/2031	2FE
67576T-AA-7	OCTL 19-1A A ABS		03/20/2020	SCHEDULED REDEMPTION		1,437,849	1,437,849	1,437,734	1,437,741		108		108		1,437,849				12,055	09/20/2023	1FE
683715-AA-4	OPEN TEXT CORP	A	03/05/2020	CALLED @ 101.406		2,022,036	1,994,000	2,050,543	2,007,982		(2,355)		(2,355)		2,005,627		(11,627)	(11,627)	99,695	01/15/2023	3FE
683715-AC-0	OPEN TEXT CORP	A	03/10/2020	GOLDMAN, SACHS & CO.		132,469	135,000	135,000							135,000		(2,531)	(2,531)	349	02/15/2028	3FE
683720-AA-4	OPEN TEXT CORP	C	03/10/2020	GOLDMAN, SACHS & CO.		221,839	225,000	225,000							225,000		(3,161)	(3,161)	619	02/15/2030	3FE
68752D-AA-6	ORTHO-CLINICAL DIAGNOSTICS INC / O		01/22/2020	JPMORGAN CHASE & CO.		2,757,375	2,700,000	2,700,000							2,700,000		57,375	57,375		01/31/2028	1Z
68902V-AA-5	OTIS WORLDWIDE CORPORATION		03/05/2020	GOLDMAN, SACHS & CO.		4,271,298	4,100,000	4,099,426			1		1		4,099,427		171,871	171,871	4,253	02/15/2040	2FE
68902V-AD-9	OTIS WORLDWIDE CORPORATION		02/25/2020	MUFG SECURITIES AMERICAS INC		4,127,201	4,075,000	4,074,959							4,074,959		52,242	52,242		04/05/2025	2FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		03/10/2020	GOLDMAN, SACHS & CO.		121,350	120,000	120,000	120,000						120,000		1,350	1,350	4,467	08/15/2027	4FE
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		02/20/2020	BARCLAYS		4,320,000	4,000,000	4,194,343	4,104,261		(2,558)		(2,558)		4,101,703		218,297	218,297	77,042	01/15/2025	4FE
694308-HZ-3	PACIFIC GAS & ELECTRIC UTILITIES		01/16/2020	CREDIT SUISSE		5,369,762	5,018,000	5,006,208	5,007,366						5,007,366		362,396	362,396		08/01/2023	6FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		01/16/2020	MORGAN STANLEY		7,547,500	7,000,000	7,128,125	7,111,632		(1,074)		(1,074)		7,110,558		436,942	436,942	76,736	05/15/2026	3FE
69915X-AA-4	PARL 2017-1A A1 CLO		02/12/2020	CALLED @ 100.000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				56,562	07/20/2029	1FE
701885-AD-7	PARSLEY ENERGY LLC		02/10/2020	MORGAN STANLEY		1,745,100	1,680,000	1,694,105	1,691,663		(409)		(409)		1,691,254		53,846	53,846	51,923	01/15/2025	3FE
701885-AF-2	PARSLEY ENERGY LLC		02/07/2020	MORGAN STANLEY		1,041,250	1,000,000	1,000,000	1,000,000						1,000,000		41,250	41,250	25,667	08/15/2025	3FE
701885-AJ-4	PARSLEY ENERGY LLC		02/20/2020	STIFEL CAPITAL MARKETS		4,139,200	4,160,000	4,160,000							4,160,000		(20,800)	(20,800)	6,197	02/15/2028	1Z
69318F-AH-1	PBF HOLDING COMPANY LLC		01/17/2020	Various		7,310,163	7,200,000	7,200,000							7,200,000		110,163	110,163		02/15/2028	1Z
707569-AS-8	PENN NATIONAL GAMING INC		01/06/2020	MORGAN STANLEY		5,306,250	5,000,000	5,037,500	5,025,547		(85)		(85)		5,025,462		280,788	280,788	135,156	01/15/2027	4FE
72147K-AC-2	PILGRIMS PRIDE CORP		03/10/2020	GOLDMAN, SACHS & CO.		144,180	144,000	147,420	146,829		(160)		(160)		146,669		(2,489)	(2,489)	4,071	03/15/2025	3FE
72147K-AE-8	PILGRIMS PRIDE CORP		02/06/2020	BARCLAYS		2,802,443	2,613,000	2,818,774	2,813,213		(4,614)		(4,614)		2,808,600		(6,157)	(6,157)	55,436	09/30/2027	3FE
737446-AP-9	POST HOLDINGS INC		03/10/2020	Various		1,969,263	1,841,000	1,841,000	1,841,000						1,841,000		128,263	128,263	11,229	12/15/2029	4FE
737446-AQ-7	POST HOLDINGS INC		02/13/2020	MORGAN STANLEY		3,437,100	3,420,000	3,420,000							3,420,000		17,100	17,100		04/15/2030	4FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		02/12/2020	DISTRIBUTION		10											10	10		08/14/2026	3FE
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		02/18/2020	DISTRIBUTION		5											5	5		11/15/2026	2FE
74101X-AE-0	PRESIDIO HOLDINGS INC		01/17/2020	CITIGROUP GLOBAL MARKETS		729,000	720,000	720,000							720,000		9,000	9,000		02/01/2027	1Z
74101X-AF-7	PRESIDIO HOLDINGS INC		01/16/2020	OPPENHEIMER & CO., INC.		466,694	445,000	445,000							445,000		21,694	21,694		02/01/2028	1Z
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		01/17/2020	Various		5,463,220	5,400,000	5,400,000							5,400,000		63,220	63,220		01/15/2028	1Z
69370C-AB-6	PTC INC		02/07/2020	JPMORGAN CHASE & CO.		3,033,750	3,000,000	3,000,000							3,000,000		33,750	33,750		02/15/2025	3FE
69370C-AC-4	PTC INC		01/30/2020	JPMORGAN CHASE & CO.		1,880,213	1,857,000	1,857,000							1,857,000		23,213	23,213		02/15/2028	1Z
75281A-BC-2	RANGE RESOURCES CORPORATION		01/28/2020	Various		2,554,359	2,776,000	2,776,000							2,776,000		(221,641)	(221,641)	3,598	02/01/2026	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
75606D-AG-6	REALOGY GROUP LLC		02/03/2020	JPMORGAN CHASE & CO.		594,880	572,000	563,345	563,806		74		74		563,881		30,999	30,999	18,471	04/01/2027	4FE
76119L-AA-9	RESIDEO FUNDING INC		03/03/2020	Various		13,237,761	13,253,000	13,657,590	13,346,137	200,719	(13,559)		187,161		13,533,298		(295,536)	(295,536)	196,058	11/01/2026	3FE
761735-AT-6	REYNOLDS GROUP ISSUER INC		03/10/2020	GOLDMAN, SACHS & CO.		147,563	150,000	153,000	152,246		(281)		(281)		151,965		(4,403)	(4,403)	5,061	07/15/2023	4FE
80282K-AY-2	SANTANDER HOLDINGS USA INC		02/11/2020	EXCHANGE		4,046,025	4,000,000	4,046,440			(415)		(415)		4,046,025				45,776	10/05/2026	2FE
78410G-AC-8	SBA COMMUNICATIONS CORP		01/21/2020	STIFEL CAPITAL MARKETS		1,084,050	1,080,000	1,080,000							1,080,000		4,050	4,050		02/15/2027	4FE
810186-AQ-9	SCOTTS MIRACLE-GRO CO/THE		03/18/2020	EXCHANGE		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				36,500	10/15/2029	4FE
81373P-AA-1	SECURIAN FINANCIAL GROUP INC		01/15/2020	KEYCORP		2,452,860	2,000,000	2,005,940	2,005,782		(4)		(4)		2,005,778		447,082	447,082	24,533	04/15/2048	1FE
816196-AT-6	SELECT MEDICAL CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		115,088	110,000	116,600	116,536		(219)		(219)		116,317		(1,229)	(1,229)	4,220	08/15/2026	4FE
81725W-AH-6	SENSATA TECHNOLOGIES BV		03/25/2020	STIFEL CAPITAL MARKETS		732,165	798,000	847,875	825,551		(1,216)		(1,216)		824,335		(92,170)	(92,170)	18,204	11/01/2024	3FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV		03/25/2020	Various		9,251,228	9,540,000	9,728,625	9,644,066		(2,164)		(2,164)		9,641,902		(390,675)	(390,675)	203,565	10/01/2025	3FE
81728U-AA-2	SENSATA TECHNOLOGIES INC		03/10/2020	GOLDMAN, SACHS & CO.		112,269	115,000	115,000	115,000						115,000		(2,731)	(2,731)	2,404	02/15/2030	3FE
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A C		03/10/2020	GOLDMAN, SACHS & CO.		105,435	108,000	108,000							108,000		(2,565)	(2,565)	314	02/15/2028	4FE
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/31/2020	CITIGROUP GLOBAL MARKETS		9,950,300	10,000,000	9,990,900	9,996,809		467		467		9,997,276		(46,976)	(46,976)	93,028	09/15/2021	1FE
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/24/2020	MIZUHO SECURITIES USA INC.		2,236,613	2,250,000	2,237,310	2,243,054		426		426		2,243,480		(6,868)	(6,868)	23,875	09/15/2023	1FE
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/27/2020	JPMORGAN CHASE & CO.		15,224,100	15,000,000	14,965,950	14,984,393		1,717		1,717		14,986,109		237,991	237,991	219,375	03/16/2022	1FE
82967N-AY-4	SIRIUS XM RADIO INC		03/10/2020	GOLDMAN, SACHS & CO.		115,565	116,000	117,305	117,030		(126)		(126)		116,905		(1,340)	(1,340)	2,759	08/01/2022	3FE
82967N-BA-5	SIRIUS XM RADIO INC		03/10/2020	GOLDMAN, SACHS & CO.		104,375	100,000	105,125	105,055		(187)		(187)		104,868		(493)	(493)	3,069	08/01/2027	3FE
82967N-BC-1	SIRIUS XM RADIO INC		03/10/2020	GOLDMAN, SACHS & CO.		422,156	395,000	395,000	395,000						395,000		27,156	27,156	16,595	07/01/2029	3FE
82967N-BE-7	SIRIUS XM RADIO INC		03/10/2020	GOLDMAN, SACHS & CO.		301,875	300,000	300,000	300,000						300,000		1,875	1,875	9,635	07/15/2024	3FE
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	D	01/31/2020	SMBC Nikko Securities America, Inc		4,397,610	4,300,000	4,294,668	4,297,193		98		98		4,297,291		100,319	100,319	71,308	07/15/2022	1FE
86745L-AA-0	SNVA 19-AA A ABS		03/20/2020	SCHEDULED REDEMPTION		164,476	164,476	165,060	165,042		(566)		(566)		164,476				1,327	06/20/2046	1FE
83416N-AA-1	SOCTY_16-A A ABS		03/20/2020	SCHEDULED REDEMPTION		450,714	450,714	455,323	452,124		(1,410)		(1,410)		450,714				10,817	09/21/2048	2FE
85207U-AL-9	SPRINT CORP		03/10/2020	GOLDMAN, SACHS & CO.		108,135	108,000	106,920			11		11		106,931		1,204	1,204	848	02/01/2028	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		03/20/2020	SCHEDULED REDEMPTION		2,317,188	2,317,188	2,291,973	2,298,659		18,529		18,529		2,317,188				19,464	03/20/2023	2FE
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC		03/10/2020	GOLDMAN, SACHS & CO.		242,730	232,000	232,000	232,000						232,000		10,730	10,730	5,742	09/30/2027	4FE
853496-AB-3	STANDARD INDUSTRIES INC		02/15/2020	CALLED @ 101.375		3,254,138	3,210,000	3,360,908	3,257,046		(5,111)		(5,111)		3,251,935		(41,935)	(41,935)	132,413	02/15/2023	3FE
855030-AN-2	STAPLES INC		03/10/2020	GOLDMAN, SACHS & CO.		209,419	219,000	219,000	219,000						219,000		(9,581)	(9,581)	6,707	04/15/2026	4FE
855030-AP-7	STAPLES INC		03/10/2020	GOLDMAN, SACHS & CO.		231,811	253,000	253,000	253,000						253,000		(21,189)	(21,189)	11,106	04/15/2027	4FE
857691-AG-4	STATION CASINOS LLC		03/02/2020	Various		3,571,845	3,669,000	3,669,000							3,669,000		(97,155)	(97,155)	7,425	02/15/2028	5FE
864662-AM-3	SUDSM 2013-1A A1R CLO		03/26/2020	Various		21,003,733	21,254,454	21,254,454	21,254,454						21,254,454		(250,721)	(250,721)	285,037	01/17/2026	1FE
87422V-AG-3	TALEN ENERGY SUPPLY LLC		03/10/2020	GOLDMAN, SACHS & CO.		258,353	266,000	266,000	266,000						266,000		(7,648)	(7,648)	11,944	01/15/2028	3FE
87612B-BM-3	TARGA RESOURCES PARTNERS LP		01/23/2020	EXCHANGE		18,365,542	17,000,000	18,497,500	18,376,259		(10,729)		(10,729)		18,365,531		11	11	610,347	01/15/2029	3FE
87612B-BP-6	TARGA RESOURCES PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		146,538	190,000	190,000	190,000						190,000		(43,463)	(43,463)	3,048	03/01/2030	3FE
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		03/10/2020	GOLDMAN, SACHS & CO.		243,798	226,000	226,000	226,000						226,000		17,798	17,798	3,209	06/15/2027	3FE
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		03/10/2020	GOLDMAN, SACHS & CO.		150,865	143,000	143,000	143,000						143,000		7,865	7,865	5,048	01/15/2028	3FE
87241E-AC-9	TCW CLO 2019-1 AMR LTD TCW_19-1A CLO		02/15/2020	CALLED @ 100.000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				106,080	02/15/2029	1FE
87901J-AE-5	TEGNA INC		01/10/2020	Various		4,929,148	4,880,000	4,880,000							4,880,000		49,148	49,148	2,690	03/15/2028	1Z
88023J-AA-4	TEMPO ACQUISITION LLC		03/04/2020	CREDIT SUISSE		4,560,675	4,480,000	4,536,000	4,529,170		(3,423)		(3,423)		4,525,748		34,927	34,927	79,465	06/01/2025	5FE
88033G-CY-4	TENET HEALTHCARE CORPORATION		03/18/2020	Various		6,025,259	6,706,000	6,706,608	6,706,563		(28)		(28)		6,706,535		(681,276)	(681,276)	185,003	01/01/2026	3FE
88033G-DC-1	TENET HEALTHCARE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		191,794	193,000	193,000	193,000						193,000		(1,206)	(1,206)	4,860	09/01/2024	3FE
87244B-AA-6	TGIF_17-1 ABS		01/30/2020	SCHEDULED REDEMPTION		40,720	40,720	40,913	39,660	1,207	(147)		1,060		40,720				631	04/30/2047	3FE
893647-BE-6	TRANSDIGM INC		03/10/2020	GOLDMAN, SACHS & CO.		113,769	109,000	109,000	109,000						109,000		4,769	4,769	3,349	03/15/2026	4FE
893830-BL-2	TRANSOCEAN INC		02/21/2020	Various		3,806,020	4,004,000	4,004,000							4,004,000		(197,980)	(197,980)	21,456	02/01/2027	5FE
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D	03/10/2020	GOLDMAN, SACHS & CO.		175,656	175,000	175,000	175,000						175,000		656	656	2,326	08/15/2026	4FE
87305Q-CN-9	TTX COMPANY		01/22/2020	JEFFERIES & COMPANY, INC.		4,432,680	3,500,000	3,492,580	3,492,692		8		8		3,492,700		939,980	939,980	77,369	02/01/2049	1FE
91127K-AA-0	UNITED OVERSEAS BANK LTD	D	03/30/2020	TD SECURITIES		5,000,000	5,000,000	4,994,050	4,997,331		505		505		4,997,836		2,164	2,164	70,667	04/23/2021	1FE
91327A-AA-0	UNITI GROUP LP		02/06/2020	CITIGROUP GLOBAL MARKETS		1,793,000	1,760,000	1,760,000							1,760,000		33,000	33,000		02/15/2025	1Z
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO		03/12/2020	Various		945,261	947,000	925,348	929,146		610		610		929,756		15,506	15,506	27,634	03/01/2023	4FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		03/10/2020	GOLDMAN, SACHS & CO.		107,756	105,000	111,038	109,138		(444)		(444)		108,694		(938)	(938)	3,614	03/15/2024	3FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		03/10/2020	GOLDMAN, SACHS & CO.		218,548	214,000	204,905	206,035		225		225		206,260		12,288	12,288	4,283	11/01/2025	3FE
92047W-AD-3	VALVOLINE INC		03/10/2020	GOLDMAN, SACHS & CO.		149,063	150,000	150,000							150,000		(938)	(938)	301	02/15/2030	3FE
92564R-AC-9	VICI PROPERTIES LP/VICI NOTE CO IN		01/22/2020	OPPENHEIMER & CO., INC.		2,181,600	2,160,000	2,160,000							2,160,000		21,600	21,600		02/15/2025	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
92564P-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		03/23/2020	Various		4,590,534	5,380,000	5,484,275			(505)		(505)		5,483,770		(893,236)	(893,236)	30,571	08/15/2030	3FE
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		03/10/2020	GOLDMAN, SACHS & CO.		109,755	108,000	114,615	113,805	761	(316)		446		114,251		(4,496)	(4,496)	3,493	02/15/2027	3FE
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC		01/14/2020	Various		10,843,871	10,601,000	10,578,102	10,579,121		75		75		10,579,195		264,676	264,676	271,738	07/15/2029	2FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		03/10/2020	GOLDMAN, SACHS & CO.		224,156	225,000	225,000	225,000						225,000		(844)	(844)	8,188	07/31/2027	3FE
92913D-AJ-3	VOYA_15-3A CLO		01/14/2020	CITIGROUP GLOBAL MARKETS		2,446,000	2,500,000	2,250,000	2,313,156		566		566		2,313,722		132,278	132,278	49,336	10/20/2031	3FE
91831A-AB-7	VRX ESCROW CORP		01/16/2020	CALLED @ 101.469		1,593,063	1,570,000	1,587,663	1,576,112		(684)		(684)		1,575,428		(5,428)	(5,428)	38,692	05/15/2023	4FE
93627C-AA-9	WARRIOR MET COAL LLC		03/10/2020	GOLDMAN, SACHS & CO.		169,363	170,000	175,100	172,550	142	(170)		(28)		172,522		(3,159)	(3,159)	4,949	11/01/2024	4FE
94946T-AD-8	WELLCARE HEALTH PLANS INC		01/28/2020	EXCHANGE		8,657,450	8,294,000	8,679,103	8,631,441		(4,933)		(4,933)		8,626,508		30,942	30,942	201,849	08/15/2026	3FE
960410-AC-2	WESTJET AIRLINES LTD	A	01/10/2020	CALLED @ 102.002		29,070,570	28,500,000	28,461,240	28,487,989		202		202		28,488,191		11,809	11,809	637,070	06/16/2021	3FE
97789L-AC-0	WOLVERINE ESCROW LLC		03/30/2020	Various		3,735,313	4,186,000	4,144,140	4,144,791		1,303		1,303		4,146,093		(410,781)	(410,781)	100,869	11/15/2024	4FE
974153-AA-6	WSTOP 18-1 A2 ABS		03/05/2020	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				31	12/05/2048	2FE
98625T-AQ-8	YCLO_2R CLO		01/10/2020	JPMORGAN CHASE & CO.		2,515,500	2,600,000	2,401,620	2,443,740		644		644		2,444,384		71,116	71,116	27,623	01/22/2031	2FE
98424X-AA-7	YPSO FINANCE BIS SA	D	01/23/2020	CREDIT SUISSE		4,516,875	4,500,000	4,500,000							4,500,000		16,875	16,875		02/15/2028	1Z
988498-AM-3	YUM! BRANDS INC.		03/30/2020	OPPENHEIMER & CO., INC.		808,500	770,000	770,000							770,000		38,500	38,500		04/01/2025	1Z
98886Y-AQ-1	ZAIS2_14-2A CLO		01/25/2020	SCHEDULED REDEMPTION		1,313,318	1,313,318	1,313,318	1,313,318						1,313,318				10,766	07/25/2026	1FE
98919V-AA-3	ZAYO GROUP LLC/ZAYO CAPITAL INC		03/10/2020	GOLDMAN, SACHS & CO.		130,650	134,000	134,000							134,000		(3,350)	(3,350)	45	03/01/2027	4FE
98919V-AB-1	ZAYO GROUP LLC/ZAYO CAPITAL INC		03/25/2020	GOLDMAN, SACHS & CO.		2,309,558	2,675,000	2,675,000							2,675,000		(365,443)	(365,443)	7,850	03/01/2028	5FE
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	03/31/2020	SCHEDULED REDEMPTION		230,855	230,855	230,855	230,855						230,855				2,546	03/31/2023	2PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	03/31/2020	Various		796,666	755,336	755,336	755,336						755,336				48,237	03/31/2023	2PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	03/31/2020	SCHEDULED REDEMPTION		137,464	137,464	137,464	137,464						137,464				864	03/31/2023	2PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	03/31/2020	SCHEDULED REDEMPTION		145,960	145,960	145,960	145,960						145,960				947	03/31/2023	2PL
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD		02/11/2020	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000						750,000				10,430	08/11/2024	3PL
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		03/10/2020	SCHEDULED REDEMPTION		53,021	53,021	53,021	53,021						53,021				691	02/10/2024	1
45256#-AB-8	IMPACT CIL PARENT CMBS		03/11/2020	SCHEDULED REDEMPTION		106,742	106,742	106,737	106,734		8		8		106,742				1,393	10/28/2056	2FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		03/01/2020	SCHEDULED REDEMPTION		12,365	16,431	8,473	10,177	47	2,140		2,187		12,365				151	10/01/2041	6*
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		03/01/2020	SCHEDULED REDEMPTION		150,000	150,000	145,065	145,123		4,877		4,877		150,000				2,417	12/30/2024	4
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUNE	B	03/31/2020	VARIOUS		8,767	8,767	8,767								8,767		8,767		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUNE	B	03/31/2020	VARIOUS		8,689	8,689	8,689								8,689		8,689		03/01/2023	5
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,400,001,653	3,354,444,056	3,347,041,196	2,838,981,351	3,975,666	2,146,355		6,122,021		3,347,174,234	17,456	48,843,650	48,861,106	44,571,489	XXX	XXX
172967-MK-4	CITIGROUP INC		01/16/2020	Various		9,099,000	9,000,000	9,000,000							9,000,000		99,000	99,000		01/01/9999	1Z
29278N-AT-0	ENERGY TRANSFER OPERATING LP		01/09/2020	Various		9,108,575	8,975,000	8,975,000							8,975,000		133,575	133,575		01/01/9999	3FE
48128B-AG-6	JPMORGAN CHASE & CO		01/21/2020	Various		8,293,990	8,150,000	8,150,000							8,150,000		143,990	143,990		01/01/9999	2FE
4899999. Subtotal - Bonds - Hybrid Securities						26,501,565	26,125,000	26,125,000							26,125,000		376,565	376,565		XXX	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		01/24/2020	Various	0.000	22,133,042		22,214,248	22,054,250	159,998			159,998		22,214,248		(81,206)	(81,206)			4
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		03/13/2020	Various	0.000	253,050,325		249,064,931	197,913,813	(3,868,353)			(3,868,353)		249,064,931		3,985,393	3,985,393	431,860		2
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		03/17/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	86,714,774		91,672,500							91,672,500		(4,957,726)	(4,957,726)	247,016		2
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		03/09/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	10,379,776		10,275,640							10,275,640		104,136	104,136			1
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		03/19/2020	Various	0.000	202,047,424		216,079,296							216,079,296		(14,031,872)	(14,031,872)	520,268		2
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		03/23/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	6,219,665		7,543,153	7,732,429	(189,276)			(189,276)		7,543,153		(1,323,488)	(1,323,488)	62,718		4
8099999. Subtotal - Bonds - SVO Identified Funds						580,545,005		596,849,768	227,700,491	(3,897,632)			(3,897,632)		596,849,768		(16,304,763)	(16,304,763)	1,261,861	XXX	XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	03/31/2020	SCHEDULED REDEMPTION		16,665	16,665	16,615	16,614		51		51		16,665					11/19/2026	3FE
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,245		5		5		1,250					10/31/2025	4FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		7,722	7,722	7,603	6,100	1,503	118		1,622		7,722					11/17/2023	5FE
00448F-AH-9	ACHILLES ACQUISITION LLC TL		03/31/2020	SCHEDULED REDEMPTION		5,592	5,592	5,605	5,605		(13)		(13)		5,592				28	10/13/2025	4FE
00488P-AJ-4	ACRISURE LLC 2017-2 REFINANCING TL		02/13/2020	EXCHANGE		490,987	494,937	490,881	490,874		111		111		490,984		3	3	3,747	11/22/2023	4FE
00488P-AK-1	ACRISURE LLC 2018 1 ADDITIONAL TL		02/13/2020	Various		992,291	992,443	992,287	992,027	261	4		265		992,291				6,908	11/22/2023	4FE
00687M-AB-7	Adient US LLC Initial Term Loan		03/31/2020	Various		1,290	3,317	3,329			6,945		6,945		3,317		(2,026)	(2,026)		05/06/2024	3FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC		03/18/2020	Various		1,069,534	1,077,679	1,079,092	1,079,098		(42)		(42)		1,079,056		(9,522)	(9,522)	7	07/31/2026	3FE
BA50X0-WE-5	AEP I HOLDCO LLC LOAN		03/31/2020	SCHEDULED REDEMPTION		743,810	743,810	743,810	743,810						743,810				9,331	03/27/2025	5GI
00809D-AQ-7	AES CORPORATION (THE) TL		02/04/2020	SCHEDULED REDEMPTION		116,420	116,420	114,458	114,527		1,893		1,893		116,420				502	05/31/2022	2FE
00135B-AC-7	AI CONVOY (LUXEMBOURG) S.A R.L.	D	03/06/2020	Various		751,008	750,000	746,250			9		9		746,259		4,749	4,749		02/03/2027	1Z
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		6,166	6,166	6,145	5,380	765	21		786		6,166				85	04/22/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
01310T-AW-9	ALBERTSONS LLC 2019 TERM B8 LOAN		02/05/2020	SCHEDULED REDEMPTION		1,506,333	1,506,333	1,490,206	1,490,031		16,302		16,302		1,506,333				920	08/17/2026	3FE
01438K-AG-0	ALDEVRON LLC TERM LOAN B		03/13/2020	COST OF CARRY		(32)											(32)	(32)		10/12/2026	4FE
01642P-AW-6	ALIXPARTNERS 2017 REFI TL		03/31/2020	Various		983,792	1,008,884	1,009,564	1,009,587	2	(60)		(58)		1,009,529		(25,737)	(25,737)	5,560	04/04/2024	4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		03/31/2020	SCHEDULED REDEMPTION		3,936	3,936	3,913	3,563	1	24		25		3,936				39	07/10/2026	4FE
01957T-AD-9	ALLIED UNIVERSAL HOLDCO LLC DD		01/31/2020	EXCHANGE		139,332	141,541	141,541			141,557		141,557		139,331		1	1	738	07/10/2026	4FE
02034D-AF-4	ALMONDE INC AKA MISYS 2ND LIEN		02/28/2020	Various		491,499	500,000	495,565	487,680	7,834	101		7,936		495,616		(4,117)	(4,117)		06/13/2025	5FE
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		03/31/2020	SCHEDULED REDEMPTION		4,975	4,975	4,959			16		16		4,975				20	06/14/2026	4FE
02376C-AX-3	AMERICAN AIRLINES 2017 REPL TL NEW		03/23/2020	Various		574,635	635,000	638,969			(72)		(72)		636,067		(61,432)	(61,432)	1,420	10/10/2021	3FE
02376C-BB-0	AMERICAN AIRLINES INC 2018 REP TL		03/17/2020	BARCLAYS		2,375,026	2,617,108	2,604,253	2,603,908		470		470		2,604,377		(229,352)	(229,352)	4,645	06/27/2025	3FE
BA5DZY-1W-3	American Builders & Contractors		03/31/2020	SCHEDULED REDEMPTION		4,125	4,125	4,116	4,116		9		9		4,125					01/15/2027	4FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		03/31/2020	Various		475,599	554,687	552,274	471,263	80,979	115		81,094		552,358		(76,758)	(76,758)	2,377	08/11/2025	4FE
03280F-AH-4	ANCESTRY.COM INC 1ST LIEN TLB		03/31/2020	SCHEDULED REDEMPTION		908	908	912	894	18	(4)		14		908				4	10/19/2023	4FE
03280F-AK-7	ANCESTRY.COM OPERATIONS INC. EXT		03/31/2020	SCHEDULED REDEMPTION		1,625	1,625	1,605	1,594	11	20		31		1,625				8	08/27/2026	4FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		03/31/2020	SCHEDULED REDEMPTION		23,761	23,761	23,570	23,425	142	193		335		23,761					06/29/2024	3IF
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		03/31/2020	SCHEDULED REDEMPTION		736	736	734	734		1		1		736				3	02/15/2024	4FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		03/31/2020	Various		4,047	4,104	4,106	3,785		160		160		4,104		(57)	(57)		09/19/2024	4FE
03852J-AR-2	ARAMARK SERVICES INC TL		03/17/2020	JPMORGAN CHASE & CO.		1,455,000	1,500,000	1,498,125			35		35		1,498,160		(43,160)	(43,160)	2,515	01/27/2027	3FE
04044P-AF-1	ARISTOCRAT LEISURE LTD TL B3	D	03/18/2020	Various		934,320	1,000,000	1,006,250			(157)		(157)		1,004,648		(70,328)	(70,328)		10/19/2024	3FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		03/31/2020	SCHEDULED REDEMPTION		3,618	3,618	3,581	3,580		37		37		3,618				14	04/30/2025	4FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		03/31/2020	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750					02/07/2027	4FE
BA5DTW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	03/31/2020	Various		1,245,896	1,260,100	1,178,930	1,176,748	1,369	1,071		2,440		1,179,188		66,708	66,708	4,498	02/27/2026	4FE
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		03/31/2020	SCHEDULED REDEMPTION		3,906	3,906	3,724	3,718		188		188		3,906					05/22/2025	4FE
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		03/31/2020	SCHEDULED REDEMPTION		1,276	1,276	1,248	1,225	22	29		50		1,276					03/18/2024	4FE
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC TLB3		02/12/2020	SCHEDULED REDEMPTION		281,720	281,720	280,856	280,847		872		872		281,720				1,061	01/15/2025	2FE
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		01/02/2020	SCHEDULED REDEMPTION		14,063	14,063	13,605	13,639		424		424		14,063				100	09/15/2022	4
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		01/02/2020	SCHEDULED REDEMPTION		101,563	101,563	100,740	100,764		798		798		101,563				722	09/15/2022	4
05508T-AU-6	B&G FOODS INC TLB		03/06/2020	Various		500,406	498,750	496,372	496,321		57		57		496,378		4,028	4,028	398	10/10/2026	3FE
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		01/02/2020	SCHEDULED REDEMPTION		12,500	12,500	12,389	12,088	301	111		412		12,500				68	02/28/2025	3PL
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		03/18/2020	SCHEDULED REDEMPTION		130,994	130,994	131,062	131,062		(68)		(68)		130,994				492	06/02/2025	3FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		03/31/2020	Various		4,112	4,635	4,657	2,740		495		495		4,635		(524)	(524)	16	01/02/2025	4FE
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,246	1,246		4		4		1,250					11/13/2025	3FE
BA5DZW-ZQ-3	BELRON FINANCE US LLC TL B		03/31/2020	SCHEDULED REDEMPTION		1,875	1,875	1,870	1,870		5		5		1,875					10/30/2026	3FE
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		4,968	4,968	4,958	4,958		11		11		4,968					11/07/2024	3FE
08579J-BC-5	BERRY GLOBAL INC TERM LOAN		01/02/2020	EXCHANGE		4,719,422	4,726,250	4,719,437	4,711,577	7,857	3		7,859		4,719,437		(15)	(15)		07/01/2026	3FE
08579J-BF-8	BERRY GLOBAL INC. TLY		03/31/2020	SCHEDULED REDEMPTION		11,875	11,875	11,858			17		17		11,875					07/01/2026	3FE
08948E-AB-3	BIG RIVER STEEL LLC TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		3,957	3,957	3,963	3,939	24	(7)		18		3,957					08/23/2023	4FE
09179F-AU-6	BJS WHOLESALE CLUB INC		01/31/2020	SCHEDULED REDEMPTION		7,079	7,079	7,077	7,077		2		2		7,079				25	02/03/2024	4FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,247		3		3		1,250				5	06/15/2025	4FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		03/31/2020	Various		94,976	95,902	94,962	95,318	17	148		165		94,998		(23)	(23)	495	01/02/2026	6*
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		03/31/2020	Various		789,106	792,480	789,095	784,555	4,492	114		4,606		789,161		(55)	(55)	4,239	01/02/2026	5
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		03/20/2020	Various		763,670	801,273	801,395	801,401		(15)		(15)		801,386		(37,716)	(37,716)	513	09/15/2023	3FE
71913B-AB-8	BRIGHTSPRING HEALTH SERVICES TL		01/30/2020	EXCHANGE		589,609	597,000	589,567	589,545		61		61		589,607		3	3	2,159	03/05/2026	4FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB		03/31/2020	SCHEDULED REDEMPTION		1,234	1,234	1,232	1,232		3		3		1,234				5	08/15/2025	4FE
11132V-AP-4	BROADSTREET PARTNERS INC TERM		02/20/2020	Various		727,326	725,000	725,000							725,000		2,326	2,326	1,483	01/27/2027	1Z
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL		01/17/2020	EXCHANGE		2,820,222	2,825,729	2,820,193	2,820,182		(107)		(107)		2,820,075		147	147	7,071	07/31/2025	4FE
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		03/31/2020	SCHEDULED REDEMPTION		7,136	7,136	7,122			14		14		7,136				29	08/01/2025	4FE
11823L-AH-8	BUCKEYE PARTNERS LP TL		01/24/2020	COST OF CARRY		(93)											(93)	(93)		11/01/2026	3FE
G1738K-AB-1	BUZZ MERGER SUB LTD TLB		02/21/2020	Various		1,002,598	1,000,000	997,500			9		9		997,509		5,089	5,089	1,344	01/13/2027	1Z
12769L-AB-5	CAESARS RESORT COLLECTION TLB		03/31/2020	Various		465,963	516,016	514,615	514,574		98		98		514,672		(48,708)	(48,708)	2,114	12/23/2024	3FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		01/21/2020	SCHEDULED REDEMPTION		437,859	437,859	435,347	435,682		2,177		2,177		437,859				14,789	08/11/2022	3
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,239	1,239		11		11		1,250				13	04/05/2026	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		12,500	12,500	12,468	12,468		32		32		12,500				133	01/15/2024	3FE
13763H-AB-8	CANISTER INT. GROUP INC TLB		03/11/2020	CREDIT SUISSE		374,063	375,000	371,323	371,257		80		80		371,337		2,726	2,726	794	12/21/2026	4FE
13973U-AP-4	CAPITAL AUTO LP 2017 REFI TL B2		01/23/2020	SCHEDULED REDEMPTION		1,715,518	1,715,518	1,709,996	1,709,999		5,519		5,519		1,715,518				4,713	03/25/2024	4FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		27,500	27,500	27,333	26,400	926	174		1,100		27,500				180	11/29/2023	4
15669G-AH-7	CENTURYLINK INC TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		13,125	13,125	13,109			16		16		13,125				41	03/15/2027	3FE
15670B-AB-8	CENTURYLINK INC TERM LOAN B		01/31/2020	SCHEDULED REDEMPTION		6,825,942	6,825,942	6,801,736	6,801,686		24,256		24,256		6,825,942				25,457	01/31/2025	3FE
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		01/02/2020	SCHEDULED REDEMPTION		22,500	22,500	22,336	21,640	696	164		860		22,500				122	12/29/2023	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
BA5DZW-Z8-3	CHARTER COMMUNICATIONS TLB2		03/31/2020	SCHEDULED REDEMPTION		12,306	12,306	12,257	12,256		50		50		12,306					02/01/2027	3FE
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		02/26/2020	Various		3,003,000	3,011,728	3,006,596	3,006,493		294		294		3,006,786		(3,786)	(3,786)	6,256	12/11/2024	4FE
17288Y-AC-6	CITADEL SECURITIES 2020 REPRICE TL		03/31/2020	SCHEDULED REDEMPTION		1,241	1,241	1,235			1,246		1,246		1,241				5	02/06/2026	2FE
17288Y-AB-8	CITADEL SECURITIES LP TLB		02/12/2020	EXCHANGE		494,040	496,250	494,039	494,003		36		36		492,799		1,242	1,242		02/27/2026	3FE
17875L-AL-3	CITYCENTER HOLDINGS LLC		03/31/2020	SCHEDULED REDEMPTION		3,836	3,836	3,835	3,835		1		1		3,836				13	04/18/2024	4FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDINGS TLB		03/31/2020	SCHEDULED REDEMPTION		5,000	5,000	4,976	4,976		24		24		5,000				23	08/21/2026	4FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		03/31/2020	SCHEDULED REDEMPTION		2,808	2,808	2,805	2,650	155	3		158		2,808				33	09/18/2024	4FE
21652E-AB-2	COMET ACQUISITION INC TERM LOAN		03/31/2020	Various		219,846	220,694	220,212	216,464	3,755	11		3,766		220,229		(384)	(384)	5,338	10/23/2025	4FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		01/02/2020	CANCELLED TRADE		(110,724)	(110,724)	(89,793)	(110,724)						(110,724)					11/12/2020	5FE
20337E-AQ-4	COMMSCOPE INC TLB		03/31/2020	SCHEDULED REDEMPTION		11,500	11,500	11,513	11,514		(14)		(14)		11,500				50	04/06/2026	4FE
L2000D-AC-8	CONNECT FINCO SARL (INMARSAT) DDTL	D	03/18/2020	Various		491,101	500,000	492,525	199,311		(5,721)		(5,721)		489,117		1,985	1,985	2,970	12/11/2026	4FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		03/31/2020	SCHEDULED REDEMPTION		2,219	2,219	2,221	2,096	125	(2)		123		2,219				9	10/05/2023	4FE
20902C-AT-7	CONSOLIDATED CONTAINER CO LLC TL		02/14/2020	EXCHANGE		1,983,562	1,990,000	1,983,534	1,983,462		105		105		1,983,568		(6)	(6)	3,982	06/14/2026	4FE
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		03/31/2020	SCHEDULED REDEMPTION		1,247	1,247	1,245	1,245		2		2		1,247				5	05/22/2024	4FE
21117G-AJ-9	CONTINENTAL BUILDING 2ND REPL TL		02/03/2020	SCHEDULED REDEMPTION		4,489,115	4,489,115	4,482,932	4,482,800		6,314		6,314		4,489,115				1,364	08/18/2023	3FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		03/31/2020	SCHEDULED REDEMPTION		7,484	7,484	7,417	7,110	309	66		374		7,484				150	10/17/2025	4FE
22409*-AC-5	CP OPCO LLC TERM LOAN B1		02/04/2020	SCHEDULED REDEMPTION		51,215	92,037	40,534	10,993	486	39,736		40,222		51,215					09/30/2020	6*
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		03/31/2020	SCHEDULED REDEMPTION		625	625	619	609	10	6		16		625					06/26/2026	4FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		01/15/2020	SCHEDULED REDEMPTION		17,621	17,621	17,449	17,450		171		171		17,621				59	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		03/31/2020	SCHEDULED REDEMPTION		7,164	7,164	7,137	7,094	43	27		70		7,164					11/14/2022	4FE
90320E-AC-7	CTOS LLC INITIAL TL		02/19/2020	Various		3,829,797	3,800,515	3,830,249	3,813,726	17,192	(1,098)		16,094		3,829,821		(24)	(24)	14,332	04/18/2023	4FE
23343F-AB-0	DA VINCI PURCHASER CORP		02/24/2020	COST OF CARRY		(909)											(909)	(909)		01/08/2027	4FE
23308U-AG-9	DCG ACQUISITION CORP TL		01/02/2020	SCHEDULED REDEMPTION		2,475	2,475	2,413	100		2,376		2,376		2,475				20	09/30/2026	4FE
BA5119-MC-4	DEALER TIRE LLC TERM LOAN B1		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250					12/12/2025	4FE
06448H-AC-0	DECOLIN INC. INITIAL TL		02/28/2020	SCHEDULED REDEMPTION		88,710	88,710	88,400	83,387	5,002	321		5,323		88,710					12/27/2023	4
24702N-BE-9	DELL INTERNATIONAL L.L.C. (EMC C		03/17/2020	Various		503,183	513,283	510,852	510,790		121		121		510,912		(7,729)	(7,729)	2,082	09/19/2025	2FE
L2465B-AQ-9	DELTA 2 (LUX) SARL TLB3	D	03/04/2020	JPMORGAN CHASE & CO.		496,875	500,000	499,509	499,491		19		19		499,510		(2,635)	(2,635)	1,995	02/01/2024	4FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		5,000	5,000	4,977	4,976		24		24		5,000					08/24/2026	3FE
25365E-AR-6	DIEBOLD NIXDORF INCORPORATED TE		02/28/2020	SCHEDULED REDEMPTION		24,491	24,491	24,287	24,278		214		214		24,491				125	04/30/2022	4FE
25456Q-AG-3	DIPLOMAT PHARMACY INC TL		02/10/2020	SCHEDULED REDEMPTION		616,590	616,590	619,155	601,792	17,323	(2,525)		14,798		616,590				8,014	12/20/2024	5FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		03/31/2020	SCHEDULED REDEMPTION		6,250	6,250	6,193	6,192		58		58		6,250					02/02/2026	4FE
23341M-AC-5	DUNN PAPER TLB		01/02/2020	SCHEDULED REDEMPTION		6,891	6,891	6,662	6,667	(5)	229		224		6,891					08/26/2022	4FE
270058-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		03/31/2020	SCHEDULED REDEMPTION		11,615	11,615	11,487	11,474	7	133		140		11,615				79	02/05/2023	5GI
28031F-AD-2	EDGEWATER GENERATION LLC TER		03/31/2020	Various		(92)	4,539	4,442			98		98		4,539		(4,631)	(4,631)	22	12/13/2025	3FE
N2820E-AC-2	EG GROUP LIMITED	D	03/31/2020	SCHEDULED REDEMPTION		11,722	11,722	11,658	11,641	17	64		81		11,722				179	02/07/2025	4FE
28470Y-AB-3	ELDORADO RESORTS TL B		01/21/2020	SCHEDULED REDEMPTION		59,803	59,803	59,829	59,747	81	(25)		56		59,803				226	04/17/2024	3FE
28849T-AC-6	ELLIE MAE INC TL		03/31/2020	SCHEDULED REDEMPTION		8,100	8,100	8,061	8,061		39		39		8,100					04/17/2026	4FE
29251L-AC-2	ENCAPSYS LLC AKA CYPRESS TLB		01/31/2020	EXCHANGE		481,276	482,153	481,264	481,262		13		13		481,276				2,200	11/07/2024	4FE
29267Y-AM-4	ENERGIZER HOLDINGS INC TL B		02/05/2020	SCHEDULED REDEMPTION		1,039,500	1,039,500	1,017,996	1,018,055		21,445		21,445		1,039,500				3,869	12/17/2025	3FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		03/31/2020	SCHEDULED REDEMPTION		1,875	1,875	1,866	1,866		9		9		1,875					08/03/2026	4FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL		03/31/2020	Various		1,351,183	1,576,047	1,572,682	1,340,428	232,228	57		232,285		1,572,714		(221,531)	(221,531)	7,295	10/10/2025	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		03/31/2020	Various		5,922	6,051	6,052	5,723		(1)		(1)		6,051		(129)	(129)	26	06/01/2022	4FE
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		03/31/2020	Various		6,338	6,384	6,375	3,794		10		10		6,384		(46)	(46)	26	03/08/2024	4FE
26908B-AK-9	ESH HOSPITALITY INC TL B		03/31/2020	Various		3,440	3,617	3,615	2,416		2		2		3,617		(177)	(177)	12	09/18/2026	3FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		03/30/2020	Various		11,459	16,323	16,312	13,782		6,944		6,944		16,323		(4,863)	(4,863)	102	12/22/2023	4FE
30204K-AB-2	EXGEN RENEWABLES I LLC TLB		02/18/2020	Various		416,191	419,000	418,209	412,715	5,505	19		5,524		418,239		(2,048)	(2,048)	6,534	11/28/2024	4FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		02/04/2020	SCHEDULED REDEMPTION		2,752,201	2,752,201	2,742,445	2,742,452		9,749		9,749		2,752,201				14,982	05/02/2023	4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		14,949	14,949	14,965	14,962	3	(16)		(13)		14,949				62	08/02/2024	4FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		03/31/2020	SCHEDULED REDEMPTION		7,814	7,814	7,794	7,793		21		21		7,814					10/01/2025	4FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		03/31/2020	SCHEDULED REDEMPTION		3,438	3,438	3,433			4		4		3,438				5	02/02/2027	3FE
33774U-AC-2	FISERV INVESTMENT SOLUTIONS INC		03/06/2020	CITIGROUP GLOBAL MARKETS		501,250	500,000	497,500							497,500		3,750	3,750		02/10/2027	1Z
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		02/05/2020	SCHEDULED REDEMPTION		1,184,473	1,184,473	1,183,246	1,180,290	2,954	1,230		4,183		1,184,473				6,025	04/18/2025	4FE
33905P-AB-7	FLEETWASH INC DDTAL		03/31/2020	SCHEDULED REDEMPTION		200	200	197	189	11			11		200					10/01/2024	4
33905P-AE-1	FLEETWASH INC TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		23,428	23,428	23,276	22,220	1,056	152		1,208		23,428					10/01/2024	4
33936H-AH-5	FLEX ACQUISITION INCREM 2018 TL		01/24/2020	Various		962,638	978,518	976,487	969,751	6,735	21		6,756		976,507		(13,868)	(13,868)		06/29/2025	4FE
34407J-AE-6	FLYING FORTRESS HOLDINGS LLC TLB		01/23/2020	SCHEDULED REDEMPTION		1,088,889	1,088,889	1,086,605	1,086,607		2,281		2,281		1,088,889				2,570	10/30/2022	2FE
34721H-AB-5	FORT DEARBORN HLDGS INC TL		03/31/2020	SCHEDULED REDEMPTION		5,131	5,131	5,092	4,939	152	41		192		5,131				22	10/19/2023	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		03/31/2020	SCHEDULED REDEMPTION		7,513	7,513	7,489	7,489		24		24		7,513				31	08/13/2025	4FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		03/12/2020	Bank of Ireland		1,100,000	1,100,000	1,097,219	1,097,220		646		646		1,097,866		2,134	2,134		11/10/2020	4
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		02/02/2020	SCHEDULED REDEMPTION		3,186	3,186	3,170	3,174		12		12		3,186				52	11/10/2020	4
35645@-AB-1	FREEDOM SCIENTIFIC 2NDLN INITL TL		03/12/2020	SCHEDULED REDEMPTION		3,000,000	3,000,000	2,978,815	2,892,926	85,917	21,156		107,074		3,000,000				61,168	11/10/2021	5
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		01/02/2020	SCHEDULED REDEMPTION		4,375	4,375	4,359	4,363		12		12		4,375				77	11/10/2020	4
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		03/31/2020	SCHEDULED REDEMPTION		50,000	50,000	49,570	24,789		25,211		25,211		50,000				470	10/12/2024	4
55316H-AB-1	GENESEE & WYOMING INC.		03/23/2020	Various		995,982	1,000,000	995,000			71		71		995,071		911	911	9,131	12/30/2026	3FE
37249U-AN-6	GENTIVA HEALTH SERVICES INC TL		01/22/2020	Various		3,442,087	3,440,096	3,442,103	3,442,107		(19)		(19)		3,442,088		(1)	(1)	11,694	07/02/2025	4FE
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	A	03/06/2020	SCHEDULED REDEMPTION		457,835	457,835	454,946	454,869		2,966		2,966		457,835					05/30/2025	4FE
37953U-AJ-1	GLOBALLOGIC INC TLB		01/02/2020	SCHEDULED REDEMPTION		4,778	4,778	4,771	4,771		7		7		4,778				21	08/01/2025	4FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		03/31/2020	SCHEDULED REDEMPTION		6,779	6,779	6,755	6,754		25		25		6,779					02/15/2024	3FE
51508P-AG-9	GOLDEN NUGGET INC TLB		03/31/2020	Various		23,025	23,141	23,190	10,610		8,334		8,334		23,141		(116)	(116)	505	10/04/2023	4FE
38245H-AC-1	GOODRX INC TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,247		3		3		1,250				5	10/10/2025	4FE
38740T-AB-7	GRANITE HOLDINGS US ACQUISITION		03/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,427	2,427		73		73		2,500				46	09/30/2026	4FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		03/31/2020	SCHEDULED REDEMPTION		2,471	2,471	2,487	2,453	34	(16)		19		2,471					06/28/2024	4FE
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		03/31/2020	SCHEDULED REDEMPTION		1,894	1,894	1,587	1,577	3	315		317		1,894					05/31/2025	4FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		03/31/2020	SCHEDULED REDEMPTION		10,889	10,889	8,833	8,353	407	2,129		2,536		10,889					08/25/2023	5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		03/31/2020	SCHEDULED REDEMPTION		157,195	157,195	154,417	154,346		2,849		2,849		157,195				615	06/01/2025	4FE
41151P-AM-7	HARBOR FREIGHT TL		01/31/2020	Various		5,047	5,352	5,271	3,489		834		834		5,352		(306)	(306)	18	08/18/2023	3FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		03/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,494		6		6		2,500				10	05/16/2024	4FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		02/28/2020	SCHEDULED REDEMPTION		27,739	27,739	27,691	27,690		50		50		27,739				82	10/20/2024	3FE
404122-BA-0	HCA INC B12 TL		03/31/2020	SCHEDULED REDEMPTION		10,427	10,427	10,427	10,427						10,427				31	03/13/2025	2FE
42206J-AT-9	HD SUPPLY INC TLB5		03/31/2020	SCHEDULED REDEMPTION		6,480	6,480	6,439	6,438		42		42		6,480				19	10/17/2023	3FE
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		01/31/2020	SCHEDULED REDEMPTION		2,188	2,188	2,184	2,184		4		4		2,188				9	08/01/2024	4FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		03/31/2020	SCHEDULED REDEMPTION		4,987	4,987	4,977	4,928	50	10		60		4,987				23	05/23/2025	4FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	03/31/2020	Various		2,977	6,231	6,260	2,530		10,273		10,273		6,231		(3,254)	(3,254)	12	12/20/2024	4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		03/31/2020	SCHEDULED REDEMPTION		18,750	18,750	18,806	18,656	152	(58)		94		18,750				81	05/30/2023	4FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		03/31/2020	Various		1,810	3,562	3,567	(27)		9		9		3,562		(1,752)	(1,752)		09/11/2023	4FE
BASOQU-4X-6	INFOBASE HOLDINGS INC REVOLVER		02/05/2020	SCHEDULED REDEMPTION		143,125	143,125	143,125							143,125					12/20/2022	6*
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		03/30/2020	SCHEDULED REDEMPTION		74,902	74,902	74,396	19,173	254	55,476		55,730		74,902				328	12/20/2022	4
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		03/31/2020	SCHEDULED REDEMPTION		15,348	15,348	15,318	13,766		30		30		15,348				179	02/01/2022	4FE
45781B-AE-5	INOVALON HOLDINGS INC TLB		02/11/2020	Various		455,187	460,568	455,170	455,080		105		105		455,185		3	3	6	04/02/2025	4FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		03/31/2020	SCHEDULED REDEMPTION		9,063	9,063	9,044	9,043		19		19		9,063				35	07/31/2024	4FE
29251L-AF-5	IPS ACQUISITION LLC TLB-2		03/31/2020	SCHEDULED REDEMPTION		1,247	1,247	1,244			2		2		1,247					11/07/2024	4FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		03/31/2020	Various		4,033	4,407	4,381	2,460	55	29		84		4,407		(374)	(374)	60	12/01/2025	4FE
46269K-AJ-3	IRIDIUM COMMUNICATIONS INC. TERM		03/17/2020	RBC DOMINION SECURITIES		493,750	500,000	497,593	497,544		63		63		497,608		(3,858)	(3,858)	1,338	11/04/2026	4FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		03/31/2020	SCHEDULED REDEMPTION		19,413	19,413	19,366	19,363		50		50		19,413				71	08/18/2022	4FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		4,252	4,252	4,254	4,254		(2)		(2)		4,252				14	05/01/2026	3FE
47759D-AB-1	JO-ANN STORES TL		01/31/2020	SCHEDULED REDEMPTION		6,201	6,201	6,135	4,298	1,837	66		1,903		6,201				37	10/20/2023	4FE
48562R-AL-3	KAR AUCTION SERVICES INC		03/31/2020	Various		997,653	1,007,703	1,007,043	1,007,032		18		18		1,007,049		(9,396)	(9,396)	3,896	09/19/2026	3FE
C4927U-AB-8	KESTREL BIDCO INC. TL	A	03/31/2020	SCHEDULED REDEMPTION		938	938	927	927		11		11		938					12/11/2026	3FE
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		03/31/2020	SCHEDULED REDEMPTION		7,463	7,463	7,468	7,468	1	(6)		(5)		7,463					04/03/2025	3FE
05278G-AB-4	L&W INC (AUTOKINITON) TLB		03/31/2020	Various		945	2,411	2,417			7,389		7,389		2,411		(1,466)	(1,466)		05/22/2025	4FE
50179U-AJ-2	LBM BORROWER LLC TL C		03/31/2020	SCHEDULED REDEMPTION		7,772	7,772	7,718	7,715		57		57		7,772				37	08/20/2022	4FE
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		03/31/2020	Various		72,487	74,263	71,735	65,092	6,630	258		6,888		71,980		508	508	303	12/01/2023	4FE
00255X-AD-1	LEIDOS INNOV CORP (ABACUS) TLB		01/17/2020	SCHEDULED REDEMPTION		3,861,351	3,861,351	3,845,628	3,845,596		15,754		15,754		3,861,351				6,496	08/22/2025	2FE
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE		02/07/2020	COST OF CARRY		(1,707)											(1,707)	(1,707)		03/01/2027	3FE
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		03/31/2020	SCHEDULED REDEMPTION		42,140	42,140	41,795	41,794		346		346		42,140				107,119	02/18/2022	5
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		03/31/2020	SCHEDULED REDEMPTION		2,531	2,531	2,509	2,498	10	23		33		2,531				13	05/22/2026	4FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		03/31/2020	Various		5,664	6,710	5,787			6,709		6,709		6,710		(1,046)	(1,046)	10	09/24/2024	3FE
57776D-AB-9	MAVERICK PURCHASER SUB LLC TERM		03/11/2020	JPMORGAN CHASE & CO.		1,243,750	1,250,000	1,243,750			59		59		1,243,809		(59)	(59)	5,802	01/31/2027	1Z
57777P-AC-9	MAVIS TIRE EXPRESS CLOSING DDTL		02/28/2020	EXCHANGE		369,372	373,894	369,368	79,331		117		117		369,368		4	4	39	03/20/2025	4FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		03/31/2020	SCHEDULED REDEMPTION		8,399	8,399	8,346	7,238	169	53		223		8,399				65	03/20/2025	4FE
552662-AU-2	MCC IOWA LLC TL-M		03/17/2020	SCHEDULED REDEMPTION		3,774,210	3,774,210	3,768,191	3,767,962		6,248		6,248		3,774,210				323	01/15/2025	3FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		03/31/2020	Various		905	919	907	352		12		12		919		(14)	(14)		08/31/2026	4FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		03/31/2020	Various		4,996	5,255	5,235	3,222		18		18		5,255		(259)	(259)	27	08/31/2026	4FE
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		03/31/2020	SCHEDULED REDEMPTION		2,545	2,545	2,563	2,513	51	(19)		32		2,545				11	10/31/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	D	03/31/2020	SCHEDULED REDEMPTION		6,972	6,972	6,888	6,888		83		83		6,972					08/13/2021	5FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		03/31/2020	SCHEDULED REDEMPTION		624,462	624,462	622,427	622,323		2,139		2,139		624,462				63	02/15/2024	3FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		03/31/2020	SCHEDULED REDEMPTION		4,309	4,309	4,307	4,213	94	2		96		4,309					07/02/2025	4FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	03/31/2020	SCHEDULED REDEMPTION		1,600	1,600	1,590	1,590		10		10		1,600				18	03/01/2026	3FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		02/14/2020	Various		1,962,144	1,962,429	1,967,273	1,089,105		(4,573)		(4,573)		1,962,429		(284)	(284)	308	03/24/2025	3FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		3,950	3,950	3,936	3,936		14		14		3,950				19	09/13/2024	4FE
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL		03/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,494		6		6		2,500					08/15/2026	3FE
60662W-AM-4	MITCHELL INTERNATIONAL		03/31/2020	SCHEDULED REDEMPTION		10,755	10,755	10,724	10,649	74	32		106		10,755				46	11/29/2024	4FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		03/31/2020	Various		486,448	507,043	500,487	456,338	43,878	385		44,263		500,602		(14,153)	(14,153)	3,534	06/30/2023	4FE
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		02/10/2020	COST OF CARRY		(41)											(41)	(41)		10/09/2026	4FE
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		03/25/2020	Various		923,521	993,032	986,949	986,779		189		189		986,968		(63,447)	(63,447)	9	10/19/2026	3FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		03/31/2020	SCHEDULED REDEMPTION		4,026	4,026	4,027	1,354		(1)		(1)		4,026				13	03/09/2026	4FE
63689E-AK-1	NATIONAL MENTOR HOLDINGS INC TLC		03/16/2020	EXCHANGE		8,886	8,879	8,849	8,849						8,850		37	37	62	03/09/2026	4FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		01/31/2020	Various		4,161	4,828	4,846	2,547		2,054		2,054		4,828		(668)	(668)	18	11/06/2024	3FE
64029B-AD-0	NELLSON (LES ALIMENTS) TLA2		01/02/2020	SCHEDULED REDEMPTION		11,225	11,225	11,206	10,102	1,104	19		1,122		11,225					12/23/2021	4FE
65336R-AW-8	NEXSTAR BROADCASTING INC TLB		03/09/2020	Various		110,625	110,975	110,830	98,214		129		129		110,975		(350)	(350)	30	09/21/2026	3FE
65340M-AN-3	NIACET CORP TL		03/31/2020	Various		2,488,201	2,504,547	2,488,864	2,488,305		690		690		2,488,995		(794)	(794)	15,991	02/01/2024	2PL
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		03/31/2020	SCHEDULED REDEMPTION		11,225	11,225	11,181	11,181		44		44		11,225				186	03/28/2025	3PL
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,245		5		5		1,250					10/01/2025	4FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		03/31/2020	SCHEDULED REDEMPTION		27,005	27,005	26,718	26,699		306		306		27,005				189	06/07/2022	4
F6628Q-AL-8	NUMERICABLE US TLB-12	D	01/15/2020	SCHEDULED REDEMPTION		17,500	17,500	17,466	17,466		34		34		17,500				79	01/31/2026	4FE
68042*-AA-5	OLDE THOMPSON LLC TL		02/28/2020	SCHEDULED REDEMPTION		481,250	481,250	477,380	458,531	18,804	3,915		22,719		481,250				2,316	05/14/2024	4PL
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		03/31/2020	Various		5,862	6,237	6,223	6,222		3		3		6,226		(363)	(363)	20	09/16/2026	3FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		03/31/2020	Various		1,692	1,757	1,694	1,250	158	63		222		1,757		(65)	(65)	8	02/01/2024	5FE
BA50V4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		03/02/2020	SCHEDULED REDEMPTION		288,462	288,462	282,844	282,597		5,865		5,865		288,462				1,631	12/21/2023	4FE
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		03/31/2020	SCHEDULED REDEMPTION		3,272	3,272	3,268	3,198	69	5		74		3,272					01/05/2025	4PL
69315J-AC-7	PAI HOLDCO (PARTS AUTH) INCR TL		03/31/2020	SCHEDULED REDEMPTION		6,214	6,214	6,190	6,077	114	24		137		6,214					01/05/2025	4PL
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		03/31/2020	SCHEDULED REDEMPTION		11,250	11,250	11,162	11,159	1	91		91		11,250					04/30/2026	4FE
70455D-AG-9	PCI GAMING AUTHORITY TERM LOAN		02/05/2020	SCHEDULED REDEMPTION		10,769	10,769	10,719	10,719		50		50		10,769				40	05/29/2026	3FE
70583G-AW-2	PELICAN PRODUCTS INC TL		03/31/2020	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,716	156	4		159		1,875					05/01/2025	4FE
70757D-AV-1	PENN NATIONAL GAMING INC TL		03/31/2020	Various		465	625	629			(4)		(4)		625		(160)	(160)	2	10/15/2025	4FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		03/31/2020	SCHEDULED REDEMPTION		2,579	2,579	2,576	2,458	117	3		120		2,579				13	06/11/2023	5
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		03/31/2020	SCHEDULED REDEMPTION		4,795	4,795	4,786	4,571	215	9		224		4,795				24	06/11/2023	5
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		03/31/2020	SCHEDULED REDEMPTION		1,377	1,377	1,374	1,312	62	2		64		1,377				7	06/11/2023	5
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		03/31/2020	Various		3,809	6,730	6,751			(21)		(21)		6,730		(2,921)	(2,921)		03/05/2026	4FE
72108P-AP-9	PIKE CORP TL		02/28/2020	SCHEDULED REDEMPTION		31,863	31,863	31,787	31,787		76		76		31,863				139	07/24/2026	4FE
72761J-AD-8	PLASTIPAK HOLDING TRANCHE TLB 2018		03/05/2020	Various		971,212	977,500	974,014	973,906		239		239		974,145		(2,933)	(2,933)	3,723	10/14/2024	3FE
00190N-AJ-8	PODS LLC TRANCHE B-4 TL		03/31/2020	SCHEDULED REDEMPTION		2,474	2,474	2,469	2,469		5		5		2,474					12/06/2024	4FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		03/31/2020	SCHEDULED REDEMPTION		9,411	9,411	9,373	7,952	1,420	38		1,459		9,411				159	08/02/2024	4
74045B-AC-1	PREGIS LLC TL		03/31/2020	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,732		18		18		3,750				19	07/31/2026	4FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		03/31/2020	SCHEDULED REDEMPTION		18,750	18,750	18,528	18,521		229		229		18,750					01/02/2025	4
74101Y-AD-0	PRESIDIO LLC (FKA PRESIDIO INC		02/12/2020	JPMORGAN CHASE & CO.		501,250	500,000	498,750			3		3		498,753		2,497	2,497		01/15/2027	1Z
03765V-AJ-9	PRIME SECURITY SERVICES BORROWER		03/31/2020	Various		982,956	1,003,112	993,593	993,396		251		251		993,648		(10,691)	(10,691)	2	09/23/2026	3FE
74274D-AE-5	PRISO ACQUISITION CORPORATION TLB		03/23/2020	Various		954,535	1,000,000	971,107	972,906		2,465		2,465		975,371		(20,835)	(20,835)	8,503	05/08/2022	4FE
74339N-AB-2	PROJECT BOOST PURCHASER LLC TER TL		01/13/2020	Various		978,772	997,500	987,525			28		28		984,563		(5,791)	(5,791)	881	06/01/2026	1Z
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		03/31/2020	SCHEDULED REDEMPTION		1,875	1,875	1,870	1,870		5		5		1,875				9	10/23/2026	4FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		03/31/2020	SCHEDULED REDEMPTION		3,325	3,325	3,308			17		17		3,325				16	01/29/2027	4FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		03/31/2020	Various		6,326	7,087	7,077	4,697		(6)		(6)		7,087		(760)	(760)		02/01/2027	4FE
44969C-BH-2	QUINTILES IMS INC TLB2		03/31/2020	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				1	01/13/2025	3FE
750080-AL-0	RACKSPACE HOSTING INC TL B		03/31/2020	SCHEDULED REDEMPTION		4,968	4,968	4,968	4,814	154			154		4,968					11/03/2023	4FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		03/31/2020	Various		5,112	5,328	5,295	4,970		648		648		5,328		(216)	(216)	22	02/01/2024	4FE
76168J-AR-7	RBS GLOBAL INC (REXNORD LLC) T		02/13/2020	Various		637,668	635,317	632,612	632,579		64		64		632,643		5,025	5,025	1,264	08/21/2024	3FE
75972J-AB-0	RENAISSANCE LEARNING INC TL		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,242	6	3		8		1,250				5	05/30/2025	4FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		03/31/2020	Various		499,491	507,353	494,482	494,314	7	498		506		494,820		4,671	4,671		12/20/2024	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		03/31/2020	Various		145,589	264,861	214,544	200,074	10,769	5,053		15,822		217,952		(72,363)	(72,363)	67	09/07/2023	5FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		03/31/2020	SCHEDULED REDEMPTION		11,325	11,325	11,318	11,317		7		7		11,325				44	02/05/2023	4FE
74968E-AB-0	RMP ACQUISITION INC TL		02/07/2020	SCHEDULED REDEMPTION		3,312,352	3,312,352	3,302,821	3,302,453		9,899		9,899		3,312,352				5,226	03/02/2022	3PL
77313D-AN-1	ROCKET SOFTWARE INC TL		03/31/2020	Various		4,560	5,359	5,297	4,099	149	62		211		5,359		(799)	(799)	28	11/28/2025	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
77447J-AH-0	ROCKWOOD SERVICE CORP INI TL		02/21/2020	Various		504,472	500,000	497,500			8		8		497,508		6,964	6,964	819	01/31/2027	1Z
74966F-AJ-2	RP CROWN PARENT ITL		03/31/2020	SCHEDULED REDEMPTION		5,115	5,115	5,110	5,109		6		6		5,115				20	10/12/2023	4FE
74969A-AC-5	RPI 2019 Intermediate Finance Tr		03/31/2020	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000				7	02/05/2027	2FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		02/28/2020	SCHEDULED REDEMPTION		2,637,455	2,637,455	2,629,655	2,629,415		8,040		8,040		2,637,455				11,692	03/27/2023	2FE
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		03/31/2020	SCHEDULED REDEMPTION		3,125	3,125	3,117			8		8		3,125				4	02/05/2027	3FE
78466D-BD-5	S&C TECHNOLOGIES HLDGS TLB3		01/31/2020	SCHEDULED REDEMPTION		54,482	54,482	54,368	54,368		114		114		54,482				190	04/16/2025	3FE
78572G-AN-8	SABRE INDUSTRIES INC TLB		01/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,239	1,238		12		12		1,250				7	04/15/2026	4FE
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		03/31/2020	SCHEDULED REDEMPTION		11,966	11,966	11,910	11,908		58		58		11,966				36	04/11/2025	3FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		03/31/2020	SCHEDULED REDEMPTION		6,813	6,813	6,817	3,737		(4)		(4)		6,813				26	08/14/2024	4FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250				6	09/03/2026	4FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		03/31/2020	SCHEDULED REDEMPTION		4,997	4,997	4,916	4,915		82		82		4,997				22	12/31/2025	4FE
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		02/28/2020	SCHEDULED REDEMPTION		39,630	39,630	39,408	39,417		212		212		39,630				468	03/06/2025	3FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		03/31/2020	SCHEDULED REDEMPTION		74,231	74,231	73,989	73,979		252		252		74,231					07/08/2024	2FE
81727P-AB-2	SENSATA TECH FIN 10TH AMEND TL		02/13/2020	Various		479,272	473,377	474,029	474,034		(10)		(10)		474,023		5,249	5,249	1,031	09/20/2026	2FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		03/31/2020	SCHEDULED REDEMPTION		2,188	2,188	2,177	2,177		11		11		2,188					09/30/2026	3FE
BAS117-CM-7	SMG US MIDCO 2 INC 2020 REFINA TL		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,250							1,250					01/23/2025	4FE
83172D-AL-3	SMILE BRANDS INC 1ST LN TL		03/31/2020	SCHEDULED REDEMPTION		13,813	13,813	13,701	13,674	23	115		138		13,813				75	10/12/2024	5
83172D-AJ-8	SMILE BRANDS INC DDTL		03/31/2020	SCHEDULED REDEMPTION		3,540	3,540	3,532	3,505	27	726		753		3,540				58	10/12/2024	5
84748E-AD-2	SPECIALTY BUILDING PRODUCTS HLDGS		02/06/2020	COST OF CARRY		(601)											(601)	(601)		10/01/2025	4FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		03/31/2020	SCHEDULED REDEMPTION		2,539	2,539	2,536	2,536		3		3		2,539				8	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		01/31/2020	SCHEDULED REDEMPTION		10,327	10,327	10,306	10,306		21		21		10,327				36	04/16/2025	3FE
78466D-AZ-7	SS&C TECHNOLOGIES INC NEW TLB1		01/31/2020	Various		(4,375)											(4,375)	(4,375)		07/08/2022	3FE
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		01/06/2020	Various		488,614	497,500	492,950	489,416	3,532	12		3,544		492,959		(4,345)	(4,345)	347	09/12/2024	4FE
855031-AQ-3	STAPLES INC TL		03/02/2020	SCHEDULED REDEMPTION		3,834	3,834	3,798	3,764	34	37		70		3,834				23	04/16/2026	4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	03/31/2020	SCHEDULED REDEMPTION		101,484	101,484	101,990	101,991		(507)		(507)		101,484				1,425	07/10/2025	4FE
85769E-AR-2	STATION CASINOS INC TLB		02/07/2020	SCHEDULED REDEMPTION		812,280	812,280	811,663	811,649		632		632		812,280				655	06/08/2023	3FE
BAS11A-M5-6	STATION CASINOS LLC TLB		02/28/2020	SCHEDULED REDEMPTION		9,784	9,784	9,771			12		12		9,784				15	01/30/2027	4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		03/31/2020	SCHEDULED REDEMPTION		51,820	51,820	43,555	28,845	9,519	8,208		17,728		51,820					03/19/2021	5FE
78477M-AC-5	STG FAIRWAY HOLDINGS LLC		03/19/2020	Various		691,080	700,000	696,500			46		46		696,546		(5,466)	(5,466)	1,985	01/22/2027	1Z
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	03/31/2020	Various		4,572	5,625	5,673	1,862		3,823		3,823		5,625		(1,053)	(1,053)	68	10/01/2026	4FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		01/22/2020	Jefferies & Company, Inc.		734,041	733,125	731,813	728,851	2,959	15		2,974		731,825		2,217	2,217	2,263	09/02/2024	4FE
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		03/31/2020	Various		304,123	302,998	300,138	300,131		52		52		300,183		3,940	3,940	2,074	07/08/2026	3FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		03/31/2020	Various		964	4,145	4,161			(16)		(16)		4,145		(3,180)	(3,180)		03/26/2026	4FE
87583F-AF-5	TANK HOLDINGS CORP TL		01/30/2020	Various		496,565	498,821	496,561	496,546		(8)		(8)		496,538		27	27	428	03/26/2026	4FE
87294#-AA-6	TDBBS LLC TERM LOAN		03/30/2020	SCHEDULED REDEMPTION		120,381	120,381	119,381	116,984	2,400	997		3,397		120,381					03/03/2022	5
87817J-AE-8	TEAM HEALTH INC TL		03/31/2020	SCHEDULED REDEMPTION		1,558	1,558	1,555	1,256	299	2		301		1,558				6	02/06/2024	4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		03/31/2020	Various		1,375,205	1,378,043	1,374,934	1,374,963		12		12		1,374,975		230	230	5,169	05/01/2024	4FE
88023H-AC-4	TEMPO ACQUISITION ITL		03/31/2020	Various		1,491,659	1,513,800	1,508,867	1,508,696		226		226		1,508,921		(17,262)	(17,262)	4,840	05/01/2024	4FE
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		03/31/2020	Various		493,360	503,438	500,920			79		79		500,999		(7,639)	(7,639)	10,681	12/17/2026	3FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		01/02/2020	Various		(6,661)	(6,661)	(6,602)			(6,661)		(6,661)		(6,661)				3	08/24/2023	4
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		03/31/2020	Various		16,344	16,344	16,201	12,320	69	3,954		4,023		16,344				71	08/24/2023	4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		03/31/2020	SCHEDULED REDEMPTION		7,506	7,506	7,488	7,488		19		19		7,506					07/21/2025	4FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		03/31/2020	SCHEDULED REDEMPTION		21,034	21,034	20,898	20,890		144		144		21,034					07/20/2022	5
BAS0SL-74-5	THE ORIGINAL CAKERIE LLC REVOLVER		02/28/2020	SCHEDULED REDEMPTION		555,059	555,059	550,510			555,059		555,059		555,059				5,664	07/20/2022	4Z
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		03/31/2020	SCHEDULED REDEMPTION		14,983	14,983	14,901	14,896		87		87		14,983				81	07/20/2022	5
BAS0ZZ-C2-4	THE SERVICEMASTER COMPANY TLB		03/31/2020	SCHEDULED REDEMPTION		2,188	2,188	2,185	2,185		3		3		2,188				7	11/05/2026	3FE
87261S-AD-1	TIMS INTERNATIONAL CORP. (AKA TUB		03/31/2020	Various		2,801	3,487	3,452	2,761	14	835		849		3,487		(686)	(686)	14	08/14/2024	4FE
89155Q-AH-1	TOUCHTUNES INTERACTIVE INCRM TL		01/28/2020	CITIZENS BANK, NA		973,225	972,010	972,010	970,795	1,215			1,215		972,010		1,215	1,215	4,954	05/28/2021	4FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		01/28/2020	Various		2,472,157	2,469,070	2,467,199	2,464,882	2,316	92		2,408		2,467,290		4,867	4,867	12,577	05/28/2021	4FE
89334G-AX-2	TRANS UNION TLB-5		03/31/2020	SCHEDULED REDEMPTION		6,637	6,637	6,619	6,619		18		18		6,637				20	11/16/2026	3FE
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		02/06/2020	EXCHANGE		2,448,158	2,466,334	2,448,060	2,447,644		500		500		2,448,144		14	14	1,704	06/09/2023	4FE
89364M-BN-3	TRANSDIGM INC NEW TRANCHE TL E		02/06/2020	EXCHANGE		3,430,674	3,448,183	3,430,617	3,430,374		292		292		3,430,666		8	8	2,382	05/30/2025	4FE
89364M-BQ-6	TransDigm Inc. Tranche E Refinan		03/31/2020	SCHEDULED REDEMPTION		8,620	8,620	8,577			44		44		8,620				30	05/30/2025	4FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		03/31/2020	SCHEDULED REDEMPTION		6,166	6,166	6,120			45		45		6,166				21	12/09/2025	4FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		03/31/2020	Various		3,989	5,934	5,458			477		477		5,934		(1,946)	(1,946)	30	09/27/2024	4FE
89787P-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		03/31/2020	SCHEDULED REDEMPTION		8,125	8,125	8,089	8,088		37		37		8,125					03/19/2026	4FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		03/31/2020	SCHEDULED REDEMPTION		11,123	11,123	10,994	10,991		131		131		11,123					04/29/2026	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		03/31/2020	Various		5,108	5,356	5,357	3,125		18		18		5,356		(248)	(248)	24	05/04/2026	4FE
90932R-AE-4	UNITED AIR LINES INC TLB		03/30/2020	Various		2,057,352	2,104,602	2,104,602	2,104,602						2,104,602		(47,250)	(47,250)	7,487	04/01/2024	2FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		02/11/2020	Various		4,801	5,000	4,870	4,266	603	130		734		5,000		(199)	(199)	26	10/18/2025	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		03/31/2020	SCHEDULED REDEMPTION		27,650	27,650	27,546	22,673	4,868	109		4,977		27,650				300	10/04/2021	4FE
90349Y-AF-3	US ECOLOGY INC TLB		03/31/2020	Various		1,371	1,908	1,907	1,245		1		1		1,908		(537)	(537)	7	11/02/2026	3FE
90351H-AD-0	US FOODS INC TLB		03/31/2020	SCHEDULED REDEMPTION		5,000	5,000	4,976	4,976		24		24		5,000				16	09/13/2026	3FE
90351H-AB-4	US FOODS INC TL-B		03/31/2020	SCHEDULED REDEMPTION		6,282	6,282	6,272	6,272		10		10		6,282				5,937	06/27/2023	3FE
90351N-AF-2	USI HOLDINGS CORP		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250				19	12/02/2026	4FE
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		02/20/2020	EXCHANGE		3,473,348	3,463,561	3,473,447	3,472,752	836	(235)		600		3,473,353		(5)	(5)	10,382	02/28/2025	4FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		03/31/2020	Various		5,008	5,032	5,048	4,409		(17)		(17)		5,032		(23)	(23)	27	08/27/2025	4FE
92531S-AZ-6	VERTAFORE INC TL B		03/31/2020	SCHEDULED REDEMPTION		9,125	9,125	9,088	9,009	78	38		116		9,125				39	07/02/2025	4FE
22051U-AM-7	VERTIV GROUP CORP (CORTES NP) TLB		03/02/2020	SCHEDULED REDEMPTION		3,504,310	3,504,310	3,467,535	3,464,674	3,279	38,110		41,389		3,504,310				8,156	11/30/2023	4FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		03/31/2020	SCHEDULED REDEMPTION		9,191	9,191	9,182	9,182		9		9		9,191					12/31/2025	2FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		03/31/2020	SCHEDULED REDEMPTION		85,003	85,003	85,243			(240)		(240)		85,003					02/28/2025	4FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		03/31/2020	Various		5,497	6,563	6,595			(33)		(33)		6,563		(1,065)	(1,065)		02/05/2026	4FE
93369P-AB-0	WAND NEWCO 3 INC AKA CALIBER		01/31/2020	EXCHANGE		1,995,942	1,990,000	1,995,988	1,996,015		(71)		(71)		1,995,944		(3)	(3)	9,081	02/05/2026	4FE
68162R-AC-5	WEST CORPORATION TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		3,101	3,101	3,079	2,621	458	23		480		3,101					10/10/2024	4FE
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		01/31/2020	SCHEDULED REDEMPTION		443,333	443,333	437,900	437,947		5,387		5,387		443,333				1,283	04/29/2023	2FE
96208U-AP-6	WEX INC TERM B3		03/31/2020	SCHEDULED REDEMPTION		7,294	7,294	7,195	7,193		101		101		7,294				25	05/15/2026	3FE
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		03/18/2020	CITIGROUP GLOBAL MARKETS		353,489	374,063	375,121			(18)		(18)		375,102		(21,613)	(21,613)		08/02/2026	1Z
96244U-AB-3	WHATABRANDS LLC TERM B LOAN		02/03/2020	EXCHANGE		375,121	374,063	375,129	375,131		22		22		375,153		(32)	(32)	1,450	08/02/2026	4FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		03/31/2020	SCHEDULED REDEMPTION		14,375	14,375	14,347	14,288	58	29		87		14,375				64	05/18/2025	4FE
97246F-AF-3	WILSONART TRANCHE D TL		03/31/2020	SCHEDULED REDEMPTION		7,463	7,463	7,460	7,460		2		2		7,463					12/19/2023	4FE
92929L-AT-5	WMG ACQUISITION TRANCHE F TL		03/06/2020	COST OF CARRY		(1,147)											(1,147)	(1,147)		11/01/2023	3FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		01/02/2020	SCHEDULED REDEMPTION		1,283	1,283	1,273	1,113	161	10		171		1,283				8	01/27/2025	4FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		02/06/2020	Various		727,691	747,525	745,965	740,984	5,019	37		5,057		746,041		(18,350)	(18,350)	10,779	04/30/2025	4FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		03/31/2020	SCHEDULED REDEMPTION		12,500	12,500	12,514	12,515		(15)		(15)		12,500				37	05/30/2025	2FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						134,935,117	136,436,997	135,815,332	120,582,217	611,053	1,109,842		1,720,895		136,032,530		(1,097,413)	(1,097,413)	585,234	XXX	XXX
8399997. Total - Bonds - Part 4						10,726,027,676	9,653,146,247	10,427,084,408	6,049,618,609	689,087	1,452,499		2,141,586		10,403,316,700	17,456	318,727,207	318,744,663	82,258,920	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						10,726,027,676	9,653,146,247	10,427,084,408	6,049,618,609	689,087	1,452,499		2,141,586		10,403,316,700	17,456	318,727,207	318,744,663	82,258,920	XXX	XXX
S50767-05-2	HENKEL VORZUG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	807.000	83,019		79,053	77,402					1,652	79,053	(3,727)	7,692	3,965			6*
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	03/17/2020	Various	20,738.000	1,269,603		1,274,000	1,297,637					(23,637)	1,274,000	(15,588)	11,191	(4,397)	781		6*
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	03/17/2020	Various	4,252.000	650,763		708,137	720,440	3,475			3,475	(15,778)	708,137	(1,701)	(55,673)	(57,374)	1,097		6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,003,384	XXX	2,061,190	2,095,479	3,475			3,475	(37,764)	2,061,190	(21,016)	(36,789)	(57,806)	1,878	XXX	XXX
23311P-AA-8	DCP MIDSTREAM PARTNERS		03/10/2020	GOLDMAN, SACHS & CO.	123,000.000	79,489		122,016	115,620	6,413	2		6,414		122,034		(42,546)	(42,546)	2,192		4FE
SB669W-X9-3	ROLLS-ROYCE NON CUM REDEEM C PREF	B	01/06/2020	TENDER OFFER	2,659,376.000	3,500		3,064	3,246	(182)			(182)		3,064	161	275	436			6*
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						82,988	XXX	125,080	118,866	6,230	2		6,232		125,098	161	(42,271)	(42,110)	2,192	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						2,086,373	XXX	2,186,270	2,214,346	9,705	2		9,707	(37,764)	2,186,288	(20,856)	(79,060)	(99,916)	4,070	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,086,373	XXX	2,186,270	2,214,346	9,705	2		9,707	(37,764)	2,186,288	(20,856)	(79,060)	(99,916)	4,070	XXX	XXX
90214J-10-1	2U INC		03/09/2020	GOLDMAN, SACHS & CO.	25.000	678		625							625		53	53			
88554D-20-5	3D SYSTEMS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	25.000	151		303							303		(153)	(153)			
G88473-14-8	3I GROUP PLC	B	03/17/2020	Various	158,287.000	2,096,575		1,534,247	2,302,405	(657,534)			(657,534)	(110,624)	1,534,247	30,398	531,930	562,328	36,285		
88579Y-10-1	3M COMPANY		02/25/2020	Various	13,909.000	2,100,827		2,070,709	1,683,223	(320,131)			(320,131)		2,070,709		30,118	30,118	20,180		
282914-10-0	8X8 INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	67.000	949		1,383							1,383		(434)	(434)			
000361-10-5	A A R CORP.		03/20/2020	CITIGROUP GLOBAL MARKETS	196.000	2,619		8,125							8,125		(5,505)	(5,505)			
000360-20-6	AAON INC		03/09/2020	GOLDMAN, SACHS & CO.	24.000	1,240		1,382							1,382		(142)	(142)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
002535-30-0	AARONS INC		02/27/2020	GOLDMAN, SACHS & CO.	233.000	9,540		13,589							13,589		(4,049)	(4,049)			
S71088-99-1	ABB LTD-REG CMN STK	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	13,463.000	301,974		245,767	324,914	(60,309)			(60,309)	(18,838)	245,767	12,923	43,285	56,208			
002824-10-0	ABBOTT LABS		03/03/2020	Various	97,814.000	8,432,541		5,142,159	8,496,124	(3,353,965)			(3,353,965)		5,142,159		3,290,381	3,290,381	34,925		
00287Y-10-9	ABBVIE INC		03/03/2020	Various	95,546.000	8,862,716		6,357,661	8,351,447	(2,103,032)			(2,103,032)		6,357,661		2,505,055	2,505,055	112,744		
002896-20-7	ABERCROMBIE + FITCH CO		03/20/2020	CITIGROUP GLOBAL MARKETS	334.000	2,901		5,462							5,462		(2,562)	(2,562)	64		
003654-10-0	ABIOMED INC		03/17/2020	Various	1,561.000	239,494		265,729							265,729		(26,236)	(26,236)			
000957-10-0	ABM INDUSTRIES		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	15,002.000	536,930		426,957	565,725	(138,769)			(138,769)		426,957		109,973	109,973	2,775		
N0162C-10-2	ABN AMRO GROUP NV	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	37,186.000	559,093		630,855	269,554	(1,728)			(1,728)	(2,581)	630,855	(4,888)	(66,873)	(71,762)			
00404A-10-9	ACADIA HEALTHCARE CO INC		02/18/2020	NATIONAL BANK OF CANADA	5,720.000	192,218		186,550	190,018	(3,468)			(3,468)		186,550		5,668	5,668			
004225-10-8	ACADIA PHARMACEUTICALS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	404.000	13,479		15,797							15,797		(2,318)	(2,318)			
004239-10-9	ACADIA REALTY TRUST		03/18/2020	Various	11,535.000	172,355		292,000							292,000		(119,645)	(119,645)			
00434H-10-8	ACCELERON PHARMA INC		03/09/2020	GOLDMAN, SACHS & CO.	3.000	256		260							260		(4)	(4)			
G1151C-10-1	ACCENTURE PLC		02/25/2020	Various	35,764.000	7,519,364		3,868,396	7,530,825	(3,662,429)			(3,662,429)		3,868,396		3,650,968	3,650,968	28,611		
F00189-12-0	ACCOR S.A.	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	20,505.000	846,292		855,061	960,954	(92,324)			(92,324)	(13,569)	855,061	(5,100)	(3,670)	(8,769)			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	03/17/2020	GOLDMAN, SACHS & CO.	3,304.000	50,127		104,748							104,748	2,765	(57,386)	(54,621)			
00507V-10-9	ACTIVISION BLIZZARD INC		02/25/2020	Various	53,083.000	3,350,868		2,478,860	3,154,192	(675,332)			(675,332)		2,478,860		872,009	872,009			
00508X-20-3	ACTUANT CORP		01/29/2020	EXCHANGE	9,427.000	245,385		245,385	245,385						245,385						
00508Y-10-2	ACUITY BRANDS INC		01/06/2020	GOLDMAN, SACHS & CO.	316.000	43,982		40,505	43,608	(3,103)			(3,103)		40,505		3,477	3,477			
005098-10-8	ACUSHNET HOLDINGS CORP		03/20/2020	Various	32,592.000	929,649		1,054,301	727,968	(6,785)			(6,785)		1,054,301		(124,652)	(124,652)	54		
006739-10-6	ADDUS HOMECARE CORP		03/09/2020	GOLDMAN, SACHS & CO.	84.000	5,916		8,368							8,368		(2,453)	(2,453)			
H00392-31-8	ADECCO CHESEREX	B	02/19/2020	GOLDMAN, SACHS & CO.	59,933.000	3,502,430		2,715,543	3,789,021	(974,774)			(974,774)	(98,703)	2,715,543	34,846	752,041	786,887			
D0066B-18-5	ADIDAS SALOMON AG	B	02/26/2020	Various	7,022.000	2,002,499		788,389	2,284,259	(1,379,494)			(1,379,494)	(116,376)	788,389	10,461	1,203,649	1,214,110	2,730		
G0084W-10-1	ADIENT PLC	D	03/20/2020	CITIGROUP GLOBAL MARKETS	338.000	2,908		9,271							9,271		(6,362)	(6,362)			
G0110T-10-6	ADMIRAL GROUP PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	219.000	6,536		5,569	6,699	(1,123)			(1,123)	(7)	5,569	(130)	1,098	967			
00724F-10-1	ADOBE INC		02/25/2020	Various	20,669.000	7,657,330		4,403,718	6,816,843	(2,413,125)			(2,413,125)		4,403,718		3,253,612	3,253,612			
00751Y-10-6	ADVANCED AUTO PARTS INC.		02/21/2020	CITIGROUP GLOBAL MARKETS	316.000	44,430		43,782							43,782		648	648			
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		03/09/2020	GOLDMAN, SACHS & CO.	23.000	753		760							760		(7)	(7)			
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		03/20/2020	Various	9,633.000	464,753		375,517	333,170	(6,371)			(6,371)		375,517		89,236	89,236	50		
007973-10-0	ADVANCED ENERGY INDUSTRIES		02/27/2020	GOLDMAN, SACHS & CO.	152.000	9,121		11,847							11,847		(2,726)	(2,726)			
007903-10-7	ADVANCED MICRO DEVICES INC		02/25/2020	Various	52,988.000	2,844,083		1,363,442	2,430,030	(1,066,588)			(1,066,588)		1,363,442		1,480,641	1,480,641			
00773T-10-1	ADVANSIX INC		03/17/2020	Various	20,384.000	284,235		302,704	406,865	(104,160)			(104,160)		302,704		(18,469)	(18,469)			
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	16.000	168		160							160		8	8			
S59273-75-5	AEGON	B	02/24/2020	CITIGROUP GLOBAL MARKETS	106,025.000	401,993		427,996							427,996	850	(26,853)	(26,003)			
SBVRZ8-L1-3	AENA SA	B	02/26/2020	Various	9,463.000	1,607,097		1,255,798	1,811,087	(455,741)			(455,741)	(99,549)	1,255,798	29,221	322,078	351,299			
S64800-48-5	AEON LTD	B	02/12/2020	Various	38,100.000	784,633		783,359	790,748	(2,866)			(2,866)	(4,523)	783,359	1,101	173	1,274			
N00985-10-6	AERCAP HOLDINGS NV	D	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	12,122.000	664,679		481,772	745,139	(263,368)			(263,368)		481,772		182,907	182,907			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		02/18/2020	Various	5,540.000	304,407		250,092	252,956	(2,865)			(2,865)		250,092		54,315	54,315			
008073-10-8	AEROVIRONMENT INC		02/27/2020	GOLDMAN, SACHS & CO.	90.000	4,865		6,297							6,297		(1,432)	(1,432)			
00130H-10-5	AES CORP		02/25/2020	Various	80,681.000	1,643,060		1,218,536	1,605,552	(387,016)			(387,016)		1,218,536		424,524	424,524	11,562		
008252-10-8	AFFILIATED MANAGERS GR		02/27/2020	Various	360.000	29,215		29,840	13,304	(218)			(218)		29,840		(624)	(624)			
001055-10-2	AFLAC INC.		03/03/2020	Various	26,000.000	1,235,435		905,606	1,307,265	(469,700)			(469,700)		905,606		329,829	329,829	7,280		
001228-10-5	AG MORTGAGE INVESTMENT TRUST INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	513.000	2,337		7,167							7,167		(4,830)	(4,830)			
S60552-08-0	AGC INC	B	02/12/2020	CITIGROUP GLOBAL MARKETS	200.000	6,348		6,199	7,233	(741)			(741)	(292)	6,199	188	(39)	149	94		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
G0116S-18-5	AGGREKO PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	379.000	3,827		3,316	4,180	(857)			(857)	(7)	3,316	(75)	587	511			
00846U-10-1	AGILENT TECHNOLOGIES INC		03/03/2020	Various	182.000	15,339		11,487	15,526	(4,040)			(4,040)		11,487		3,853	3,853	33		
00847X-10-4	AGIOS PHARMACEUTICALS INC		03/09/2020	GOLDMAN, SACHS & CO.	44.000	1,947		2,288							2,288		(342)	(342)			
001630-19-5	AGL ENERGY LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	125,021.000	1,760,959		1,594,058	1,804,249	(133,447)			(133,447)	(76,744)	1,594,058	(5,862)	172,763	166,901			
001230-10-4	AGNC INVESTMENT REIT CORP		02/25/2020	Various	143,867.000	2,762,695		2,132,418	2,543,569	(411,150)			(411,150)		2,132,418		630,277	630,277	46,037		
008474-10-8	AGNICO EAGLE MINES LTD COM	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	2,711.000	143,327		140,839							140,839	(652)	3,140	2,488			
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	02/26/2020	Various	486,400.000	4,907,415		4,046,650	5,106,334	(1,036,034)			(1,036,034)	(23,650)	4,046,650	26,427	834,337	860,765			
00900T-10-7	AIMMUNE THERAPEUTICS INC		03/09/2020	GOLDMAN, SACHS & CO.	114.000	2,277		3,226							3,226		(949)	(949)			
00912X-30-2	AIR LEASE CORP		03/20/2020	Various	5,449.000	242,234		258,879	257,701						258,879		(16,645)	(16,645)	813		
009158-10-6	AIR PRODUCTS & CHEM		02/25/2020	Various	9,534.000	2,344,876		1,267,094	2,240,395	(973,301)			(973,301)		1,267,094		1,077,782	1,077,782	11,059		
G0129K-10-4	AIRCASTLE LTD		03/30/2020	MERGER	215.000	6,880		6,922							6,922		(42)	(42)	64		
S60107-02-6	AISIN SEIKI LTD	B	03/17/2020	Various	4,200.000	105,116		147,348	7,490	(862)			(862)	(345)	147,348	5,873	(48,105)	(42,231)			
J00882-12-6	AJINOMOTO	B	02/28/2020	Various	49,500.000	838,503		790,157	826,708	(23,552)			(23,552)	(12,998)	790,157	(138)	48,484	48,346			
00971T-10-1	AKAMAI TECHNOLOGIES		01/06/2020	GOLDMAN, SACHS & CO.	548.000	47,974		47,332	47,336	(4)			(4)		47,332		642	642			
SBJ2KS-G2-8	AKZO NOBEL NV	B	03/17/2020	Various	19,547.000	1,703,091		1,445,994	1,988,777	(562,225)			(562,225)	19,441	1,445,994	(60,521)	317,619	257,098			
011311-10-7	ALAMO GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	48.000	4,809		6,124							6,124		(1,315)	(1,315)			
011642-10-5	ALARM.COM HOLDINGS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	35.000	1,355		1,629							1,629		(274)	(274)			
013872-10-6	ALCOA CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	962.000	5,267		14,550							14,550		(9,283)	(9,283)			
H01301-12-8	ALCON INC	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,116.000	557,482		334,700	515,885	(170,560)			(170,560)	(10,625)	334,700	4,229	218,553	222,782			
014491-10-4	ALEXANDER AND BALDWIN INC		03/09/2020	GOLDMAN, SACHS & CO.	316.000	4,877		7,205							7,205		(2,327)	(2,327)	60		
014752-10-9	ALEXANDERS, INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	10.000	2,356		3,093							3,093		(737)	(737)			
015271-10-9	ALEXANDRIA REAL ESTATE		03/20/2020	CITIGROUP GLOBAL MARKETS	3,464.000	427,408		507,208	559,713	(52,505)			(52,505)		507,208		(79,800)	(79,800)	3,568		
015351-10-9	ALEXION PHARMACEUTICAL INC		03/17/2020	Various	4,232.000	393,590		432,444	7,246	(723)			(723)		432,444		(38,854)	(38,854)			
W04008-15-2	ALFA LAVAL	B	02/24/2020	CITIGROUP GLOBAL MARKETS	66,399.000	1,589,727		1,228,477	1,673,265	(376,235)			(376,235)	(68,553)	1,228,477	4,288	356,962	361,249			
016255-10-1	ALIGN TECHNOLOGY INC		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	969.000	224,445		252,192							252,192		(27,747)	(27,747)			
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	02/21/2020	CITIGROUP GLOBAL MARKETS	31,276.000	1,040,566		810,782	993,934	(147,717)			(147,717)	(35,435)	810,782	13,734	216,049	229,783			
G01767-10-5	ALKERMES PLC		03/20/2020	CITIGROUP GLOBAL MARKETS	123.000	1,645		2,171							2,171		(526)	(526)			
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	251.000	3,340		5,028							5,028		(1,688)	(1,688)			
G0176J-10-9	ALLEGION PLC		02/06/2020	GOLDMAN, SACHS & CO.	380.000	50,313		46,972							46,972		3,341	3,341			
G0177J-10-8	ALLERGAN PLC		02/25/2020	Various	19,663.000	3,880,573		3,233,580	3,758,976	(525,396)			(525,396)		3,233,580		646,993	646,993	14,480		
018522-30-0	ALLETE INC		03/09/2020	GOLDMAN, SACHS & CO.	74.000	5,455		6,012							6,012		(557)	(557)			
D03080-11-2	ALLIANZ SE-REG COM STK	B	03/17/2020	Various	14,647.000	2,991,192		2,486,089	3,590,769	(1,275,923)			(1,275,923)	171,242	2,486,089	(145,531)	650,634	505,103	16,602		
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		03/20/2020	CITIGROUP GLOBAL MARKETS	816.000	4,492		7,182							7,182		(2,690)	(2,690)			
02005N-10-0	ALLY FINANCIAL INC		02/06/2020	GOLDMAN, SACHS & CO.	44.000	1,435		1,320							1,320		116	116	8		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		02/25/2020	Various	8,450.000	1,059,430		609,204	973,187	(363,983)			(363,983)		609,204		450,226	450,226			
02079K-30-5	ALPHABET INC CLASS A		02/25/2020	Various	16,445.000	24,184,662		13,325,290	22,026,269	(8,700,978)			(8,700,978)		13,325,290		10,859,371	10,859,371			
02079K-10-7	ALPHABET INC CLASS C		02/25/2020	Various	17,006.000	24,906,442		14,367,723	22,737,362	(8,369,639)			(8,369,639)		14,367,723		10,538,719	10,538,719			
021369-10-3	ALTAIR ENGINEERING INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	54.000	1,389		2,099							2,099		(710)	(710)			
02156B-10-3	ALTERYX INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	4.000	383		577							577		(194)	(194)			
02156K-10-3	ALTICE USA INC CLASS A		03/03/2020	CITIGROUP GLOBAL MARKETS	258.000	6,660		6,832	7,054	(222)			(222)		6,832		(172)	(172)			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		02/27/2020	Various	25,217.000	831,962		902,921	532,540	(14,300)			(14,300)		902,921		(70,959)	(70,959)	770		
02209S-10-3	ALTRIA GROUP INC.		03/03/2020	Various	60,150.000	2,621,058		2,994,761	3,002,087	(7,325)			(7,325)		2,994,761		(373,704)	(373,704)	50,526		
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	02/26/2020	Various	27,296.000	1,946,636		1,318,866	2,230,573	(824,720)			(824,720)	(86,988)	1,318,866	2,394	625,377	627,770	13,737		

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023135-10-6	AMAZON COM INC		03/03/2020	Various	19,499.000	40,408,500		27,187,504	25,187,907	(8,909,462)			(8,909,462)		27,187,504		13,220,996	13,220,996			
023139-88-4	AMBAC FINANCIAL GROUP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	22.000	253		485							485		(232)	(232)			
S60666-08-8	AMCOR LTD ORD	B	02/19/2020	GOLDMAN, SACHS & CO.	43,038.000	441,718		400,220	471,048	(67,817)			(67,817)	(3,011)	400,220	(15,920)	57,419	41,498			
G0250X-10-7	AMCOR PLC	D	02/18/2020	GOLDMAN, SACHS & CO.	218,232.000	2,222,681		2,125,439	2,365,635	(240,195)			(240,195)		2,125,439		97,241	97,241			
023436-10-8	AMEDISYS INC		03/19/2020	Various	1,996.000	392,006		337,483	267,907	(5,758)			(5,758)		337,483		54,523	54,523			
023586-10-0	AMERCO		01/06/2020	GOLDMAN, SACHS & CO.	1.000	386		355	376	(21)			(21)		355		32	32	1		
023608-10-2	AMEREN CORP		03/03/2020	Various	681.000	56,627		41,841	51,302	(10,451)			(10,451)		41,841		14,786	14,786			
02376R-10-2	AMERICAN AIRLINES GROUP INC		03/03/2020	CITIGROUP GLOBAL MARKETS	186.000	3,319		5,014	5,334	(321)			(321)		5,014		(1,695)	(1,695)	19		
024013-10-4	AMERICAN ASSETS TR INC		03/09/2020	GOLDMAN, SACHS & CO.	174.000	6,491		8,004							8,004		(1,513)	(1,513)			
024061-10-3	AMERICAN AXLE MFG HLDGS		02/27/2020	GOLDMAN, SACHS & CO.	483.000	2,978		4,936							4,936		(1,959)	(1,959)			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/16/2020	Various	36,023.000	1,374,447		1,674,354	1,380,613	(9,656)			(9,656)		1,674,354		(299,907)	(299,907)	13,797		
025537-10-1	AMERICAN ELEC PWR INC		02/18/2020	Various	38,445.000	4,014,166		2,627,309	3,631,925	(1,006,114)			(1,006,114)		2,627,309		1,386,856	1,386,856	26,381		
025816-10-9	AMERICAN EXPRESS CO		02/25/2020	Various	48,913.000	6,378,234		3,464,635	6,089,179	(2,624,544)			(2,624,544)		3,464,635		2,913,598	2,913,598	21,033		
02607T-10-9	AMERICAN FIN INC TRUST CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	409.000	3,752		5,505							5,505		(1,753)	(1,753)	37		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		02/06/2020	BANK OF AMERICA/MERRILL LYNCH	14,012.000	390,183		347,031	367,255	(20,224)			(20,224)		347,031		43,152	43,152	701		
026874-78-4	AMERICAN INTL GROUP INC		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	12,452.000	567,949		536,183	639,161	(102,978)			(102,978)		536,183		31,766	31,766			
03027X-10-0	AMERICAN TOWER CORP		02/26/2020	Various	16,365.000	4,029,499		1,628,888	3,761,004	(2,132,116)			(2,132,116)		1,628,888		2,400,611	2,400,611	16,529		
030420-10-3	AMERICAN WATER WORKS CO INC		02/25/2020	Various	26,863.000	3,664,999		1,946,762	3,300,120	(1,353,358)			(1,353,358)		1,946,762		1,718,237	1,718,237	13,432		
030506-10-9	AMERICAN WOODMARK CORP		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	2,309.000	264,990		241,314	241,314						241,314		23,677	23,677			
03076C-10-6	AMERIPRISE FINL INC		03/03/2020	CITIGROUP GLOBAL MARKETS	56.000	7,871		5,845	9,328	(3,484)			(3,484)		5,845		2,026	2,026	54		
03076K-10-8	AMERIS BANCORP		02/18/2020	MORGAN STANLEY	7,338.000	295,956		312,159	312,159						312,159		(16,202)	(16,202)	1,101		
03071H-10-0	AMERISAFE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	29.000	1,540		2,025							2,025		(485)	(485)	8		
031100-10-0	AMETEK INC		02/10/2020	CITIGROUP GLOBAL MARKETS	86.000	8,479		5,822	8,578	(2,755)			(2,755)		5,822		2,657	2,657			
031162-10-0	AMGEN INC		03/03/2020	Various	37,697.000	8,267,459		5,595,225	9,087,616	(3,492,391)			(3,492,391)		5,595,225		2,672,235	2,672,235	60,021		
03152W-10-9	AMICUS THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	262.000	2,244		2,874							2,874		(630)	(630)			
031652-10-0	AMKOR TECHNOLOGY		03/20/2020	CITIGROUP GLOBAL MARKETS	49.000	340		623							623		(283)	(283)			
032095-10-1	AMPHENOL CORP.		02/25/2020	Various	15,781.000	1,574,027		835,081	1,707,978	(872,896)			(872,896)		835,081		738,945	738,945	3,945		
F0300Q-10-3	AMUNDI SA	B	02/26/2020	Various	19,309.000	1,482,536		1,009,402	1,515,036	(520,684)			(520,684)	15,050	1,009,402	(42,835)	515,969	473,134			
032654-10-5	ANALOG DEVICES INC		03/03/2020	Various	23,012.000	2,663,143		1,510,073	2,732,726	(1,224,621)			(1,224,621)		1,510,073		1,153,070	1,153,070	373		
03272L-10-8	ANAPLAN INC		03/20/2020	CITIGROUP GLOBAL MARKETS	26.000	735		1,620							1,620		(885)	(885)			
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	02/24/2020	CITIGROUP GLOBAL MARKETS	33,849.000	849,558		670,763	974,405	(266,023)			(266,023)	(37,619)	670,763	11,680	167,115	178,795			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	02/26/2020	Various	61,891.000	4,556,023		4,711,217	3,365,719	(197,926)			(197,926)	25,612	4,711,217	(82,989)	(72,205)	(155,193)			
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		02/25/2020	Various	232,634.000	2,362,175		1,932,346	2,191,412	(259,066)			(259,066)		1,932,346		429,829	429,829	58,159		
J01554-10-4	ANRITSU CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	200.000	3,904		2,595	3,990	(1,301)			(1,301)	(94)	2,595	32	1,276	1,309			
03662Q-10-5	ANSYS INC		02/18/2020	GOLDMAN, SACHS & CO.	9,784.000	2,823,389		1,940,590	2,518,499	(577,909)			(577,909)		1,940,590		882,799	882,799			
036752-10-3	ANTHEM INC		03/03/2020	Various	3,886.000	1,040,814		591,479	1,078,247	(575,985)			(575,985)		591,479		449,335	449,335			
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	02/19/2020	GOLDMAN, SACHS & CO.	146,586.000	1,625,112		1,421,295	1,780,332	(281,195)			(281,195)	(77,843)	1,421,295	39,259	164,558	203,817			
S60655-86-7	ANZ NATIONAL BANK	B	03/17/2020	Various	118,828.000	1,846,679		2,026,152	2,057,348	6,560			6,560	(37,755)	2,026,152	(129,566)	(49,907)	(179,474)			
G0408V-10-2	AON PLC	D	02/25/2020	Various	19,579.000	4,496,539		2,035,732	4,078,110	(2,042,378)			(2,042,378)		2,035,732		2,460,807	2,460,807	8,615		
S62473-06-1	APA GROUP UNITS	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	96,836.000	691,610		625,092	755,587	(135,742)			(135,742)	5,247	625,092	(41,016)	107,534	66,518	13,934		
037411-10-5	APACHE CORP		03/17/2020	Various	17,744.000	262,744		378,834	454,069	(75,235)			(75,235)		378,834		(116,091)	(116,091)	4,436		
03748R-75-4	APARTMENT INVESTMENT AND MANAGEMEN		03/09/2020	Various	427.000	22,085		20,480	14,824	(1,922)			(1,922)		20,480		1,605	1,605			
03753U-10-6	APELLIS PHARMACEUTICALS INC		02/18/2020	GOLDMAN, SACHS & CO.	3,200.000	132,148		119,419							119,419		12,729	12,729			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
03755L-10-4	APERGY CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	577.000	2,086		13,035							13,035		(10,949)	(10,949)			
03762U-10-5	APOLLO COMMERCIAL REAL ESTAT		03/09/2020	GOLDMAN, SACHS & CO.	403.000	5,792		7,524							7,524		(1,732)	(1,732)			
03783C-10-0	APPFOLIO INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	58.000	6,869		7,992							7,992		(1,123)	(1,123)			
03782L-10-1	APPIAN CORP CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	44.000	1,981		2,523							2,523		(542)	(542)			
03784Y-20-0	APPLE HOSPITALITY REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	1,053.000	12,062		15,995							15,995		(3,933)	(3,933)	105		
037833-10-0	APPLE INC.		03/03/2020	Various	225,596.000	69,783,927		26,922,424	66,246,265	(39,323,841)			(39,323,841)		26,922,424		42,861,503	42,861,503	173,339		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		03/09/2020	Various	14,814.000	964,570		986,888	578,336	(2,334)			(2,334)		986,888		(22,319)	(22,319)	4,176		
038222-10-5	APPLIED MATERIALS INC		02/25/2020	Various	69,928.000	4,481,941		2,870,017	4,268,405	(1,398,388)			(1,398,388)		2,870,017		1,611,924	1,611,924	14,621		
038336-10-3	APTARGROUP INC		03/09/2020	Various	17,871.000	1,939,205		2,030,969	1,229,503	(23,577)			(23,577)		2,030,969		(91,765)	(91,765)	6,400		
G6095L-10-9	APTIV PLC		02/25/2020	Various	9,292.000	806,448		693,682	882,461	(188,779)			(188,779)		693,682		112,766	112,766	2,042		
03852U-10-6	ARAMARK		02/10/2020	CITIGROUP GLOBAL MARKETS	169.000	6,874		4,994	7,335	(2,341)			(2,341)		4,994		1,880	1,880			
L0302D-21-0	ARCELORMITTAL SA	B	03/17/2020	Various	99,893.000	1,445,270		1,656,244	501,109	4,799			4,799	(4,799)	1,656,244	(10,530)	(200,444)	(210,974)			
G0450A-10-5	ARCH CAPITAL GROUP		02/10/2020	Various	119.000	5,533		3,344	5,104	(1,760)			(1,760)		3,344		2,189	2,189			
039483-10-2	ARCHER DANIELS MIDLAND CO		03/03/2020	Various	97,040.000	4,303,303		3,642,878	4,497,804	(854,926)			(854,926)		3,642,878		660,425	660,425	34,934		
03957W-10-6	ARCHROCK INC		03/09/2020	GOLDMAN, SACHS & CO.	1,057.000	4,688		8,879							8,879		(4,191)	(4,191)			
03965L-10-0	ARCONIC INC INC		02/21/2020	CITIGROUP GLOBAL MARKETS	36,959.000	1,236,223		905,999	1,137,228	(231,229)			(231,229)		905,999		330,224	330,224	739		
039653-10-0	ARCOSA INC		02/27/2020	GOLDMAN, SACHS & CO.	160.000	6,807		7,627							7,627		(820)	(820)			
040047-60-7	ARENA PHARMACEUTICALS INC		02/27/2020	GOLDMAN, SACHS & CO.	216.000	9,524		11,625							11,625		(2,101)	(2,101)			
04010E-10-9	ARGAN INC		03/30/2020	Various	7,361.000	328,635		286,944	239,275	(15,296)			(15,296)		286,944		41,690	41,690	1,490		
G0464B-10-7	ARGO GROUP INTL		03/20/2020	CITIGROUP GLOBAL MARKETS	189.000	6,366		11,793							11,793		(5,427)	(5,427)	57		
040413-10-6	ARISTA NETWORKS INC		03/03/2020	CITIGROUP GLOBAL MARKETS	602.000	133,947		133,591	12,001						133,591		357	357			
S62539-83-8	ARISTOCRAT LEISURE LTD	B	02/26/2020	Various	68,371.000	1,656,793		1,267,048	1,618,227	(324,245)			(324,245)	(26,934)	1,267,048	(43,976)	433,721	389,744			
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT INC		03/20/2020	Various	519.000	6,436		9,244							9,244		(2,808)	(2,808)			
042315-50-7	ARMOUR RESIDENTIAL REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	102.000	1,768		2,039							2,039		(271)	(271)			
04247X-10-2	ARMSTRONG WORLD IND		03/09/2020	GOLDMAN, SACHS & CO.	2.000	190		204							204		(14)	(14)			
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	02/11/2020	CITIGROUP GLOBAL MARKETS	3,582.000	33,579		29,304	32,102	(2,908)			(2,908)	110	29,304	(883)	5,158	4,275			
04269E-10-7	ARQULE INC		01/16/2020	MERGER	9,420.000	188,400		26,093	188,023	(161,930)			(161,930)		26,093		162,307	162,307			
042735-10-0	ARROW ELECTRONICS INC		02/18/2020	GOLDMAN, SACHS & CO.	22,412.000	1,761,130		1,497,745	1,899,193	(401,448)			(401,448)		1,497,745		263,385	263,385			
04280A-10-0	ARROWHEAD PHARMACEUTICALS INC		03/09/2020	GOLDMAN, SACHS & CO.	27.000	810		1,108							1,108		(299)	(299)			
04335A-10-5	ARVINAS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	28.000	1,112		1,475							1,475		(363)	(363)			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	02/19/2020	Various	43,400.000	1,966,657		1,973,673	1,989,990	(59,153)			(59,153)	42,836	1,973,673	(53,475)	46,459	(7,016)	16,115		
J0242P-11-0	ASAHI KASEI CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	28,800.000	174,457		269,072							269,072	10,766	(105,382)	(94,616)			
044186-10-4	ASHLAND GLOBAL INC		03/09/2020	GOLDMAN, SACHS & CO.	182.000	10,787		14,798							14,798		(4,011)	(4,011)	50		
N07059-20-2	ASML HOLDING N.V.	B	02/26/2020	Various	17,864.000	5,265,961		2,143,312	5,287,800	(3,568,925)			(3,568,925)	424,438	2,143,312	(183,736)	3,306,385	3,122,649			
045327-10-3	ASPEN TECHNOLOGY		03/09/2020	Various	7,563.000	890,134		925,305	534,390	(7,343)			(7,343)		925,305		(35,171)	(35,171)			
W0817X-20-4	ASSA ABLOY B ORD	B	02/26/2020	Various	59,880.000	1,419,638		1,075,638	1,400,881	(372,044)			(372,044)	46,801	1,075,638	(58,190)	402,189	343,999			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		02/26/2020	Various	7,309.000	220,812		210,137	119,301	(2,917)			(2,917)		210,137		10,676	10,676			
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	B	02/26/2020	Various	179,378.000	3,590,826		3,182,478	3,703,865	(488,096)			(488,096)	(33,291)	3,182,478	(81,224)	489,572	408,348			
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	02/11/2020	CITIGROUP GLOBAL MARKETS	129.000	4,498		3,357	4,440	(917)			(917)	(166)	3,357	45	1,097	1,142	58		
G2386T-10-9	ASSURA REIT PLC	B	03/26/2020	BANK OF AMERICA/MERRILL LYNCH	640,880.000	581,037		538,183	307,496	(24,267)			(24,267)	(21,889)	538,183	(25,293)	68,148	42,855	2,708		
G0585R-10-6	ASSURED GUARANTY LTD		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	5,021.000	234,319		246,129	246,129						246,129		(11,811)	(11,811)			
046224-10-1	ASTEC INDS INC		03/09/2020	GOLDMAN, SACHS & CO.	148.000	4,870		6,562							6,562		(1,692)	(1,692)			
J96216-12-2	ASTELLAS PHARMA INC	B	02/28/2020	Various	202,500.000	3,394,663		2,780,516	3,484,472	(778,169)			(778,169)	74,212	2,780,516	(88,413)	702,560	614,148			
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	02/26/2020	Various	65,075.000	6,305,530		5,293,949	6,557,854	(999,891)			(999,891)	(264,014)	5,293,949	164,847	846,734	1,011,581			
04650Y-10-0	AT HOME GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	321.000	1,376		2,103							2,103		(727)	(727)			
00206R-10-2	AT&T INC		03/03/2020	Various	402,303.000	15,391,313		11,979,561	15,722,001	(3,742,440)			(3,742,440)		11,979,561		3,411,752	3,411,752	209,198		
T05404-10-7	ATLANTIA S.P.A.	B	02/24/2020	CITIGROUP GLOBAL MARKETS	45,015.000	1,020,202		908,178	1,050,504	(153,081)			(153,081)	10,755	908,178	(39,075)	151,099	112,024			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	6,450.000	223,817		242,198	242,198						242,198		(18,380)	(18,380)	1,613		
SBD97B-N2-3	ATLAS COPCO A	B	02/26/2020	Various	53,014.000	1,903,292		1,036,320	2,115,791	(1,238,144)			(1,238,144)	158,672	1,036,320	(107,672)	974,645	866,973			
SBD97B-S7-7	ATLAS COPCO CLASS B	B	02/24/2020	CITIGROUP GLOBAL MARKETS	36,787.000	1,125,705		797,353	1,277,969	(530,152)			(530,152)	49,536	797,353	(58,609)	386,961	328,352			
049560-10-5	ATMOS ENERGY CORP.		02/06/2020	GOLDMAN, SACHS & CO.	4.000	471		422	447	(26)			(26)		422		49	49			
04963C-20-9	ATRICURE INC.		03/09/2020	GOLDMAN, SACHS & CO.	113.000	4,375		4,864							4,864		(489)	(489)			
SBKX3X-G2-6	AUCKLAND INTERNATIONAL AIRPORT LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	139,217.000	638,378		725,381	821,824	(86,123)			(86,123)	(10,320)	725,381	(35,918)	(51,085)	(87,003)			
052769-10-6	AUTODESK INCORPORATED		02/25/2020	Various	6,748.000	1,322,544		868,471	1,237,988	(369,517)			(369,517)		868,471		454,073	454,073			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		02/25/2020	Various	19,917.000	3,479,996		2,032,322	3,395,849	(1,363,527)			(1,363,527)		2,032,322		1,447,674	1,447,674	18,124		
05329W-10-2	AUTONATION INC DEL		03/09/2020	GOLDMAN, SACHS & CO.	78.000	3,154		3,733							3,733		(579)	(579)			
053332-10-2	AUTOZONE INC		03/17/2020	Various	1,549.000	1,613,226		871,088	1,845,339	(974,251)			(974,251)		871,088		742,137	742,137			
053484-10-1	AVALONBAY CMNTYS INC		03/18/2020	Various	2,231.000	379,278		455,350	467,841	(12,491)			(12,491)		455,350		(76,072)	(76,072)	3,391		
05350V-10-6	AVANOS MEDICAL INC		03/09/2020	GOLDMAN, SACHS & CO.	3,948.000	117,178		130,689	132,239	(2,332)			(2,332)		130,689		(13,511)	(13,511)			
053611-10-9	AVERY DENNISON CORP		02/10/2020	Various	107.000	14,644		10,201	12,559	(3,753)			(3,753)		10,201		4,443	4,443			
053774-10-5	AVIS BUDGET GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	189.000	3,985		7,840							7,840		(3,855)	(3,855)			
G0683Q-10-9	AVIVA ORD GBP0.25	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	90,816.000	443,893		482,793							482,793	334	(39,235)	(38,901)			
053807-10-3	AVNET INC		03/09/2020	GOLDMAN, SACHS & CO.	258.000	7,194		9,476							9,476		(2,282)	(2,282)	54		
05455M-10-0	AVROBIO INC		03/20/2020	CITIGROUP GLOBAL MARKETS	3.000	41		57							57		(16)	(16)			
002444-10-7	AVX CORP	C	03/30/2020	MERGER	179.000	3,893		3,861							3,861		32	32			
054561-10-5	AXA EQUITABLE HOLDINGS INC		01/14/2020	EXCHANGE	64,867.000	1,336,218		1,336,218	1,607,404	(271,186)			(271,186)		1,336,218						
054540-20-8	AXCELIS TECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	191.000	4,172		5,455							5,455		(1,283)	(1,283)			
05464C-10-1	AXON ENTERPRISE INC		03/09/2020	GOLDMAN, SACHS & CO.	23.000	1,520		2,018							2,018		(498)	(498)			
05465C-10-0	AXOS FINANCIAL INC		03/09/2020	GOLDMAN, SACHS & CO.	405.000	7,839		11,283							11,283		(3,445)	(3,445)			
002474-10-4	AZZ INC		03/20/2020	CITIGROUP GLOBAL MARKETS	150.000	3,808		6,310							6,310		(2,503)	(2,503)			
056525-10-8	BADGER METER INC		03/09/2020	GOLDMAN, SACHS & CO.	41.000	2,506		2,818							2,818		(311)	(311)	7		
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	02/26/2020	Various	344,846.000	2,847,778		2,003,859	2,580,203	(460,211)			(460,211)	(116,133)	2,003,859	56,784	787,135	843,919			
05722G-10-0	BAKER HUGHES CO		03/17/2020	GOLDMAN, SACHS & CO.	99,277.000	1,979,820		2,107,600	2,544,470	(436,870)			(436,870)		2,107,600		(127,779)	(127,779)	17,870		
057665-20-0	BALCHEM CORP		03/09/2020	GOLDMAN, SACHS & CO.	54.000	4,808		6,045							6,045		(1,237)	(1,237)			
058498-10-6	BALL CORP COM		02/25/2020	Various	72,678.000	5,615,129		2,718,786	4,696,917	(1,981,276)			(1,981,276)		2,718,786		2,896,343	2,896,343			
05945F-10-3	BANCFIRST CORP		03/20/2020	Various	113.000	5,245		6,120							6,120		(875)	(875)			
E15819-19-1	BANCO DE SABADELL S.A.	B	03/17/2020	Various	934,045.000	773,390		891,746	103,749	998			998	(998)	891,746	3,045	(121,402)	(118,356)			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	03/17/2020	Various	1,491,833.000	5,671,623		6,140,206	3,437,281	(17,339)			(17,339)	(32,917)	6,140,206	(12,235)	(456,349)	(468,583)			
05971J-10-2	BANCORPSOUTH		03/20/2020	Various	8,755.000	250,056		273,489	268,241						273,489		(23,432)	(23,432)			
05988J-10-3	BANDWIDTH INC CLASS A		03/20/2020	Various	3,264.000	248,708		195,728	194,712	(15,346)			(15,346)		195,728		52,980	52,980			
060505-10-4	BANK AMER CORP COM		02/25/2020	Various	575,443.000	18,886,043		11,757,666	20,267,102	(8,509,437)			(8,509,437)		11,757,666		7,128,378	7,128,378			
064058-10-0	BANK NEW YORK MELLON CORP		02/25/2020	Various	13,744.000	572,789		600,244	202,830	(45,961)			(45,961)		600,244		(27,455)	(27,455)	1,249		
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	8,566.000	465,677		482,861							482,861	(1,690)	(15,494)	(17,184)			
S60757-56-4	BANK OF KYOTO LTD	B	02/12/2020	CITIGROUP GLOBAL MARKETS	100.000	4,052		3,866	4,325	(357)			(357)	(102)	3,866	48	138	186			
S20760-09-6	BANK OF MONTREAL	B	03/17/2020	GOLDMAN, SACHS & CO.	2,257.000	97,682		130,672	175,164	(39,902)			(39,902)	(4,591)	130,672	(8,027)	(24,963)	(32,990)	1,529		
06652K-10-3	BANKUNITED INC		02/26/2020	Various	26,191.000	833,094		943,672	252,483						943,672		(110,578)	(110,578)	5,105		
06652V-20-8	BANNER CORP		03/09/2020	GOLDMAN, SACHS & CO.	217.000	8,154		11,634							11,634		(3,480)	(3,480)			
G08036-12-4	BARCLAYS ORD GBP0.25	B	03/17/2020	Various	271,613.000	431,776		627,338	304,698	(1,682)			(1,682)	(3,444)	627,338	(20,490)	(175,073)	(195,562)			
S20246-44-3	BARRICK GOLD CORP COM NPV	B	03/17/2020	Various	114,717.000	2,225,272		1,927,285	2,133,776	(176,979)			(176,979)	(29,512)	1,927,285	(22,506)	320,492	297,987	673		
S50865-77-3	BASF SE	B	02/24/2020	Various	87,078.000	5,678,581		5,533,782	6,583,126	(1,027,116)			(1,027,116)	(22,229)	5,533,782	(173,025)	317,824	144,800			
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	24,671.000	663,267		722,739	364,285	6,362			6,362	(6,362)	722,739	(4,991)	(54,481)	(59,472)			
071813-10-9	BAXTER INTL INC		03/03/2020	Various	29,544.000	2,711,862		1,416,508	2,470,469	(1,053,962)			(1,053,962)		1,416,508		1,295,355	1,295,355	6,500		
S50692-11-0	BAYER AG ORD NPV	B	03/17/2020	Various	59,896.000	4,624,117		4,721,919	4,895,252	(128,179)			(128,179)	(45,153)	4,721,919	(85,194)	(12,608)	(97,802)			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	02/26/2020	Various	8,467.000	560,351		600,080	35,303	(5,145)			(5,145)	121	600,080	876	(40,605)	(39,729)			
07373V-10-5	BEAM THERAPEUTICS INC		02/06/2020	STERN BROTHERS	300.000	6,592		5,100							5,100		1,492	1,492			
S59324-09-5	BECHTLE AG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	103.000	16,749		7,841	14,475	(7,112)			(7,112)	478	7,841	(454)	9,362	8,908			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
075887-10-9	BECTON DICKINSON		02/25/2020	Various	19,388.000	4,928,731		3,213,860	5,272,954	(2,059,095)			(2,059,095)		3,213,860		1,714,871	1,714,871			
S51074-01-1	BEIERSDORF AG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	176.000	20,143		18,207	21,070	(3,112)			(3,112)	249	18,207	(695)	2,631	1,936			
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	03/17/2020	Various	4,580.000	718,308		765,583	518,497						765,583		(47,274)	(47,274)			
077454-10-6	BELDEN INC		02/27/2020	GOLDMAN, SACHS & CO.	197.000	7,889		10,163							10,163		(2,275)	(2,275)			
08160H-10-1	BENCHMARK ELECTRONICS INC		03/09/2020	GOLDMAN, SACHS & CO.	61.000	1,605		1,743							1,743		(139)	(139)			
084423-10-2	BERKLEY W R CORP COM		02/06/2020	GOLDMAN, SACHS & CO.	664.000	51,243		45,867	44,431	(12)			(12)		45,867		5,376	5,376			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/25/2020	Various	76,319.000	17,003,931		11,775,341	17,286,254	(5,510,912)			(5,510,912)		11,775,341		5,228,590	5,228,590			
084680-10-7	BERKSHIRE HILLS BANCORP INC		02/27/2020	GOLDMAN, SACHS & CO.	279.000	6,982		8,016							8,016		(1,034)	(1,034)			
08579W-10-3	BERRY PLASTICS GROUP INC.		02/27/2020	Various	399.000	15,828		16,253	9,735	(1,685)			(1,685)		16,253		(424)	(424)			
086516-10-1	BEST BUY CO INC		03/17/2020	Various	27,392.000	2,364,347		1,832,767	2,405,018	(572,251)			(572,251)		1,832,767		531,581	531,581	13,696		
08862E-10-9	BEYOND MEAT INC		03/09/2020	GOLDMAN, SACHS & CO.	7.000	616		784							784		(168)	(168)			
05541T-10-1	BGC PARTNERS INC		03/09/2020	GOLDMAN, SACHS & CO.	1,234.000	4,880		6,701							6,701		(1,820)	(1,820)	173		
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	02/26/2020	Various	95,900.000	2,311,395		1,720,050	2,623,711	(1,059,594)			(1,059,594)	155,932	1,720,050	(190,609)	781,954	591,345			
G10879-10-7	BHP GROUP PLC	B	02/26/2020	Various	268,876.000	5,872,978		5,333,550	6,328,849	(772,960)			(772,960)	(222,339)	5,333,550	88,317	451,111	539,428			
089302-10-3	BIG LOTS INC		03/09/2020	GOLDMAN, SACHS & CO.	89.000	1,529		2,295							2,295		(766)	(766)			
090043-10-0	BILL COM HOLDINGS INC		02/26/2020	Various	8,116.000	467,023		304,248	111,715	(1,768)			(1,768)		304,248		162,775	162,775			
090572-20-7	BIO RAD LABORATORIES INC		03/03/2020	CITIGROUP GLOBAL MARKETS	7.000	2,590		2,604							2,604		(14)	(14)			
09073M-10-4	BIO TECHNE CORP		03/09/2020	GOLDMAN, SACHS & CO.	25.000	4,716		5,141							5,141		(425)	(425)			
09062X-10-3	BIOGEN INC		03/03/2020	Various	11,675.000	3,888,774		2,595,196	3,464,323	(869,127)			(869,127)		2,595,196		1,293,578	1,293,578			
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		03/09/2020	GOLDMAN, SACHS & CO.	2,527.000	113,814		128,871							128,871		(15,057)	(15,057)			
090672-10-6	BIOTELEMETRY INC		03/09/2020	GOLDMAN, SACHS & CO.	208.000	8,017		10,884							10,884		(2,867)	(2,867)			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		03/20/2020	Various	39,798.000	813,819		908,017	228,855						908,017		(94,198)	(94,198)			
092113-10-9	BLACK HILLS CORP.		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	3,221.000	275,333		251,682	252,977	(1,296)			(1,296)		251,682		23,652	23,652	1,723		
09215C-10-5	BLACK KNIGHT INC		03/03/2020	CITIGROUP GLOBAL MARKETS	699.000	47,716		47,658							47,658		58	58			
09227Q-10-0	BLACKBAUD INC		03/30/2020	Various	10,988.000	804,571		871,398	498,057	(2,376)			(2,376)		871,398		(66,827)	(66,827)	122		
09239B-10-9	BLACKLINE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	45.000	2,090		2,902							2,902		(813)	(813)			
09247X-10-1	BLACKROCK INC		03/03/2020	CITIGROUP GLOBAL MARKETS	73.000	39,458		29,028	36,697	(7,669)			(7,669)		29,028		10,429	10,429			
093712-10-7	BLOOM ENERGY CLASS A CORP		03/09/2020	GOLDMAN, SACHS & CO.	15.000	128		145							145		(17)	(17)			
094235-10-8	BLOOMIN BRANDS INC		03/09/2020	GOLDMAN, SACHS & CO.	219.000	2,953		4,649							4,649		(1,696)	(1,696)	44		
095229-10-0	BLUCORA INC		03/09/2020	GOLDMAN, SACHS & CO.	210.000	2,872		4,763							4,763		(1,891)	(1,891)			
09609G-10-0	BLUEBIRD BIO INC		03/09/2020	GOLDMAN, SACHS & CO.	38.000	2,399		3,401							3,401		(1,002)	(1,002)			
09627Y-10-9	BLUEPRINT MEDICINES CORP		02/27/2020	Various	1,570.000	97,383		114,844	107,668	(7,245)			(7,245)		114,844		(17,462)	(17,462)			
05591B-10-9	BMC STOCK HOLDINGS INC		02/18/2020	RBC DOMINION SECURITIES	8,687.000	265,314		249,230	249,230						249,230		16,084	16,084			
S73096-81-0	BNP PARIBAS S.A.	B	03/17/2020	Various	163,790.000	8,868,872		7,331,754	9,713,017	(2,338,163)			(2,338,163)	(43,099)	7,331,754	(197,594)	1,734,712	1,537,118			
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	160,000.000	548,910		567,962							567,962	(1,753)	(17,300)	(19,053)			
097023-10-5	BOEING CO		03/03/2020	Various	25,083.000	8,216,382		6,743,874	7,164,114	(1,415,604)			(1,415,604)		6,743,874		1,472,508	1,472,508	51,151		
09739D-10-0	BOISE CASCADE COMPANY		03/09/2020	GOLDMAN, SACHS & CO.	81.000	2,451		3,129							3,129		(678)	(678)	8		
05561Q-20-1	BOK FINANCIAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	164.000	7,953		12,945							12,945		(4,992)	(4,992)			
W17218-15-2	BOLIDEN	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	77,380.000	1,905,409		1,719,694	2,054,143	(250,292)			(250,292)	(84,157)	1,719,694	22,860	162,855	185,715			
09857L-10-8	BOOKING HOLDINGS INC		02/25/2020	Various	2,642.000	5,045,943		3,426,735	5,425,955	(1,999,219)			(1,999,219)		3,426,735		1,619,208	1,619,208			
099406-10-0	BOOT BARN HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	79.000	2,046		2,654							2,654		(608)	(608)			
099502-10-6	BOOZ ALLEN HAMILTON		02/06/2020	GOLDMAN, SACHS & CO.	19.000	1,489		1,403							1,403		86	86			
099724-10-6	BORG WARNER INC.		03/17/2020	Various	11,308.000	267,322		396,364	14,836	(3,583)			(3,583)		396,364		(129,042)	(129,042)	1,897		
100557-10-7	BOSTON BEER COMPANY CL A		03/20/2020	CITIGROUP GLOBAL MARKETS	1.000	306		410							410		(104)	(104)			
101137-10-7	BOSTON SCI ENTIFIC CORP COM		02/25/2020	Various	82,008.000	3,436,589		2,060,906	3,708,402	(1,647,495)			(1,647,495)		2,060,906		1,375,682	1,375,682			
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	66.000	2,408		3,196							3,196		(788)	(788)			
10316T-10-4	BOX INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	46.000	601		718							718		(117)	(117)			

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
103304-10-1	BOYD GAMING CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	392.000	4,545		12,692							12,692		(8,147)	(8,147)			
S07980-59-2	BP PLC	B	03/17/2020	Various	1,158,112.000	6,436,008		6,916,229	7,235,328	(485,729)			(485,729)	166,630	6,916,229	(279,087)	(201,133)	(480,221)	116,079		
104674-10-6	BRADY CORPORATION		03/18/2020	Various	22,387.000	1,113,397		1,284,308	457,278						1,284,308		(170,912)	(170,912)	4,841		
Q6634U-10-6	BRAMBLES	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	19,877.000	162,165		135,523	163,758	(26,057)			(26,057)	(2,178)	135,523	(6,467)	33,109	26,642			
105368-20-3	BRANDYWINE REALTY		03/27/2020	Various	26,214.000	357,626		399,593	245,401	(14,793)			(14,793)		399,593		(41,966)	(41,966)	2,960		
SB4YVF-56-3	BRENNTAG AG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	207.000	11,280		10,020	11,265	(1,284)			(1,284)	39	10,020	(302)	1,563	1,261			
J04578-12-6	BRIDGESTONE	B	02/28/2020	Various	112,410.000	3,946,132		3,973,193	4,209,880	(91,204)			(91,204)	(145,483)	3,973,193	124,758	(151,819)	(27,061)	68,341		
109043-10-9	BRIGGS & STRATTON CORP.		03/09/2020	GOLDMAN, SACHS & CO.	221.000	585		762							762		(177)	(177)			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		03/20/2020	CITIGROUP GLOBAL MARKETS	4.000	336		695							695		(359)	(359)			
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		03/17/2020	Various	56,912.000	2,485,661		1,740,630	2,217,593	(494,620)			(494,620)		1,740,630		745,031	745,031			
109641-10-0	BRINKER INTERNATIONAL, INC.		03/09/2020	GOLDMAN, SACHS & CO.	156.000	3,851		6,557							6,557		(2,706)	(2,706)	59		
109696-10-4	BRINKS COMPANY		03/09/2020	GOLDMAN, SACHS & CO.	20.000	1,412		1,673							1,673		(261)	(261)			
110122-10-8	BRISTOL MYERS SQUIBB CO		02/25/2020	Various	83,096.000	5,393,434		5,135,670	4,828,500	(197,868)			(197,868)		5,135,670		257,764	257,764	33,850		
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	02/26/2020	Various	145,052.000	6,152,532		5,081,368	6,209,577	(950,683)			(950,683)	(177,527)	5,081,368	55,006	1,016,157	1,071,164	95,183		
G15540-11-8	BRITISH LAND COMPANY PLC	B	03/17/2020	Various	563,329.000	3,953,428		3,293,499	4,767,177	(1,085,977)			(1,085,977)	(387,701)	3,293,499	210,048	449,881	659,929	46,545		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	473.000	8,691		9,701							9,701		(1,010)	(1,010)			
11135F-10-1	BROADCOM INC		02/25/2020	Various	15,637.000	4,760,258		3,564,252	4,941,605	(1,377,353)			(1,377,353)		3,564,252		1,196,005	1,196,005			
112463-10-4	BROOKDALE SENIOR LIVING INC		03/09/2020	GOLDMAN, SACHS & CO.	721.000	3,064		5,119							5,119		(2,055)	(2,055)			
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	02/25/2020	Various	61,369.000	4,104,329		2,130,226	3,550,812	(1,536,156)			(1,536,156)	115,570	2,130,226	(91,167)	2,065,270	1,974,103			
11373M-10-7	BROOKLINE BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	732.000	8,820		11,075							11,075		(2,255)	(2,255)			
114340-10-2	BROOKS AUTOMATION INC		03/09/2020	GOLDMAN, SACHS & CO.	88.000	2,701		3,743							3,743		(1,042)	(1,042)	9		
115236-10-1	BROWN & BROWN		02/06/2020	GOLDMAN, SACHS & CO.	1,151.000	53,791		45,603							45,603		8,188	8,188	98		
115637-20-9	BROWN FORM AN CORP CLASS B		02/25/2020	Various	35,232.000	2,431,868		1,772,488	2,381,683	(609,195)			(609,195)		1,772,488		659,379	659,379	6,141		
116794-10-8	BRUKER CORP		03/09/2020	GOLDMAN, SACHS & CO.	92.000	3,715		4,654							4,654		(939)	(939)	4		
117043-10-9	BRUNSWICK CORP.		02/26/2020	Various	23,837.000	1,436,535		1,398,047	457,108	(1,458)			(1,458)		1,398,047		38,488	38,488	4,451		
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	02/26/2020	Various	1,105,089.000	2,383,081		2,622,817	1,898,822	17,489			17,489	(18,549)	2,622,817	(19,240)	(220,496)	(239,736)	44,781		
G16962-10-5	BUNGE LTD		03/03/2020	CITIGROUP GLOBAL MARKETS	14,046.000	747,007		717,288	7,079	(560)			(560)		717,288		29,719	29,719	7,023		
G1700D-10-5	BURBERRY GROUP	B	02/26/2020	Various	41,198.000	1,068,180		1,084,741	1,098,412	(19,991)			(19,991)	(86,208)	1,084,741	63,038	(79,599)	(16,561)	5,601		
126501-10-5	C T S CORP.		03/09/2020	GOLDMAN, SACHS & CO.	221.000	5,009		6,442							6,442		(1,433)	(1,433)			
12685J-10-5	CABLE ONE INC		02/27/2020	GOLDMAN, SACHS & CO.	6.000	9,409		10,800							10,800		(1,391)	(1,391)	14		
127055-10-1	CABOT CORP.		03/09/2020	GOLDMAN, SACHS & CO.	222.000	7,223		9,577							9,577		(2,354)	(2,354)	78		
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		03/09/2020	Various	8,586.000	1,283,257		1,186,883	730,404	(44,091)			(44,091)		1,186,883		96,375	96,375	2,208		
127097-10-3	CABOT OIL + GAS CORP COM		03/17/2020	Various	72,912.000	1,095,899		1,233,497	1,108,808	(15,413)			(15,413)		1,233,497		(137,598)	(137,598)	6,107		
127190-30-4	CACI INTERNATIONAL SERVICES		03/09/2020	GOLDMAN, SACHS & CO.	47.000	10,468		13,067							13,067		(2,600)	(2,600)			
127203-10-7	CACTUS INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	411.000	5,959		11,484							11,484		(5,524)	(5,524)	37		
12739A-10-0	CADENCE BANCORPORATION CLASS A		03/27/2020	Various	17,854.000	270,688		315,603	310,241	(6,203)			(6,203)		315,603		(44,915)	(44,915)	3,076		
127387-10-8	CADENCE DESIGN SYSTEMS INC		02/06/2020	GOLDMAN, SACHS & CO.	35.000	2,498		2,284	2,428	(143)			(143)		2,284		214	214			
E2427M-12-3	CAIXABANK SA	B	03/17/2020	Various	1,637,026.000	4,580,829		3,732,731	5,141,489	(1,336,162)			(1,336,162)	(72,597)	3,732,731	(66,122)	914,220	848,098			
128030-20-2	CAL MAINE FOODS		03/20/2020	CITIGROUP GLOBAL MARKETS	28.000	1,121		1,047							1,047		74	74			
128246-10-5	CALAVO GROWERS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	94.000	4,997		6,967							6,967		(1,970)	(1,970)			
13057Q-20-6	CALIFORNIA RESOURCES CORP		03/17/2020	GOLDMAN, SACHS & CO.	291.000	842		1,055	2,628	(1,572)			(1,572)		1,055		(213)	(213)			
130788-10-2	CALIFORNIA WATER SERVICE GRP		03/09/2020	GOLDMAN, SACHS & CO.	14.000	730		783							783		(53)	(53)			
13123X-10-2	CALLON PETROLEUM CO		03/09/2020	GOLDMAN, SACHS & CO.	2,166.000	854		6,303							6,303		(5,450)	(5,450)			
131193-10-4	CALLOWAY GOLF COMPANY		03/09/2020	GOLDMAN, SACHS & CO.	199.000	2,839		3,888							3,888		(1,050)	(1,050)			
133131-10-2	CAMDEN PROP		03/03/2020	Various	16.000	1,783		1,347	1,698	(351)			(351)		1,347		437	437	13		
S21705-25-6	CANADIAN IMP BANK COM NPV	B	02/21/2020	CITIGROUP GLOBAL MARKETS	3,369.000	278,042		277,763							277,763	315	(36)	279			
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	02/21/2020	Various	7,573.000	2,027,094		1,509,041	1,933,210	(400,717)			(400,717)	(23,451)	1,509,041	(7,186)	525,238	518,052	4,053		
S61723-23-5	CANON	B	03/17/2020	GOLDMAN, SACHS & CO.	8,500.000	170,906		211,244							211,244	8,667	(49,005)	(40,338)			
138098-10-8	CANTEL MEDICAL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	159.000	3,933		10,417							10,417		(6,485)	(6,485)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
F13587-12-0	CAP GEMINI	B	02/24/2020	CITIGROUP GLOBAL MARKETS	9,260.000	1,093,894		918,827	1,131,944	(224,361)			(224,361)	11,244	918,827	(39,269)	214,335	175,066			
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC	B	03/26/2020	BANK OF AMERICA/MERRILL LYNCH	78,927.000	152,754		133,785							133,785	3,138	15,831	18,969			
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	160.000	1,714		1,984							1,984		(270)	(270)			
G1890L-10-7	CAPRI HOLDINGS LTD	D	02/25/2020	Various	4,902.000	125,876		157,000	2,899	(379)			(379)		157,000		(31,125)	(31,125)			
14149Y-10-8	CARDINAL HEALTH INC		02/25/2020	Various	14,298.000	840,883		767,540	5,159	(512)			(512)		767,540		73,344	73,344	49		
141619-10-6	CARDIOVASCULAR SYSTEMS INC		03/20/2020	Various	136.000	4,773		5,637							5,637		(864)	(864)			
G1991C-10-5	CARDTRONICS PLC CLASS A		02/18/2020	UNION BANK OF SWITZERLAND	6,832.000	288,096		286,052	305,049	(18,996)			(18,996)		286,052		2,044	2,044			
14167L-10-3	CAREDX INC		03/09/2020	GOLDMAN, SACHS & CO.	30.000	684		749							749		(65)	(65)			
14174T-10-7	CARETRUST REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	5.000	95		114							114		(19)	(19)			
141788-10-9	CARGURUS INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	185.000	3,769		6,309							6,309		(2,539)	(2,539)			
S59229-61-7	CARL ZEISS MEDITEC AG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	89.000	10,905		5,980	11,359	(5,753)			(5,753)	375	5,980	(346)	5,271	4,925			
142339-10-0	CARLISLE CORP.		02/10/2020	CITIGROUP GLOBAL MARKETS	20.000	3,210		2,436	3,237	(801)			(801)		2,436		774	774			
S41692-19-5	CARLSBERG AS CL B	B	02/26/2020	Various	19,692.000	2,767,801		2,338,160	2,939,749	(615,157)			(615,157)	13,568	2,338,160	(87,225)	516,866	429,641			
143130-10-2	CARMAX INC		02/06/2020	GOLDMAN, SACHS & CO.	559.000	54,202		48,661							48,661		5,541	5,541			
143658-30-0	CARNIVAL CORP		02/25/2020	Various	40,510.000	1,637,655		1,722,631	2,059,123	(336,492)			(336,492)		1,722,631		(84,976)	(84,976)	7,033		
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	03/17/2020	Various	31,398.000	989,724		1,254,767	1,208,055	(73,646)			(73,646)	(95,159)	1,254,767	52,057	(317,100)	(265,043)	12,136		
144285-10-3	CARPENTER TECHNOLOGY CORP.		02/18/2020	MORGAN STANLEY	5,846.000	251,509		291,014	291,014						291,014		(39,505)	(39,505)	1,169		
Q21411-12-1	CARSALES.COM LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	78,742.000	974,276		609,778	919,392	(329,363)			(329,363)	19,749	609,778	(40,316)	404,814	364,498			
146229-10-9	CARTER'S INC		03/09/2020	Various	7,685.000	739,045		836,371	483,939	(7,449)			(7,449)		836,371		(97,326)	(97,326)	67		
146869-10-2	CARVANA CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	17.000	994		1,486							1,486		(492)	(492)			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		03/09/2020	GOLDMAN, SACHS & CO.	74.000	3,611		3,973							3,973		(362)	(362)			
147528-10-3	CASEYS GENERAL STORES, INC.		02/26/2020	Various	1,974.000	348,274		319,401							319,401		28,873	28,873	331		
148806-10-2	CATALENT INC		03/09/2020	Various	29,239.000	1,650,344		1,587,193	971,682	(55,428)			(55,428)		1,587,193		63,151	63,151			
149123-10-1	CATERPILLAR INC		02/25/2020	Various	25,614.000	3,456,232		2,079,952	3,782,676	(1,702,724)			(1,702,724)		2,079,952		1,376,280	1,376,280	26,382		
149150-10-4	CATHAY GENERAL BANCORP		03/20/2020	CITIGROUP GLOBAL MARKETS	610.000	11,703		19,802							19,802		(8,099)	(8,099)	133		
149568-10-7	CAVCO INDUSTRIES		03/20/2020	Various	1,775.000	392,784		357,794	289,358						357,794		34,989	34,989			
124805-10-2	CBIZ INC		03/20/2020	CITIGROUP GLOBAL MARKETS	45.000	777		1,265							1,265		(488)	(488)			
12504L-10-9	CBRE GROUP INC		02/25/2020	Various	38,996.000	2,463,563		1,824,853	2,390,065	(565,212)			(565,212)		1,824,853		638,709	638,709			
S21715-73-5	CDN NAT RES COM NPV	B	03/17/2020	Various	137,890.000	3,580,448		3,327,938	4,466,072	(1,026,155)			(1,026,155)	(111,979)	3,327,938	(20,724)	273,234	252,510	33,819		
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	02/25/2020	Various	42,478.000	3,931,205		2,885,598	3,847,997	(1,534,377)			(1,534,377)	571,978	2,885,598	(415,326)	1,460,933	1,045,607			
12514G-10-8	CDW CORP/DE		01/06/2020	GOLDMAN, SACHS & CO.	6.000	846		485	857	(372)			(372)		485		362	362			
150870-10-3	CELANESE CORP		03/03/2020	Various	23,195.000	2,429,488		1,998,498	2,847,396	(856,540)			(856,540)		1,998,498		430,990	430,990	14,381		
SB57FG-04-7	CENOVUS ENERGY INC	B	03/17/2020	Various	157,556.000	1,090,402		1,151,250	1,603,808	(399,689)			(399,689)	(52,868)	1,151,250	(6,819)	(54,029)	(60,848)	1,724		
15135B-10-1	CENTENE CORP		03/03/2020	Various	61,977.980	4,002,153		3,067,893	2,914,590	(909,100)			(909,100)		3,067,893		934,260	934,260			
15189T-10-7	CENTERPOINT ENERGY INC		02/10/2020	Various	2,037.000	54,499		50,228	55,549	(5,321)			(5,321)		50,228		4,271	4,271			
15201P-10-9	CENTERSTATE BANKS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	640.000	10,742		14,950							14,950		(4,208)	(4,208)	90		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	02/28/2020	Various	15,700.000	2,798,147		2,405,744	3,178,284	(628,266)			(628,266)	(144,274)	2,405,744	108,116	284,288	392,403	579		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	03/17/2020	Various	958,345.000	826,524		1,065,403	851,919	(14,170)			(14,170)	(8,232)	1,065,403	(23,541)	(215,338)	(238,879)			
156504-30-0	CENTURY COMMUNITIES INC		02/27/2020	GOLDMAN, SACHS & CO.	84.000	2,799		3,139							3,139		(340)	(340)			
156700-10-6	CENTURYLINK INC		02/25/2020	Various	105,061.000	1,368,084		1,074,841	1,387,856	(313,014)			(313,014)		1,074,841		293,243	293,243			
156782-10-4	CERNER CORP		02/06/2020	GOLDMAN, SACHS & CO.	25.000	1,974		1,777	1,835	(58)			(58)		1,777		197	197	5		
125269-10-0	CF INDUSTRIES HOLDINGS		02/10/2020	CITIGROUP GLOBAL MARKETS	127.000	5,291		4,968	6,063	(1,095)			(1,095)		4,968		323	323			
159864-10-7	CHARLES RIVER LAB		03/09/2020	GOLDMAN, SACHS & CO.	56.000	7,997		9,649							9,649		(1,652)	(1,652)			
808513-10-5	CHARLES SCHWAB		02/25/2020	Various	95,632.000	4,316,756		3,199,437	4,548,258	(1,348,821)			(1,348,821)		3,199,437		1,117,319	1,117,319	17,155		
161150-30-8	CHART INDUSTRIES INC		03/20/2020	Various	3,912.000	275,091		235,625	252,480	(28,416)			(28,416)		235,625		39,466	39,466			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		03/03/2020	Various	9,209.000	4,894,966		2,435,662	4,467,102	(2,031,440)			(2,031,440)		2,435,662		2,459,305	2,459,305			
16208T-10-2	CHATHAM LODGING TRUST		03/20/2020	CITIGROUP GLOBAL MARKETS	782.000	3,671		8,875							8,875		(5,203)	(5,203)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	02/10/2020	CITIGROUP GLOBAL MARKETS	250.000	29,518		25,663	27,740	(2,078)			(2,078)		25,663		3,856	3,856			
163072-10-1	CHEESECAKE FACTORY INC		02/18/2020	RBC DOMINION SECURITIES	5,552.000	222,337		215,751	215,751						215,751		6,586	6,586			
163086-10-1	CHEFS WAREHOUSE INC		03/09/2020	GOLDMAN, SACHS & CO.	186.000	4,177		6,692							6,692		(2,516)	(2,516)			
163092-10-9	CHEGG INC		03/09/2020	GOLDMAN, SACHS & CO.	8.000	298		319							319		(21)	(21)			
16359R-10-3	CHEMED CORP		02/27/2020	GOLDMAN, SACHS & CO.	22.000	9,689		10,816							10,816		(1,127)	(1,127)			
16383L-10-6	CHEMOCENTRYX INC		03/09/2020	GOLDMAN, SACHS & CO.	20.000	883		986							986		(103)	(103)			
163851-10-8	CHEMOURS ORD		03/09/2020	GOLDMAN, SACHS & CO.	83.000	866		1,301							1,301		(435)	(435)	21		
16411R-20-8	CHENIERE ENERGY INC		03/17/2020	Various	12,557.000	512,854		578,978	766,856	(187,878)			(187,878)		578,978		(66,124)	(66,124)			
165167-10-7	CHESAPEAKE ENERGY CORP		03/09/2020	GOLDMAN, SACHS & CO.	5,669.000	823		2,780							2,780		(1,957)	(1,957)			
165303-10-8	CHESAPEAKE UTILITIES CORP		03/09/2020	GOLDMAN, SACHS & CO.	28.000	2,584		2,811							2,811		(227)	(227)			
166764-10-0	CHEVRON CORP		02/25/2020	Various	87,384.000	9,432,740		9,172,939	4,997,068	(892,098)			(892,098)		9,172,939		259,800	259,800	111,874		
168905-10-7	CHILDREN'S PLACE		03/17/2020	Various	5,266.000	271,259		320,293	165,365	(18,137)			(18,137)		320,293		(49,034)	(49,034)			
169656-10-5	CHIPOTLE MEXICAN GRILL		02/18/2020	Various	1,116.000	1,037,982		786,221	934,215	(147,994)			(147,994)		786,221		251,760	251,760			
SBD2C5-N2-5	CHORUS AVIATION VOTING AND VARIABL	B	03/17/2020	Various	211,835.000	619,813		860,473	1,321,569	(414,302)			(414,302)	(46,793)	860,473	(25,056)	(215,604)	(240,660)	14,191		
H1467J-10-4	CHUBB LTD		02/21/2020	Various	19,273.000	3,149,484		2,197,660	3,000,035	(802,375)			(802,375)		2,197,660		951,824	951,824	14,455		
S61956-09-0	CHUBU ELECTRIC POWER INC	B	02/12/2020	Various	85,700.000	1,158,648		1,215,501	1,215,612	6,945			6,945	(7,055)	1,215,501	1,840	(58,694)	(56,854)			
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	02/28/2020	Various	17,000.000	1,830,266		1,100,005	1,576,812	(454,493)			(454,493)	(22,314)	1,100,005	3,280	726,982	730,262	12,261		
171484-10-8	CHURCHILL DOWNS INC		03/09/2020	GOLDMAN, SACHS & CO.	81.000	8,498		13,098							13,098		(4,600)	(4,600)			
SB3KTQ-S5-7	CI FINANCIAL CORP	B	02/26/2020	Various	205,724.000	3,856,479		2,602,805	3,444,200	(719,445)			(719,445)	(121,950)	2,602,805	34,910	1,218,764	1,253,674	24,124		
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	02/18/2020	GOLDMAN, SACHS & CO.	58,508.000	2,253,145		2,125,025	2,397,145	(238,272)			(238,272)	(33,847)	2,125,025	(45,317)	173,437	128,120			
171779-30-9	CIENA CORP		03/04/2020	Various	8,217.000	352,053		343,422	303,654	(7,130)			(7,130)		343,422		8,631	8,631			
125523-10-0	CIGNA CORPORATION		02/25/2020	Various	27,001.000	5,890,954		3,999,760	5,521,434	(1,521,674)			(1,521,674)		3,999,760		1,891,194	1,891,194			
171798-10-1	CIMAREX ENERGY CO		03/09/2020	Various	11,364.000	406,498		586,256	328,797	(14,614)			(14,614)		586,256		(179,758)	(179,758)	2,191		
172062-10-1	CINCINNATI FINL CORP		02/06/2020	GOLDMAN, SACHS & CO.	7.000	790		672	736	(64)			(64)		672		118	118	4		
17243V-10-2	CINEMARK HOLDINGS INC		02/26/2020	Various	41,054.000	1,172,578		1,391,663	643,184						1,391,663		(219,085)	(219,085)			
G219AH-10-0	CINEWORLD GROUP PLC	B	02/19/2020	GOLDMAN, SACHS & CO.	787,216.000	1,815,384		1,729,497	2,284,918	(684,089)			(684,089)	128,668	1,729,497	(120,066)	205,953	85,886	29,508		
172755-10-0	CIRRUS LOGIC INC		03/09/2020	GOLDMAN, SACHS & CO.	49.000	3,073		3,954							3,954		(881)	(881)			
17275R-10-2	CISCO SYS INC		03/03/2020	Various	265,991.000	12,128,429		7,628,717	12,756,928	(5,128,211)			(5,128,211)		7,628,717		4,499,712	4,499,712	93,097		
G1992S-10-9	CISION LTD		01/13/2020	Various	44,837.000	446,567		446,662	447,025	(363)			(363)		446,662		(95)	(95)			
125581-80-1	CIT GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	380.000	9,412		18,031							18,031		(8,619)	(8,619)			
172967-42-4	CITIGROUP INC		03/03/2020	Various	63,643.000	4,642,337		3,957,579	5,084,439	(1,126,860)			(1,126,860)		3,957,579		684,758	684,758	32,441		
174610-10-5	CITIZENS FINANCIAL GROUP		03/17/2020	Various	117,756.000	4,037,084		3,615,544	4,782,071	(1,166,527)			(1,166,527)		3,615,544		421,539	421,539	45,925		
177376-10-0	CITRIX SYS INC		03/03/2020	Various	623.000	73,232		66,479	67,316	(2,646)			(2,646)		66,479		6,753	6,753			
177835-10-5	CITY HOLDING CO		02/27/2020	GOLDMAN, SACHS & CO.	92.000	6,789		7,295							7,295		(506)	(506)			
178587-10-1	CITY OFFICE REIT INC		03/20/2020	CITIGROUP GLOBAL MARKETS	653.000	4,835		6,156							6,156		(1,321)	(1,321)			
SBYZ00-77-2	CK ASSET HOLDINGS LTD	B	02/24/2020	CITIGROUP GLOBAL MARKETS	202,464.000	1,288,855		1,332,467	1,461,614	(125,769)			(125,769)	(3,378)	1,332,467	3,704	(47,317)	(43,612)			
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	495,511.000	4,464,583		4,313,453	4,725,029	(378,638)			(378,638)	(32,938)	4,313,453	43,645	107,485	151,130			
184496-10-7	CLEAN HARBORS		02/18/2020	BANK OF AMERICA/MERRILL LYNCH	3,103.000	269,075		263,234	266,082	(2,848)			(2,848)		263,234		5,841	5,841			
18539C-20-4	CLEARWAY ENERGY INC CLASS C		03/20/2020	CITIGROUP GLOBAL MARKETS	101.000	1,982		2,221							2,221		(239)	(239)	21		
189054-10-9	CLOROX CO		02/25/2020	Various	7,134.000	1,191,737		666,458	1,095,354	(428,896)			(428,896)		666,458		525,279	525,279	7,562		
18914U-10-0	CLOUDERA INC		02/18/2020	GOLDMAN, SACHS & CO.	16,533.000	179,905		182,971	192,279	(9,308)			(9,308)		182,971		(3,066)	(3,066)			
12572Q-10-5	CME GROUP INC.		02/25/2020	Various	15,263.000	3,205,047		1,584,520	3,063,589	(1,479,069)			(1,479,069)		1,584,520		1,620,527	1,620,527	38,158		
12621E-10-3	CNO FINANCIAL GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	631.000	8,922		12,462							12,462		(3,541)	(3,541)	69		
12653C-10-8	CNX RESOURCES CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	282.000	1,905		1,740							1,740		165	165			
191216-10-0	COCA COLA CO.		02/21/2020	Various	166,650.000	10,018,235		7,730,895	9,224,078	(1,493,183)			(1,493,183)		7,730,895		2,287,341	2,287,341			
H1512E-10-0	COCA COLA HBC AG	B	03/17/2020	Various	30,912.000	1,081,363		1,056,616	559,444	(18,325)			(18,325)	(5,756)	1,056,616	(9,455)	34,201	24,747			
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	D	02/10/2020	CITIGROUP GLOBAL MARKETS	633.000	33,976		28,845	32,207	(3,362)			(3,362)		28,845		5,131	5,131			
192108-50-4	COEUR MINING INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,034.000	3,014		5,918							5,918		(2,904)	(2,904)			
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	23.000	1,879		1,748							1,748		132	132			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
192422-10-3	COGNEX CORP		02/21/2020	CITIGROUP GLOBAL MARKETS	26,728.000	1,349,007		1,141,383	1,497,837	(356,454)			(356,454)		1,141,383		207,624	207,624			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		02/25/2020	Various	29,854.000	2,000,788		1,797,143	1,848,444	(54,338)			(54,338)		1,797,143		203,645	203,645	4,890		
192479-10-3	COHERENT, INC.		03/20/2020	Various	7,010.000	957,591		741,122	1,165,282	(424,783)			(424,783)		741,122		216,469	216,469			
192576-10-6	COHU INC		03/20/2020	Various	12,502.000	292,102		264,995	259,987	(22,839)			(22,839)		264,995		27,107	27,107			
194162-10-3	COLGATE PALMOLIVE CO		02/21/2020	CITIGROUP GLOBAL MARKETS	33,023.000	2,518,721		1,905,524	2,273,303	(367,778)			(367,778)		1,905,525		613,196	613,196	14,200		
197641-10-3	COLUMBIA FINANCIAL INC		03/09/2020	GOLDMAN, SACHS & CO.	223.000	3,214		3,741							3,741		(527)	(527)			
198287-20-3	COLUMBIA PROPERTY REIT INC TRUST		03/20/2020	CITIGROUP GLOBAL MARKETS	211.000	1,845		3,587							3,587		(1,742)	(1,742)			
20030N-10-1	COMCAST CORP NEW CL A		03/03/2020	Various	189,179.000	8,520,654		5,486,029	8,507,380	(3,021,351)			(3,021,351)		5,486,029		3,034,625	3,034,625	39,728		
200340-10-7	COMERICA INC		03/17/2020	Various	68,462.000	4,073,872		4,214,053	4,674,154	(660,948)			(660,948)		4,214,053		(140,181)	(140,181)	43,647		
200525-10-3	COMMERCE BANCSHARES, INC.		02/26/2020	Various	77,745.000	5,297,704		4,417,327	4,513,866	(856,965)			(856,965)		4,417,327		880,377	880,377			
BRSJ39-U3-7	COMMERZBANK AG	B	03/17/2020	Various	297,896.000	1,776,252		1,940,302	1,048,359	(8,672)			(8,672)	(9,859)	1,940,302	(6,389)	(157,661)	(164,050)			
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	11,226.000	632,635		670,136							670,136	(10,080)	(27,421)	(37,501)	6,871		
20337X-10-9	COMMSCOPE HOLDING INC		03/03/2020	Various	1,418.000	15,004		18,001	9,266	(2,266)			(2,266)		18,001		(2,997)	(2,997)			
203607-10-6	COMMUNITY BANK SYSTEMS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	59.000	3,019		3,812							3,812		(793)	(793)			
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC TRU		03/20/2020	Various	162.000	5,399		8,090							8,090		(2,691)	(2,691)	68		
204149-10-8	COMMUNITY TRUST BANCORP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	162.000	4,817		5,257							5,257		(440)	(440)			
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	02/24/2020	Various	61,250.000	4,481,032		4,356,322	4,810,941	(216,365)			(216,365)	(238,254)	4,356,322	166,600	(41,890)	124,710			
SBD6K4-57-9	COMPASS GROUP PLC	B	02/26/2020	Various	144,734.000	3,561,499		2,596,145	3,623,819	(1,041,333)			(1,041,333)	13,659	2,596,145	(63,962)	1,029,316	965,354	50,322		
20451N-10-1	COMPASS MINERALS INTERNATION		03/20/2020	CITIGROUP GLOBAL MARKETS	14.000	574		887							887		(313)	(313)	10		
D15813-21-1	COMPUGROUP MEDICAL	B	02/11/2020	CITIGROUP GLOBAL MARKETS	105.000	7,545		4,854	7,514	(2,910)			(2,910)	251	4,854	(283)	2,974	2,691			
205887-10-2	CONAGRA BRANDS INC		03/17/2020	Various	4,048.000	116,331		119,780							119,780		(3,449)	(3,449)			
20605P-10-1	CONCHO RESOURCES INC		03/03/2020	Various	20,356.000	1,601,489		1,382,172	1,782,575	(400,403)			(400,403)		1,382,172		219,317	219,317	24		
207410-10-1	CONMED CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	24.000	1,149		2,503							2,503		(1,355)	(1,355)			
20825C-10-4	CONOCOPHILLIPS		03/03/2020	Various	107,224.000	6,135,345		5,542,346	6,972,777	(1,430,430)			(1,430,430)		5,542,346		592,998	592,998	44,868		
209115-10-4	CONSOLIDATED EDISON INC		02/25/2020	Various	18,560.000	1,651,484		1,141,748	1,679,123	(537,375)			(537,375)		1,141,748		509,736	509,736	13,660		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		03/17/2020	Various	12,890.000	2,482,127		1,948,475	2,445,878	(497,402)			(497,402)		1,948,475		533,652	533,652	9,668		
SB15C4-L6-7	CONSTELLATION SOFTWARE INC	B	02/21/2020	Various	1,777.000	1,944,336		1,535,487	1,728,229	(132,782)			(132,782)	(59,960)	1,535,487	21,898	386,950	408,849	1,523		
D16212-14-0	CONTINENTAL AG	B	03/17/2020	Various	8,573.000	806,815		1,027,845	12,809	(219)			(219)	113	1,027,845	13,382	(234,412)	(221,030)			
21676P-10-3	COOPER STANDARD HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	115.000	1,919		2,897							2,897		(978)	(978)			
216831-10-7	COOPER TIRE & RUBBER CO.		03/20/2020	CITIGROUP GLOBAL MARKETS	246.000	4,168		6,633							6,633		(2,464)	(2,464)	24		
217204-10-6	COPART INC		02/10/2020	CITIGROUP GLOBAL MARKETS	63.000	6,459		3,071	5,729	(2,658)			(2,658)		3,071		3,388	3,388			
218352-10-2	CORCEPT THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	84.000	861		1,115							1,115		(254)	(254)			
N22717-10-7	CORE LABORATORIES		03/31/2020	Various	16,824.000	453,345		665,282	251,410						665,282		(211,936)	(211,936)	3,529		
218681-10-4	CORE MARK HOLDING CO INC		03/17/2020	Various	28,287.000	669,057		552,318	768,145	(216,685)			(216,685)		552,318		116,739	116,739	370		
21871N-10-1	CORECIVIC REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	40.000	592		676							676		(84)	(84)			
21871D-10-3	CORELOGIC INC		03/09/2020	Various	18,060.000	895,639		776,329	463,763	(14,238)			(14,238)		776,329		119,310	119,310	3,968		
21870Q-10-5	CORESITE RLTY CORP		03/20/2020	Various	11,288.000	1,193,065		1,248,814	1,265,611	(16,797)			(16,797)		1,248,814		(55,748)	(55,748)	13,771		
21925Y-10-3	CORNERSTONE ONDEMAND INC		03/26/2020	Various	14,499.000	670,397		846,172	480,930	(7,305)			(7,305)		846,172		(175,775)	(175,775)			
219350-10-5	CORNING IN C COM		03/03/2020	Various	73,328.000	1,994,116		1,535,953	2,134,578	(598,625)			(598,625)		1,535,953		458,163	458,163	107		
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/09/2020	GOLDMAN, SACHS & CO.	26.000	668		770							770		(101)	(101)			
22052L-10-4	CORTEVA INC		02/25/2020	Various	26,595.000	755,220		737,712	560,960	(35,029)			(35,029)		737,712		17,508	17,508			
221006-10-9	CORVEL CORP		02/27/2020	GOLDMAN, SACHS & CO.	46.000	3,415		3,746							3,746		(332)	(332)			
22160N-10-9	COSTAR GROUP INC		03/03/2020	CITIGROUP GLOBAL MARKETS	17.000	11,520		7,171	7,180	(3,132)			(3,132)		7,171		4,350	4,350			
22160K-10-5	COSTCO WHS L CORP NEW COM		03/03/2020	Various	22,137.000	6,993,377		3,254,336	6,506,507	(3,252,171)			(3,252,171)		3,254,336		3,739,041	3,739,041	14,389		
22163N-10-6	COTT CORP		03/03/2020	Various	74,359.000	1,090,611		1,003,310	564,533	(17,210)			(17,210)		1,003,310		87,301	87,301			

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
222070-20-3	COTY INC CLASS A		03/03/2020	CITIGROUP GLOBAL MARKETS	1,563.000	13,840		18,897							18,897		(5,057)	(5,057)	195		
222795-50-2	COUSINS PROPERTIES REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	284.000	9,445		12,010							12,010		(2,565)	(2,565)			
SBYTBW-Y9-8	COVESTRO AG	B	03/17/2020	Various	55,831.000	2,318,458		2,515,875	2,268,267	(14,027)			(14,027)	(32,028)	2,515,875	(5,713)	(191,704)	(197,417)			
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		03/20/2020	CITIGROUP GLOBAL MARKETS	90.000	5,925		14,662							14,662		(8,737)	(8,737)			
225310-10-1	CREAD ACCEPTANCE CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	10.000	2,584		4,340							4,340		(1,756)	(1,756)			
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	03/17/2020	Various	396,944.000	5,271,957		4,506,503	5,758,987	(1,197,256)			(1,197,256)	(55,227)	4,506,503	(97,176)	862,630	765,454			
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	03/17/2020	Various	58,277.000	613,569		723,407	304,256	(71,326)			(71,326)	136	723,407	7,608	(117,446)	(109,838)			
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	02/26/2020	Various	33,651.000	1,210,884		997,209	1,347,371	(321,156)			(321,156)	(29,006)	997,209	(12,895)	226,570	213,675			
H17182-10-8	CRISPR THERAPEUTICS AG	D	02/18/2020	NATIONAL BANK OF CANADA	1,680.000	93,626		102,320	102,320						102,320		(8,695)	(8,695)			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		01/22/2020	DIRECT	11,424.000	715,195		694,374							694,374		20,821	20,821			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		02/25/2020	Various	19,531.000	3,250,025		1,771,232	2,776,332	(1,005,100)			(1,005,100)		1,771,232		1,478,793	1,478,793			
228368-10-6	CROWN HOLDINGS INC		02/26/2020	Various	9,066.000	691,198		651,406	196,801	(905)			(905)		651,406		39,792	39,792			
228903-10-0	CRYOLIFE INC		03/20/2020	Various	262.000	5,877		7,547							7,547		(1,670)	(1,670)			
126349-10-9	CSG SYSTEMS INTERNATION		03/20/2020	CITIGROUP GLOBAL MARKETS	66.000	2,526		3,444							3,444		(918)	(918)	16		
Q30018U-10-9	CSL LIMITED COMMON STOCK	B	02/26/2020	Various	20,789.000	4,463,797		1,839,513	4,029,855	(2,260,205)			(2,260,205)	69,863	1,839,513	(117,003)	2,741,287	2,624,284			
Q30297-11-5	CSR LTD	B	02/24/2020	CITIGROUP GLOBAL MARKETS	412,666.000	1,257,704		816,353	1,319,879	(531,878)			(531,878)	28,352	816,353	(62,416)	503,767	441,352			
126402-10-6	CSW INDUSTRIALS INC		03/09/2020	GOLDMAN, SACHS & CO.	108.000	7,615		7,871							7,871		(256)	(256)			
126408-10-3	CSX CORP		03/03/2020	Various	36,698.000	2,846,801		1,182,890	2,655,467	(1,472,578)			(1,472,578)		1,182,890		1,663,912	1,663,912	31		
229663-10-9	CUBESMART		02/26/2020	Various	40,336.000	1,290,006		1,254,227	819,047	(13,785)			(13,785)		1,254,227		35,779	35,779	8,586		
229669-10-6	CUBIC CORP.		03/20/2020	CITIGROUP GLOBAL MARKETS	131.000	4,591		8,343							8,343		(3,752)	(3,752)	17		
229899-10-9	CULLEN FROST BANKERS, INC.		03/09/2020	Various	395.000	24,894		35,519	8,898	(840)			(840)		35,519		(10,624)	(10,624)	148		
231021-10-6	CUMMINS IN C COM		03/03/2020	Various	18,266.000	3,049,070		2,721,858	3,268,883	(547,025)			(547,025)		2,721,858		327,212	327,212	23,882		
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		03/20/2020	Various	48,928.000	875,653		971,094	602,653	(27,761)			(27,761)		971,094		(95,441)	(95,441)			
126600-10-5	CVB FINANCIAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	693.000	11,694		14,390							14,390		(2,696)	(2,696)			
12662P-10-8	CVR ENERGY INC		03/09/2020	GOLDMAN, SACHS & CO.	144.000	3,035		4,918							4,918		(1,882)	(1,882)	115		
126650-10-0	CVS HEALTH CORPORATION		02/25/2020	Various	79,580.000	5,570,406		4,221,787	5,911,998	(1,690,211)			(1,690,211)		4,221,787		1,348,619	1,348,619	39,790		
23331A-10-9	D R HORTON INC COM		02/21/2020	Various	28,024.000	1,733,858		1,296,879	1,474,996	(181,428)			(181,428)		1,296,879		436,979	436,979	4,892		
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	02/25/2020	Various	247,900.000	3,618,336		3,387,928	4,143,644	(843,502)			(843,502)	87,786	3,387,928	(116,331)	346,739	230,408			
J11257-10-2	DAIICHI SANKYO LTD	B	02/28/2020	Various	35,100.000	2,231,990		1,211,232	2,334,509	(1,128,484)			(1,128,484)	5,207	1,211,232	(16,134)	1,036,891	1,020,757	519		
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	02/28/2020	Various	21,380.000	2,915,793		1,415,890	3,039,531	(1,481,021)			(1,481,021)	(142,620)	1,415,890	58,588	1,441,314	1,499,902	945		
D1668R-12-3	DAIMLERCHRYSLER	B	03/17/2020	Various	33,809.000	1,397,001		1,616,236	43,835	(4,797)			(4,797)	301	1,616,236	(17,325)	(201,910)	(219,235)			
J11508-12-4	DAIWA HOUSE INDS JPY50	B	02/25/2020	Various	52,200.000	1,547,208		1,442,320	1,628,323	(192,069)			(192,069)	6,066	1,442,320	(24,791)	129,679	104,888	1,153		
J11718-11-1	DAIWA SECURITIES	B	02/25/2020	Various	628,200.000	3,036,930		2,697,918	3,196,640	(565,203)			(565,203)	66,482	2,697,918	(90,231)	429,242	339,011			
235825-20-5	DANA HOLDING CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	741.000	4,368		12,126							12,126		(7,758)	(7,758)	53		
235851-10-2	DANAHER CO RP COM		02/26/2020	Various	31,738.000	5,018,272		2,703,313	4,871,148	(2,167,835)			(2,167,835)		2,703,313		2,314,960	2,314,960	5,395		
K22272-11-4	DANSKE BANK	B	03/17/2020	Various	44,926.000	661,876		695,102	727,508	(25,398)			(25,398)	(7,008)	695,102	(10,870)	(22,356)	(33,227)			
237194-10-5	DARDEN RESTAURANTS INC		02/06/2020	GOLDMAN, SACHS & CO.	432.000	52,485		44,135	43,495	(3,093)			(3,093)		44,135		8,350	8,350	380		
238337-10-9	DAVE AND BUSTERS ENTERTAINMENT INC		03/20/2020	Various	312.000	5,920		10,835							10,835		(4,914)	(4,914)			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		02/21/2020	CITIGROUP GLOBAL MARKETS	16,655.000	1,400,405		924,519	1,249,625	(325,106)			(325,106)		924,519		475,886	475,886			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	64,300.000	814,213		867,723	1,237,559	(439,491)			(439,491)	69,655	867,723	(90,101)	36,592	(53,510)			
BRSHNH-VC-0	DCC PLC	B	02/24/2020	Various	20,926.000	1,687,895		1,617,883	1,814,110	(48,865)			(48,865)	(147,362)	1,617,883	111,275	(41,263)	70,012			
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	19.000	706		1,110							1,110		(404)	(404)			
243537-10-7	DECKERS OUTDOOR CORP		02/18/2020	Various	1,638.000	328,341		267,239	276,593	(9,353)			(9,353)		267,239		61,102	61,102			
244199-10-5	DEERE & CO.		02/18/2020	Various	16,902.000	2,787,248		2,594,980	2,928,441	(333,460)			(333,460)		2,594,980		192,267	192,267	12,846		
24665A-10-3	DELEK US HOLDINGS INC		03/20/2020	Various	7,935.000	216,263		262,583	251,307						262,583		(46,319)	(46,319)	126		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		03/03/2020	CITIGROUP GLOBAL MARKETS	156.000	6,837		7,495	8,017	(522)			(522)		7,495		(658)	(658)			
G2709G-10-7	DELPHI TECHNOLOGIES PLC		03/09/2020	GOLDMAN, SACHS & CO.	89.000	1,006		1,388							1,388		(382)	(382)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
247361-70-2	DELTA AIR LINES, INC.		03/03/2020	Various	19,795.000	1,128,554		1,100,437	1,157,612	(57,175)			(57,175)		1,100,437		28,117	28,117	2,078		
248019-10-1	DELUXE CORP.		03/20/2020	CITIGROUP GLOBAL MARKETS	236.000	5,231		9,100							9,100		(3,869)	(3,869)	54		
SB05L3-64-2	DENA LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	5,500.000	58,338		69,456							69,456	2,850	(13,969)	(11,119)			
24823R-10-5	DENALI THERAPEUTICS INC		03/09/2020	GOLDMAN, SACHS & CO.	152.000	2,845		3,881							3,881		(1,035)	(1,035)			
24869P-10-4	DENNYS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	359.000	1,962		6,842							6,842		(4,881)	(4,881)			
J12075-10-7	DENSO CORP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	50,400.000	2,109,296		2,109,195	2,303,072	(242,126)			(242,126)	48,249	2,109,195	(52,082)	52,183	101			
24906P-10-9	DENTSPLY SIRONA INC		03/03/2020	CITIGROUP GLOBAL MARKETS	141.000	6,656		7,353	7,979	(626)			(626)		7,353		(697)	(697)	14		
J1207N-10-8	DENTSU GROUP INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	32,200.000	822,977		1,040,049	1,118,519	(102,543)			(102,543)	24,073	1,040,049	(34,085)	(182,987)	(217,072)	12,143		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	02/26/2020	Various	303,073.000	3,152,436		2,220,131	2,353,159	(121,536)			(121,536)	(11,492)	2,220,131	(65,944)	998,249	932,305			
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	02/26/2020	Various	19,734.000	3,266,772		1,510,617	3,104,519	(1,421,784)			(1,421,784)	(172,118)	1,510,617	33,866	1,722,288	1,756,155	6,777		
S46178-59-6	DEUTSCHE POST AG COM STK	B	02/18/2020	Various	81,961.000	2,859,247		2,638,584	3,128,960	(475,661)			(475,661)	(14,716)	2,638,584	(80,420)	301,082	220,662			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	02/26/2020	Various	315,757.000	5,168,253		5,041,401	5,012,131	(295,075)			(295,075)	161,067	5,041,401	(245,244)	372,096	126,853			
D2046U-17-6	DEUTSCHE WOHNEN	B	02/18/2020	Various	38,648.000	1,618,812		1,379,857	1,579,986	(177,911)			(177,911)	(22,218)	1,379,857	(29,467)	268,423	238,956			
25179M-10-3	DEVON ENERGY CORP.		03/17/2020	Various	18,845.000	123,461		422,169	5,064	(372)			(372)		422,169		(298,708)	(298,708)	1,679		
252131-10-7	DEXCOM INC		02/25/2020	Various	4,434.000	1,284,682		661,127	969,893	(308,766)			(308,766)		661,127		623,555	623,555			
G42089-11-3	DIAGEO	B	02/26/2020	Various	124,160.000	4,872,966		3,920,994	5,264,216	(1,423,136)			(1,423,136)	79,914	3,920,994	(124,239)	1,076,211	951,972			
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	B	02/26/2020	Various	6,412.000	246,042		165,215	324,678	(162,688)			(162,688)	3,225	165,215	(7,025)	87,852	80,827			
25278X-10-9	DIAMONDBACK ENERGY INC		03/17/2020	Various	2,839.000	143,614		220,221							220,221		(76,607)	(76,607)	379		
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/18/2020	Various	26,165.000	79,004		282,972	278,684	(6,288)			(6,288)		282,972		(203,967)	(203,967)	3,144		
253031-10-8	DICERNA PHARMACEUTICALS INC		02/18/2020	BANK OF AMERICA/MERRILL LYNCH	3,100.000	66,239		59,675							59,675		6,564	6,564			
253868-10-3	DIGITAL REALTY TRUST INC		02/25/2020	Various	25,768.000	3,418,062		2,436,316	3,085,460	(649,145)			(649,145)		2,436,316		981,746	981,746	27,829		
254543-10-1	DIODES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	88.000	2,914		4,530							4,530		(1,616)	(1,616)			
SBY9D0-Y1-7	DIRECT LINE INSURANCE PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	975.000	4,326		3,607	4,036	(308)			(308)	(122)	3,607	21	697	719			
254709-10-8	DISCOVER FINL SVCS		03/17/2020	Various	27,954.000	1,953,879		1,548,516	2,371,058	(822,542)			(822,542)		1,548,516		405,363	405,363	9,218		
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		02/10/2020	CITIGROUP GLOBAL MARKETS	248.000	7,032		5,964	7,562	(1,597)			(1,597)		5,964		1,068	1,068			
25470F-10-4	DISCOVERY COMMUNICATIONS INC		03/03/2020	CITIGROUP GLOBAL MARKETS	300.000	7,870		7,989	9,822	(1,833)			(1,833)		7,989		(119)	(119)			
25470M-10-9	DISH NETWORK CORP		02/10/2020	CITIGROUP GLOBAL MARKETS	189.000	6,964		5,810	6,704	(894)			(894)		5,810		1,154	1,154			
254687-10-6	DISNEY WALT CO		03/17/2020	Various	103,736.000	14,126,575		10,931,563	14,879,101	(4,070,116)			(4,070,116)		10,931,563		3,195,012	3,195,012	90,532		
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		03/09/2020	GOLDMAN, SACHS & CO.	208.000	1,072		1,591							1,591		(519)	(519)			
R1812S-10-5	DNB ASA	B	03/17/2020	Various	35,275.000	344,809		520,949	658,348	(157,648)			(157,648)	20,248	520,949	(87,546)	(88,594)	(176,140)			
25659T-10-7	DOLBY LABORATORIES CL A		03/20/2020	CITIGROUP GLOBAL MARKETS	69.000	3,412		4,970							4,970		(1,558)	(1,558)			
256677-10-5	DOLLAR GENERAL CORP		02/25/2020	Various	15,374.000	2,472,960		1,239,248	2,396,321	(1,158,772)			(1,158,772)		1,239,248		1,233,712	1,233,712	4,916		
256746-10-8	DOLLAR TREE INC		03/03/2020	Various	7,935.000	730,749		720,727	642,644	(16,810)			(16,810)		720,727		10,022	10,022			
25746U-10-9	DOMINION ENERGY INC		03/03/2020	Various	50,610.000	4,456,446		3,652,942	4,191,520	(538,578)			(538,578)		3,652,942		803,504	803,504	97		
257559-20-3	DOMTAR CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	324.000	6,929		10,788							10,788		(3,860)	(3,860)			
25960R-10-5	DOUGLAS DYNAMICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	136.000	3,707		6,821							6,821		(3,114)	(3,114)	38		
25960P-10-9	DOUGLAS EMMETT INC		03/09/2020	GOLDMAN, SACHS & CO.	410.000	14,549		18,212							18,212		(3,664)	(3,664)			
260003-10-8	DOVER CORP COM		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	2,120.000	235,008		150,414	244,351	(93,937)			(93,937)		150,414		84,594	84,594			
260557-10-3	DOW INC		02/10/2020	CITIGROUP GLOBAL MARKETS	210.000	10,119		10,007	11,493	(1,487)			(1,487)		10,007		112	112			
S64655-73-1	DOWNER EDI LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	234,921.000	1,038,451		1,115,561	1,349,175	(262,595)			(262,595)	28,981	1,115,561	(73,757)	(3,353)	(77,110)			
262037-10-4	DRIL QUIP		03/09/2020	GOLDMAN, SACHS & CO.	261.000	7,785		10,291							10,291		(2,507)	(2,507)			
G28480-12-3	DS SMITH PLC	B	03/17/2020	Various	506,442.000	2,231,824		2,006,716	2,577,633	(363,374)			(363,374)	(207,543)	2,006,716	123,348	101,760	225,108			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
233331-10-7	DTE ENERGY CO		03/17/2020	Various	34,542.000	4,561,914		3,048,157	4,485,970	(1,437,813)			(1,437,813)		3,048,157		1,513,757	1,513,757	34,974		
26441C-20-4	DUKE ENERGY HLDG CORP		02/25/2020	Various	10,976.000	1,105,803		741,373	1,001,121	(259,748)			(259,748)		741,373		364,430	364,430	10,126		
264411-50-5	DUKE RLTY CORP		03/24/2020	Various	8,131.000	225,135		263,937	71,351	(1,544)			(1,544)		263,937		(38,802)	(38,802)	484		
26614N-10-2	DUPONT DE NEMOURS INC		03/17/2020	Various	35,799.000	1,738,221		2,066,611	13,482						2,066,611		(328,390)	(328,390)	1,292		
23355L-10-6	DXC TECHNOLOGY COMPANY		03/17/2020	Various	22,512.000	517,172		739,053							739,053		(221,881)	(221,881)			
269246-40-1	E TRADE FINANCIAL CORP		03/03/2020	CITIGROUP GLOBAL MARKETS	196.000	8,819		8,563	8,893	(329)			(329)		8,563		256	256	27		
D24914-13-3	E.ON AG OMN STK	B	02/18/2020	Various	188,702.000	2,339,056		1,964,720	2,017,355	(33,559)			(33,559)	(19,076)	1,964,720	(50,793)	425,129	374,335			
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	02/26/2020	Various	27,063.000	3,665,993		1,899,141	3,963,748	(2,165,423)			(2,165,423)	100,816	1,899,141	(76,481)	1,843,333	1,766,852			
268948-10-6	EAGLE BANCORP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	171.000	4,310		7,411							7,411		(3,101)	(3,101)			
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	02/25/2020	CITIGROUP GLOBAL MARKETS	27,855.000	2,195,200		2,172,378	2,526,750	(319,285)			(319,285)	(35,087)	2,172,378	(5,180)	28,002	22,822	1,030		
27579R-10-4	EAST WEST BANCORP INC		03/17/2020	Various	97,688.000	4,299,700		3,987,987	4,757,406	(769,419)			(769,419)		3,987,987		311,714	311,714	26,864		
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES INC		03/20/2020	Various	204.000	4,735		5,108							5,108		(373)	(373)	44		
277276-10-1	EASTGROUP PROPERTY		03/20/2020	Various	10,961.000	1,501,343		1,448,427	859,038	(5,474)			(5,474)		1,448,427		52,916	52,916	4,856		
277432-10-0	EASTMAN CH EM CO COM		03/03/2020	Various	34,795.000	2,477,106		2,247,199	2,757,852	(510,653)			(510,653)		2,247,199		229,907	229,907	22,965		
G29183-10-3	EATON CORP PLC		02/25/2020	Various	26,679.000	2,742,816		1,877,524	2,527,035	(649,511)			(649,511)		1,877,524		865,292	865,292			
278265-10-3	EATON VANCE CORP		03/03/2020	Various	15,321.000	719,087		714,841	208,611						714,841		4,246	4,246	5,698		
278642-10-3	EBAY INC		03/03/2020	Various	58,103.000	2,162,532		1,560,166	2,097,702	(537,930)			(537,930)		1,560,166		602,367	602,367	283		
278768-10-6	ECHOSTAR CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	65.000	1,950		2,599							2,599		(649)	(649)			
278865-10-0	ECOLAB INC		02/25/2020	Various	14,844.000	3,027,055		1,562,370	2,862,814	(1,302,321)			(1,302,321)		1,562,370		1,464,685	1,464,685	6,972		
28035Q-10-2	EDGEWELL PERSONAL CARE		03/09/2020	GOLDMAN, SACHS & CO.	15.000	535		513							513		22	22			
281020-10-7	EDISON INTL		02/21/2020	CITIGROUP GLOBAL MARKETS	4,744.000	368,060		362,000	11,915	(2,945)			(2,945)		362,000		6,060	6,060	101		
28106W-10-3	EDITAS MEDICINE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	73.000	1,392		1,719							1,719		(327)	(327)			
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/03/2020	Various	11,907.000	2,706,522		1,259,014	2,704,998	(1,519,241)			(1,519,241)		1,259,014		1,447,508	1,447,508			
F2924U-10-6	EIFFAGE	B	02/26/2020	Various	18,131.000	2,111,994		1,504,568	2,075,908	(591,961)			(591,961)	20,621	1,504,568	(64,644)	672,070	607,426			
S63072-00-3	EISAI LTD	B	03/17/2020	Various	15,500.000	1,145,227		1,175,032	1,094,622	6,160			6,160	(6,160)	1,175,032	2,268	(32,073)	(29,806)			
N14506-10-4	ELASTIC NV		03/20/2020	CITIGROUP GLOBAL MARKETS	10.000	500		719							719		(220)	(220)			
28470R-10-2	ELDORADO RESORTS INC		03/09/2020	GOLDMAN, SACHS & CO.	197.000	9,567		13,398							13,398		(3,831)	(3,831)			
532457-10-8	ELI LILLY & CO		03/03/2020	Various	69,912.000	9,799,101		5,705,417	9,188,534	(3,483,117)			(3,483,117)		5,705,417		4,093,684	4,093,684	50,873		
28852N-10-9	ELLINGTON FINANCIAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	155.000	1,053		2,376							2,376		(1,323)	(1,323)			
291011-10-4	EMERSON ELEC CO		03/03/2020	Various	11,179.000	744,742		631,092	852,511	(221,419)			(221,419)		631,092		113,650	113,650	5,590		
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		03/09/2020	GOLDMAN, SACHS & CO.	746.000	7,771		10,205							10,205		(2,434)	(2,434)			
292218-10-4	EMPLOYERS HOLDINGS INC		03/20/2020	Various	230.000	8,888		9,794							9,794		(906)	(906)			
E41759-10-6	ENAGAS S.A.	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	11,651.000	304,599		288,334	297,399	(6,217)			(6,217)	(2,848)	288,334	(6,562)	22,826	16,265	331		
S24661-49-8	ENBRIDGE INC	B	02/25/2020	Various	100,995.000	4,166,550		3,869,766	4,021,108	(81,114)			(81,114)	(70,228)	3,869,766	(12,689)	309,474	296,784	51,801		
29261A-10-0	ENCOMPASS HEALTH CORP		02/26/2020	Various	20,225.000	1,591,740		1,396,155	448,800						1,396,155		195,585	195,585	1,814		
292562-10-5	ENCORE WIRE CORP		03/20/2020	Various	180.000	8,439		9,612							9,612		(1,173)	(1,173)			
E41222-11-3	ENDESA SA EUR1.2	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	48,289.000	1,272,978		996,936	1,289,522	(324,732)			(324,732)	32,146	996,936	(55,982)	332,023	276,041	30,668		
G30401-10-6	ENDO INTERNATIONAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	957.000	2,876		5,790							5,790		(2,914)	(2,914)			
T3679P-11-5	ENEL SPA OMN STK PAR EUR1	B	02/26/2020	Various	276,274.000	2,453,530		1,258,171	2,193,151	(1,113,356)			(1,113,356)	178,376	1,258,171	(113,470)	1,308,828	1,195,358	41,614		
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		03/20/2020	Various	9,799.000	240,947		254,286							254,286		(13,339)	(13,339)			
29275Y-10-2	ENERSYS		02/18/2020	GOLDMAN, SACHS & CO.	3,733.000	281,949		279,340	279,340						279,340		2,608	2,608			
S71450-56-3	ENI SPA	B	03/17/2020	Various	46,655.000	448,922		617,537							617,537	10,551	(179,165)	(168,615)			
29355A-10-7	ENPHASE ENERGY INC		03/09/2020	GOLDMAN, SACHS & CO.	9.000	390		439							439		(48)	(48)			
29355X-10-7	ENPRO INDUSTRIES INC		03/09/2020	GOLDMAN, SACHS & CO.	160.000	7,402		9,239							9,239		(1,837)	(1,837)	42		
G3075P-10-1	ENSTAR GROUP LTD		02/27/2020	GOLDMAN, SACHS & CO.	54.000	9,252		10,830							10,830		(1,578)	(1,578)			
29362U-10-4	ENTEGRIS INC		02/18/2020	Various	6,144.000	350,062		307,753	307,753						307,753		42,309	42,309	420		
29364G-10-3	ENTERGY CORP		02/21/2020	Various	12,829.000	1,667,326		1,224,076	1,536,914	(312,839)			(312,839)		1,224,076		443,250	443,250	11,869		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
293712-10-5	ENTERPRISE FINANCIAL SERVICE		02/27/2020	GOLDMAN, SACHS & CO.	152.000	6,070		6,954							6,954		(884)	(884)			
29404K-10-6	ENVESTNET INC		02/26/2020	Various	9,229.000	743,094		652,191	379,066						652,191		90,902	90,902			
29415F-10-4	ENVISTA HOLDINGS CORP		02/26/2020	Various	20,325.000	554,409		602,393	355,561	(11,034)			(11,034)		602,393		(47,985)	(47,985)			
26875P-10-1	EOG RESOUR CES INC COM		03/17/2020	Various	7,891.000	457,627		579,185	85,351	(16,512)			(16,512)		579,185		(121,558)	(121,558)	293		
294268-10-7	EPLUS INC		03/09/2020	GOLDMAN, SACHS & CO.	86.000	5,779		7,222							7,222		(1,443)	(1,443)			
26884U-10-9	EPR PROPERTIES		03/09/2020	GOLDMAN, SACHS & CO.	185.000	9,043		12,989							12,989		(3,946)	(3,946)	69		
26884L-10-9	EQT CORPORATION		02/27/2020	GOLDMAN, SACHS & CO.	302.000	1,623		1,634							1,634		(11)	(11)			
294429-10-5	EQUIFAX IN C COM		02/25/2020	Various	8,559.000	1,341,766		887,771	1,199,287	(311,516)			(311,516)		887,771		453,995	453,995			
29444U-70-0	EQUINIX REIT INC		02/25/2020	Various	5,107.000	3,289,027		1,849,158	2,980,956	(1,131,798)			(1,131,798)		1,849,158		1,439,869	1,439,869	3,203		
R8413J-10-3	EQUINOR ASA	B	03/17/2020	Various	414,501.000	6,814,336		7,105,110	8,278,418	(962,565)			(962,565)	(210,744)	7,105,110	(251,414)	(39,360)	(290,773)	80,008		
29452E-10-1	EQUITABLE HOLDINGS INC		02/21/2020	CITIGROUP GLOBAL MARKETS	64,867.000	1,730,346		1,336,218							1,336,218		394,128	394,128			
294600-10-1	EQUITRANS MIDSTREAM CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	978.000	5,306		8,197							8,197		(2,892)	(2,892)			
294628-10-2	EQUITY COMMONWEALTH REIT		03/20/2020	CITIGROUP GLOBAL MARKETS	359.000	10,581		10,847							10,847		(265)	(265)			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/03/2020	Various	26.000	1,891		1,559	1,830	(271)			(271)		1,559		332	332	8		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		03/24/2020	Various	46,734.000	3,762,234		3,249,461	3,781,715	(532,255)			(532,255)		3,249,461		512,773	512,773	26,522		
W26049-11-9	ERICSSON NAMN-AKTIER B	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	252,880.000	2,053,773		2,243,803	1,137,330	4,749			4,749	(4,749)	2,243,803	(45,946)	(144,084)	(190,030)			
29530P-10-2	ERIE IDEMNITY CO CL A		02/06/2020	GOLDMAN, SACHS & CO.	251.000	41,343		41,686	39,508						41,686		(344)	(344)	230		
296315-10-4	ESCO TECHNOLOGIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	64.000	4,337		6,662							6,662		(2,326)	(2,326)			
29664W-10-5	ESPERION THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	112.000	5,857		8,270							8,270		(2,413)	(2,413)			
G3198U-10-2	ESSENT GROUP LTD		03/09/2020	GOLDMAN, SACHS & CO.	640.000	25,132		30,606							30,606		(5,474)	(5,474)	102		
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		03/09/2020	Various	7,823.000	209,301		213,031							213,031		(3,730)	(3,730)			
297178-10-5	ESSEX PROPERTY		02/10/2020	CITIGROUP GLOBAL MARKETS	43.000	13,645		10,401	12,937	(2,536)			(2,536)		10,401		3,244	3,244	84		
F31668-10-0	ESSILORLUXOTTICA SA	B	02/24/2020	Various	20,848.000	3,101,911		2,480,495	3,177,974	(680,493)			(680,493)	(16,986)	2,480,495	(72,413)	693,829	621,416			
SBF1K7-P7-9	ESSITY CLASS B	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	22,124.000	672,987		460,538	713,277	(528,977)			(528,977)	276,238	460,538	(138,153)	350,601	212,448			
518439-10-4	ESTEE LAUDER COS.		02/25/2020	Various	9,111.000	1,851,335		689,078	1,881,786	(1,192,708)			(1,192,708)		689,078		1,162,257	1,162,257			
29786A-10-6	ETSY INC		03/09/2020	GOLDMAN, SACHS & CO.	20.000	1,170		1,089							1,089		81	81			
S47982-71-5	EUROCOMMERCIAL PROPERTIES DUTCH CE	B	03/16/2020	CITIGROUP GLOBAL MARKETS	9,942.000	110,930		248,997	278,997	(29,637)			(29,637)	(364)	248,997	(1,596)	(136,471)	(138,067)			
298736-10-9	EURONET WORLDWIDE INC		03/20/2020	Various	47.000	5,286		6,959							6,959		(1,672)	(1,672)			
29978A-10-4	EVERBRIDGE INC		03/09/2020	GOLDMAN, SACHS & CO.	2.000	217		182							182		35	35			
30034W-10-6	EVERGY INC		02/06/2020	GOLDMAN, SACHS & CO.	779.000	55,553		49,713	49,078	(948)			(948)		49,713		5,840	5,840			
30040W-10-8	EVERSOURCE ENERGY		02/25/2020	Various	58,013.000	5,474,002		3,245,303	4,935,166	(1,689,863)			(1,689,863)		3,245,303		2,228,699	2,228,699			
26927E-10-4	EVO PAYMENTS INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	240.000	3,402		6,652							6,652		(3,250)	(3,250)			
30050B-10-1	EVOLENT HEALTH INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	373.000	1,807		4,198							4,198		(2,391)	(2,391)			
30057T-10-5	EVOQUA WATER TECHNOLOGIES CORP		03/09/2020	Various	16,102.000	383,793		152,514	302,764	(153,185)			(153,185)		152,514		231,278	231,278			
811054-40-2	EW SCRIPPS CLASS A		02/26/2020	Various	27,173.000	336,741		412,563	239,530	(9,688)			(9,688)		412,563		(75,822)	(75,822)			
30063P-10-5	EXACT SCIENCES CORP		03/17/2020	Various	5,702.000	446,898		360,088	527,321	(167,233)			(167,233)		360,088		86,810	86,810			
30161N-10-1	EXELON CORP COM		03/03/2020	Various	43,926.000	2,170,640		1,456,135	2,002,586	(546,451)			(546,451)		1,456,135		714,505	714,505	5,479		
SBYSLC-X9-4	EXOR NV	B	02/19/2020	GOLDMAN, SACHS & CO.	32,067.000	2,608,793		1,987,285	2,486,548	(499,184)			(499,184)	(78)	1,987,285	(69,268)	690,777	621,508			
30212P-30-3	EXPEDIA IN C DEL COM		02/25/2020	Various	19,823.000	2,170,649		2,171,815	1,927,163	(901)			(901)		2,171,815		(1,166)	(1,166)			
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	02/26/2020	Various	93,325.000	3,333,874		1,677,785	3,155,098	(1,980,127)			(1,980,127)	502,814	1,677,785	(244,759)	1,900,848	1,656,089	13,658		
30224P-20-0	EXTENDED STAY AMERICA UNITS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,323.000	9,360		16,174							16,174		(6,814)	(6,814)	304		
30225T-10-2	EXTRA SPACE STORAGE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	7,314.000	610,379		771,038	772,505	(1,467)			(1,467)		771,038		(160,660)	(160,660)	6,517		
30231G-10-2	EXXON MOBIL CORP		03/17/2020	Various	196,899.000	11,671,725		13,365,231	13,739,612	(374,381)			(374,381)		13,365,231		(1,693,507)	(1,693,507)	100,823		
315616-10-2	F5 NETWORKS INC		03/17/2020	GOLDMAN, SACHS & CO.	1,226.000	114,169		156,049							156,049		(41,880)	(41,880)			
W7888D-19-9	FABEGE	B	03/26/2020	BANK OF AMERICA/MERRILL LYNCH	43,958.000	672,382		671,198	731,142	(42,617)			(42,617)	(17,327)	671,198	(14,162)	15,346	1,184			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
G3323L-10-0	FABRINET		03/20/2020	CITIGROUP GLOBAL MARKETS	49.000	2,341		3,317							3,317		(976)	(976)			
30303M-10-2	FACEBOOK INC		03/03/2020	Various	103,202.000	21,314,379		13,182,034	21,182,211	(8,000,176)			(8,000,176)		13,182,034		8,132,345	8,132,345			
303075-10-5	FACTSET RESEARCH SYSTEMS		03/03/2020	Various	1,560.000	456,296		416,273	126,101	(1,033)			(1,033)		416,273		40,023	40,023	2		
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	1,207.000	549,236		546,718	389,331	(14,348)			(14,348)	(9,762)	546,718	2,006	512	2,518	6,963		
S63312-76-3	FAMILYMART CO LTD	B	03/17/2020	Various	28,800.000	605,714		682,671	603,865	(229)			(229)	(3,398)	682,671	4,207	(81,164)	(76,957)			
J13440-10-2	FANUC LTD JPY50	B	02/19/2020	GOLDMAN, SACHS & CO.	12,200.000	2,252,154		2,063,558	2,282,273	(240,814)			(240,814)	22,099	2,063,558	(42,042)	230,638	188,595	959		
J1346E-10-0	FAST RETAILING CO	B	03/17/2020	Various	4,200.000	2,207,606		2,307,356	2,153,209	(100,540)			(100,540)	(36,830)	2,307,356	37,844	(137,594)	(99,750)			
311900-10-4	FASTENAL CO		03/17/2020	Various	47,291.000	1,784,274		1,379,523	1,747,402	(367,879)			(367,879)		1,379,523		404,751	404,751	11,823		
31189P-10-2	FATE THERAPEUTICS INC		03/09/2020	GOLDMAN, SACHS & CO.	18.000	447		507							507		(60)	(60)			
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		02/04/2020	BANK OF AMERICA/MERRILL LYNCH	3,872.000	493,873		498,443	498,443						498,443		(4,570)	(4,570)	4,066		
313855-10-8	FEDERAL SIGNAL CORP.		03/20/2020	CITIGROUP GLOBAL MARKETS	83.000	2,135		2,610							2,610		(475)	(475)	7		
31428X-10-6	FEDEX CORP		03/17/2020	Various	15,803.000	2,341,125		2,339,792							2,339,792		1,333	1,333			
G3421J-10-6	FERGUSON LTD		02/26/2020	Various	31,650.000	3,042,837		1,992,625	2,872,093	(801,165)			(801,165)	(78,303)	1,992,625	21,606	1,028,606	1,050,212			
SBD6G5-07-6	FERRARI NV	B	02/18/2020	GOLDMAN, SACHS & CO.	7,547.000	1,345,500		1,047,301	1,252,935	(202,070)			(202,070)	(3,564)	1,047,301	(33,924)	332,123	298,199			
315405-10-0	FERRO CORP.		03/20/2020	CITIGROUP GLOBAL MARKETS	547.000	4,669		7,370							7,370		(2,702)	(2,702)			
G3402M-10-2	FGL INC		03/09/2020	GOLDMAN, SACHS & CO.	171.000	1,897		2,062							2,062		(165)	(165)			
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	98,258.000	1,310,723		1,416,221	828,797	7,937			7,937	(7,937)	1,416,221	(16,676)	(88,822)	(105,498)			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/03/2020	Various	19,342.000	2,868,276		1,396,390	2,690,279	(1,293,889)			(1,293,889)		1,396,390		1,471,886	1,471,886			
J14302-10-3	FINANCIAL PRODUCTS GROUP LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	9,900.000	54,239		77,047							77,047	3,161	(25,970)	(22,808)			
T4R999-10-4	FINECOBANK BANCA FINECO	B	02/18/2020	GOLDMAN, SACHS & CO.	109,495.000	1,287,304		1,091,110	1,313,887	(218,271)			(218,271)	(4,506)	1,091,110	(34,724)	230,918	196,194			
31847R-10-2	FIRST AMERICAN FINANCIAL		03/09/2020	GOLDMAN, SACHS & CO.	9.000	535		588							588		(53)	(53)	4		
318672-70-6	FIRST BANCORP (PUERTO RICO)		03/20/2020	CITIGROUP GLOBAL MARKETS	1,406.000	5,420		12,278							12,278		(6,858)	(6,858)	43		
318910-10-6	FIRST BANCORP NC		02/27/2020	GOLDMAN, SACHS & CO.	150.000	4,988		5,609							5,609		(620)	(620)			
319383-20-4	FIRST BUSEY CORP		02/27/2020	GOLDMAN, SACHS & CO.	371.000	8,423		9,668							9,668		(1,245)	(1,245)			
31946M-10-3	FIRST CITIZENS BCSH CL A		02/27/2020	GOLDMAN, SACHS & CO.	20.000	9,421		10,691							10,691		(1,270)	(1,270)			
319829-10-7	FIRST COMMONWEALTH FINL CORP		02/27/2020	GOLDMAN, SACHS & CO.	542.000	6,631		7,626							7,626		(995)	(995)			
32006W-10-6	FIRST DEFIANCE FINL CORP		02/27/2020	GOLDMAN, SACHS & CO.	251.000	6,115		7,151							7,151		(1,036)	(1,036)			
320209-10-9	FIRST FINL BANCORP		03/20/2020	Various	33,644.000	770,372		851,655	255,290						851,655		(81,283)	(81,283)	133		
32020R-10-9	FIRST FINL BANKSHARES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	128.000	3,125		3,634							3,634		(509)	(509)			
32051X-10-8	FIRST HAWAIIAN INC		02/26/2020	Various	31,964.000	862,395		912,194	324,966						912,194		(49,800)	(49,800)	6,781		
320517-10-5	FIRST HORIZON NATL CORP		02/26/2020	Various	194,599.000	3,033,895		2,735,085	2,618,832	(469,975)			(469,975)		2,735,085		298,810	298,810	19,352		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/20/2020	Various	655.000	22,777		27,172							27,172		(4,395)	(4,395)			
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		03/20/2020	Various	7,231.000	277,886		301,316	289,416						301,316		(23,431)	(23,431)	2,505		
320817-10-9	FIRST MERCHANTS CORP		02/27/2020	GOLDMAN, SACHS & CO.	250.000	9,214		10,490							10,490		(1,276)	(1,276)			
320867-10-4	FIRST MIDWEST BANCORP		03/20/2020	CITIGROUP GLOBAL MARKETS	250.000	3,259		4,419							4,419		(1,160)	(1,160)			
S23476-08-8	FIRST QUANTUM MINERALS LTD	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	82,734.000	679,488		784,882	385,843	6,739			6,739	(6,739)	784,882	(1,616)	(103,779)	(105,395)			
33616C-10-0	FIRST REPUBLIC BANK		02/25/2020	Various	38,585.000	4,426,636		3,468,722	4,531,808	(1,063,086)			(1,063,086)		3,468,722		957,915	957,915	7,331		
336433-10-7	FIRST SOLAR		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	5,590.000	310,090		311,988	312,816	(828)			(828)		311,988		(1,898)	(1,898)			
33767D-10-5	FIRSTCASH INC		02/18/2020	BANK OF AMERICA/MERRILL LYNCH	2,889.000	245,976		232,940	232,940						232,940		13,036	13,036	780		
337932-10-7	FIRSTENERGY CORP		02/21/2020	CITIGROUP GLOBAL MARKETS	23,335.000	1,203,188		803,168	1,134,081	(330,914)			(330,914)		803,168		400,020	400,020	9,101		
337738-10-8	FISERV INC COM		02/25/2020	Various	34,030.000	4,076,908		1,861,795	3,934,889	(2,073,094)			(2,073,094)		1,861,795		2,215,113	2,215,113			
338307-10-1	FIVE9 INCINARY		03/30/2020	Various	4,613.000	351,426		307,918	268,157						307,918		43,508	43,508			
337930-70-5	FLAGSTAR BANCORP INC.		03/09/2020	GOLDMAN, SACHS & CO.	206.000	6,049		7,305							7,305		(1,256)	(1,256)	10		
339041-10-5	FLEETCOR TECHNOLOGIES I		02/25/2020	Various	7,303.000	2,308,412		1,104,830	2,075,037	(996,523)			(996,523)		1,104,830		1,203,582	1,203,582			
339750-10-1	FLOOR DECOR HOLDINGS INC CLASS A		02/25/2020	Various	8,873.000	481,822		229,811	450,837	(221,026)			(221,026)		229,811		252,011	252,011			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
34354P-10-5	FLOWSERVE CORPORATION		02/25/2020	Various	33,463.000	1,509,913		1,410,857	1,665,454	(254,596)			(254,596)		1,410,857		99,056	99,056	6,358		
343412-10-2	FLUOR CORP		02/27/2020	GOLDMAN, SACHS & CO.	530.000	5,260		10,584							10,584		(5,324)	(5,324)			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	03/17/2020	Various	9,058.000	939,107		724,490	1,101,660	(373,391)			(373,391)	(3,778)	724,490	(18,393)	233,010	214,617			
302520-10-1	FNB CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	1,783.000	12,080		20,352							20,352		(8,272)	(8,272)	196		
31620R-30-3	FNF GROUP INC		02/18/2020	GOLDMAN, SACHS & CO.	32,053.000	1,432,428		1,385,736	1,452,152	(67,885)			(67,885)		1,385,736		46,693	46,693			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		02/26/2020	Various	26,247.000	788,753		769,829	445,527	(5,663)			(5,663)		769,829		18,924	18,924			
345370-86-0	FORD MTR C O DEL COM PAR U		02/25/2020	Various	287,042.000	2,256,046		2,473,791	9,923	(1,622)			(1,622)		2,473,791		(217,745)	(217,745)	160		
34553D-10-1	FORESCOUT TECHNOLOGIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	42.000	1,179		1,378							1,378		(199)	(199)			
346375-10-8	FORMFACTOR INC		02/27/2020	GOLDMAN, SACHS & CO.	352.000	7,879		9,592							9,592		(1,713)	(1,713)			
34959E-10-9	FORTINET INC		02/25/2020	Various	15,265.000	1,729,752		1,171,741	1,629,691	(457,950)			(457,950)		1,171,741		558,011	558,011			
34959J-10-8	FORTIVE CORP		03/03/2020	Various	21,985.000	1,683,024		1,371,127	1,679,434	(308,308)			(308,308)		1,371,127		311,897	311,897	8		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		02/26/2020	Various	16,584.000	1,127,734		1,083,473	635,105	(3,901)			(3,901)		1,083,473		44,261	44,261			
34983P-10-4	FORTY SEVEN INC		03/20/2020	Various	38.000	3,517		1,613							1,613		1,904	1,904			
349853-10-1	FORWARD AIR CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	173.000	7,471		10,754							10,754		(3,283)	(3,283)	30		
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		03/09/2020	GOLDMAN, SACHS & CO.	90.000	2,498		2,871							2,871		(373)	(373)			
35137L-10-5	FOX CORP CLASS A		02/10/2020	CITIGROUP GLOBAL MARKETS	104.000	3,879		3,280	3,855	(576)			(576)		3,280		599	599			
35137L-20-4	FOX CORP CLASS B		02/10/2020	CITIGROUP GLOBAL MARKETS	59.000	2,170		1,861	2,148	(287)			(287)		1,861		309	309			
F6866T-10-0	FRANCE TELECOM	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	161,452.000	2,300,186		2,377,722	2,377,734	(71,506)			(71,506)	71,493	2,377,722	(108,097)	30,562	(77,536)			
SB29NF-31-2	FRANCO NEVADA CORP	B	02/25/2020	Various	25,858.000	3,043,483		1,543,825	2,673,838	(1,060,415)			(1,060,415)	(69,598)	1,543,825	7,254	1,492,403	1,499,657			
353514-10-2	FRANKLIN ELECTRIC, INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	58.000	2,586		3,515							3,515		(928)	(928)			
354613-10-1	FRANKLIN RES INC		02/10/2020	Various	1,843.000	46,666		47,881	47,881						47,881		(1,215)	(1,215)	498		
35671D-85-7	FREEPORT MCMORAN INC		03/17/2020	Various	16,498.000	109,622		137,558	216,454	(78,896)			(78,896)		137,558		(27,937)	(27,937)	825		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	03/17/2020	Various	36,186.000	2,860,120		2,412,561	2,679,214	(251,634)			(251,634)	(15,019)	2,412,561	(66,777)	514,335	447,559			
D27348-12-3	FRESENIUS SE & CO KGAA	B	02/11/2020	CITIGROUP GLOBAL MARKETS	238.000	12,776		11,130	13,406	(2,434)			(2,434)	158	11,130	(424)	2,070	1,646			
G36738-10-5	FRESH DEL MONTE PRODUCE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	54.000	1,852		1,647							1,647		206	206	5		
358039-10-5	FRESHPET INC		03/09/2020	GOLDMAN, SACHS & CO.	21.000	1,333		1,448							1,448		(115)	(115)			
J14208-10-2	FUJI FILM HLDGS CO NPV	B	02/28/2020	Various	20,280.000	1,013,323		729,834	975,978	(207,052)			(207,052)	(39,092)	729,834	19,104	264,385	283,489	400		
S63569-45-3	FUJITSU LTD	B	02/28/2020	Various	21,100.000	2,330,958		1,332,205	1,993,991	(599,641)			(599,641)	(62,146)	1,332,205	25,206	973,546	998,753			
SB1TK1-Y8-4	FUKUOKA FINANCIAL GROUP INC	B	03/17/2020	GOLDMAN, SACHS & CO.	8,900.000	112,506		133,027							133,027	5,458	(25,979)	(20,521)			
360271-10-0	FULTON FINANCIAL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	363.000	4,274		5,102							5,102		(828)	(828)			
3621LQ-10-9	G1 THERAPEUTICS INC		03/26/2020	Various	6,287.000	98,194		129,871							129,871		(31,677)	(31,677)			
B44170-10-6	GALAPAGOS NV	B	03/17/2020	Various	3,008.000	745,694		458,449	629,713	(162,373)			(162,373)	(8,891)	458,449	(8,571)	295,816	287,245			
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	02/26/2020	Various	277,000.000	1,981,346		1,694,627	2,040,581	(333,682)			(333,682)	(12,272)	1,694,627	13,483	273,236	286,719			
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	214,890.000	3,285,084		3,098,187	3,594,087	(445,152)			(445,152)	(50,748)	3,098,187	(18,477)	205,374	186,897			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		02/19/2020	GOLDMAN, SACHS & CO.	57,971.000	2,866,205		2,169,378	2,495,652	(326,273)			(326,273)		2,169,378		696,827	696,827			
36555P-10-7	GARDNER DENVER HOLDINGS INC		03/02/2020	MERGER	480.000	15,739		17,977							17,977		(2,238)	(2,238)			
366651-10-7	GARTNER GROUP INC NEW		02/25/2020	Various	12,187.000	1,831,830		1,569,008	1,878,017	(309,009)			(309,009)		1,569,008		262,822	262,822			
G39108-10-8	GATES INDUSTRIAL PLC		02/26/2020	Various	56,931.000	662,305		751,972	456,777	(27,136)			(27,136)		751,972		(89,667)	(89,667)			
361448-10-3	GATX CORP.		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	3,128.000	240,101		259,155	259,155						259,155		(19,054)	(19,054)			
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		03/20/2020	Various	34,492.000	711,388		777,628	244,291	(1,538)			(1,538)		777,628		(66,240)	(66,240)			
SB0C2C-Q3-8	GDF SUEZ CMN STK	B	02/26/2020	Various	133,914.000	2,378,375		1,903,126	2,164,585	(250,603)			(250,603)	(10,856)	1,903,126	(57,997)	533,247	475,249			
368736-10-4	GENERAC HOLDINGS INC		03/04/2020	Various	9,995.000	1,092,543		1,008,151	585,635						1,008,151		84,391	84,391			
369550-10-8	GENERAL DYNAMICS CORP		02/25/2020	Various	12,327.000	2,294,580		1,594,349	2,173,866	(579,518)			(579,518)		1,594,349		700,232	700,232	12,574		
369604-10-3	GENERAL EL EC CO COM		03/17/2020	Various	408,822.000	4,936,831		4,646,872	3,981,442	(8,252)			(8,252)		4,646,872		289,959	289,959	3,568		
370334-10-4	GENERAL MLS INC		03/03/2020	Various	13,782.000	724,839		621,380	731,630	(116,618)			(116,618)		621,380		103,460	103,460	6,727		
37045V-10-0	GENERAL MOTORS CO		02/21/2020	Various	50,278.000	1,734,992		1,681,799	1,840,175	(158,376)			(158,376)		1,681,799		53,193	53,193			

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
45957-39-6	GENMAB	B	03/17/2020	GOLDMAN, SACHS & CO.	6,106.000	1,435,548		1,034,776	1,358,876	(320,982)			(320,982)	(3,118)	1,034,776	(31,168)	431,940	400,772			
37253A-10-3	GENTHERM INC		03/09/2020	GOLDMAN, SACHS & CO.	184.000	7,007		8,613							8,613		(1,605)	(1,605)			
372460-10-5	GENUINE PARTS CO		02/25/2020	Various	16,386.000	1,568,958		1,443,210	1,740,685	(297,475)			(297,475)		1,443,210		125,748	125,748	12,494		
36162J-10-6	GEO GROUP REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	53.000	843		924							924		(81)	(81)			
374297-10-9	GETTY REALTY CORP		03/09/2020	GOLDMAN, SACHS & CO.	133.000	3,665		4,346							4,346		(682)	(682)			
374689-10-7	GIBRALTAR INDS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	28.000	1,023		1,546							1,546		(523)	(523)			
36237H-10-1	G-III APPAREL GROUP LTD		03/20/2020	CITIGROUP GLOBAL MARKETS	267.000	1,617		6,734							6,734		(5,118)	(5,118)			
S22546-45-1	GILDAN ACTIVEWEAR INC.	B	03/17/2020	GOLDMAN, SACHS & CO.	1,310.000	17,141		33,363							33,363	(2,122)	(14,100)	(16,222)			
375558-10-3	GILEAD SCIENCES INC		03/03/2020	Various	25,150.000	1,756,011		1,615,770	69,724	(2,104)			(2,104)		1,615,770		140,241	140,241			
H3238Q-10-2	GIVAUDAN SA REG	B	02/26/2020	Various	479.000	1,573,250		818,169	1,499,302	(628,218)			(628,218)	(52,915)	818,169	22,716	732,365	755,081			
37637Q-10-5	GLACIER BANCORP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	439.000	12,689		18,622							18,622		(5,933)	(5,933)			
376536-10-8	GLADSTONE COMMERCIAL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	335.000	3,194		5,715							5,715		(2,521)	(2,521)	42		
377322-10-2	GLAUKOS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	163.000	4,160		11,355							11,355		(7,195)	(7,195)			
S09252-88-3	GLAXOSMITHKLINE PLC	B	02/26/2020	Various	377,895.000	8,126,686		7,461,461	8,905,972	(1,198,037)			(1,198,037)	(246,474)	7,461,461	78,136	587,090	665,226	93,685		
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	02/26/2020	Various	498,796.000	1,466,052		1,559,935	20,846	34			34	(714)	1,559,935	(4,198)	(89,686)	(93,883)			
379378-20-1	GLOBAL NET LEASE INC		03/09/2020	GOLDMAN, SACHS & CO.	252.000	4,406		5,423							5,423		(1,017)	(1,017)			
37940X-10-2	GLOBAL PAYMENTS INC.		02/18/2020	GOLDMAN, SACHS & CO.	8,519.000	1,763,637		1,354,687	1,555,229	(200,542)			(200,542)		1,354,687		408,951	408,951			
37959E-10-2	GLOBE LIFE INC		03/03/2020	CITIGROUP GLOBAL MARKETS	129.000	11,761		13,942							13,942		(2,181)	(2,181)			
379577-20-8	GLOBUS MEDICAL INC.		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	5,614.000	318,020		328,339	330,552	(2,213)			(2,213)		328,339		(10,319)	(10,319)			
BRSGCE-0T-8	GLP J-REIT REIT	B	03/17/2020	Various	1,000.000	1,277,721		1,049,453	1,241,316	(181,443)			(181,443)	(10,420)	1,049,453	4,554	223,714	228,268			
380237-10-7	GODADDY INC CLASS A		03/03/2020	CITIGROUP GLOBAL MARKETS	181.000	12,319		11,924	12,294	(370)			(370)		11,924		396	396			
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/17/2020	Various	22,860.000	5,160,615		4,530,547	5,256,200	(725,653)			(725,653)		4,530,547		630,068	630,068	2,051		
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	02/24/2020	CITIGROUP GLOBAL MARKETS	88,767.000	945,690		766,948	834,271	(69,003)			(69,003)	1,680	766,948	(42,625)	221,367	178,742	8,362		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		03/20/2020	CITIGROUP GLOBAL MARKETS	1,217.000	6,918		13,262							13,262		(6,344)	(6,344)			
38267D-10-9	GOOSEHEAD INSURANCE INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	12.000	580		669							669		(89)	(89)			
384637-10-4	GRAHAM HOLDINGS COMPANY CO CLASS B		03/20/2020	Various	51.000	20,202		25,309							25,309		(5,107)	(5,107)			
384802-10-4	GRAINGER W W INC		02/21/2020	CITIGROUP GLOBAL MARKETS	3,208.000	973,013		876,939	1,085,972	(209,033)			(209,033)		876,939		96,074	96,074	4,620		
387328-10-7	GRANITE CONSTRUCTION INC		03/20/2020	CITIGROUP GLOBAL MARKETS	293.000	3,555		7,514							7,514		(3,958)	(3,958)			
38741L-10-7	GRANITE POINT MORTGAGE TRUST INC		03/20/2020	CITIGROUP GLOBAL MARKETS	143.000	608		2,052							2,052		(1,444)	(1,444)			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		02/18/2020	GOLDMAN, SACHS & CO.	19,377.000	312,327		320,434	322,627	(2,193)			(2,193)		320,434		(8,106)	(8,106)			
389375-10-6	GRAY TELEVISION INC		03/20/2020	CITIGROUP GLOBAL MARKETS	5.000	49		90							90		(41)	(41)			
391416-10-4	GREAT WESTERN BANCORP INC		03/20/2020	Various	339.000	8,117		9,072							9,072		(954)	(954)			
S23849-51-6	GREAT-WEST LIFECO INC	B	02/18/2020	GOLDMAN, SACHS & CO.	185,155.000	4,818,218		3,820,228	4,748,992	(760,614)			(760,614)	(168,150)	3,820,228	54,474	943,516	997,990			
39304D-10-2	GREEN DOT CORP-CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	34.000	1,015		1,140							1,140		(125)	(125)			
397624-10-7	GREIF INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	173.000	4,587		6,836							6,836		(2,249)	(2,249)			
39874R-10-1	GROCERY OUTLET HOLDING CORP		03/09/2020	GOLDMAN, SACHS & CO.	28.000	917		902							902		16	16			
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	B	03/17/2020	Various	18,998.000	1,766,964		1,572,542	2,003,720	(361,558)			(361,558)	(69,620)	1,572,542	6,701	187,721	194,422			
SB1Y9T-B3-1	GROUPE DANONE	B	02/26/2020	Various	44,593.000	3,425,779		2,970,467	3,699,110	(821,306)			(821,306)	92,663	2,970,467	(152,112)	607,423	455,311			
399473-10-7	GROUPON COMMON		03/09/2020	GOLDMAN, SACHS & CO.	2,514.000	2,456		7,441							7,441		(4,986)	(4,986)			
400110-10-2	GRUBHUB INC		03/17/2020	Various	15,839.000	769,575		768,450	368,983	(21,023)			(21,023)		768,450		1,125	1,125			
40131M-10-9	GUARDANT HEALTH INC		03/09/2020	GOLDMAN, SACHS & CO.	9.000	614		736							736		(122)	(122)			
40171V-10-0	GUIDEWIRE SOFTWARE INC		02/26/2020	Various	27,413.000	3,257,288		2,727,676	2,636,785	(283,755)			(283,755)		2,727,676		529,612	529,612			
402635-30-4	GULFPORT ENERGY CORP		02/27/2020	GOLDMAN, SACHS & CO.	1,859.000	1,664		2,268							2,268		(604)	(604)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
404030-10-8	H E EQUIPMENT SERVICES		03/20/2020	CITIGROUP GLOBAL MARKETS	235.000	2,596		6,411							6,411		(3,815)	(3,815)	46		
093671-10-5	H&R BLOCK INC		03/09/2020	GOLDMAN, SACHS & CO.	226.000	4,548		5,080							5,080		(532)	(532)			
405024-10-0	HAEMONETICS CORP		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	1,742.000	208,869		200,156	200,156						200,156		8,713	8,713			
406216-10-1	HALLIBURTON CO		03/17/2020	Various	43,545.000	674,526		941,878							941,878		(267,352)	(267,352)	2,116		
S04052-07-2	HALMA PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	493.000	14,292		8,418	13,820	(5,153)			(5,153)	(249)	8,418	(56)	5,930	5,874	42		
40637H-10-9	HALOZYME THERAPEUTICS INC		03/09/2020	GOLDMAN, SACHS & CO.	228.000	4,219		4,622							4,622		(403)	(403)			
407497-10-6	HAMILTON LANE INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	96.000	5,546		6,831							6,831		(1,285)	(1,285)			
410120-10-9	HANCOCK HLDG CO		03/09/2020	GOLDMAN, SACHS & CO.	524.000	12,238		20,739							20,739		(8,501)	(8,501)	141		
410345-10-2	HANESBRANDS, INC		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	35,349.000	476,894		506,905							506,905		(30,011)	(30,011)	5,302		
S60305-06-7	HANG LUNG PROPERTIES LTD	B	02/26/2020	Various	552,000.000	1,266,636		1,051,919	1,211,425	(156,366)			(156,366)	(3,140)	1,051,919	3,075	211,643	214,718			
Y30327-10-3	HANG SENG BANK	B	03/17/2020	Various	62,300.000	1,214,694		1,127,542	1,287,289	(166,570)			(166,570)	6,823	1,127,542	(3,838)	90,990	87,152	11,089		
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		03/09/2020	Various	8,044.000	297,296		250,599	256,378	(8,677)			(8,677)		250,599		46,697	46,697	2,669		
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)	B	02/11/2020	CITIGROUP GLOBAL MARKETS	325.000	66,939		41,753	62,857	(22,587)			(22,587)	1,483	41,753	(2,053)	27,238	25,186			
SB1VZ0-M2-1	HARGREAVES LANSDOWN PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	101.000	2,139		2,378	2,589	(136)			(136)	(75)	2,378	11	(250)	(240)			
412822-10-8	HARLEY DAVIDSON INC		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	2,097.000	68,583		70,921							70,921		(2,338)	(2,338)			
415864-10-7	HARSCO CORP.		02/27/2020	GOLDMAN, SACHS & CO.	360.000	3,836		5,692							5,692		(1,856)	(1,856)			
S61735-08-0	HARVEY NORMAN HOLDINGS LTD	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	243,442.000	696,075		541,571	696,490	(169,880)			(169,880)	14,961	541,571	(43,406)	197,910	154,504			
418056-10-7	HASBRO INC COM		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	4,693.000	389,997		489,433							489,433		(99,436)	(99,436)	3,191		
40412C-10-1	HCA Healthcare Inc		02/21/2020	Various	19,204.000	2,833,034		1,796,266	2,838,543	(1,042,277)			(1,042,277)		1,796,266		1,036,768	1,036,768			
40416M-10-5	HD SUPPLY HOLDINGS INC		01/06/2020	GOLDMAN, SACHS & CO.	1,061.000	42,529		41,581	42,673	(1,093)			(1,093)		41,581		949	949			
SBFZYR-L1-2	HEALIUS LTD	B	02/24/2020	CITIGROUP GLOBAL MARKETS	256,473.000	482,065		402,642	497,594	(105,640)			(105,640)	10,689	402,642	(30,785)	110,207	79,423			
421946-10-4	HEALTHCARE REALTY TRUST INC		03/24/2020	BANK OF AMERICA/MERRILL LYNCH	6,847.000	181,054		247,916							247,916		(66,862)	(66,862)			
421906-10-8	HEALTHCARE SERVICES GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	48.000	1,203		1,353							1,353		(150)	(150)	10		
42226A-10-7	HEALTHEQUITY INC		02/26/2020	Various	10,003.000	779,113		727,070	230,728	(696)			(696)		727,070		52,042	52,042			
42250P-10-3	HEALTHPEAK PROPERTIES INC		02/10/2020	CITIGROUP GLOBAL MARKETS	174.000	6,420		4,281	5,998	(1,717)			(1,717)		4,281		2,139	2,139			
42234Q-10-2	HEARTLAND FINANCIAL USA INC		02/27/2020	GOLDMAN, SACHS & CO.	166.000	7,549		8,429							8,429		(881)	(881)			
422806-10-9	HEICO CORP		03/03/2020	CITIGROUP GLOBAL MARKETS	353.000	39,911		44,510							44,510		(4,599)	(4,599)			
D31709-10-4	HEIDELBERGCEMENT	B	02/18/2020	Various	36,324.000	2,422,175		2,415,046	2,648,658	(224,723)			(224,723)	(8,889)	2,415,046	(76,811)	83,940	7,129			
S77925-59-2	HEINEKEN NV	B	03/17/2020	GOLDMAN, SACHS & CO.	4,357.000	361,540		326,861	464,228	(111,850)			(111,850)	(25,517)	326,861	16,346	18,333	34,679			
42328H-10-9	HELIOS TECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	174.000	6,336		7,635							7,635		(1,299)	(1,299)			
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		03/20/2020	CITIGROUP GLOBAL MARKETS	1,321.000	2,054		9,472							9,472		(7,417)	(7,417)			
423452-10-1	HELMERICH & PAYNE, INC.		03/09/2020	GOLDMAN, SACHS & CO.	482.000	8,914		21,883							21,883		(12,968)	(12,968)			
S64205-38-8	HENDERSON LAND DEVELOPMENT LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	108,000.000	514,301		479,912	530,173	(48,887)			(48,887)	(1,374)	479,912	2,728	31,662	34,390			
S50024-65-2	HENKEL AG	B	02/11/2020	Various	18,408.000	1,726,119		1,685,746	1,735,690	(25,593)			(25,593)	(24,351)	1,685,746	(10,267)	50,641	40,374			
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	02/26/2020	Various	98,184.000	2,011,974		1,324,744	1,997,862	(737,830)			(737,830)	64,713	1,324,744	(87,402)	774,632	687,230			
426281-10-1	HENRY JACK & ASSOCIATES		02/06/2020	GOLDMAN, SACHS & CO.	24.000	3,941		3,518	437						3,518		422	422			
42704L-10-4	HERC HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	151.000	3,928		6,384							6,384		(2,456)	(2,456)			
42722X-10-6	HERITAGE FINANCIAL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	599.000	11,522		12,100							12,100		(578)	(578)			
F48051-10-0	HERMES INTERNATIONAL	B	02/18/2020	GOLDMAN, SACHS & CO.	2,032.000	1,541,119		1,169,353	1,519,548	(360,574)			(360,574)	10,379	1,169,353	(48,073)	419,839	371,765			
427866-10-8	HERSHEY COMPANY		03/03/2020	Various	5,683.000	895,290		508,984	835,287	(326,303)			(326,303)		508,984		386,306	386,306	4,343		
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	461.000	2,367		7,697							7,697		(5,330)	(5,330)			
42809H-10-7	HESS CORP		02/25/2020	Various	28,109.000	1,701,432		1,140,209	1,877,962	(737,753)			(737,753)		1,140,209		561,223	561,223			

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
42824C-10-9	HEWLETT PACKARD ENTERPRISE		03/03/2020	Various	48,832.000	650,574		503,510	774,476	(270,965)			(270,965)		503,510		147,064	147,064	5,860		
428291-10-8	HEXCEL CORP.		02/10/2020	CITIGROUP GLOBAL MARKETS	41.000	3,023		2,836	3,006	(170)			(170)		2,836		188	188			
431284-10-8	HIGHWOODS PROPERTIES		03/09/2020	GOLDMAN, SACHS & CO.	111.000	4,748		5,806							5,806		(1,059)	(1,059)	53		
431571-10-8	HILLENBRAND INC		03/20/2020	CITIGROUP GLOBAL MARKETS	565.000	9,325		15,141							15,141		(5,816)	(5,816)	120		
432748-10-1	HILLTOP HOLDINGS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	46.000	612		960							960		(347)	(347)			
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		03/03/2020	Various	18,798.000	2,012,236		1,437,884	2,024,218	(647,981)			(647,981)		1,437,884		574,352	574,352	82		
S60757-23-4	HIROSHIMA BANK LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	40,700.000	158,377		173,744							173,744	7,129	(22,496)	(15,367)			
S64004-33-6	HIS LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	5,400.000	72,145		104,573							104,573	4,291	(36,718)	(32,428)			
J20454-12-0	HITACHI	B	02/28/2020	Various	108,400.000	3,942,357		2,787,423	4,614,294	(1,547,442)			(1,547,442)	(279,430)	2,787,423	139,268	1,015,666	1,154,934			
S64291-26-3	HITACHI CHEMICAL LTD	B	02/28/2020	Various	135,500.000	5,671,057		1,956,130	5,704,279	(3,529,821)			(3,529,821)	(218,327)	1,956,130	54,844	3,660,083	3,714,927			
S64292-01-4	HITACHI METALS LTD	B	02/12/2020	CITIGROUP GLOBAL MARKETS	600.000	9,686		5,953	8,905	(2,800)			(2,800)	(152)	5,953	35	3,698	3,733			
40425J-10-1	HMS HLDGS CORP		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	7,010.000	196,642		205,935	207,496	(1,561)			(1,561)		205,935		(9,293)	(9,293)			
404251-10-0	HNI CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	276.000	6,021		10,000							10,000		(3,980)	(3,980)	59		
436106-10-8	HOLLYFRONTIER CORP		03/17/2020	Various	29,121.000	1,179,435		1,244,034	1,296,959	(187,994)			(187,994)		1,244,034		(64,598)	(64,598)	8,565		
436440-10-1	HOLOGIC, INC.		02/10/2020	Various	1,119.000	58,800		53,105	58,423	(5,318)			(5,318)		53,105		5,695	5,695			
436893-20-0	HOME BANCSHARES INC		03/09/2020	GOLDMAN, SACHS & CO.	969.000	13,667		18,642							18,642		(4,974)	(4,974)			
437076-10-2	HOME DEPOT INC		02/25/2020	Various	43,627.000	10,593,530		4,943,526	9,527,264	(4,583,738)			(4,583,738)		4,943,526		5,650,003	5,650,003			
J22302-11-1	HONDA MOTOR CO., LTD.	B	03/17/2020	Various	64,100.000	1,612,935		1,774,509	1,345,966	6,175			6,175	(7,775)	1,774,509	19,571	(181,146)	(161,575)	10,432		
438516-10-6	HONEYWELL INTERNATIONAL INC		03/03/2020	Various	17,614.000	3,050,503		1,675,960	3,083,340	(1,441,817)			(1,441,817)		1,675,960		1,374,542	1,374,542	218		
Y33370-10-0	HONG KONG AND CHINA GAS	B	02/19/2020	GOLDMAN, SACHS & CO.	887,000.000	1,725,489		1,720,521	1,732,613	(9,095)			(9,095)	(2,997)	1,720,521	8,284	(3,315)	4,969			
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	02/26/2020	Various	92,600.000	3,151,834		2,571,522	3,006,725	(431,273)			(431,273)	(3,930)	2,571,522	8,811	571,501	580,312			
S64349-15-2	HONGKONG LAND HOLDINGS LTD	D	03/17/2020	GOLDMAN, SACHS & CO.	45,400.000	192,361		235,106							235,106		(42,745)	(42,745)			
43940T-10-9	HOPE BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	951.000	9,638		13,123							13,123		(3,485)	(3,485)			
440327-10-4	HORACE MANN EDUCATORS		03/20/2020	CITIGROUP GLOBAL MARKETS	55.000	1,830		2,464							2,464		(634)	(634)	17		
440452-10-0	HORMEL FOODS CORP		02/06/2020	GOLDMAN, SACHS & CO.	2.000	94		69	90	(22)			(22)		69		25	25			
44107P-10-4	HOST HOTELS & RESORTS INC		02/04/2020	BANK OF AMERICA/MERRILL LYNCH	25,691.000	431,510		432,645	476,568	(43,923)			(43,923)		432,645		(1,135)	(1,135)	6,423		
44109J-10-6	HOSTESS BRANDS INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	67.000	676		845							845		(169)	(169)			
441593-10-0	HOULIHAN LOKEY INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	167.000	8,087		9,394							9,394		(1,307)	(1,307)	52		
J22848-10-5	HOYA CORPORATION	B	02/28/2020	Various	16,900.000	1,476,568		550,782	1,625,075	(1,072,156)			(1,072,156)	(2,136)	550,782	(5,759)	931,545	925,785			
40434L-10-5	HP INC		02/25/2020	Various	80,206.000	1,828,050		1,201,752	1,648,233	(446,481)			(446,481)		1,201,752		626,298	626,298	14,132		
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	03/17/2020	Various	1,440,796.000	10,373,135		10,738,613	8,502,096	(244,422)			(244,422)	(82,809)	10,738,613	(144,105)	(221,373)	(365,478)			
443320-10-6	HUB GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	135.000	6,254		7,691							7,691		(1,437)	(1,437)			
443510-60-7	HUBBELL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	31.000	2,994		4,635							4,635		(1,641)	(1,641)	28		
443573-10-0	HUBSPOT INC		03/20/2020	Various	1,669.000	322,723		254,398	263,269	(10,450)			(10,450)		254,398		68,325	68,325			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		03/09/2020	GOLDMAN, SACHS & CO.	489.000	14,175		18,675							18,675		(4,500)	(4,500)			
444859-10-2	HUMANA INC COM		02/25/2020	Various	10,680.000	3,919,880		2,183,281	3,914,434	(1,731,153)			(1,731,153)		2,183,281		1,736,599	1,736,599	5,874		
445658-10-7	HUNT TRANSPORT SVC		03/03/2020	CITIGROUP GLOBAL MARKETS	423.000	39,987		47,389							47,389		(7,401)	(7,401)			
446150-10-4	HUNTINGTON BANCSHARES INC		03/17/2020	Various	134,449.000	1,673,316		1,581,120	2,027,491	(446,371)			(446,371)		1,581,120		92,196	92,196	20,167		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		02/18/2020	Various	6,283.000	1,513,942		1,302,650	1,576,279	(273,629)			(273,629)		1,302,650		211,292	211,292			
447011-10-7	HUNTSMAN		03/20/2020	CITIGROUP GLOBAL MARKETS	124.000	1,611		2,239							2,239		(628)	(628)	20		
SBJZZH-37-9	IA FINANCIAL CORP INC	B	02/25/2020	Various	60,162.000	3,134,691		1,926,735	3,309,316	(1,277,921)			(1,277,921)	(104,659)	1,926,735	20,974	1,186,982	1,207,956			
449253-10-3	IAA INC		02/26/2020	Various	22,519.000	1,065,355		1,049,680	624,816	(21,709)			(21,709)		1,049,680		15,675	15,675			
44919P-50-8	IAC/INTERACTIVE CORP		02/10/2020	CITIGROUP GLOBAL MARKETS	20.000	4,727		3,661	4,982	(1,321)			(1,321)		3,661		1,066	1,066			
SB288C-92-0	IBERDROLA	B	02/26/2020	Various	512,358.000	6,116,110		3,568,671	5,165,671	(2,021,916)			(2,021,916)	327,731	3,560,886	(309,898)	2,865,123	2,555,225	75,052		
450828-10-8	IBERIABANK CORP		02/26/2020	Various	11,175.000	792,818		822,937	300,592						822,937		(30,120)	(30,120)	1,808		

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
F4931M-11-9	ICADE S.A.	B	03/26/2020	Various	6,727.000	497,528		680,350	732,830	(42,524)			(42,524)	(9,956)	680,350	(11,764)	(171,057)	(182,821)	15,586		
G4740B-10-5	ICHOR HOLDINGS		03/20/2020	Various	280.000	6,246		8,919							8,919		(2,673)	(2,673)			
44930G-10-7	ICU MEDICAL		02/26/2020	Various	4,732.000	980,661		879,822	279,744	(865)			(865)		879,822		100,839	100,839			
J2388K-10-3	IDEMITSU KOSAN CO. LTD.	B	02/12/2020	Various	22,700.000	580,121		625,224	632,906	(4,023)			(4,023)	(3,658)	625,224	940	(46,043)	(45,103)			
45167R-10-4	IDEX CORP		02/10/2020	Various	331.000	57,308		52,483	56,932	(4,449)			(4,449)		52,483		4,824	4,824	22		
45168D-10-4	IDEXX LABS CORP		02/25/2020	Various	1,363.000	351,755		253,798	355,920	(102,122)			(102,122)		253,798		97,956	97,956			
45174J-50-9	IHEARTMEDIA INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	418.000	3,455		7,193							7,193		(3,738)	(3,738)			
G47567-10-5	IHS MARKIT LTD		02/25/2020	Various	30,968.000	2,440,410		1,114,049	2,333,439	(1,219,390)			(1,219,390)		1,114,049		1,326,361	1,326,361	5,265		
902104-10-8	II VI INC		02/27/2020	GOLDMAN, SACHS & CO.	343.000	9,612		12,890							12,890		(3,278)	(3,278)			
J23426-10-9	IIDA GROUP HOLDINGS LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	10,000.000	125,654		132,648							132,648	5,443	(12,437)	(6,994)			
452308-10-9	ILLINOIS TOOL WKS INC		02/25/2020	Various	17,449.000	3,212,908		1,495,615	3,134,364	(1,638,749)			(1,638,749)		1,495,615		1,717,293	1,717,293	18,670		
452327-10-9	ILLUMINA INC		02/25/2020	Various	6,492.000	1,882,897		1,159,804	2,153,656	(993,852)			(993,852)		1,159,804		723,093	723,093			
45245E-10-9	IMAX CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	96.000	1,015		1,473							1,473		(457)	(457)			
452907-10-8	IMMUNOMEDICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	55.000	591		1,032							1,032		(441)	(441)			
S04544-92-0	IMPERIAL TOBACCO GROUP	B	03/17/2020	Various	62,509.000	1,281,012		1,521,656	15,202	(1,147)			(1,147)	(223)	1,521,656	(22,971)	(217,673)	(240,644)	40,266		
45337C-10-2	INCYTE CORPORATION		03/03/2020	Various	2,330.000	180,243		180,554							180,554		(310)	(310)			
45378A-10-6	INDEPENDENCE REALTY TRUST REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	440.000	5,482		7,260							7,260		(1,778)	(1,778)			
453836-10-8	INDEPENDENT BANK CORP MA		03/20/2020	CITIGROUP GLOBAL MARKETS	32.000	1,930		2,273							2,273		(343)	(343)			
45384B-10-6	INDEPENDENT BANK GROUP INC		02/27/2020	GOLDMAN, SACHS & CO.	176.000	8,560		9,719							9,719		(1,159)	(1,159)			
SBP9DL-90-1	INDITEX SA	B	02/26/2020	Various	48,961.000	1,656,560		1,561,829	1,728,451	(166,009)			(166,009)	(613)	1,561,829	(34,993)	129,724	94,731	323		
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES TR		03/09/2020	GOLDMAN, SACHS & CO.	173.000	3,319		4,081							4,081		(762)	(762)			
D35415-10-4	INFINEON TECHNOLOGIES AG	B	02/26/2020	Various	106,624.000	2,468,351		1,795,560	2,430,810	(516,358)			(516,358)	(118,892)	1,795,560	27,574	645,217	672,791	5,727		
45667G-10-3	INFINERA CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	111.000	532		894							894		(361)	(361)			
G4770L-10-6	INFORMA PLC	B	03/17/2020	Various	148,700.000	1,183,258		1,448,495	1,688,207	(220,330)			(220,330)	(19,383)	1,448,495	(45,261)	(219,976)	(265,237)			
SBZ573-90-5	ING GROEP NV	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	62,634.000	620,579		706,395							706,395	2,218	(88,034)	(85,816)			
45687V-10-6	INGERSOLL RAND INC		03/03/2020	VARIOUS	1.000			15							15		(15)	(15)			
G47791-10-1	INGERSOLL-RAND PLC		03/02/2020	Various	25,504.000	2,990,286		1,532,605	3,389,460	(1,857,383)			(1,857,383)		1,532,605		1,457,681	1,457,681			
45688C-10-7	INGEVITY CORP		02/27/2020	GOLDMAN, SACHS & CO.	158.000	7,476		10,475							10,475		(3,000)	(3,000)			
457187-10-2	INGREDION INC		02/10/2020	Various	562.000	52,084		45,473	52,238	(6,765)			(6,765)		45,473		6,611	6,611	354		
E64515-39-3	INMOBILIARIA COLONIAL SA	B	03/16/2020	CITIGROUP GLOBAL MARKETS	17,165.000	142,158		198,007	218,881	(15,853)			(15,853)	(5,021)	198,007	1,832	(57,681)	(55,849)			
SBDCFZ-S6-0	INNOGY	B	02/11/2020	CITIGROUP GLOBAL MARKETS	196.000	9,315		8,981	9,812	(899)			(899)	67	8,981	(298)	633	335			
45768S-10-5	INNOSPEC INC		03/20/2020	Various	130.000	10,535		12,984							12,984		(2,449)	(2,449)			
45781M-10-1	INNOVIVA INC		03/20/2020	CITIGROUP GLOBAL MARKETS	112.000	991		1,674							1,674		(684)	(684)			
J2467E-10-1	INPEX CORP	B	02/12/2020	Various	86,000.000	825,527		864,526	899,370	(29,694)			(29,694)	(5,150)	864,526	1,228	(40,227)	(38,999)	11,975		
45765U-10-3	INSIGHT ENTERPRISES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	6.000	217		322							322		(105)	(105)			
457669-30-7	INSMED INC		03/09/2020	GOLDMAN, SACHS & CO.	72.000	1,550		2,205							2,205		(655)	(655)			
45778Q-10-7	INSPERITY INC		03/20/2020	CITIGROUP GLOBAL MARKETS	150.000	4,642		10,911							10,911		(6,269)	(6,269)	60		
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		03/09/2020	GOLDMAN, SACHS & CO.	77.000	6,054		6,287							6,287		(233)	(233)			
45781U-10-3	INSTRUCTURE INC		03/24/2020	Various	149.000	7,290		6,909							6,909		381	381			
Q49361-10-0	INSURANCE AUSTRALIA GRP.	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	277,679.000	1,343,991		1,437,021	1,495,190	(46,444)			(46,444)	(11,725)	1,437,021	(43,585)	(49,445)	(93,030)			
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	02/25/2020	Various	17,580.000	2,035,019		1,387,135	1,903,670	(445,777)			(445,777)	(70,757)	1,387,135	24,569	623,315	647,884			
45826H-10-9	INTEGER HOLDINGS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	28.000	1,431		2,501							2,501		(1,070)	(1,070)			
458140-10-0	INTEL CORP		02/25/2020	Various	197,405.000	12,451,758		6,284,892	11,814,689	(5,529,797)			(5,529,797)		6,284,892		6,166,866	6,166,866	65,127		
458334-10-9	INTER PARFUMS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	11.000	388		657							657		(269)	(269)			

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
SBDD54-N3-0	INTER PIPELINE LTD	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	149,853.000	2,487,119		2,510,492	2,197,614	(53,031)			(53,031)	(21,065)	2,510,492	(19,445)	(3,929)	(23,374)	25,319		
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	135.000	8,435		7,634	9,314	(1,430)			(1,430)	(251)	7,634	20	781	801			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		02/25/2020	Various	29,581.000	2,815,423		1,478,177	2,737,722	(1,259,545)			(1,259,545)		1,478,177		1,337,246	1,337,246			
45867G-10-1	INTERDIGITAL INC		03/09/2020	GOLDMAN, SACHS & CO.	185.000	8,884		10,627							10,627		(1,743)	(1,743)			
459044-10-3	INTERNATIONAL BANCSHARES CRP		03/09/2020	GOLDMAN, SACHS & CO.	364.000	10,077		14,186							14,186		(4,109)	(4,109)			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/25/2020	Various	32,611.000	4,804,005		4,370,933	4,370,642	(245)			(245)		4,370,933		433,072	433,072	48,757		
460690-10-0	INTERPUBLIC GROUP OF COS INC		03/03/2020	CITIGROUP GLOBAL MARKETS	378.000	8,015		7,515	8,732	(1,217)			(1,217)		7,515		501	501	96		
G4911B-10-8	INTERTEK GROUP PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	164.000	12,628		9,801	12,714	(2,669)			(2,669)	(243)	9,801	(54)	2,881	2,827			
46116X-10-1	INTRA CELLULAR THERAPIES INC		03/09/2020	GOLDMAN, SACHS & CO.	46.000	876		1,039							1,039		(163)	(163)			
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		02/25/2020	Various	8,700.000	1,131,753		946,212	1,122,474	(176,262)			(176,262)		946,212		185,541	185,541	6,525		
461202-10-3	INTUIT INC.		02/18/2020	Various	11,864.000	3,593,619		2,890,407	3,107,538	(217,131)			(217,131)		2,890,407		703,212	703,212	6,288		
46120E-60-2	INTUITIVE SURGICAL INC		03/03/2020	Various	5,133.000	3,044,961		1,861,421	3,034,373	(1,172,952)			(1,172,952)		1,861,421		1,183,541	1,183,541			
G491BT-10-8	INVESCO LTD		03/03/2020	Various	157,054.000	2,768,842		2,456,105	2,823,831	(367,726)			(367,726)		2,456,105		312,738	312,738	48,404		
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	730.000	4,055		12,623							12,623		(8,568)	(8,568)			
S56795-91-7	INVESTOR B	B	02/26/2020	Various	88,090.000	4,984,604		3,275,610	4,810,530	(1,912,230)			(1,912,230)	377,310	3,275,610	(334,508)	2,043,502	1,708,994			
461730-50-9	INVESTORS REAL ESTATE TRUST REIT		02/27/2020	GOLDMAN, SACHS & CO.	76.000	5,584		6,400							6,400		(816)	(816)			
46187W-10-7	INVITATION HOMES INC		02/06/2020	BANK OF AMERICA/MERRILL LYNCH	8,813.000	278,706		245,090	264,126	(19,035)			(19,035)		245,090		33,616	33,616			
44980X-10-9	IPG PHOTONICS CORP		02/21/2020	CITIGROUP GLOBAL MARKETS	6,366.000	859,423		721,204	922,561	(201,357)			(201,357)		721,204		138,219	138,219			
46266C-10-5	IQVIA HOLDINGS INC		02/25/2020	Various	14,136.000	2,270,568		1,822,847	2,184,153	(361,307)			(361,307)		1,822,847		447,721	447,721			
450056-10-6	IRHYTHM TECHNOLOGIES INC		03/30/2020	Various	2,683.000	233,662		191,116	106,016	(4,322)			(4,322)		191,116		42,545	42,545			
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	200.000	1,875		2,614							2,614		(739)	(739)			
S64671-04-3	ISUZU MOTORS LTD	B	03/17/2020	Various	49,100.000	389,563		507,981	5,977	(226)			(226)	(243)	507,981	9,950	(128,367)	(118,417)			
J2501P-10-4	ITOCHU CORP JPY50	B	02/28/2020	Various	126,900.000	2,863,709		1,604,187	2,959,540	(1,240,801)			(1,240,801)	(114,552)	1,604,187	46,159	1,213,363	1,259,522	2,871		
465741-10-6	ITRON INC		03/20/2020	CITIGROUP GLOBAL MARKETS	27.000	1,298		2,349							2,349		(1,051)	(1,051)			
G4984A-11-0	ITV PLC ORD GBP0.10	B	02/11/2020	CITIGROUP GLOBAL MARKETS	4,551.000	7,970		6,255	9,104	(2,623)			(2,623)	(225)	6,255	2	1,712	1,715			
466032-10-9	J & J SNACK FOODS CORP.		03/20/2020	CITIGROUP GLOBAL MARKETS	11.000	1,362		1,835							1,835		(473)	(473)			
466367-10-9	JACK IN THE BOX INC		03/20/2020	CITIGROUP GLOBAL MARKETS	92.000	2,168		7,909							7,909		(5,741)	(5,741)	35		
469814-10-7	JACOBS ENGINEERING GROUP INC		03/03/2020	Various	41.000	3,982		2,397	3,683	(1,286)			(1,286)		2,397		1,585	1,585	8		
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	5,748.000	249,967		236,875	236,875						236,875		13,092	13,092			
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	02/12/2020	CITIGROUP GLOBAL MARKETS	500.000	9,286		7,860	8,880	(843)			(843)	(177)	7,860	69	1,357	1,426			
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	03/17/2020	Various	297,400.000	2,638,932		2,703,842	2,424,446	(144,789)			(144,789)	50,483	2,703,842	(42,339)	(22,571)	(64,910)			
J27523-10-9	JAPAN REAL ESTATE INV	B	02/12/2020	CITIGROUP GLOBAL MARKETS	1.000	7,213		5,760	6,625	(750)			(750)	(115)	5,760	36	1,417	1,453			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	03/17/2020	Various	178,100.000	3,735,234		3,736,373	3,494,025	(267,225)			(267,225)	72,427	3,736,373	(63,095)	61,956	(1,139)	91,409		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		02/25/2020	Various	11,821.000	1,618,772		1,510,210	1,764,639	(254,429)			(254,429)		1,510,210		108,562	108,562			
46590V-10-0	JBG SMITH PROPERTIES		03/17/2020	Various	72,335.000	2,785,228		2,363,718	2,873,835	(522,305)			(522,305)		2,363,718		421,510	421,510	16,210		
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		02/10/2020	CITIGROUP GLOBAL MARKETS	633.000	14,429		11,134	13,527	(2,394)			(2,394)		11,134		3,295	3,295			
X40338-10-9	JERONIMO MARTINS EUR1	B	02/19/2020	GOLDMAN, SACHS & CO.	151,608.000	2,802,351		1,760,047	2,495,689	(763,188)			(763,188)	27,546	1,760,047	(81,071)	1,123,376	1,042,304			
S65437-92-3	JFE HOLDINGS INC	B	03/17/2020	Various	62,100.000	522,302		660,592	6,492	(365)			(365)	(113)	660,592	10,737	(149,027)	(138,291)			
477839-10-4	JOHN BEAN TECH		02/18/2020	Various	2,474.000	277,952		278,721	278,721						278,721		(768)	(768)			
478160-10-4	JOHNSON & JOHNSON		03/03/2020	Various	117,452.000	17,421,955		11,064,365	17,132,723	(6,068,358)			(6,068,358)		11,064,365		6,357,590	6,357,590	33,491		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		02/25/2020	Various	68,091.000	2,813,572		2,018,898	2,771,985	(753,086)			(753,086)		2,018,898		794,674	794,674	17,704		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
G51604-16-6	JOHNSON MATTHEY PLC	B	02/24/2020	CITIGROUP GLOBAL MARKETS	6,045.000	202,779		208,858	2,739	(57)			(57)	(83)	208,858	(746)	(5,333)	(6,079)	22		
480200-10-7	JONES LANG LASALLE INC.		02/25/2020	Various	7,617.000	1,276,423		999,988	1,326,044	(326,055)			(326,055)		999,988		276,434	276,434			
46625H-10-0	JP MORGAN CHASE & CO		02/25/2020	Various	199,127.000	26,552,457		15,990,913	27,758,304	(11,767,390)			(11,767,390)		15,990,913		10,561,544	10,561,544	179,214		
H4414N-10-3	JULIUS BAER GROUP CMN STK	B	02/18/2020	GOLDMAN, SACHS & CO.	29,550.000	1,476,018		1,174,317	1,523,655	(324,115)			(324,115)	(25,223)	1,174,317	3,409	298,292	301,701			
48203R-10-4	JUNIPER NETWORKS INC		03/03/2020	Various	17,396.000	408,168		396,982	13,817						396,982		11,186	11,186	58		
J28783-10-8	JUSTSYSTEMS CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	1,100.000	41,372		51,605							51,605	2,117	(12,350)	(10,232)			
SB627L-W9-9	JXTG HOLDINGS INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	461,500.000	1,921,097		2,043,431	1,137,599	6,402			6,402	(6,402)	2,043,431	678	(123,012)	(122,334)			
48282T-10-4	KADANT INC		03/09/2020	GOLDMAN, SACHS & CO.	77.000	6,188		7,299							7,299		(1,112)	(1,112)			
483007-70-4	KAISER ALUMINUM CORP		03/09/2020	GOLDMAN, SACHS & CO.	94.000	7,563		9,496							9,496		(1,933)	(1,933)			
S64813-20-7	KAJIMA CORP	B	03/17/2020	Various	167,500.000	1,942,513		2,016,620	2,074,137	(239,502)			(239,502)	42,959	2,016,620	(51,984)	(22,123)	(74,107)			
483548-10-3	KAMAN CORP		03/09/2020	GOLDMAN, SACHS & CO.	190.000	9,309		11,751							11,751		(2,443)	(2,443)			
S64833-60-1	KANEKA CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	3,600.000	77,561		95,212							95,212	3,907	(21,558)	(17,651)			
S64834-89-8	KANSAI ELECTRIC POWER INC	B	03/17/2020	Various	99,800.000	1,091,494		1,153,621	1,023,934	403			403	(5,762)	1,153,621	6,803	(68,930)	(62,127)			
S64837-46-1	KANSAI PAINT LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	3,400.000	66,464		72,859							72,859	2,989	(9,384)	(6,395)			
485170-30-2	KANSAS CITY SOUTHERN		02/06/2020	GOLDMAN, SACHS & CO.	16.000	2,752		2,339	2,451	(112)			(112)		2,339		413	413	6		
J30642-16-9	KAO CORP	B	02/28/2020	Various	19,300.000	1,381,402		769,890	1,602,784	(801,930)			(801,930)	(30,964)	769,890	8,395	603,117	611,512	9,704		
48238T-10-9	KAR AUCTION SERVICES INC		03/09/2020	Various	25,390.000	534,255		557,220	314,234	(806)			(806)		557,220		(22,965)	(22,965)	3,038		
S64846-86-8	KAWASAKI KISEN LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	2,800.000	21,460		30,956							30,956	1,270	(10,766)	(9,496)			
S62489-90-1	KDDI CORP JPY5000	B	03/17/2020	Various	103,600.000	3,115,950		2,568,856	3,101,089	(500,216)			(500,216)	(32,017)	2,568,856	15,953	531,141	547,094			
48716P-10-8	KEARNY FINANCIAL TEST CORP		03/09/2020	GOLDMAN, SACHS & CO.	808.000	7,971		9,586							9,586		(1,616)	(1,616)	65		
487836-10-8	KELLOGG CO.		03/03/2020	CITIGROUP GLOBAL MARKETS	123.000	7,705		7,571	8,507	(936)			(936)		7,571		135	135	70		
488360-20-7	KEMET CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	101.000	2,218		2,646							2,646		(428)	(428)			
488401-10-0	KEMPER CORP		02/18/2020	UNION BANK OF SWITZERLAND	3,420.000	271,394		263,036	265,050	(2,014)			(2,014)		263,036		8,358	8,358	1,026		
489170-10-0	KENNAMETAL, INC.		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	8,394.000	256,433		303,895	276,454						303,895		(47,462)	(47,462)	1,679		
489398-10-7	KENNEDY-WILSON HOLDINGS INC		03/20/2020	Various	11,727.000	259,442		261,433	257,231						261,433		(1,991)	(1,991)	2,538		
Y4722Z-12-0	KEPPEL CORP	B	02/24/2020	CITIGROUP GLOBAL MARKETS	70,700.000	335,950		269,000	355,958	(65,152)			(65,152)	(21,806)	269,000	6,521	60,430	66,950			
F5433L-10-3	KERING SA	B	02/26/2020	Various	4,796.000	2,814,120		862,596	3,150,429	(2,736,249)			(2,736,249)	448,417	862,596	(132,589)	2,084,112	1,951,523	15,897		
G52416-10-7	KERRY A	B	02/26/2020	Various	18,161.000	2,391,736		1,359,129	2,264,853	(928,304)			(928,304)	22,580	1,359,129	(46,156)	1,078,763	1,032,608			
49271V-10-0	KEURIG DR PEPPER INC		02/10/2020	CITIGROUP GLOBAL MARKETS	44.000	1,263		902	1,274	(372)			(372)		902		361	361	7		
J32491-10-2	KEYENCE CORP JPY50	B	02/28/2020	Various	14,300.000	4,673,367		1,827,756	5,064,707	(2,900,866)			(2,900,866)	(336,085)	1,827,756	115,748	2,729,863	2,845,612	406		
SB3SGM-V5-2	KEYERA CORP	B	03/17/2020	Various	121,367.000	3,008,411		2,293,515	3,184,041	(779,650)			(779,650)	(110,877)	2,293,515	12,682	702,214	714,896	30,299		
49338L-10-3	KEYSIGHT TECHNOLOGIES		03/03/2020	CITIGROUP GLOBAL MARKETS	548.000	51,240		54,749							54,749		(3,509)	(3,509)			
S64908-09-8	KIKKOMAN CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	100.000	5,266		4,353	4,941	(502)			(502)	(86)	4,353	27	886	913			
49427F-10-8	KILROY REALTY CORPORATION		03/09/2020	GOLDMAN, SACHS & CO.	155.000	10,522		13,604							13,604		(3,082)	(3,082)			
494368-10-3	KIMBERLY-CLARK CORP		02/06/2020	GOLDMAN, SACHS & CO.	526.000	76,019		69,534	69,600	(2,788)			(2,788)		69,534		6,485	6,485	521		
49446R-10-9	KIMCO REALTY CORP		03/03/2020	CITIGROUP GLOBAL MARKETS	2,694.000	47,831		52,177	7,207	(1,176)			(1,176)		52,177		(4,346)	(4,346)	97		
49456B-10-1	KINDER MORGAN INC DEL		02/10/2020	Various	1,377.000	29,348		21,420	29,151	(7,732)			(7,732)		21,420		7,928	7,928	328		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	216,885.000	584,905		623,481	623,481	6,024			6,024	(6,025)	623,481	(6,534)	(32,042)	(38,576)			
SB03Z8-41-9	KINROSS GOLD CORP COM	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	131,472.000	758,280		568,802	624,537	(44,827)			(44,827)	(10,907)	568,802	(3,746)	193,224	189,478			
49714P-10-8	KINSALE CAPITAL GROUP INC		03/05/2020	Various	11,725.000	1,481,343		1,216,542	697,388						1,216,542		264,801	264,801	42		
497266-10-6	KIRBY CORP		03/20/2020	Various	3,663.000	267,135		303,249	318,548	(22,719)			(22,719)		303,249		(36,115)	(36,115)			
S64937-45-1	KIRIN HOLDINGS CO	B	02/28/2020	Various	78,800.000	1,546,450		1,303,897	1,732,984	(351,907)			(351,907)	(77,180)	1,303,897	44,617	197,937	242,553	20,066		
49803T-30-0	KITE REALTY GROUP TRUST REIT		03/09/2020	GOLDMAN, SACHS & CO.	111.000	1,690		1,979							1,979		(289)	(289)			
48251W-10-4	KKR AND CO INC CLASS A		02/25/2020	Various	79,624.000	2,643,740		1,997,766	2,322,632	(324,866)			(324,866)		1,997,766		645,974	645,974	9,953		

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
48251K-10-0	KKR REAL ESTATE FINANCE INC TRUST		03/20/2020	CITIGROUP GLOBAL MARKETS	509.000	5,057		9,325							9,325		(4,268)	(4,268)			
482480-10-0	KLA CORP		03/03/2020	Various	16,134.000	2,640,143		1,524,678	2,860,163	(1,349,396)			(1,349,396)		1,524,678		1,115,465	1,115,465	3,912		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		03/30/2020	Various	27,513.000	998,790		994,382	594,657	(311)			(311)		994,382		4,409	4,409	72		
498904-20-0	KNOLL INC		02/27/2020	GOLDMAN, SACHS & CO.	250.000	4,449		6,443							6,443		(1,994)	(1,994)			
49926D-10-9	KNOWLES CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	92.000	1,099		1,538							1,538		(440)	(440)			
50015M-10-9	KODIAK SCIENCES INC		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	1,970.000	113,959		131,250	141,742	(10,492)			(10,492)		131,250		(17,291)	(17,291)			
500255-10-4	KOHLS CORP		03/17/2020	Various	19,188.000	744,089		860,779	3,719	(248)			(248)		860,779		(116,690)	(116,690)			
J35759-12-5	KOMATSU LTD NPV	B	03/17/2020	Various	56,930.000	1,076,358		938,187	1,384,026	(293,968)			(293,968)	(151,871)	938,187	111,166	27,005	138,171	2,222		
X4551T-10-5	KONE B	B	02/26/2020	Various	21,716.000	1,248,979		900,556	1,420,645	(535,571)			(535,571)	15,482	900,556	(30,270)	378,692	348,423	10,170		
SBD003-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	02/26/2020	Various	83,055.000	2,084,108		1,405,917	2,078,545	(622,891)			(622,891)	(49,737)	1,405,917	(14,038)	692,230	678,191			
SBOHZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	02/26/2020	Various	9,704.000	1,192,328		792,493	1,264,647	(484,716)			(484,716)	12,563	792,493	(34,076)	433,912	399,835			
N5075E-10-3	KONINKLIJKE VOLKER WESSELS NV	B	02/19/2020	GOLDMAN, SACHS & CO.	78,185.000	1,853,888		1,233,606	1,926,389	(715,092)			(715,092)	22,309	1,233,606	(57,495)	677,777	620,282			
50050N-10-3	KONTOOR BRANDS INC		03/17/2020	Various	1,016.000	30,309		24,120	42,662	(18,542)			(18,542)		24,120		6,189	6,189	562		
500643-20-0	KORN/FERRY INTERNATIONAL		03/20/2020	CITIGROUP GLOBAL MARKETS	275.000	6,488		11,168							11,168		(4,679)	(4,679)			
S61944-68-2	KOSE CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	600.000	67,558		70,588							70,588	2,896	(5,926)	(3,030)			
500754-10-6	KRAFT HEINZ ORD		03/17/2020	Various	72,191.000	1,890,167		1,828,596	2,319,497	(490,901)			(490,901)		1,828,596		61,571	61,571	1,948		
50077B-20-7	KRATOS DEFENSE & SECURITY		03/20/2020	CITIGROUP GLOBAL MARKETS	385.000	3,925		7,759							7,759		(3,834)	(3,834)			
501044-10-1	KROGER CO		02/25/2020	Various	67,734.000	2,025,321		1,491,817	1,963,609	(471,791)			(471,791)		1,491,817		533,503	533,503	10,803		
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.	D	03/20/2020	Various	410.000	8,755		10,405							10,405		(1,650)	(1,650)			
S64976-62-4	KURARAY LTD	B	03/17/2020	Various	7,600.000	72,516		78,011	2,450	(11)			(11)	(50)	78,011	3,125	(8,619)	(5,495)	34		
J37479-11-0	KYOCERA CORP JPY50	B	03/17/2020	Various	32,340.000	1,990,678		1,526,848	2,225,932	(541,951)			(541,951)	(157,133)	1,526,848	109,819	354,011	463,830	1,270		
501797-10-4	L BRANDS INC		03/09/2020	Various	163.000	3,710		3,354	1,776						3,354		356	356	20		
502431-10-9	L3HARRIS TECHNOLOGIES INC		02/25/2020	Various	7,656.000	1,707,657		1,361,592	1,514,893	(153,301)			(153,301)		1,361,592		346,065	346,065			
50540R-40-9	LABORATORY CORP AMER HLDGS		03/03/2020	Various	22.000	4,020		3,664	3,722	(58)			(58)		3,664		356	356			
505743-10-4	LADDER CAPITAL CORP CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	766.000	3,451		12,239							12,239		(8,788)	(8,788)			
F01764-10-3	L'AIR LIQUIDE S.A.	B	02/26/2020	Various	34,982.000	5,193,068		3,462,458	4,955,531	(1,729,875)			(1,729,875)	236,803	3,462,458	(243,297)	1,973,907	1,730,610			
511656-10-0	LAKELAND FINANCIAL CORP		03/20/2020	Various	602.000	21,602		24,102							24,102		(2,500)	(2,500)			
512807-10-8	LAM RESEARCH CORP.		03/03/2020	Various	7,661.000	2,394,415		1,467,358	2,240,076	(772,718)			(772,718)		1,467,358		927,056	927,056	8,810		
512816-10-9	LAMAR ADVERTISING COMPANY ORD CLAS		02/10/2020	CITIGROUP GLOBAL MARKETS	83.000	7,801		5,742	7,409	(1,667)			(1,667)		5,742		2,059	2,059			
513272-10-4	LAMB WESTON HOLDINGS INC		02/26/2020	Various	7,902.000	743,149		233,317	679,809	(446,492)			(446,492)		233,317		509,832	509,832	1,817		
513847-10-3	LANCASTER COLONY CORP.		03/20/2020	CITIGROUP GLOBAL MARKETS	16.000	2,188		2,476							2,476		(288)	(288)	11		
SBYWOP-06-3	LAND SECURITIES GROUP REIT PLC	B	02/26/2020	Various	318,619.000	3,944,209		3,007,192	4,178,698	(832,293)			(832,293)	(339,213)	3,007,192	209,439	727,578	937,017	40,558		
515098-10-1	LANDSTAR SYSTEMS INC		03/30/2020	Various	7,837.000	823,574		879,063	519,019	(9,094)			(9,094)		879,063		(55,489)	(55,489)	16,604		
517834-10-7	LAS VEGAS SANDS CORP		02/25/2020	Various	37,050.000	2,418,171		1,928,453	2,557,932	(629,480)			(629,480)		1,928,453		489,719	489,719			
518415-10-4	LATTICE SEMICONDUCTOR		02/18/2020	GOLDMAN, SACHS & CO.	12,874.000	263,785		246,408	246,408						246,408		17,377	17,377			
51925D-10-6	LAURENTIAN BANK OF CANADA	B	03/17/2020	Various	107,763.000	3,086,635		3,003,761	3,692,238	(559,603)			(559,603)	(128,874)	3,003,761	(27,735)	110,608	82,873	46,404		
G54050-10-2	LAZARD LTD CL A		02/26/2020	Various	24,739.000	982,491		985,019	581,858	(15,053)			(15,053)		985,019		(2,528)	(2,528)	10,302		
505336-10-7	LA-Z-BOY CHAIR CO.		03/20/2020	Various	8,154.000	257,294		256,661	248,377						256,661		633	633	36		
50189K-10-3	LCI INDUSTRIES		03/20/2020	Various	11,696.000	1,242,643		1,229,371	731,698	(17,907)			(17,907)		1,229,371		13,272	13,272	80		
521865-20-4	LEAR CORP		02/25/2020	Various	1,136.000	135,550		137,393	51,999	(7,443)			(7,443)		137,393		(1,844)	(1,844)			
D4960A-10-3	LEG IMMOBILIEN AG	B	03/26/2020	Various	3,436.000	364,575		327,362	1,896	(95)			(95)	7	327,362	(7,010)	44,223	37,213			
524660-10-7	LEGGETT & PLATT INC		03/03/2020	CITIGROUP GLOBAL MARKETS	390.000	15,262		18,100							18,100		(2,838)	(2,838)			
F56196-18-5	LEGRAND	B	02/24/2020	Various	31,181.000	2,544,486		1,721,001	2,542,448	(1,075,905)			(1,075,905)	253,055	1,719,597	(184,569)	1,009,457	824,889			
525327-10-2	LEIDOS HOLDINGS INC		03/03/2020	Various	69.000	7,347		3,638	6,754	(3,117)			(3,117)		3,638		3,709	3,709			
52603B-10-7	LENDINGTREE INC		03/20/2020	Various	60.000	13,823		17,831							17,831		(4,009)	(4,009)			
526057-10-4	LENNAR COR P CL A		03/17/2020	Various	32,663.000	2,206,892		1,572,873	1,822,269	(249,395)			(249,395)		1,572,873		634,019	634,019	4,083		
52736R-10-2	LEVI STRAUSS CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	294.000	4,838		5,891							5,891		(1,054)	(1,054)			
529043-10-1	LEXINGTON REALTY TRUST		03/20/2020	CITIGROUP GLOBAL MARKETS	543.000	4,710		5,685							5,685		(975)	(975)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
50187T-10-6	LGI HOMES INC		02/27/2020	GOLDMAN, SACHS & CO.	58.000	4,488		5,322							5,322		(834)	(834)			
50187A-10-7	LHC GROUP INC		02/18/2020	MORGAN STANLEY	1,881.000	295,305		248,449	259,127	(10,678)			(10,678)		248,449		46,856	46,856			
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	03/03/2020	CITIGROUP GLOBAL MARKETS	1,071.000	20,868		24,112	21,739	(94)			(94)		24,112		(3,245)	(3,245)			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	03/17/2020	GOLDMAN, SACHS & CO.	87,110.000	1,663,027		1,882,018	1,721,260						1,882,018		(218,990)	(218,990)			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		02/10/2020	CITIGROUP GLOBAL MARKETS	209.000	9,905		6,416	9,607	(3,190)			(3,190)		6,416		3,489	3,489			
531229-88-8	LIBERTY MEDIA LIBERTY BRAVES CORP		03/09/2020	GOLDMAN, SACHS & CO.	243.000	5,449		6,730							6,730		(1,281)	(1,281)			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/17/2020	GOLDMAN, SACHS & CO.	48,270.000	2,202,927		1,833,295	2,323,718	(490,423)			(490,423)		1,833,295		369,633	369,633			
531172-10-4	LIBERTY PROPERTY TRUST		02/04/2020	MERGER	173.000	10,729		7,245	10,389	(3,143)			(3,143)		7,245		3,483	3,483	71		
53223X-10-7	LIFE STORAGE INC		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	2,565.000	301,212		265,191	277,738	(12,547)			(12,547)		265,191		36,020	36,020	2,745		
53220K-50-4	LIGAND PHARMACEUTICALS		03/09/2020	GOLDMAN, SACHS & CO.	14.000	1,324		1,340							1,340		(15)	(15)			
533900-10-6	LINCOLN ELEC HLDGS		02/27/2020	Various	14,491.000	1,236,488		1,400,553	817,175	(1,489)			(1,489)		1,400,553		(164,065)	(164,065)	4,140		
534187-10-9	LINCOLN NA TL CORP IN COM		03/03/2020	CITIGROUP GLOBAL MARKETS	104.000	4,601		5,398	6,137	(739)			(739)		5,398		(796)	(796)	42		
535219-10-9	LINDBLAD EXPEDITIONS HOLDINGS INC		03/27/2020	Various	24,379.000	246,194		387,617	205,928	(5,615)			(5,615)		387,617		(141,424)	(141,424)			
G5494J-10-3	LINDE PLC	D	03/03/2020	Various	58,895.000	13,001,125		9,787,052	12,429,528	(2,753,657)			(2,753,657)		9,787,052		3,214,073	3,214,073			
535555-10-6	LINDSAY CORP		03/09/2020	GOLDMAN, SACHS & CO.	54.000	5,036		5,892							5,892		(856)	(856)			
SB0PB4-M7-2	LINK REIT	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	24,500.000	232,317		252,681	259,407	(6,278)			(6,278)	(449)	252,681	433	(20,797)	(20,364)			
535919-50-0	LIONS GATE ENTERTAINMENT NON VOTIN		03/20/2020	CITIGROUP GLOBAL MARKETS	708.000	4,556		6,487							6,487		(1,931)	(1,931)			
536797-10-3	LITHIA MTRS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	85.000	5,584		11,062							11,062		(5,478)	(5,478)	26		
537008-10-4	LITTLEFUSE INC		03/20/2020	Various	47.000	7,543		8,732							8,732		(1,190)	(1,190)	23		
G5509L-10-1	LIVANOVA PLC		03/09/2020	GOLDMAN, SACHS & CO.	31.000	2,105		2,211							2,211		(106)	(106)			
538034-10-9	LIVE NATION ENTERTAINMENT INC		03/03/2020	Various	782.000	46,907		41,678	54,746	(14,224)			(14,224)		41,678		5,229	5,229			
53814L-10-8	LIVENT CORP		03/09/2020	GOLDMAN, SACHS & CO.	197.000	1,577		2,204							2,204		(627)	(627)			
538146-10-1	LIVEPERSON INC		02/27/2020	GOLDMAN, SACHS & CO.	246.000	6,518		11,065							11,065		(4,547)	(4,547)			
501889-20-8	LKQ CORP		02/18/2020	GOLDMAN, SACHS & CO.	47,576.000	1,572,949		1,246,015	1,698,463	(452,448)			(452,448)		1,246,015		326,933	326,933			
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	03/17/2020	Various	5,844,159.000	3,947,779		4,474,169	2,183,985	16,930			16,930	(21,698)	4,474,169	(61,614)	(464,776)	(526,390)			
539830-10-9	LOCKHEED MARTIN CORP		02/25/2020	Various	13,302.000	5,632,944		2,905,912	5,179,533	(2,273,620)			(2,273,620)		2,905,912		2,727,032	2,727,032			
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	02/24/2020	Various	14,381.000	1,493,387		1,394,240	708,410	(52,323)			(52,323)	(6,845)	1,394,240	(10,551)	109,698	99,147			
H50524-13-3	LONZA GROUP AG	B	02/26/2020	Various	7,040.000	2,978,664		1,794,220	2,567,799	(728,567)			(728,567)	(45,011)	1,794,220	9,395	1,175,049	1,184,444			
F58149-13-3	L'OREAL CMN STK	B	02/26/2020	Various	17,672.000	5,021,326		3,458,531	5,236,918	(2,004,606)			(2,004,606)	226,219	3,458,531	(250,477)	1,813,272	1,562,795			
546347-10-5	LOUISIANA-PACIFIC CORP.		02/18/2020	Various	13,319.000	449,424		386,401	350,670	(12,088)			(12,088)		386,401		63,023	63,023	1,830		
548661-10-7	LOWES COS INC USD0.50		03/03/2020	Various	50,902.000	6,260,337		3,687,426	6,096,024	(2,408,598)			(2,408,598)		3,687,426		2,572,912	2,572,912	27,996		
502175-10-2	LTC PROPERTIES INC		03/09/2020	GOLDMAN, SACHS & CO.	28.000	1,169		1,369							1,369		(201)	(201)	5		
550021-10-9	LULULEMON ATHLETICA INC	C	02/18/2020	Various	6,484.000	1,673,503		1,203,027	1,502,148	(299,122)			(299,122)		1,203,027		470,476	470,476			
55027E-10-2	LUMINEX CORP		02/27/2020	GOLDMAN, SACHS & CO.	42.000	991		1,009							1,009		(19)	(19)			
W64566-10-7	LUNDIN PETROLEUM	B	02/24/2020	CITIGROUP GLOBAL MARKETS	40,109.000	1,163,268		1,152,567	1,363,810	(178,573)			(178,573)	(32,670)	1,152,567	(16,139)	26,839	10,701	12,465		
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	02/26/2020	Various	9,478.000	3,968,577		1,969,187	4,406,695	(2,305,615)			(2,305,615)	(131,893)	1,969,187	(18,239)	2,017,629	1,999,391			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		03/03/2020	CITIGROUP GLOBAL MARKETS	671.000	48,469		56,207	55,932	(6,447)			(6,447)		56,207		(7,739)	(7,739)	705		
55261F-10-4	M & T BANK CORP		02/21/2020	Various	11,682.000	1,969,950		1,676,564	1,982,680	(306,452)			(306,452)		1,676,564		293,386	293,386			
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		03/20/2020	CITIGROUP GLOBAL MARKETS	48.000	774		1,204							1,204		(430)	(430)			
552690-10-9	M D U RESOURCES GROUP, INC.		03/09/2020	GOLDMAN, SACHS & CO.	302.000	8,204		9,552							9,552		(1,349)	(1,349)			
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	146.000	1,899		6,226							6,226		(4,328)	(4,328)			
SB02K2-M3-6	M3 INC	B	02/19/2020	Various	51,700.000	1,426,859		952,028	1,572,289	(608,484)			(608,484)	(11,777)	952,028	(3,413)	478,244	474,831			
554382-10-1	MACERICH COMPANY		03/20/2020	CITIGROUP GLOBAL MARKETS	786.000	7,538		17,805	3,553						17,805		(10,267)	(10,267)	480		
554489-10-4	MACK-CALI REALTY CORP		03/20/2020	Various	104,113.000	2,246,954		2,039,775	2,405,335	(368,132)			(368,132)		2,039,775		207,178	207,178	20,798		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	02/26/2020	Various	34,591.000	3,397,370		2,417,917	3,351,926	(1,151,498)			(1,151,498)	217,488	2,417,917	(264,250)	1,243,704	979,453			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	C	03/20/2020	CITIGROUP GLOBAL MARKETS	335.000	5,084		14,363							14,363		(9,280)	(9,280)	315		
55616P-10-4	MACYS INC		02/10/2020	CITIGROUP GLOBAL MARKETS	121.000	1,963		1,880	2,057	(177)			(177)		1,880		83	83	46		
55825T-10-3	MADISON SQUARE GARDEN CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	34.000	8,945		10,442							10,442		(1,497)	(1,497)			
565547-05-1	MAEDA CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	6,900.000	48,117		60,600							60,600	2,486	(14,970)	(12,483)			
565547-27-5	MAEDA ROAD CONSTRUCTION LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	1,100.000	24,178		31,953							31,953	1,311	(9,086)	(7,775)			
559079-20-7	MAGELLAN HEALTH SERVICES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	22.000	829		1,647							1,647		(818)	(818)			
525544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	02/25/2020	Various	26,466.000	1,345,648		1,261,548	1,453,155	(163,368)			(163,368)	(28,240)	1,261,548	(1,047)	85,148	84,101			
559663-10-9	MAGNOLIA OIL GAS CORP CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	727.000	5,136		6,907							6,907		(1,770)	(1,770)			
565558-05-8	MAKITA CORP	B	02/25/2020	CITIGROUP GLOBAL MARKETS	40,100.000	1,432,962		1,175,823	1,405,852	(259,267)			(259,267)	29,237	1,175,823	(44,622)	301,762	257,139			
56117J-10-0	MALIBU BOATS CLASS A INC		03/09/2020	GOLDMAN, SACHS & CO.	107.000	3,516		5,475							5,475		(1,959)	(1,959)			
564563-10-4	MANTECH INTL CORP		03/09/2020	GOLDMAN, SACHS & CO.	122.000	8,682		9,957							9,957		(1,275)	(1,275)	39		
565849-10-6	MARATHON OIL CORP		03/17/2020	Various	65,233.000	424,257		679,701	12,181	(1,175)			(1,175)		679,701		(255,444)	(255,444)			
56585A-10-2	MARATHON PETROLEUM CORP		03/17/2020	Various	40,560.000	2,004,905		2,189,851	1,117,638	(107,302)			(107,302)		2,189,851		(184,946)	(184,946)	23,402		
57060D-10-8	MARKETAXESS HOLDINGS INC		03/03/2020	CITIGROUP GLOBAL MARKETS	132.000	46,407		45,628							45,628		778	778	79		
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	264,892.000	616,911		749,205	749,205	7,240			7,240	(7,239)	749,205	(7,852)	(124,442)	(132,294)			
571903-20-2	MARRIOTT I NTL INC NEW CL A		03/17/2020	Various	16,122.000	2,125,829		1,431,738	2,441,354	(1,009,616)			(1,009,616)		1,431,738		694,091	694,091	594		
57164Y-10-7	MARRIOTT VACATIONS WORLD		02/27/2020	GOLDMAN, SACHS & CO.	147.000	14,301		18,628							18,628		(4,327)	(4,327)	79		
571748-10-2	MARSH + MCLENNAN COS INC		02/25/2020	Various	43,075.000	5,029,834		2,860,035	4,798,986	(1,938,951)			(1,938,951)		2,860,035		2,169,800	2,169,800	19,599		
J39788-13-8	MARUBENI	B	02/19/2020	GOLDMAN, SACHS & CO.	367,700.000	2,631,894		2,307,414	2,742,652	(402,941)			(402,941)	(32,297)	2,307,414	1,838	322,642	324,480			
565695-27-2	MARUI GROUP LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	13,200.000	309,770		324,063	324,063	1,824			1,824	(1,824)	324,063	445	(14,739)	(14,294)			
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		02/25/2020	Various	52,302.000	1,291,583		1,135,647	1,389,141	(253,494)			(253,494)		1,135,647		155,936	155,936	3,138		
574599-10-6	MASCO CORP		02/25/2020	Various	58,446.000	2,622,058		1,690,092	2,804,824	(1,114,731)			(1,114,731)		1,690,092		931,966	931,966	7,890		
574795-10-0	MASIMO CORP		02/27/2020	GOLDMAN, SACHS & CO.	75.000	12,536		13,797							13,797		(1,261)	(1,261)			
575385-10-9	MASONITE INTERNATIONAL CORP		03/09/2020	GOLDMAN, SACHS & CO.	107.000	7,221		8,414							8,414		(1,194)	(1,194)			
57636Q-10-4	MASTERCARD INC CLASS A		02/26/2020	Various	44,917.000	14,858,919		8,334,253	13,411,767	(5,077,514)			(5,077,514)		8,334,253		6,524,667	6,524,667	17,948		
576485-20-5	MATADOR RESOURCES		03/20/2020	CITIGROUP GLOBAL MARKETS	989.000	1,696		9,658							9,658		(7,962)	(7,962)			
576690-10-1	MATERION CORP		02/27/2020	GOLDMAN, SACHS & CO.	91.000	4,268		5,009							5,009		(740)	(740)	10		
577128-10-1	MATTHEWS INTL CORP		03/09/2020	GOLDMAN, SACHS & CO.	239.000	6,098		7,952							7,952		(1,854)	(1,854)			
57778K-10-5	MAXAR TECHNOLOGIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	16.000	125		237							237		(112)	(112)			
57772K-10-1	MAXIM INTEGRATED PRODUCTS		02/06/2020	GOLDMAN, SACHS & CO.	868.000	55,205		47,922	53,391	(5,468)			(5,468)		47,922		7,282	7,282			
J41551-10-2	MAZDA MOTOR CORP	B	02/12/2020	Various	119,100.000	1,024,615		1,027,981	1,027,981	6,024			6,024	(6,024)	1,027,981	1,613	(4,978)	(3,365)			
579780-20-6	MCCORMICK & CO.		02/18/2020	GOLDMAN, SACHS & CO.	7,580.000	1,251,543		1,162,382	1,286,553	(124,172)			(124,172)		1,162,382		89,161	89,161	4,700		
580135-10-1	MCDONALDS CORP		03/03/2020	Various	41,207.000	8,863,987		4,785,383	8,142,915	(3,357,532)			(3,357,532)		4,785,383		4,078,603	4,078,603	51		
580589-10-9	MCGRATH RENTCORP.		03/20/2020	Various	4,800.000	386,337		362,247	312,896	(7,705)			(7,705)		362,247		24,090	24,090	1,533		
58155Q-10-3	MCKESSON CORP		03/17/2020	Various	13,320.000	2,186,263		1,688,343	1,842,422	(154,079)			(154,079)		1,688,343		497,920	497,920	5,461		
J4248A-10-1	MEBUKI FINANCIAL GROUP INC	B	03/17/2020	GOLDMAN, SACHS & CO.	69,800.000	122,842		133,901							133,901	5,494	(16,553)	(11,059)			
584021-10-9	MEDALLIA INC		02/26/2020	Various	12,635.000	364,522		377,281	51,985						377,281		(12,759)	(12,759)			
Q5921Q-10-9	MEDIBANK PRIVATE LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	680,021.000	1,371,786		1,155,849	1,510,544	(387,143)			(387,143)	32,448	1,155,849	(76,421)	292,358	215,937			
T10584-11-7	MEDIOBANCA BANCA DI CREDITO FINANZ	B	02/24/2020	Various	194,029.000	1,899,511		1,892,755	2,137,464	(231,936)			(231,936)	(12,773)	1,892,755	(52,645)	59,401	6,756			
58502B-10-6	MEDNAX INC		02/27/2020	GOLDMAN, SACHS & CO.	415.000	7,061		11,217							11,217		(4,156)	(4,156)			
58506Q-10-9	MEDPACE HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	16.000	1,449		1,564							1,564		(115)	(115)			
G5960L-10-3	MEDTRONIC PLC		02/25/2020	Various	58,546.000	6,561,355		4,542,152	6,642,044	(2,099,892)			(2,099,892)		4,542,152		2,019,204	2,019,204	31,615		
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	02/12/2020	CITIGROUP GLOBAL MARKETS	100.000	6,567		6,791	6,791	118			118	(118)	6,791	42	(266)	(224)			
585464-10-0	MELCO RESORTS ENTERTAINMENT ADR LT	D	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	32,184.000	599,692		567,082	777,887	(210,805)			(210,805)		567,082		32,610	32,610			
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	02/26/2020	Various	807,250.000	2,410,091		1,698,953	2,567,644	(661,331)			(661,331)	(207,360)	1,698,953	116,542	594,596	711,138			
58933Y-10-5	MERCK & CO. INC.		03/03/2020	Various	149,657.000	12,273,226		8,216,723	13,611,304	(5,394,581)			(5,394,581)		8,216,723		4,056,503	4,056,503	91,291		
D5357W-10-3	MERCK KGAA ORD NPV	B	02/26/2020	Various	21,575.000	2,850,460		2,221,898	2,551,359	(348,311)			(348,311)	18,851	2,221,898	(89,752)	718,314	628,563	345		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
589400-10-0	MERCURY GENERAL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	125.000	4,437		6,345							6,345		(1,909)	(1,909)	79		
589378-10-8	MERCURY SYSTEMS INC		03/09/2020	GOLDMAN, SACHS & CO.	27.000	1,980		2,314							2,314		(334)	(334)			
589433-10-1	MEREDITH C ORP COM		03/20/2020	CITIGROUP GLOBAL MARKETS	304.000	4,853		9,421							9,421		(4,568)	(4,568)	139		
59001A-10-2	MERITAGE HOMES CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	148.000	4,624		10,720							10,720		(6,096)	(6,096)			
59001K-10-0	MERITOR INC		03/20/2020	CITIGROUP GLOBAL MARKETS	329.000	4,009		8,212							8,212		(4,204)	(4,204)			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	03/04/2020	GOLDMAN, SACHS & CO.	19,175.000	252,514		256,509	275,291	(18,549)			(18,549)	(233)	256,509	(858)	(3,138)	(3,996)			
59064R-10-9	MESA LABORATORIES INC		03/09/2020	GOLDMAN, SACHS & CO.	27.000	6,371		6,924							6,924		(553)	(553)	3		
59100U-10-8	META FINANCIAL GROUP INC		03/20/2020	CITIGROUP GLOBAL MARKETS	179.000	3,695		6,884							6,884		(3,189)	(3,189)			
59151K-10-8	METHANEX CORP	A	02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	4,707.000	154,164		181,831	181,831						181,831		(27,668)	(27,668)			
591520-20-0	METHODE ELECTRONICS CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	263.000	6,873		8,803							8,803		(1,931)	(1,931)			
592688-10-5	METTLER TOLEDO INTERNATIONAL		02/10/2020	Various	80.000	62,353		54,258	63,462	(9,204)			(9,204)		54,258		8,095	8,095			
55272X-10-2	MFA FINANCIAL INC		03/24/2020	Various	67,768.000	292,896		521,798	260,398						521,798		(228,902)	(228,902)	6,808		
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		03/09/2020	Various	27,486.000	762,918		909,219							909,219		(146,301)	(146,301)			
552953-10-1	MGM RESORTS INTERNATIONAL		03/17/2020	Various	84,797.000	2,379,017		2,149,451	2,821,196	(671,745)			(671,745)		2,149,451		229,566	229,566	1,716		
594080-10-6	MICHAELS STORES INC		03/09/2020	GOLDMAN, SACHS & CO.	207.000	697		996							996		(299)	(299)			
F61824-14-4	MICHELIN (CGDE) CMN STK	B	03/17/2020	Various	18,906.000	2,138,363		1,807,478	2,315,317	(539,769)			(539,769)	31,930	1,807,478	(78,443)	409,328	330,884			
SBJ1F4-N7-0	MICRO FOCUS INTERNATIONAL PLC	B	02/11/2020	Various	39,563.000	564,731		574,637	2,664	32			32	(65)	574,637	(1,866)	(8,039)	(9,906)			
595017-10-4	MICROCHIP TECHNOLOGY INC		02/25/2020	Various	19,595.000	2,092,288		1,666,751	2,051,988	(385,238)			(385,238)		1,666,751		425,538	425,538	545		
595112-10-3	MICRON TEC HNOLOGY INC COM		02/25/2020	Various	58,557.000	3,304,190		1,993,616	3,149,195	(1,155,580)			(1,155,580)		1,993,616		1,310,574	1,310,574			
594918-10-4	MICROSOFT CORP		03/03/2020	Various	392,459.000	70,840,755		25,289,234	61,890,784	(36,601,550)			(36,601,550)		25,289,234		45,551,521	45,551,521	93,809		
594972-40-8	MICROSTRATEGY INC CL A		03/09/2020	GOLDMAN, SACHS & CO.	46.000	5,953		6,705							6,705		(751)	(751)			
59522J-10-3	MID AMERICA APT		03/03/2020	Various	16.000	2,224		1,493	2,110	(616)			(616)		1,493		731	731	16		
596680-10-8	MIDDLESEX WATER CO		03/20/2020	CITIGROUP GLOBAL MARKETS	115.000	6,538		7,829							7,829		(1,290)	(1,290)			
600544-10-0	MILLER HERMAN, INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	269.000	5,212		10,699							10,699		(5,488)	(5,488)			
G14838-10-9	MIMECAST LTD		03/20/2020	Various	5,663.000	274,766		251,582	170,223	(146)			(146)		251,582		23,184	23,184			
S66424-06-0	MINEBEA MITSUMI INC	B	02/12/2020	CITIGROUP GLOBAL MARKETS	500.000	10,096		7,512	10,476	(2,782)			(2,782)	(182)	7,512	46	2,537	2,583			
603158-10-6	MINERAL TECH INC		03/09/2020	GOLDMAN, SACHS & CO.	287.000	10,597		15,131							15,131		(4,534)	(4,534)			
SB64KR-62-1	MIRAIT HOLDINGS CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	10,100.000	121,527		130,118							130,118	5,339	(13,930)	(8,591)			
J43830-11-6	MITSUBISHI CORPORATION	B	02/25/2020	Various	112,200.000	2,845,002		2,326,276	2,994,065	(674,820)			(674,820)	7,032	2,326,276	(42,465)	561,190	518,726	2,910		
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	02/19/2020	Various	195,100.000	2,753,967		2,309,086	2,690,199	(345,528)			(345,528)	(35,584)	2,309,086	8,561	436,319	444,881			
J43916-11-3	MITSUBISHI ESTATE CO	B	03/17/2020	Various	209,900.000	3,926,812		3,327,002	3,685,825	(520,095)			(520,095)	(143,854)	3,327,002	100,695	499,115	599,810	1,603		
J44002-12-9	MITSUBISHI HEAVY INDS	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	34,700.000	1,294,582		1,301,352	1,356,389	(83,454)			(83,454)	28,416	1,301,352	(32,134)	25,365	(6,770)			
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	02/25/2020	CITIGROUP GLOBAL MARKETS	289,100.000	1,426,389		1,483,495	34,388	(3,853)			(3,853)	(597)	1,483,495	(10,092)	(47,014)	(57,105)			
S65973-02-6	MITSUI & CO NPV	B	02/28/2020	Various	177,200.000	2,992,006		2,453,554	3,173,050	(561,079)			(561,079)	(158,417)	2,453,554	92,081	446,371	538,452	1,745		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	02/12/2020	CITIGROUP GLOBAL MARKETS	200.000	5,306		4,457	4,917	(234)			(234)	(227)	4,457	163	686	849			
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	03/17/2020	Various	164,700.000	189,120		223,552	36,703	(1,728)			(1,728)	(637)	223,552	7,976	(42,407)	(34,431)			
55306N-10-4	MKS INSTRUMENTS		02/18/2020	MORGAN STANLEY	1,548.000	176,528		170,295	170,295						170,295		6,232	6,232			
60740F-10-5	MOBILE MINI INC		03/20/2020	CITIGROUP GLOBAL MARKETS	194.000	3,918		8,135							8,135		(4,217)	(4,217)	53		
S65980-04-7	MOCHIDA PHARMACEUTICAL CO LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	3,400.000	117,536		117,306							117,306	4,813	(4,583)	230			
60786M-10-5	MOELIS ORD CLASS A		03/30/2020	Various	23,317.000	826,421		738,221	253,636	(751)			(751)		738,221		88,199	88,199	24,251		
608190-10-4	MOHAWK INDUSTRIES INC		02/25/2020	Various	595.000	75,734		77,934	6,546	(932)			(932)		77,934		(2,200)	(2,200)			
60855R-10-0	MOLINA HEALTHCARE INC		02/26/2020	Various	10,448.000	1,426,814		1,409,825	910,073	(14,074)			(14,074)		1,409,825		16,989	16,989			
60871R-20-9	MOLSON COORS BEVERAGE CO		02/21/2020	Various	18,532.000	1,024,183		1,039,923	51,582	(1,132)			(1,132)		1,039,923		(15,740)	(15,740)			
60877T-10-0	MOMENTA PHARMACEUTICALS INC		03/09/2020	GOLDMAN, SACHS & CO.	50.000	1,402		1,582							1,582		(180)	(180)			
609027-10-7	MONARCH CASINO & RESORT INC		02/26/2020	Various	6,222.000	323,991		311,831	163,711						311,831		12,160	12,160			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
609207-10-5	MONDELEZ INTERNATIONAL INC		02/21/2020	Various	28,561.000	1,677,842		1,144,219	1,573,140	(428,921)			(428,921)		1,144,219		533,623	533,623	8,140		
609720-10-7	MONMOUTH REIT-CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	160.000	2,084		2,397							2,397		(313)	(313)	27		
609839-10-5	MONOLITHIC POWER SYSTEMS		02/27/2020	GOLDMAN, SACHS & CO.	70.000	11,005		13,400							13,400		(2,395)	(2,395)			
610236-10-1	MONRO MUFFLER BRAKE INC		03/20/2020	Various	3,359.000	204,382		257,213	177,905						257,213		(52,831)	(52,831)	33		
61174X-10-9	MONSTER BEVERAGE CORP		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	10,821.000	721,738		392,835	687,675	(294,840)			(294,840)		392,835		328,903	328,903			
615369-10-5	MOODYS CORP		02/26/2020	Various	13,205.000	3,531,699		1,430,399	3,134,999	(1,704,600)			(1,704,600)		1,430,399		2,101,300	2,101,300	4,194		
615394-20-2	MOOG, INC. CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	147.000	6,086		13,168							13,168		(7,081)	(7,081)			
617446-44-8	MORGAN STANLEY		03/03/2020	Various	60,423.000	3,184,423		1,976,277	3,088,824	(1,112,547)			(1,112,547)		1,976,277		1,208,146	1,208,146	21,148		
617700-10-9	MORNINGSTAR INC		02/26/2020	Various	5,612.000	881,636		851,282	496,599	(3,057)			(3,057)		851,282		30,354	30,354	985		
S06043-16-0	MORRISON(WM.)SUPERMARKETS PLC	B	02/24/2020	Various	1,238,980.000	2,934,533		2,774,935	3,279,394	(240,945)			(240,945)	(263,515)	2,774,935	185,482	(25,884)	159,599			
61945C-10-3	MOSAIC COMPANY		03/17/2020	Various	17,737.000	173,030		320,016	3,419	(180)			(180)		320,016		(146,987)	(146,987)	879		
620076-30-7	MOTOROLA SOLUTIONS INC		02/10/2020	CITIGROUP GLOBAL MARKETS	74.000	13,621		10,279	11,924	(1,645)			(1,645)		10,279		3,341	3,341	47		
55345K-10-3	MRC GLOBAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	711.000	2,855		6,991							6,991		(4,137)	(4,137)			
553498-10-6	MSA SAFETY INC		03/04/2020	Various	11,522.000	1,482,895		1,467,070	853,688						1,467,070		15,825	15,825	4,499		
553530-10-6	MSC INDL DIRECT INC		03/09/2020	GOLDMAN, SACHS & CO.	185.000	9,935		12,984							12,984		(3,049)	(3,049)			
55354G-10-0	MSCI INC A		03/03/2020	Various	22.000	6,661		2,607	5,680	(3,073)			(3,073)		2,607		4,054	4,054	7		
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	40.000	12,170		7,243	11,432	(4,650)			(4,650)	461	7,243	(468)	5,395	4,927			
624756-10-2	MUELLER INDUSTRIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	292.000	5,640		9,313							9,313		(3,673)	(3,673)			
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	B	03/17/2020	Various	12,024.000	3,185,426		2,345,864	3,549,694	(1,436,831)			(1,436,831)	233,001	2,345,864	(188,908)	1,028,471	839,562	13,810		
J46840-10-4	MURATA MANUFACTURING CO LTD	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	16,600.000	863,170		596,099	1,030,445	(433,209)			(433,209)	(1,137)	596,099	(6,476)	273,548	267,071	382		
626717-10-2	MURPHY OIL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	685.000	3,771		14,861							14,861		(11,090)	(11,090)	150		
626755-10-2	MURPHY USA INC		03/09/2020	GOLDMAN, SACHS & CO.	12.000	1,341		1,266							1,266		76	76			
Q64865-10-0	MYER HOLDINGS LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	55,752.000	14,466		15,999	18,812	(3,217)			(3,217)	404	15,999	(1,058)	(475)	(1,533)			
N59465-10-9	MYLAN NV		03/17/2020	Various	28,182.000	531,492		622,822							622,822		(91,330)	(91,330)			
62857M-10-5	MYOKARDIA INC		03/20/2020	CITIGROUP GLOBAL MARKETS	44.000	1,995		3,146							3,146		(1,151)	(1,151)			
628778-10-2	N B T BANCORP INC		02/27/2020	GOLDMAN, SACHS & CO.	248.000	8,825		9,816							9,816		(991)	(991)	67		
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	02/28/2020	Various	20,300.000	1,050,228		913,290	1,238,641	(315,463)			(315,463)	(9,887)	913,290	(3,110)	140,048	136,938	833		
63009R-10-9	NANOSTRING TECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	22.000	690		789							789		(98)	(98)			
631103-10-8	NASDAQ OMX GROUP		02/06/2020	GOLDMAN, SACHS & CO.	441.000	51,087		43,608	46,374	(3,632)			(3,632)		43,608		7,478	7,478			
632307-10-4	NATERA INC		03/09/2020	GOLDMAN, SACHS & CO.	19.000	632		708							708		(76)	(76)			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		03/20/2020	Various	7,967.000	266,906		280,536	279,964						280,536		(13,630)	(13,630)			
636180-10-1	NATIONAL FUEL GAS CO.		03/20/2020	CITIGROUP GLOBAL MARKETS	453.000	15,395		18,742							18,742		(3,348)	(3,348)			
SBDR05-C0-9	NATIONAL GRID PLC	B	02/24/2020	Various	242,445.001	3,303,446		2,456,441	3,032,895	(503,556)			(503,556)	(72,897)	2,456,441	25,362	821,642	847,005	52,323		
635906-10-0	NATIONAL HEALTHCARE CORP		03/20/2020	Various	134.000	9,740		10,179							10,179		(439)	(439)			
637071-10-1	NATIONAL OILWELL VARCO INC		03/17/2020	Various	40,861.000	680,142		846,640							846,640		(166,498)	(166,498)	668		
637417-10-6	NATIONAL RETAIL PROPERTIES		02/26/2020	Various	23,395.000	1,340,561		1,230,187	757,543	(23,512)			(23,512)		1,230,187		110,374	110,374	12,048		
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		03/09/2020	GOLDMAN, SACHS & CO.	55.000	1,893		2,042							2,042		(149)	(149)			
63845R-10-7	NATIONAL VISION HOLDINGS INC		02/26/2020	Various	9,184.000	328,219		301,048	88,891	(41)			(41)		301,048		27,171	27,171			
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	03/17/2020	Various	185,745.000	2,838,509		3,275,357	2,216,079	40,668			40,668	(40,668)	3,275,357	(138,080)	(298,768)	(436,848)			
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	02/18/2020	GOLDMAN, SACHS & CO.	114,182.000	6,347,028		5,355,176	6,346,820	(839,932)			(839,932)	(151,712)	5,355,176	12,294	979,558	991,852	52,103		
639050-10-3	NATUS MEDICAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	50.000	976		1,579							1,579		(603)	(603)			
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		03/09/2020	GOLDMAN, SACHS & CO.	48.000	1,460		1,785							1,785		(325)	(325)			
640079-10-9	NEENAH PAPER		03/09/2020	GOLDMAN, SACHS & CO.	75.000	3,894		5,245							5,245		(1,351)	(1,351)			
640268-10-8	NEKTAR THERAPEUTICS		02/10/2020	CITIGROUP GLOBAL MARKETS	69.000	1,542		1,257	1,489	(233)			(233)		1,257		286	286			
64031N-10-8	NELNET INC CL A		03/09/2020	GOLDMAN, SACHS & CO.	125.000	5,960		7,199							7,199		(1,239)	(1,239)	18		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
640491-10-6	NEOGEN CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	52.000	2,949		3,744							3,744		(795)	(795)			
S71238-70-3	NESTLE SA PAR CHF1	B	02/26/2020	Various	206,607.000	22,439,309		15,407,548	22,355,844	(6,807,512)			(6,807,512)	(140,784)	15,407,548	(73,900)	7,105,660	7,031,760			
64110D-10-4	NETAPP INC		03/03/2020	Various	43,759.000	2,307,904		2,096,080	2,723,998	(627,918)			(627,918)		2,096,080		211,824	211,824	21,004		
64110L-10-6	NETFLIX INC		03/03/2020	Various	20,339.000	7,709,576		5,697,333	5,707,451	(936,650)			(936,650)		5,697,333		2,012,243	2,012,243			
64115T-10-4	NETSCOUT SYSTEMS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	41.000	853		1,194							1,194		(341)	(341)			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		02/25/2020	Various	8,800.000	898,740		674,148	945,912	(271,764)			(271,764)		674,148		224,591	224,591			
64157F-10-3	NEVRO CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	7.000	494		976							976		(482)	(482)			
646025-10-6	NEW JERSEY RESOURCES CORP.		03/09/2020	GOLDMAN, SACHS & CO.	128.000	4,478		5,518							5,518		(1,040)	(1,040)			
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		03/09/2020	GOLDMAN, SACHS & CO.	380.000	5,354		6,650							6,650		(1,296)	(1,296)			
S66337-67-6	NEW WORLD DEVELOPMENT LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	552,000.000	723,077		751,059	756,610	(4,242)			(4,242)	(1,309)	751,059	2,830	(30,812)	(27,982)			
649445-10-3	NEW YORK COMMUNITY BANCORP INC		03/17/2020	Various	106,339.000	1,205,709		982,572	1,278,195	(295,622)			(295,622)		982,572		223,136	223,136	18,078		
649604-50-1	NEW YORK MORTGAGE TRUST REIT INC		03/20/2020	CITIGROUP GLOBAL MARKETS	2,027.000	4,388		11,834							11,834		(7,446)	(7,446)			
650111-10-7	NEW YORK T IMES CO CL A		02/18/2020	NATIONAL BANK OF CANADA	7,211.000	285,023		231,978	231,978						231,978		53,045	53,045	361		
S66371-01-4	NEWCREST MINING LTD	B	02/24/2020	Various	95,808.000	1,856,043		1,696,291	2,037,284	(339,524)			(339,524)	(1,469)	1,696,291	(85,726)	245,479	159,753	3,390		
651229-10-6	NEWELL RUBBERMAID INC		02/25/2020	Various	49,215.000	899,960		761,525	945,912	(184,387)			(184,387)		761,525		138,435	138,435			
65158N-10-2	NEWMARK GROUP INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	701.000	2,709		7,969							7,969		(5,260)	(5,260)	67		
651639-10-6	NEWMONT CORP		03/17/2020	Various	27,390.000	1,332,144		1,040,798	1,190,096	(149,297)			(149,297)		1,040,798		291,345	291,345	563		
65249B-10-9	NEWS CORP CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	222.000	3,187		2,788	3,139	(351)			(351)		2,788		399	399			
J4914X-10-4	NEXON LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	52,700.000	719,737		639,276	703,152	(78,607)			(78,607)	14,731	639,276	(15,786)	96,247	80,462	1,019		
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		03/20/2020	Various	2,206.000	106,589		99,667	90,045						99,667		6,922	6,922			
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		02/27/2020	GOLDMAN, SACHS & CO.	75.000	8,390		9,429							9,429		(1,039)	(1,039)			
65339F-10-1	NEXTERA ENERGY INC		02/26/2020	Various	21,366.000	5,839,219		2,512,104	5,173,991	(2,661,886)			(2,661,886)		2,512,104		3,327,114	3,327,114			
65341B-10-6	NEXTERA ENERGY PARTNERS LP		03/09/2020	GOLDMAN, SACHS & CO.	38.000	2,056		2,245							2,245		(189)	(189)			
J52968-10-4	NIDEC CORPORATION JPY50	B	02/28/2020	Various	16,900.000	1,988,593		1,321,240	2,333,421	(827,991)			(827,991)	(184,190)	1,321,240	99,521	567,833	667,353			
G6518L-10-8	NIELSEN HOLDINGS PLC		03/17/2020	Various	54,848.000	1,120,486		1,126,501	6,537						1,126,501		(6,015)	(6,015)	594		
654106-10-3	NIKE INC CL B		03/03/2020	Various	46,218.000	4,556,900		2,718,545	4,572,222	(1,962,670)			(1,962,670)		2,718,545		1,838,355	1,838,355	11,057		
Q6813N-10-5	NINE ENTERTAINMENT CO HOLDINGS LTD	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	427,740.000	483,878		415,558	538,217	(134,220)			(134,220)	11,561	415,558	(33,306)	101,626	68,321			
J51699-10-6	NINTENDO CO LTD COM STK	B	02/28/2020	Various	7,100.000	2,533,355		1,668,764	2,872,666	(1,082,525)			(1,082,525)	(121,377)	1,668,764	57,310	807,281	864,591	2,242		
J52088-10-1	NIPPON BUILDING FUND INC.	B	03/17/2020	Various	217.000	1,692,079		1,451,544	1,587,440	(129,628)			(129,628)	(6,268)	1,451,544	(3,528)	244,063	240,534	19,429		
S66426-66-9	NIPPON ELECTRIC GLASS LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	6,700.000	84,886		111,047							111,047	4,556	(30,718)	(26,162)			
S66425-69-5	NIPPON STEEL CORP	B	02/25/2020	Various	138,000.000	1,767,033		1,952,053	1,016,675	4,610			4,610	(5,900)	1,952,053	(5,158)	(179,862)	(185,019)			
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	02/19/2020	Various	81,700.000	2,070,017		1,571,987	2,072,665	(325,491)			(325,491)	(175,188)	1,571,987	127,805	370,226	498,031	1,640		
J57160-12-9	NISSAN MOTOR CO CMN STK	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	683,200.000	3,251,110		3,487,355	1,702,119	9,579			9,579	(9,578)	3,487,355	582	(236,827)	(236,245)			
J58472-11-9	NITTO DENKO CORP	B	02/19/2020	GOLDMAN, SACHS & CO.	34,900.000	1,902,591		1,564,137	1,984,651	(397,143)			(397,143)	(23,371)	1,564,137	1,246	337,208	338,454			
65487K-10-0	NLIGHT INC		02/26/2020	Various	33,982.000	579,411		681,235	229,063	(810)			(810)		681,235		(101,824)	(101,824)			
629209-30-5	NMI HOLDINGS INC CLASS A		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	7,338.000	219,136		243,475	243,475						243,475		(24,339)	(24,339)			
N64038-10-7	NN GROUP NV	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	185,495.000	6,577,869		6,247,183	7,041,934	(695,320)			(695,320)	(99,431)	6,247,183	(47,871)	378,557	330,686			
655044-10-5	NOBLE ENER GY INC COM		03/17/2020	GOLDMAN, SACHS & CO.	19,938.000	83,439		374,141							374,141		(290,702)	(290,702)			
S59029-41-3	NOKIA OYJ EURO.06	B	03/17/2020	Various	233,962.000	820,865		927,046							927,046	(4,275)	(101,907)	(106,182)			
J59009-15-9	NOMURA HOLDINGS INC	B	02/28/2020	Various	481,100.000	2,349,150		1,726,022	2,494,152	(821,818)			(821,818)	53,688	1,726,022	(55,380)	678,508	623,127			
SBYZF9-J9-8	NORDEA BANK	B	03/17/2020	Various	121,055.000	854,376		924,496	978,160	(49,579)			(49,579)	(4,084)	924,496	(36,002)	(34,118)	(70,120)			
655663-10-2	NORDSON CORP.		02/27/2020	Various	123.000	18,670		21,351	1,791	(334)			(334)		21,351		(2,681)	(2,681)	47		
655844-10-8	NORFOLK SOUTHERN CORP		03/03/2020	Various	14,621.000	2,975,548		1,682,046	2,838,375	(1,156,328)			(1,156,328)		1,682,046		1,293,501	1,293,501	13,744		
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	171,306.000	562,295		615,538	636,308	1,130			1,130	(21,899)	615,538	(3,066)	(50,178)	(53,244)			
665859-10-4	NORTHERN TRUST CORP		03/17/2020	Various	16,665.000	1,550,855		1,187,798	1,770,490	(582,691)			(582,691)		1,187,798		363,057	363,057	11,666		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
666807-10-2	NORTHROP GRUMMAN CORP		02/25/2020	Various	9,350.000	3,364,253		1,463,421	3,216,120	(1,752,698)			(1,752,698)		1,463,421		1,900,832	1,900,832	7,018		
667340-10-3	NORTHWEST BANCSHARES INC		03/09/2020	GOLDMAN, SACHS & CO.	594.000	7,558		9,218							9,218		(1,660)	(1,660)			
66765N-10-5	NORTHWEST NATURAL HOLDING COMPANY		03/09/2020	GOLDMAN, SACHS & CO.	57.000	3,740		4,308							4,308		(568)	(568)			
668074-30-5	NORTHWESTERN CORP		02/26/2020	Various	17,007.000	1,327,241		1,204,975	388,093	(3,040)			(3,040)		1,204,975		122,266	122,266			
G66721-10-4	NORWEGIAN CRUISE LINE		03/03/2020	Various	192.000	8,314		8,937	11,215	(2,277)			(2,277)		8,937		(624)	(624)			
67000B-10-4	NOVANTA INC		03/20/2020	CITIGROUP GLOBAL MARKETS	33.000	2,289		3,254							3,254		(964)	(964)			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	03/17/2020	Various	120,814.000	11,437,441		9,393,050	11,465,696	(1,822,864)			(1,822,864)	(249,781)	9,393,050	102,826	1,941,565	2,044,391	736		
SBHC8X-90-3	NOVO-NORDISK B ORD	B	02/26/2020	Various	127,310.000	8,098,375		5,974,558	7,394,384	(1,396,465)			(1,396,465)	(23,361)	5,974,558	(190,038)	2,313,855	2,123,818			
629377-50-8	NRG ENERGY INC		02/10/2020	CITIGROUP GLOBAL MARKETS	131.000	5,015		4,210	5,207	(997)			(997)		4,210		805	805	39		
S61292-77-7	NTT DOCOMO, INC	B	02/28/2020	Various	85,900.000	2,360,025		1,679,263	2,401,327	(578,080)			(578,080)	(143,984)	1,679,263	92,989	587,773	680,762	1,685		
67018T-10-5	NU SKIN ASIA PAC INC		03/20/2020	Various	6,052.000	181,613		237,058	236,619	(7,638)			(7,638)		237,058		(55,445)	(55,445)	87		
670346-10-5	NUCOR CORP.		03/03/2020	CITIGROUP GLOBAL MARKETS	1,040.000	43,539		52,888	49,864	(4,754)			(4,754)		52,888		(9,350)	(9,350)	357		
SBDRJL-N0-2	NUTRIEN LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	8,457.000	224,270		348,568							348,568	(23,315)	(100,983)	(124,298)			
67066G-10-4	NVIDIA CORP		03/03/2020	Various	20,923.000	5,878,756		2,967,212	4,923,182	(1,955,970)			(1,955,970)		2,967,212		2,911,545	2,911,545	12		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	02/25/2020	Various	19,406.000	2,540,415		1,807,868	2,469,608	(661,740)			(661,740)		1,807,868		732,547	732,547	6,186		
67098H-10-4	O I GLASS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	718.000	4,067		8,906							8,906		(4,839)	(4,839)	26		
674215-10-8	OASIS PETROLEUM INC		02/27/2020	GOLDMAN, SACHS & CO.	2,069.000	3,021		4,428							4,428		(1,407)	(1,407)			
S66564-07-1	OBAYASHI CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	200.000	2,234		1,812	2,240	(335)			(335)	(92)	1,812	57	365	422			
G6718L-10-6	OCADO GROUP PLC	B	02/24/2020	CITIGROUP GLOBAL MARKETS	33,760.000	479,257		483,995	572,015	(81,244)			(81,244)	(6,776)	483,995	(4,974)	236	(4,738)			
SB0F9V-20-4	OCBC BANK	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	22,700.000	176,838		157,907	185,361	(37,887)			(37,887)	10,433	157,907	(14,098)	33,029	18,930			
674599-10-5	OCCIDENTAL PETROLEUM CORP		03/17/2020	Various	59,994.000	2,057,284		2,428,272	17,514						2,428,272		(370,988)	(370,988)	336		
675232-10-2	OCEANEERING INTERNATIONAL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	860.000	2,481		9,368							9,368		(6,887)	(6,887)			
675234-10-8	OCEANFIRST FINANCIAL CORP		03/20/2020	Various	10,796.000	245,933		268,159	181,130	(3,945)			(3,945)		268,159		(22,226)	(22,226)	1,741		
G67180-10-2	ODFJELL DRILLING LTD	B	03/18/2020	Various	129,152.000	163,023		308,742	480,905	(181,172)			(181,172)	9,010	308,742	(46,474)	(99,246)	(145,720)			
67623C-10-9	OFFICE PROPERTIES INCOME TRUST		03/09/2020	GOLDMAN, SACHS & CO.	40.000	1,087		1,374							1,374		(287)	(287)			
67103X-10-2	OFG BANCORP		03/20/2020	CITIGROUP GLOBAL MARKETS	369.000	3,511		7,201							7,201		(3,691)	(3,691)			
670837-10-3	OGE ENERGY CORP		02/06/2020	GOLDMAN, SACHS & CO.	3.000	138		118	133	(16)			(16)		118		20	20	1		
S66576-04-2	OIL SEARCH LTD	B	03/17/2020	Various	408,259.000	1,587,721		1,812,563	1,923,668	(150,122)			(150,122)	(81,824)	1,812,563	(33,528)	(191,313)	(224,842)	1,241		
679580-10-0	OLD DOMINION FREIGHT LINE INC		02/06/2020	GOLDMAN, SACHS & CO.	21.000	4,575		3,476	3,985	(509)			(509)		3,476		1,099	1,099			
680033-10-7	OLD NATL BANCORP IND		03/20/2020	CITIGROUP GLOBAL MARKETS	804.000	10,649		14,425							14,425		(3,777)	(3,777)	108		
S66588-01-3	OLYMPUS CORP	B	02/28/2020	Various	134,900.000	2,433,403		940,991	2,096,582	(1,074,133)			(1,074,133)	(81,459)	940,991	26,032	1,466,381	1,492,413	498		
68213N-10-9	OMNICELL INC		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	3,342.000	289,442		270,090	273,108	(3,018)			(3,018)		270,090		19,352	19,352			
681919-10-6	OMNICOM GROUP		03/03/2020	Various	7,938.000	589,060		541,600	643,137	(101,537)			(101,537)		541,600		47,460	47,460	5,160		
J61374-12-0	OMRON CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	200.000	12,406		7,292	11,815	(4,088)			(4,088)	(436)	7,292	194	4,921	5,114			
A51460-11-0	OMV AG NPV(VAR)	B	03/17/2020	Various	41,896.000	1,733,625		2,005,557	2,103,725	(283,833)			(283,833)	(7,214)	2,005,557	(49,339)	(222,594)	(271,932)			
68235P-10-8	ONE GAS INC		03/09/2020	GOLDMAN, SACHS & CO.	64.000	5,329		6,083							6,083		(753)	(753)	35		
68268W-10-3	ONEMAIN HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	294.000	11,129		13,815							13,815		(2,686)	(2,686)	832		
682680-10-3	ONEOK INC		03/17/2020	Various	40,279.000	2,747,636		2,173,052	3,047,912	(874,860)			(874,860)		2,173,052		574,583	574,583	37,661		
S66601-07-1	ONO PHARMACEUTICAL CO	B	02/25/2020	Various	83,300.000	1,900,779		1,508,344	1,917,797	(450,502)			(450,502)	41,050	1,508,344	(50,991)	443,425	392,434			
683344-10-5	ONTO INNOVATION INC		03/20/2020	CITIGROUP GLOBAL MARKETS	66.000	1,421		2,106							2,106		(686)	(686)			
S22608-24-4	OPEN TEXT CORP	B	02/18/2020	GOLDMAN, SACHS & CO.	54,330.000	2,582,045		2,109,533	2,397,349	(227,707)			(227,707)	(60,109)	2,109,533	7,401	465,111	472,512			
68389X-10-5	ORACLE CORP COM		03/03/2020	Various	131,779.000	7,228,913		5,133,717	6,978,738	(1,848,019)			(1,848,019)		5,133,717		2,095,196	2,095,196	31,618		
67103H-10-7	OREILLY AUTOMOTIVE INC		03/03/2020	Various	3,797.000	1,467,346		557,320	1,664,073	(1,106,753)			(1,106,753)		557,320		910,025	910,025			
S66488-91-7	ORIENTAL LAND LTD	B	02/25/2020	Various	15,200.000	1,857,667		1,570,203	2,081,215	(441,979)			(441,979)	(69,033)	1,570,203	30,882	256,582	287,464			
Q71610-10-1	ORIGIN ENERGY LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	309,149.000	1,281,010		1,501,315	1,836,323	(324,453)			(324,453)	(10,556)	1,501,315	(125,657)	(94,647)	(220,304)	14,756		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
L72967-10-9	ORION ENGINEERED CARBONS SA	D	03/10/2020	Various	13,848.000	208,740		253,183	191,996						253,183		(44,443)	(44,443)	2,065		
R67787-10-2	ORKLA ASA	B	02/24/2020	CITIGROUP GLOBAL MARKETS	172,116.000	1,570,078		1,476,491	1,742,451	(242,707)			(242,707)	(23,253)	1,476,491	(61,151)	154,738	93,587			
686688-10-2	ORMAT TECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	68.000	4,364		5,858							5,858		(1,494)	(1,494)			
K3192G-10-4	ORSTED	B	02/18/2020	GOLDMAN, SACHS & CO.	13,383.000	1,482,147		1,038,860	1,385,142	(344,880)			(344,880)	(1,402)	1,038,860	(35,327)	478,614	443,287			
J62320-11-4	OSAKA GAS CO	B	02/12/2020	CITIGROUP GLOBAL MARKETS	300.000	5,141		5,226	5,772	(311)			(311)	(235)	5,226	160	(246)	(86)			
671044-10-5	OSI SYSTEMS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	19.000	1,031		1,560							1,560		(529)	(529)			
D5963B-11-3	OSRAM LICHT N AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	5,718.000	285,252		279,707	283,375	(954)			(954)	(2,714)	279,707	(2,944)	8,488	5,545			
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	02/28/2020	Various	57,900.000	2,319,324		1,889,516	2,601,571	(674,111)			(674,111)	(37,944)	1,889,516	6,339	423,469	429,808	22,682		
689648-10-3	OTTER TAIL POWER CO.		03/09/2020	GOLDMAN, SACHS & CO.	52.000	2,421		2,827							2,827		(405)	(405)			
69007J-10-6	OUTFRONT MEDIA INC		02/26/2020	Various	23,558.000	692,039		630,251	366,871	(3,052)			(3,052)		630,251		61,787	61,787			
690370-10-1	OVERSTOCKCOM INC		03/09/2020	GOLDMAN, SACHS & CO.	230.000	1,456		2,068							2,068		(611)	(611)			
690742-10-1	OWENS CORNING INC		02/10/2020	CITIGROUP GLOBAL MARKETS	73.000	4,501		3,440	4,754	(1,314)			(1,314)		3,440		1,062	1,062	18		
691497-30-9	OXFORD INDUSTRIES, INC.		03/09/2020	GOLDMAN, SACHS & CO.	168.000	9,194		11,156							11,156		(1,962)	(1,962)			
69478X-10-5	PACFIC PREMIER BANCORP INC		03/09/2020	GOLDMAN, SACHS & CO.	343.000	6,779		10,130							10,130		(3,351)	(3,351)			
695127-10-0	PACIRA PHARMACEUTICALS INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	15.000	471		736							736		(265)	(265)			
695156-10-9	PACKAGING CORPORATION OF AMERICA		03/03/2020	CITIGROUP GLOBAL MARKETS	587.000	54,650		58,172	59,803	(7,195)			(7,195)		58,172		(3,522)	(3,522)	422		
697435-10-5	PALO ALTO NETWORKS INC		03/17/2020	Various	1,331.000	213,687		236,864	307,794	(70,929)			(70,929)		236,864		(23,177)	(23,177)			
69753M-10-5	PALOMAR HOLDINGS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	30.000	1,438		1,681							1,681		(243)	(243)			
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	02/28/2020	Various	42,900.000	723,704		651,688	714,901	(55,856)			(55,856)	(7,358)	651,688	(745)	72,762	72,016	978		
J41121-10-4	PANASONIC CORP	B	03/17/2020	Various	200,500.000	2,047,896		1,898,536	1,637,916	7,032			7,032	(9,775)	1,898,536	2,875	146,485	149,360			
698813-10-2	PAPA JOHNS INTL INC		03/20/2020	CITIGROUP GLOBAL MARKETS	3.000	153		175							175		(22)	(22)			
69924R-10-8	PARAMOUNT GROUP REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	879.000	9,313		12,930							12,930		(3,617)	(3,617)			
700517-10-5	PARK HOTELS RESORTS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,185.000	9,239		26,354	2,018	(70)			(70)		26,354		(17,115)	(17,115)	43		
700658-10-7	PARK NATIONAL CORP		02/27/2020	GOLDMAN, SACHS & CO.	82.000	7,321		8,358							8,358		(1,037)	(1,037)	100		
701094-10-4	PARKER HAN NIFIN CORP COM		02/25/2020	Various	12,312.000	2,515,273		1,402,948	2,534,056	(1,131,107)			(1,131,107)		1,402,948		1,112,325	1,112,325	10,835		
70202L-10-2	PARSONS CORP		03/09/2020	GOLDMAN, SACHS & CO.	166.000	5,556		7,034							7,034		(1,478)	(1,478)			
SB119Q-G0-0	PARTNERS GROUP HOLDING AG	B	02/24/2020	CITIGROUP GLOBAL MARKETS	1,661.000	1,537,765		1,004,216	1,522,147	(478,280)			(478,280)	(39,652)	1,004,216	16,216	517,333	533,549			
703343-10-3	PATRICK INDUSTRIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	110.000	2,129		6,833							6,833		(4,704)	(4,704)	28		
70338P-10-0	PATTERN ENERGY GROUP INC CLASS A		03/16/2020	Various	416.000	11,082		11,440							11,440		(358)	(358)			
703481-10-1	PATTERSON UTI ENERGY INC		03/31/2020	Various	84,469.000	507,560		879,550	505,281	(19,190)			(19,190)		879,550		(371,990)	(371,990)	364		
704326-10-7	PAYCHEX INC		02/25/2020	Various	13,917.000	1,183,750		672,918	1,183,780	(510,862)			(510,862)		672,918		510,832	510,832	8,629		
70432V-10-2	PAYCOM SOFTWARE INC		02/10/2020	CITIGROUP GLOBAL MARKETS	32.000	9,535		3,918	8,472	(4,554)			(4,554)		3,918		5,617	5,617			
70438V-10-6	PAYLOCITY HOLDING CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	30.000	2,467		4,139							4,139		(1,672)	(1,672)			
70450Y-10-3	PAYPAL HOLDINGS INC		03/03/2020	Various	52,291.000	6,241,690		3,927,256	5,656,317	(1,729,061)			(1,729,061)		3,927,256		2,314,433	2,314,433			
69318G-10-6	PBF ENERGY INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	516.000	3,945		14,047							14,047		(10,103)	(10,103)	129		
69327R-10-1	PDC ENERGY INC		03/20/2020	CITIGROUP GLOBAL MARKETS	531.000	3,406		10,821							10,821		(7,415)	(7,415)			
669651-10-0	PEARSON	B	03/17/2020	Various	78,162.000	557,481		582,994	8,186	108			108	(108)	582,994	(11,253)	(14,260)	(25,513)			
70509V-10-0	PEBBLEBROOK HOTEL TRUST		03/09/2020	GOLDMAN, SACHS & CO.	614.000	9,288		15,461							15,461		(6,172)	(6,172)			
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	03/17/2020	Various	94,412.000	3,499,567		2,800,286	3,504,184	(581,363)			(581,363)	(122,535)	2,800,286	19,406	679,875	699,282	28,582		
707569-10-9	PENN NATIONAL GAMING INC		02/27/2020	GOLDMAN, SACHS & CO.	163.000	4,669		6,240							6,240		(1,571)	(1,571)			
70932M-10-7	PENNYMAC FINANCIAL SERVICES INC		03/09/2020	GOLDMAN, SACHS & CO.	10.000	359		355							355		5	5			
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		03/09/2020	GOLDMAN, SACHS & CO.	245.000	4,867		5,740							5,740		(874)	(874)			

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
70975L-10-7	PENUMBRA INC		02/27/2020	GOLDMAN, SACHS & CO.	14.000	2,446		2,656							2,656		(209)	(209)			
713448-10-8	PEPSICO INC.		03/03/2020	Various	47,641.000	6,877,712		4,876,311	6,511,095	(1,634,784)			(1,634,784)		4,876,311		2,001,401	2,001,401	45,497		
71375U-10-1	PERFICIENT INC		03/20/2020	Various	188.000	7,182		9,011							9,011		(1,829)	(1,829)			
71377A-10-3	PERFORMANCE FOOD GROUP		02/26/2020	Various	50,409.000	2,562,702		2,525,888	1,439,844	(86,620)			(86,620)		2,525,888		36,814	36,814			
714046-10-9	PERKINELMER INC		03/03/2020	CITIGROUP GLOBAL MARKETS	501.000	43,193		47,896							47,896		(4,703)	(4,703)			
S46823-29-0	PERNOD RICARD NPV	B	02/26/2020	Various	10,830.000	1,855,653		1,232,815	1,937,773	(611,448)			(611,448)	(93,510)	1,232,815	15,755	607,083	622,838			
S06825-38-4	PERSIMMON PLC	B	02/19/2020	Various	70,909.000	3,002,378		1,645,650	2,531,595	(686,659)			(686,659)	(199,287)	1,645,650	109,454	1,247,274	1,356,728			
715347-10-0	PERSPECTA INC		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	544.000	13,314		9,368	14,383	(5,016)			(5,016)		9,368		3,946	3,946	33		
S71035-26-5	PEUGEOT SA EUR1	B	03/17/2020	Various	62,633.000	1,254,089		1,426,461	657,576	6,297			6,297	(6,297)	1,426,461	(9,412)	(162,960)	(172,372)			
717081-10-3	PFIZER INC		03/03/2020	Various	238,273.000	8,480,237		7,282,820	9,328,014	(2,052,570)			(2,052,570)		7,282,820		1,197,416	1,197,416	90,490		
718172-10-9	PHILIP MORRIS INTL.		03/03/2020	Various	87,991.000	7,677,940		6,304,309	7,487,154	(1,182,845)			(1,182,845)		6,304,309		1,373,631	1,373,631	102,949		
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	02/26/2020	Various	59,839.000	2,755,277		1,641,556	2,923,206	(1,528,302)			(1,528,302)	246,652	1,641,556	(168,002)	1,281,723	1,113,721			
718546-10-4	PHILLIPS 66		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	11,194.000	930,209		899,952	1,247,124	(347,171)			(347,171)		899,952		30,257	30,257	10,075		
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS	B	02/19/2020	GOLDMAN, SACHS & CO.	120,153.000	1,245,265		807,529	1,192,204	(329,552)			(329,552)	(55,122)	807,529	24,892	412,843	437,736			
719405-10-2	PHOTRONICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	114.000	1,076		1,712							1,712		(637)	(637)			
71943U-10-4	PHYSICIANS REALTY TRUST REIT		02/19/2020	GOLDMAN, SACHS & CO.	130,056.000	2,660,334		1,979,452	2,463,261	(483,808)			(483,808)		1,979,452		680,881	680,881	29,913		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		03/09/2020	GOLDMAN, SACHS & CO.	214.000	4,416		5,207							5,207		(791)	(791)	45		
72147K-10-8	PILGRIM'S PRIDE CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	268.000	4,729		6,930							6,930		(2,202)	(2,202)			
723484-10-1	PINNACLE WEST CAPITAL CORP		02/06/2020	GOLDMAN, SACHS & CO.	515.000	50,461		46,184	45,684	(123)			(123)		46,184		4,278	4,278	403		
723787-10-7	PIONEER NA T RES CO COM		02/25/2020	Various	18,253.000	2,451,250		2,252,234	2,762,957	(510,723)			(510,723)		2,252,234		199,017	199,017	8,031		
724078-10-0	PIPER JAFFRAY COS INC		02/27/2020	GOLDMAN, SACHS & CO.	74.000	5,401		6,422							6,422		(1,022)	(1,022)			
69343T-10-7	PJT PARTNERS INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	106.000	4,661		5,469							5,469		(808)	(808)	2		
72651A-20-7	PLAINS GP HOLDINGS CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	1,063.000	6,362		15,709							15,709		(9,347)	(9,347)			
72703H-10-1	PLANET FITNESS INC CLASS A		02/26/2020	Various	7,885.000	657,772		583,670	348,532	(6,341)			(6,341)		583,670		74,102	74,102			
729132-10-0	PLEXUS CORP		03/09/2020	GOLDMAN, SACHS & CO.	166.000	10,301		12,038							12,038		(1,737)	(1,737)			
72919P-20-2	PLUG POWER INC.		03/09/2020	GOLDMAN, SACHS & CO.	160.000	628		714							714		(86)	(86)			
693475-10-5	PNC FINL SVCS GROUP INC		02/25/2020	Various	17,985.000	2,612,140		1,988,134	2,870,946	(882,812)			(882,812)		1,988,134		624,006	624,006	20,678		
69349H-10-7	PNM RESOURCES INC		03/09/2020	GOLDMAN, SACHS & CO.	100.000	4,725		5,577							5,577		(852)	(852)			
731068-10-2	POLARIS INDUSTRIES INC		02/25/2020	Various	1,650.000	144,048		155,991							155,991		(11,943)	(11,943)			
73179P-10-6	POLYONE CORPORATION		03/20/2020	CITIGROUP GLOBAL MARKETS	416.000	6,059		12,734							12,734		(6,675)	(6,675)			
73278L-10-5	POOL CORP		03/27/2020	Various	11,168.000	2,485,146		2,363,821	1,415,513	(19,857)			(19,857)		2,363,821		121,325	121,325	211		
733174-70-0	POPULAR INC		02/25/2020	Various	30,561.000	1,642,879		1,599,496	1,795,459	(195,963)			(195,963)		1,599,496		43,383	43,383	8,251		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		02/25/2020	Various	5,628.000	346,416		313,986	313,986						313,986		32,430	32,430	2,167		
737010-10-8	PORTOLA PHARMACEUTICALS INC		03/09/2020	GOLDMAN, SACHS & CO.	244.000	2,293		3,289							3,289		(997)	(997)			
737630-10-3	POTLATCH CORP.		03/09/2020	Various	8,287.000	343,697		357,326	353,732	(1,128)			(1,128)		357,326		(13,629)	(13,629)	45		
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	02/25/2020	Various	160,671.450	4,097,977		3,731,608	2,330,163	(376,109)			(376,109)	(58,425)	3,731,608	10,306	356,063	366,369			
73927C-10-0	POWER FINANCIAL CORP	B	02/19/2020	Various	163,098.000	4,472,987		3,474,549	4,394,558	(811,672)			(811,672)	(108,337)	3,474,549	12,633	985,805	998,438	47,747		
739276-10-3	POWER INTEGRATIONS INC		03/09/2020	Various	7,628.000	717,698		734,828	424,621	(20,967)			(20,967)		734,828		(17,130)	(17,130)	25		
69351T-10-6	PPL CORP		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	10,913.000	379,024		305,237	391,558	(86,322)			(86,322)		305,237		73,788	73,788	4,502		
73943T-10-3	PQ GROUP HOLDINGS INC		02/25/2020	Various	26,536.000	383,594		432,202	455,888	(23,687)			(23,687)		432,202		(48,608)	(48,608)			
69354N-10-6	PRA GROUP INC		03/20/2020	Various	10,043.000	371,462		365,451	326,555						365,451		6,011	6,011			
69354M-10-8	PRA HEALTH SCIENCES INC		02/27/2020	GOLDMAN, SACHS & CO.	129.000	12,159		14,211							14,211		(2,052)	(2,052)			
74051N-10-2	PREMIER INC CLASS A		02/27/2020	Various	21,571.000	653,401		789,752	249,819	(224)			(224)		789,752		(136,351)	(136,351)			
741511-10-9	PRICESMART INC		03/20/2020	CITIGROUP GLOBAL MARKETS	8.000	373		457							457		(84)	(84)			
74164M-10-8	PRIMERICA INC		02/27/2020	GOLDMAN, SACHS & CO.	129.000	14,806		17,659							17,659		(2,853)	(2,853)	52		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/18/2020	Various	50,721.000	2,796,978		2,292,792	2,789,655	(496,863)			(496,863)		2,292,792		504,187	504,187			
74267C-10-6	PROASSURANCE CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	290.000	7,341		9,145							9,145		(1,804)	(1,804)			
742718-10-9	PROCTER & GAMBLE CO		03/17/2020	Various	125,162.000	15,654,840		11,934,393	15,632,734	(3,698,341)			(3,698,341)		11,934,393		3,720,447	3,720,447	93,358		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
743312-10-0	PROGRESS SOFTWARE CORP.		03/20/2020	CITIGROUP GLOBAL MARKETS	75.000	2,247		3,410							3,410		(1,163)	(1,163)	12		
743315-10-3	PROGRESSIVE CORP		02/25/2020	Various	56,181.000	4,625,337		2,001,754	4,066,943	(2,065,189)			(2,065,189)		2,001,754		2,623,583	2,623,583	132,025		
74340W-10-3	PROLOGIS INC		03/03/2020	Various	38,220.780	3,646,469		1,749,471	3,311,640	(1,661,632)			(1,661,632)		1,749,471		1,896,998	1,896,998			
74346Y-10-3	PROS HOLDINGS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	161.000	4,219		8,204							8,204		(3,985)	(3,985)			
SBJDS7-L3-4	PROSUS NV	B	02/18/2020	GOLDMAN, SACHS & CO.	23,710.000	1,828,700		1,628,496	1,770,660	(125,208)			(125,208)	(16,957)	1,628,496	(42,040)	242,244	200,204			
743713-10-9	PROTO LABS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	10.000	646		912							912		(266)	(266)			
74386T-10-5	PROVIDENT FINANCIAL SERVICES		03/09/2020	GOLDMAN, SACHS & CO.	416.000	7,253		9,249							9,249		(1,996)	(1,996)			
G72899-10-0	PRUDENTIAL CORP	B	03/17/2020	Various	56,178.000	996,477		1,080,735							1,080,735	(3,606)	(80,653)	(84,258)			
69360J-10-7	PS BUSINESS PKS INC CALIF COM		03/09/2020	GOLDMAN, SACHS & CO.	1,267.000	214,877		209,048	204,109						209,048		5,829	5,829			
H64687-12-4	PSP SWISS PROPERTY AG	B	02/24/2020	Various	31,186.000	4,833,302		2,785,287	4,302,628	(1,457,750)			(1,457,750)	(59,591)	2,785,287	4,187	2,043,829	2,048,016			
69370C-10-0	PTC INC		02/25/2020	Various	16,784.000	1,438,995		1,100,223	1,256,954	(156,731)			(156,731)		1,100,223		338,773	338,773			
69366J-20-0	PTC THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	52.000	2,056		2,952							2,952		(896)	(896)			
74460D-10-9	PUBLIC STORAGE		02/25/2020	Various	9,880.000	2,189,101		1,976,677	2,104,045	(127,368)			(127,368)		1,976,677		212,424	212,424			
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/03/2020	Various	24,521.000	1,423,885		953,472	1,447,965	(494,493)			(494,493)		953,472		470,413	470,413			
745867-10-1	PULTE GROUP INC		02/06/2020	GOLDMAN, SACHS & CO.	113.000	5,140		3,352	4,384	(1,032)			(1,032)		3,352		1,787	1,787	14		
S50647-22-1	PUMA	B	02/24/2020	CITIGROUP GLOBAL MARKETS	2,300.000	187,079		142,957	176,463	(33,576)			(33,576)	71	142,957	(4,806)	48,927	44,122			
693656-10-0	PVH CORP		03/17/2020	Various	26,152.000	2,014,357		1,987,802	2,749,883	(762,081)			(762,081)		1,987,802		26,555	26,555			
74736L-10-9	Q2 HOLDINGS INC		02/27/2020	Various	13,361.000	1,089,231		1,093,299	633,316	(13,606)			(13,606)		1,093,299		(4,068)	(4,068)			
Q78063-11-4	QBE INS GROUP NPV	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	104,924.000	990,774		746,051	949,982	(224,337)			(224,337)	20,406	746,051	(59,794)	304,517	244,723			
SBYXS6-99-6	QIAGEN NV		03/17/2020	Various	53,441.000	1,839,801		1,766,578	1,695,104	(48,557)			(48,557)	(22,920)	1,766,578	(9,983)	83,206	73,223			
74736A-10-3	QTS REALTY REIT CLASS A INC TRUST		03/09/2020	GOLDMAN, SACHS & CO.	34.000	1,807		2,036							2,036		(229)	(229)			
747316-10-7	QUAKER CHEMICAL CORP.		03/20/2020	Various	6,627.000	1,170,009		1,084,615	641,134	(11,795)			(11,795)		1,084,615		85,394	85,394	2,544		
747525-10-3	QUALCOMM INC		02/25/2020	Various	47,486.000	4,063,987		3,219,850	4,189,690	(969,840)			(969,840)		3,219,850		844,137	844,137			
74758T-30-3	QUALYS INC		03/09/2020	GOLDMAN, SACHS & CO.	159.000	11,926		13,988							13,988		(2,062)	(2,062)			
74834L-10-0	QUEST DIAGNOSTICS INC		03/03/2020	Various	6,978.000	789,108		690,349	745,181	(54,831)			(54,831)		690,349		98,759	98,759	3,698		
74838J-10-1	QUIDEL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	43.000	3,822		3,474							3,474		348	348			
74915M-10-0	QURATE RETAIL INC QVC GROUP		03/20/2020	CITIGROUP GLOBAL MARKETS	104.000	441		536							536		(94)	(94)			
749607-10-7	R L I CORP.		02/26/2020	Various	12,359.000	1,107,556		1,120,767	653,635						1,120,767		(13,211)	(13,211)			
749397-10-5	R1 RCM INC		03/09/2020	GOLDMAN, SACHS & CO.	528.000	5,932		7,111							7,111		(1,179)	(1,179)			
74933V-10-8	RA PHARMACEUTICALS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	25.000	1,142		1,154							1,154		(12)	(12)			
750491-10-2	RADNET INC		03/09/2020	GOLDMAN, SACHS & CO.	279.000	4,825		6,213							6,213		(1,388)	(1,388)			
S62295-97-7	RAKUTEN INC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	89,400.000	715,706		763,201	769,165	(1,636)			(1,636)	(4,328)	763,201	1,049	(48,544)	(47,495)	3,179		
750917-10-6	RAMBUS INC		02/27/2020	GOLDMAN, SACHS & CO.	540.000	7,503		8,932							8,932		(1,428)	(1,428)			
753422-10-4	RAPID7 INC		02/27/2020	GOLDMAN, SACHS & CO.	194.000	9,082		10,767							10,767		(1,685)	(1,685)			
754212-10-8	RAVEN INDUSTRIES INC		03/09/2020	GOLDMAN, SACHS & CO.	338.000	8,806		10,275							10,275		(1,468)	(1,468)			
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/10/2020	CITIGROUP GLOBAL MARKETS	62.000	5,842		4,649	5,547	(897)			(897)		4,649		1,192	1,192	23		
754907-10-3	RAYONIER INC		03/09/2020	GOLDMAN, SACHS & CO.	117.000	2,874		3,428							3,428		(554)	(554)			
755111-50-7	RAYTHEON COMPANY		02/25/2020	Various	14,621.000	3,127,362		1,534,564	3,212,819	(1,678,255)			(1,678,255)		1,534,564		1,592,798	1,592,798	13,780		
75524B-10-4	RBC BEARING INS		03/20/2020	Various	8,067.000	1,425,542		1,291,295	756,232						1,291,295		134,247	134,247			
75606N-10-9	REALPAGE INC		03/09/2020	GOLDMAN, SACHS & CO.	23.000	1,368		1,396							1,396		(28)	(28)			
756109-10-4	REALTY INCOME CORP		01/06/2020	GOLDMAN, SACHS & CO.	690.000	51,166		50,805	50,805						50,805		361	361	157		
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		03/20/2020	Various	8.000	1,380		1,840							1,840		(460)	(460)			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	02/26/2020	Various	41,673.000	3,356,808		3,300,219	3,383,596	(50,490)			(50,490)	(32,887)	3,300,219	(31,692)	88,280	56,589			
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	02/28/2020	Various	96,000.000	3,564,234		1,299,872	3,620,925	(2,168,161)			(2,168,161)	(152,891)	1,299,872	38,144	2,226,218	2,264,362	685		
75700L-10-8	RED ROCK RESORTS ORS CLASS A INC		03/20/2020	CITIGROUP GLOBAL MARKETS	394.000	2,776		9,913							9,913		(7,138)	(7,138)	39		
75737F-10-8	REDFIN CORP		03/09/2020	GOLDMAN, SACHS & CO.	102.000	2,346		3,071							3,071		(725)	(725)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
758075-40-2	REDWOOD TRUST INC		03/30/2020	Various	27,671.000	313,098		468,935	229,029	(2,188)			(2,188)		468,935		(155,837)	(155,837)	4,424		
758849-10-3	REGENCY CENTERS CORPORATION		03/27/2020	BANK OF AMERICA/MERRILL LYNCH	4,550.000	182,479		275,860							275,860		(93,381)	(93,381)			
75886F-10-7	REGENERON PHARMACEUTICALS INC		03/03/2020	CITIGROUP GLOBAL MARKETS	183.000	82,276		68,082	10,889	(2,844)			(2,844)		68,082		14,195	14,195			
75901B-10-7	REGENXBIO INC		03/20/2020	CITIGROUP GLOBAL MARKETS	4.000	110		162							162		(52)	(52)			
7591EP-10-0	REGIONS FINANCIAL CORP		03/17/2020	Various	272,083.000	4,091,764		3,734,776	4,668,944	(934,168)			(934,168)		3,734,776		356,988	356,988	42,173		
759351-60-4	REINSURANCE GROUP AMERICA INC		03/03/2020	CITIGROUP GLOBAL MARKETS	307.000	38,581		42,880	44,352	(6,926)			(6,926)		42,880		(4,299)	(4,299)	198		
759509-10-2	RELIANCE STEEL & ALUMINUM		03/20/2020	CITIGROUP GLOBAL MARKETS	30.000	2,232		3,491							3,491		(1,259)	(1,259)	19		
J6436W-11-8	RELO GROUP INC	B	03/17/2020	GOLDMAN, SACHS & CO.	5,000.000	93,011		107,328							107,328	4,404	(18,721)	(14,317)			
G74570-12-1	RELX PLC	B	02/18/2020	Various	91,477.000	2,474,805		1,847,910	2,309,165	(370,227)			(370,227)	(91,028)	1,847,910	40,830	586,066	626,896			
75970E-10-7	RENASANT CORP		02/27/2020	GOLDMAN, SACHS & CO.	264.000	7,544		8,659							8,659		(1,116)	(1,116)			
F77098-10-5	RENAULT SA COMMON STOCK	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	20,450.000	636,248		813,119							813,119	(10,053)	(166,818)	(176,871)			
75972A-30-1	RENEWABLE ENERGY INC		03/09/2020	GOLDMAN, SACHS & CO.	21.000	490		596							596		(106)	(106)			
G7494G-10-5	RENTOKIL INITIAL PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	1,143.000	7,308		4,634	6,859	(2,103)			(2,103)	(123)	4,634	(31)	2,705	2,675			
759916-10-9	REPLIGEN CORP		02/27/2020	GOLDMAN, SACHS & CO.	132.000	11,364		14,012							14,012		(2,648)	(2,648)			
S56693-54-2	REPSOL YPF SA EUR1	B	02/26/2020	Various	40,622.880	494,110		450,376	597,577	(178,631)			(178,631)	1,156	450,376	(13,404)	57,138	43,734	14,572		
760759-10-0	REPUBLIC S VCS INC COM		03/03/2020	Various	28,089.000	2,769,405		1,558,782	2,517,617	(958,835)			(958,835)		1,558,782		1,210,623	1,210,623	11,376		
761152-10-7	RESMED INC.		02/25/2020	Various	10,182.000	1,781,414		1,143,058	1,577,905	(434,847)			(434,847)		1,143,058		638,356	638,356	3,953		
J6448E-10-6	RESONA HOLDINGS	B	02/25/2020	Various	871,100.000	3,453,737		3,410,892	3,839,495	(508,773)			(508,773)	80,170	3,410,892	(115,594)	158,438	42,845			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		03/18/2020	Various	45,473.000	369,989		732,994							732,994		(363,005)	(363,005)	8,976		
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		03/27/2020	Various	55,389.000	283,755		242,146							242,146		41,609	41,609			
761330-10-9	REVANCE THERAPEUTICS INC		03/09/2020	GOLDMAN, SACHS & CO.	109.000	2,334		2,693							2,693		(359)	(359)			
76155X-10-0	REVOLUTION MEDICINES INC		02/13/2020	STERN BROTHERS	600.000	17,330		10,200							10,200		7,130	7,130			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	121.000	5,275		6,259							6,259		(984)	(984)			
76169B-10-2	REXNORD CORP		02/18/2020	RBC DOMINION SECURITIES	9,165.000	319,800		297,428	298,962	(1,534)			(1,534)		297,428		22,372	22,372			
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		01/31/2020	GOLDMAN, SACHS & CO.	900.000	24,743		23,400							23,400		1,343	1,343			
74967X-10-3	RH		03/09/2020	GOLDMAN, SACHS & CO.	15.000	2,530		3,580							3,580		(1,050)	(1,050)			
J64683-10-5	RICOH CO JPY50	B	02/12/2020	CITIGROUP GLOBAL MARKETS	300.000	3,263		2,701	3,291	(533)			(533)	(57)	2,701	17	546	562			
SBGDT3-G2-3	RIGHTMOVE PLC	B	02/19/2020	GOLDMAN, SACHS & CO.	349,060.000	3,132,186		1,832,418	2,929,877	(1,047,806)			(1,047,806)	(49,653)	1,832,418	(46)	1,299,814	1,299,768			
110122-15-7	Rights on BRISTOL-MYERS SQUIBB-CVR Strik		02/10/2020	CITIGROUP GLOBAL MARKETS	0.000	591		402	536	(134)			(134)		402		189	189			
S07188-75-8	RIO TINTO CMN STK	B	02/26/2020	Various	6,948.000	354,634		387,068	414,473	(23,169)			(23,169)	(4,235)	387,068	(3,115)	(29,320)	(32,435)			
Q81437-10-7	RIO TINTO LTD	B	02/26/2020	Various	40,256.000	2,575,966		1,676,380	2,841,115	(1,510,473)			(1,510,473)	345,738	1,676,380	(206,877)	1,106,463	899,586			
74965L-10-1	RLJ LODGING TRUST		03/20/2020	Various	48,143.000	710,524		827,807	259,793	(1,504)			(1,504)		827,807		(117,283)	(117,283)	4,838		
770323-10-3	ROBERT HALF INTL INC		03/03/2020	CITIGROUP GLOBAL MARKETS	753.000	36,471		45,233							45,233		(8,762)	(8,762)	256		
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	02/26/2020	Various	41,217.000	14,087,692		8,900,265	13,365,145	(4,257,965)			(4,257,965)	(206,914)	8,900,265	40,395	5,147,032	5,187,427			
773903-10-9	ROCKWELL AUTOMATION INC		03/03/2020	Various	9,367.000	1,860,811		1,117,571	1,898,410	(780,839)			(780,839)		1,117,571		743,240	743,240	9,554		
775133-10-1	ROGERS CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	16.000	1,293		1,843							1,843		(551)	(551)			
77543R-10-2	ROKU INC CLASS A		02/25/2020	Various	2,955.000	351,591		300,701	395,675	(94,974)			(94,974)		300,701		50,890	50,890			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	02/26/2020	Various	205,817.000	1,798,595		1,833,780	1,736,567	106,832			106,832	(131,641)	1,833,780	104,156	(139,342)	(35,186)			
776696-10-6	ROPER TECHNOLOGIES INC		02/25/2020	Various	9,641.000	3,647,958		1,458,759	3,415,131	(1,956,372)			(1,956,372)		1,458,759		2,189,199	2,189,199	4,873		
778296-10-3	ROSS STORES, INC.		02/25/2020	Various	16,883.000	2,038,313		547,094	1,965,519	(1,418,425)			(1,418,425)		547,094		1,491,220	1,491,220			
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	03/17/2020	Various	137,420.000	226,615		371,205	11,155	(1,940)			(1,940)	(250)	371,205	(20,348)	(124,241)	(144,590)			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	03/17/2020	Various	28,320.000	2,190,674		1,877,658	2,243,979	(307,622)			(307,622)	(58,700)	1,877,658	(16,967)	329,983	313,016	19,049		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		02/25/2020	Various	1,100.000	100,419		116,362	6,943	(1,784)			(1,784)		116,362		(15,943)	(15,943)	41		
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	03/17/2020	Various	296,934.000	7,090,136		7,907,938	7,330,778	(967,484)			(967,484)	95,486	7,907,938	(230,633)	(587,170)	(817,802)	52,347		
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	03/17/2020	Various	223,420.000	4,927,536		5,738,694	6,628,378	(1,219,611)			(1,219,611)	329,927	5,738,694	(400,901)	(410,258)	(811,158)	59,137		
780287-10-8	ROYAL GOLD INC		02/21/2020	Various	20,484.000	2,147,147		1,723,884	2,504,169	(780,285)			(780,285)		1,723,884		423,263	423,263	5,736		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
74971D-10-1	RPT REALTY		03/09/2020	GOLDMAN, SACHS & CO.	371.000	4,376		5,398							5,398		(1,022)	(1,022)			
SBKKMK-R2-9	RSA INSURANCE GROUP PLC	B	02/19/2020	Various	388,576.000	2,885,761		2,480,894	2,911,518	(201,810)			(201,810)	(228,814)	2,480,894	166,082	238,784	404,867			
781846-20-9	RUSH ENTERPRISES CL A		02/18/2020	GOLDMAN, SACHS & CO.	6,511.000	278,074		302,762	302,762						302,762		(24,687)	(24,687)			
D6629K-10-9	RWE AG (NEU) CMN STK	B	02/26/2020	Various	32,684.000	1,164,765		764,160	1,003,411	(243,603)			(243,603)	4,352	764,160	(27,772)	428,377	400,605	1,618		
783549-10-8	RYDER SYSTEM INC		03/20/2020	Various	293.000	10,106		12,240							12,240		(2,134)	(2,134)	127		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		03/09/2020	Various	1,083.000	82,804		93,148							93,148		(10,344)	(10,344)			
S67584-55-7	RYOHIN KEIKAKU LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	23,300.000	405,077		542,153	548,008	(2,772)			(2,772)	(3,084)	542,153	745	(137,821)	(137,076)			
783859-10-1	S T BANCORP INC		03/20/2020	Various	566.000	17,282		19,283							19,283		(2,001)	(2,001)			
78409V-10-4	S&P GLOBAL INC		03/03/2020	Various	12,085.000	3,666,522		2,318,897	3,299,809	(980,913)			(980,913)		2,318,897		1,347,625	1,347,625	1,415		
A7511S-10-4	S&T AG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	146.000	3,986		2,627	3,487	(976)			(976)	115	2,627	(152)	1,511	1,359			
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	03/04/2020	GOLDMAN, SACHS & CO.	39,307.000	414,633		289,788	419,700	(94,618)			(94,618)	(35,293)	289,788	16,324	108,520	124,844			
78648T-10-0	SAFETY INS GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	86.000	7,098		8,097							8,097		(999)	(999)	19		
F03381-13-8	SAFRAN	B	03/17/2020	Various	22,381.000	2,957,681		1,595,022	3,458,134	(1,754,758)			(1,754,758)	(108,355)	1,595,022	11,271	1,351,388	1,362,659			
G7771K-14-2	SAGE GROUP PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	378.000	3,833		3,205	3,751	(432)			(432)	(113)	3,205	19	609	627	54		
78667J-10-8	SAGE THERAPEUTICS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	225.000	5,984		14,956							14,956		(8,973)	(8,973)			
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		03/31/2020	Various	30,342.000	713,228		724,906	437,402						724,906		(11,678)	(11,678)			
79466L-30-2	SALESFORCE.COM INC		03/03/2020	Various	18,451.000	3,448,151		2,500,388	1,800,587	(641,662)			(641,662)		2,500,388		947,763	947,763			
800013-10-4	SANDERSON FARMS INC		02/18/2020	GOLDMAN, SACHS & CO.	917.000	127,568		154,069	161,594	(7,524)			(7,524)		154,069		(26,501)	(26,501)	293		
G7800X-10-7	SANDS CHINA LTD	B	02/26/2020	Various	467,300.000	2,370,011		2,079,197	2,497,887	(403,523)			(403,523)	(15,167)	2,079,197	17,079	273,735	290,814	59,401		
800363-10-3	SANDY SPRING BANCORP INC		02/27/2020	GOLDMAN, SACHS & CO.	206.000	6,630		7,334							7,334		(704)	(704)			
800677-10-6	SANGAMO BIOSCIENCIES INC		03/10/2020	Various	24,540.000	191,540		197,461	103,169						197,461		(5,920)	(5,920)			
S67746-55-2	SANGETSU CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	19,200.000	246,597		286,968							286,968	11,774	(52,145)	(40,371)			
J67844-10-0	SANKYO CO LTD GUNMA	B	03/17/2020	GOLDMAN, SACHS & CO.	3,400.000	95,997		109,583							109,583	4,496	(18,082)	(13,586)			
801056-10-2	SANMINA CORP		03/09/2020	GOLDMAN, SACHS & CO.	449.000	10,733		13,266							13,266		(2,533)	(2,533)			
S56717-35-8	SANOFI S.A.	B	03/17/2020	Various	59,757.000	5,826,202		5,951,546	4,739,694	(24,618)			(24,618)	(45,389)	5,951,546	(44,846)	(80,498)	(125,344)			
J68254-10-1	SANSAN INC	B	03/17/2020	GOLDMAN, SACHS & CO.	1,000.000	40,842		45,413							45,413	1,863	(6,434)	(4,571)			
Q82869-11-8	SANTOS	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	46,128.000	220,065		177,958	265,242	(116,074)			(116,074)	28,790	177,958	(27,119)	69,226	42,107	2,111		
S67767-81-4	SANWA HOLDINGS CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	9,700.000	67,551		87,484							87,484	3,589	(23,523)	(19,934)			
D66992-10-4	SAP AG	B	02/26/2020	Various	55,256.000	7,388,125		4,552,617	7,462,828	(3,195,144)			(3,195,144)	284,933	4,552,617	(254,428)	3,089,937	2,835,509	8,462		
803607-10-0	SAREPTA THERAPEUTICS INC		03/17/2020	Various	3,116.000	379,269		371,753	1,936	(806)			(806)		371,753		7,515	7,515			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		02/25/2020	Various	6,079.000	1,769,637		1,188,267	1,464,978	(276,711)			(276,711)		1,188,267		581,371	581,371			
S63094-66-8	SBI HOLDINGS INC	B	03/17/2020	GOLDMAN, SACHS & CO.	7,400.000	102,227		155,394	157,635	(1,354)			(1,354)	(887)	155,394	5,346	(58,513)	(53,167)			
806407-10-2	SCHEIN HENRY INC		02/06/2020	GOLDMAN, SACHS & CO.	688.000	48,823		46,296							46,296		2,527	2,527			
806857-10-8	SCHLUMBERGER LTD		03/17/2020	Various	69,613.000	2,023,934		2,348,402	32,441	(4,866)			(4,866)		2,348,402		(324,468)	(324,468)	404		
S48341-08-5	SCHNEIDER ELECTRIC	B	02/24/2020	Various	29,160.000	3,072,208		1,990,721	2,994,986	(1,057,475)			(1,057,475)	53,210	1,990,721	(100,273)	1,181,760	1,081,487			
80689H-10-2	SCHNEIDER NATIONAL INC CLASS B		03/09/2020	GOLDMAN, SACHS & CO.	325.000	5,578		6,970							6,970		(1,392)	(1,392)			
807066-10-5	SCHOLASTIC CORP.		03/09/2020	GOLDMAN, SACHS & CO.	289.000	8,914		9,801							9,801		(887)	(887)			
80874P-10-9	SCIENTIFIC GAMES CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	288.000	1,908		7,350							7,350		(5,442)	(5,442)			
810186-10-6	SCOTTS MIRACLE GRO CO		03/09/2020	GOLDMAN, SACHS & CO.	7.000	779		840							840		(61)	(61)	4		
811543-10-7	SEABOARD		02/27/2020	GOLDMAN, SACHS & CO.	1.000	3,510		3,791							3,791		(281)	(281)			
811707-80-1	SEACOAST BANKING CORP FL		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	9,763.000	265,101		298,455	298,455						298,455		(33,354)	(33,354)			
G7945M-10-7	SEAGATE TECHNOLOGY		02/18/2020	Various	36,258.000	1,947,200		1,772,788	2,157,351	(384,563)			(384,563)		1,772,788		174,412	174,412	23,568		
81211K-10-0	SEALED AIR CORP		03/03/2020	CITIGROUP GLOBAL MARKETS	360.000	12,495		13,640	14,339	(699)			(699)		13,640		(1,145)	(1,145)			
812578-10-2	SEATTLE GENETICS INC		02/25/2020	Various	12,073.000	1,421,263		777,528	1,379,461	(601,933)			(601,933)		777,528		643,735	643,735			
81282V-10-0	SEAWORLD ENTERTAINMENT INC		02/27/2020	GOLDMAN, SACHS & CO.	204.000	5,646		7,411							7,411		(1,766)	(1,766)			
J69972-10-7	SECOM CO. LTD. ORD	B	02/28/2020	Various	38,835.000	3,248,809		2,464,658	3,493,810	(902,414)			(902,414)	(126,739)	2,464,658	75,167	708,985	784,152	1,628		
G80277-14-1	SEGRO REIT PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	580.000	6,876		4,348	6,894	(2,347)			(2,347)	(199)	4,348	19	2,509	2,528			
J70746-13-6	SEKISUI HOUSE	B	02/12/2020	CITIGROUP GLOBAL MARKETS	700.000	15,471		10,282	15,031	(4,488)			(4,488)	(261)	10,282	64	5,125	5,189			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
816851-10-9	SEMPRA ENERGY		02/25/2020	Various	13,880.000	2,157,353		1,454,506	2,102,542	(648,036)			(648,036)		1,454,506		702,846	702,846	13,429		
816850-10-1	SEMTECH CORPORATION		02/27/2020	GOLDMAN, SACHS & CO.	256.000	9,975		13,128							13,128		(3,153)	(3,153)			
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING PLC		02/10/2020	CITIGROUP GLOBAL MARKETS	534.000	25,549		24,032	28,767	(4,734)			(4,734)		24,032		1,516	1,516			
81725T-10-0	SENSIENT TECHNOLOGIES		02/27/2020	GOLDMAN, SACHS & CO.	157.000	7,907		9,613							9,613		(1,706)	(1,706)			
81752R-10-0	SERITAGE GROWTH PROPERTIES		03/09/2020	GOLDMAN, SACHS & CO.	151.000	4,129		5,697							5,697		(1,568)	(1,568)			
817565-10-4	SERVICE CORP. INTERNATIONAL		03/09/2020	GOLDMAN, SACHS & CO.	58.000	2,876		2,821							2,821		55	55			
81761L-10-2	SERVICE PROPERTIES TRUST		03/09/2020	GOLDMAN, SACHS & CO.	635.000	8,487		14,307							14,307		(5,820)	(5,820)			
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		03/12/2020	Various	20,568.000	743,412		781,377	437,863	(11,102)			(11,102)		781,377		(37,965)	(37,965)			
81762P-10-2	SERVICENOW INC		02/25/2020	Various	922.000	306,265		160,326	260,299	(99,973)			(99,973)		160,326		145,940	145,940			
81768T-10-8	SERVISFIRST BANCSHARES INC		02/27/2020	GOLDMAN, SACHS & CO.	302.000	10,873		12,322							12,322		(1,448)	(1,448)			
L8300G-13-5	SES	B	03/17/2020	Various	41,907.000	510,176		587,414	588,007	7,427			7,427	(8,021)	587,414	(3,021)	(74,217)	(77,238)			
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	03/17/2020	Various	66,500.000	2,488,420		2,251,643	2,449,501	(169,013)			(169,013)	(28,845)	2,251,643	9,614	227,163	236,777			
J71434-11-2	SHARP CORP JPY50	B	03/17/2020	GOLDMAN, SACHS & CO.	3,800.000	35,344		43,531							43,531	1,786	(9,973)	(8,187)			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	02/18/2020	GOLDMAN, SACHS & CO.	90,355.000	1,764,453		1,634,699	1,836,016	(136,309)			(136,309)	(65,009)	1,634,699	23,310	106,444	129,754	11,414		
824348-10-6	SHERWIN WILLIAMS CO		02/25/2020	Various	4,286.000	2,452,650		1,451,096	2,501,052	(1,049,956)			(1,049,956)		1,451,096		1,001,554	1,001,554			
J72262-10-8	SHIMANO	B	03/17/2020	Various	7,700.000	1,147,791		1,213,820	981,090	5,521			5,521	(5,521)	1,213,820	12,384	(78,413)	(66,029)	3,640		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	02/28/2020	Various	28,500.000	3,330,833		1,791,818	3,162,733	(1,232,629)			(1,232,629)	(138,286)	1,791,818	60,782	1,478,233	1,539,015	1,406		
S68046-82-0	SHIONOGI & CO	B	02/19/2020	GOLDMAN, SACHS & CO.	45,100.000	2,681,163		2,412,932	2,808,297	(454,199)			(454,199)	58,833	2,412,932	(75,484)	343,715	268,231			
J74358-14-4	SHISEIDO CO. LTD.	B	03/17/2020	Various	24,500.000	1,482,713		1,525,769	1,754,396	(218,122)			(218,122)	(10,505)	1,525,769	(3,308)	(39,748)	(43,056)	5,686		
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	02/25/2020	Various	5,099.000	2,673,077		1,312,500	2,030,163	(667,356)			(667,356)	(50,308)	1,312,500	5,742	1,354,836	1,360,578			
D69671-21-8	SIEMANS AG	B	03/17/2020	Various	56,780.000	7,085,796		7,261,677	4,254,924	20,955			20,955	(40,351)	7,261,677	(71,050)	(104,831)	(175,881)	2,302		
82669G-10-4	SIGNATURE BK NEW YORK NY		02/10/2020	CITIGROUP GLOBAL MARKETS	18.000	2,585		2,146	2,459	(313)			(313)		2,146		439	439	10		
G81276-10-0	SIGNET JEWELERS LTD	C	03/20/2020	CITIGROUP GLOBAL MARKETS	222.000	1,717		5,898							5,898		(4,180)	(4,180)			
H7631K-27-3	SIKA AG	B	02/24/2020	Various	8,021.000	1,513,333		979,372	1,506,293	(481,629)			(481,629)	(45,292)	979,372	18,901	515,060	533,961			
827048-10-9	SILGAN HOLDINGS INC		03/09/2020	GOLDMAN, SACHS & CO.	234.000	6,738		7,504							7,504		(767)	(767)			
828730-20-0	SIMMONS FIRST NATL CORP CL A		03/20/2020	CITIGROUP GLOBAL MARKETS	167.000	2,856		3,680							3,680		(824)	(824)			
828806-10-9	SIMON PPTY GROUP INC		03/27/2020	Various	14,464.000	1,703,974		2,005,405	370,761	(8,144)			(8,144)		2,005,405		(301,431)	(301,431)	19,060		
829226-10-9	SINCLAIR BROADCAST GROUP - A		03/20/2020	CITIGROUP GLOBAL MARKETS	317.000	4,322		9,149							9,149		(4,826)	(4,826)	63		
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	02/19/2020	GOLDMAN, SACHS & CO.	1,904,200.000	4,337,909		4,205,581	4,772,363	(444,560)			(444,560)	(122,221)	4,205,581	(31,420)	163,747	132,327	96,029		
82968B-10-3	SIRIUS XM HOLDINGS INC		03/03/2020	Various	309,741.000	2,223,433		1,728,355	2,214,648	(486,293)			(486,293)		1,728,355		495,078	495,078	4,123		
82981J-10-9	SITE CENTERS CORP		03/04/2020	GOLDMAN, SACHS & CO.	16,559.000	194,864		215,908							215,908		(21,044)	(21,044)			
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		03/09/2020	GOLDMAN, SACHS & CO.	19.000	1,640		1,979							1,979		(339)	(339)			
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	340.000	4,010		12,389							12,389		(8,379)	(8,379)	80		
784305-10-4	SJW CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	115.000	6,056		8,319							8,319		(2,262)	(2,262)			
830566-10-5	SKECHERS USA INC		02/18/2020	UNION BANK OF SWITZERLAND	5,195.000	196,918		217,093	224,372	(7,279)			(7,279)		217,093		(20,176)	(20,176)			
W84237-14-3	SKF B	B	02/19/2020	GOLDMAN, SACHS & CO.	127,839.000	2,494,217		1,933,673	2,586,537	(698,334)			(698,334)	45,469	1,933,673	(98,232)	658,776	560,544			
830879-10-2	SKYWEST INC		03/20/2020	CITIGROUP GLOBAL MARKETS	22.000	445		771							771		(326)	(326)			
83088M-10-2	SKYWORKS SOLUTIONS INC		02/25/2020	Various	19,926.000	2,297,791		1,355,167	2,408,655	(1,053,488)			(1,053,488)		1,355,167		942,624	942,624	8,767		
78440X-10-1	SL GREEN REALTY CORP		02/25/2020	Various	29,837.000	2,711,999		2,306,400	2,741,424	(435,023)			(435,023)		2,306,400		405,599	405,599	26,406		
83125X-10-3	SLEEP NUMBER CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	126.000	2,991		6,944							6,944		(3,954)	(3,954)			
78442P-10-6	SLM CORP		03/09/2020	GOLDMAN, SACHS & CO.	338.000	3,162		4,029							4,029		(867)	(867)	10		
J75734-10-3	SMC CORP	B	02/28/2020	Various	3,900.000	1,618,361		1,062,139	1,804,748	(616,300)			(616,300)	(126,309)	1,062,139	66,139	490,083	556,222	375		
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	02/26/2020	Various	92,416.000	2,208,213		1,539,077	2,243,496	(1,110,069)			(1,110,069)	405,649	1,539,077	(257,304)	926,441	669,136			
831865-20-9	SMITH (A.O.)		03/03/2020	Various	1,914.000	81,945		85,872	41,971	(828)			(828)		85,872		(3,926)	(3,926)			
G82401-11-1	SMITHS GROUP PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	408.000	9,322		7,401	9,118	(1,485)			(1,485)	(232)	7,401	10	1,912	1,922			
832696-40-5	SMUCKER J M CO COM NEW		02/06/2020	GOLDMAN, SACHS & CO.	452.000	48,709		47,057	44,568						47,057		1,652	1,652			
SB1RR8-28-1	SMURFIT KAPPA GROUP PLC	B	02/26/2020	Various	33,478.000	1,194,997		996,388	1,287,458	(272,892)			(272,892)	(18,179)	996,388	(20,541)	219,150	198,609			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
83304A-10-6	SNAP INC CLASS A		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	5,202.000	83,403		89,165							89,165		(5,763)	(5,763)			
833034-10-1	SNAP ON IN C COM		01/06/2020	GOLDMAN, SACHS & CO.	275.000	45,609		40,560	46,585	(6,025)			(6,025)		40,560		5,049	5,049			
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	02/18/2020	CITIGROUP GLOBAL MARKETS	129,173.000	4,447,739		3,193,436	4,497,070	(1,288,212)			(1,288,212)	(15,422)	3,193,436	(101,628)	1,355,931	1,254,302			
F84941-12-3	SODEXO	B	02/24/2020		8,316.000	875,241		832,752	986,212	(163,537)			(163,537)	10,077	832,752	(35,813)	78,302	42,489	22,667		
SBF5M0-K5-2	SOFTBANK CORP	B	02/19/2020	GOLDMAN, SACHS & CO.	141,800.000	1,935,246		1,603,153	1,904,367	(269,667)			(269,667)	(31,546)	1,603,153	9,270	322,823	332,093	1,335		
J75963-10-8	SOFTBANK GROUP CORP	B	02/28/2020	Various	90,880.000	4,334,057		2,726,483	3,977,229	(1,131,716)			(1,131,716)	(119,030)	2,726,483	48,541	1,559,033	1,607,574	434		
83413U-10-0	SOLAR CAPITAL LTD		03/27/2020	Various	20,076.000	316,106		418,785	207,932						418,785		(102,679)	(102,679)	4,134		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		03/09/2020	GOLDMAN, SACHS & CO.	2.000	223		252							252		(29)	(29)			
B82095-11-6	SOLVAY SA COMMON STOCK	B	02/18/2020	GOLDMAN, SACHS & CO.	23,383.000	2,406,147		2,266,841	2,711,357	(430,025)			(430,025)	(14,492)	2,266,841	(67,914)	207,220	139,306	27,210		
Q8563C-10-7	SONIC HEALTHCARE	B	02/26/2020	Various	77,198.000	1,578,817		1,195,915	1,560,158	(397,756)			(397,756)	33,513	1,195,915	(83,687)	466,589	382,902			
J76379-10-6	SONY CORP NPV	B	02/28/2020	Various	76,800.000	4,880,295		1,801,535	5,230,244	(3,039,950)			(3,039,950)	(388,759)	1,801,535	141,706	2,937,054	3,078,759			
838518-10-8	SOUTH JERSEY INDUSTRIES INC		03/09/2020	GOLDMAN, SACHS & CO.	186.000	4,790		5,954							5,954		(1,164)	(1,164)			
840441-10-9	SOUTH STATE CORP		03/20/2020	Various	6,922.000	463,286		570,150	298,854	(707)			(707)		570,150		(106,865)	(106,865)	1,619		
SBWSW5-D9-1	SOUTH32 LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	991,899.000	1,711,500		1,752,744	1,882,595	(49,774)			(49,774)	(80,077)	1,752,744	(6,445)	(34,799)	(41,244)			
842587-10-7	SOUTHERN CO		03/03/2020	Various	1,900.000	129,956		108,663	34,908	(11,164)			(11,164)		108,663		21,293	21,293	83		
84470P-10-9	SOUTHSIDE BANCSHARES INC		02/27/2020	GOLDMAN, SACHS & CO.	186.000	6,236		6,808							6,808		(572)	(572)	58		
844741-10-8	SOUTHWEST AIRLINES CO		02/25/2020	Various	21,713.000	1,092,989		1,080,336	1,170,664	(91,736)			(91,736)		1,080,336		12,653	12,653	3,904		
844895-10-2	SOUTHWEST GAS CORP.		03/09/2020	GOLDMAN, SACHS & CO.	79.000	5,208		6,316							6,316		(1,108)	(1,108)	43		
78469C-10-3	SP PLUS CORP		03/09/2020	GOLDMAN, SACHS & CO.	118.000	4,184		5,050							5,050		(866)	(866)			
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		02/10/2020	CITIGROUP GLOBAL MARKETS	15.000	882		720	964	(244)			(244)		720		161	161			
F8691R-10-1	SPIE SA	B	02/18/2020	GOLDMAN, SACHS & CO.	103,893.000	2,118,261		1,316,528	2,117,816	(822,744)			(822,744)	21,456	1,316,528	(59,008)	860,741	801,733			
84857L-10-1	SPIRE INC		03/09/2020	GOLDMAN, SACHS & CO.	43.000	3,310		3,728							3,728		(418)	(418)			
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	14,726.000	995,972		1,073,231	1,073,231						1,073,231		(77,258)	(77,258)	1,767		
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		03/20/2020	CITIGROUP GLOBAL MARKETS	49.000	1,265		2,575							2,575		(1,310)	(1,310)			
848637-10-4	SPLUNK INC		02/25/2020	Various	13,141.000	2,226,633		1,476,668	1,968,128	(491,460)			(491,460)		1,476,668		749,965	749,965			
85207U-10-5	SPRINT CORPORATION		03/17/2020	GOLDMAN, SACHS & CO.	11,990.000	69,007		80,130	31,797						80,130		(11,123)	(11,123)			
85208M-10-2	SPROUTS FARMERS MARKET INC		03/09/2020	GOLDMAN, SACHS & CO.	46.000	757		757							757		1	1			
78463M-10-7	SPS COMMERCE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	42.000	1,536		2,522							2,522		(986)	(986)			
784635-10-4	SPX CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	8.000	227		355							355		(128)	(128)			
78469X-10-7	SPX FLOW INC		02/18/2020	MORGAN STANLEY	6,266.000	260,221		305,552	306,219	(667)			(667)		305,552		(45,331)	(45,331)			
852234-10-3	SQUARE INC CLASS A		03/03/2020	Various	12,548.000	965,457		704,252	785,003	(80,751)			(80,751)		704,252		261,205	261,205			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		03/03/2020	CITIGROUP GLOBAL MARKETS	171.000	9,443		8,818	10,499	(1,681)			(1,681)		8,818		625	625	21		
G8842P-10-2	SSE PLC	B	02/26/2020	Various	120,106.000	2,555,628		1,686,951	2,288,805	(422,172)			(422,172)	(179,682)	1,686,951	105,655	763,022	868,677	35,746		
S07669-37-7	ST JAMESS PLACE PLC	B	02/26/2020	Various	118,040.000	1,747,925		1,336,189	1,820,970	(337,598)			(337,598)	(147,183)	1,336,189	92,136	319,600	411,736			
852312-30-5	STAAR SURGICAL CO		02/27/2020	GOLDMAN, SACHS & CO.	142.000	4,405		5,282							5,282		(877)	(877)			
85254J-10-2	STAG INDUSTRIAL INC.		03/09/2020	GOLDMAN, SACHS & CO.	477.000	12,232		15,569							15,569		(3,337)	(3,337)	57		
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	03/17/2020	Various	254,642.000	1,836,246		1,888,019	2,403,189	(456,839)			(456,839)	(58,331)	1,888,019	(15,832)	(35,942)	(51,774)			
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	138,136.000	527,078		418,873	600,410	(158,331)			(158,331)	(23,205)	418,873	9,226	98,979	108,205			
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	151.000	5,607		7,185							7,185		(1,577)	(1,577)			
854502-10-1	STANLEY BLACK & DECKER INC		02/25/2020	Various	10,572.000	1,541,702		1,139,833	1,752,203	(612,371)			(612,371)		1,139,833		401,870	401,870			
855244-10-9	STARBUCKS CORP		03/03/2020	Various	60,775.000	5,295,627		3,854,177	5,343,338	(1,489,161)			(1,489,161)		3,854,177		1,441,450	1,441,450	24,916		
SBDG1M-J0-8	STARS GROUP INC	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	9,782.000	236,418		242,808	255,648	(8,375)			(8,375)	(4,465)	242,808	(1,599)	(4,791)	(6,391)			
85571B-10-5	STARWOOD PROPERTY TRUST INC		02/27/2020	GOLDMAN, SACHS & CO.	81,296.000	2,097,410		1,827,864	2,005,083	(193,809)			(193,809)		1,827,864		269,546	269,546	38,714		
857477-10-3	STATE STREET CORPORATION		03/03/2020	Various	3,232.000	228,348		244,537	19,696	(5,737)			(5,737)		244,537		(16,189)	(16,189)	129		
858119-10-0	STEEL DYNAMICS INC		03/17/2020	Various	8,088.000	165,892		232,457	42,516	(5,514)			(5,514)		232,457		(66,565)	(66,565)	300		
G8473T-10-0	STERIS		03/03/2020	CITIGROUP GLOBAL MARKETS	22.000	3,542		2,990	3,353	(363)			(363)		2,990		552	552	8		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
85917A-10-0	STERLING BANCORP		02/18/2020	UNION BANK OF SWITZERLAND	13,661.000	270,441		287,974	287,974						287,974		(17,533)	(17,533)	956		
860897-10-7	STITCH FIX INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	210.000	3,061		5,406							5,406		(2,345)	(2,345)			
S68508-56-3	STOCKLAND	B	02/26/2020	Various	430,038.000	1,448,425		1,134,095	1,396,604	(269,157)			(269,157)	6,648	1,134,095	(69,739)	384,068	314,330	34,547		
S50726-73-6	STORA ENSO OYJ	B	03/17/2020	Various	185,616.000	2,253,582		1,934,783	2,701,309	(757,261)			(757,261)	(9,264)	1,934,783	(53,482)	372,280	318,798			
86272C-10-3	STRATEGIC EDUCATION INC		02/27/2020	GOLDMAN, SACHS & CO.	24.000	3,509		4,046							4,046		(537)	(537)			
863667-10-1	STRYKER CORP		02/25/2020	Various	11,848.000	2,556,666		1,196,847	2,487,369	(1,290,522)			(1,290,522)		1,196,847		1,359,819	1,359,819	6,813		
J14406-13-6	SUBARU CORP	B	02/12/2020	Various	52,400.000	1,320,056		1,307,681	1,308,372	(28,546)			(28,546)	27,854	1,307,681	(32,771)	45,145	12,375			
J77153-12-0	SUMITOMO CHEMICAL CO	B	03/17/2020	Various	65,900.000	180,030		269,932	7,332	(24)			(24)	(127)	269,932	10,558	(100,460)	(89,902)			
J77282-11-9	SUMITOMO CORP NPV	B	02/28/2020	Various	188,300.000	2,724,108		2,219,629	2,813,887	(471,225)			(471,225)	(123,033)	2,219,629	71,657	432,822	504,479	3,542		
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	02/28/2020	Various	258,700.000	3,290,822		3,030,039	3,932,574	(984,269)			(984,269)	81,734	3,030,039	(100,356)	361,140	260,784			
S68588-49-0	SUMITOMO METAL MINING LTD	B	02/25/2020	CITIGROUP GLOBAL MARKETS	39,800.000	1,052,234		1,025,479	1,297,918	(256,968)			(256,968)	(15,471)	1,025,479	(6,244)	32,999	26,755			
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	02/12/2020	CITIGROUP GLOBAL MARKETS	600.000	21,436		19,933	22,294	(1,461)			(1,461)	(900)	19,933	604	898	1,502			
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	03/17/2020	Various	7,200.000	196,219		250,368	19,954	(1,647)			(1,647)	(346)	250,368	9,544	(63,693)	(54,149)			
J77841-11-2	SUMITOMO REALTY & JPY50	B	03/17/2020	Various	27,200.000	790,097		836,743	954,096	(12,518)			(12,518)	(104,835)	836,743	100,625	(147,271)	(46,646)	213		
866082-10-0	SUMMIT HOTEL PPTYS INC		03/09/2020	GOLDMAN, SACHS & CO.	623.000	4,492		7,208							7,208		(2,716)	(2,716)			
866674-10-4	SUN COMMUNITIES		03/03/2020	Various	22.000	3,572		3,281							3,281		290	290			
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	02/24/2020	Various	79,000.000	1,125,472		1,112,797	1,209,567	(98,339)			(98,339)	1,569	1,112,797	(565)	13,240	12,675			
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	03/17/2020	Various	23,175.000	834,533		750,605	1,058,177	(279,893)			(279,893)	(27,680)	750,605	(28,997)	112,925	83,928	4,931		
SB3NB1-P2-8	SUNCOR ENERGY INC	B	02/25/2020	Various	189,286.000	5,627,470		5,454,013	6,212,463	(601,037)			(601,037)	(157,413)	5,454,013	18,263	155,195	173,457			
867652-40-6	SUNPOWER CORP	C	02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	19,387.000	160,263		151,219	151,219						151,219		9,044	9,044			
86771W-10-5	SUNRUN INC		03/09/2020	GOLDMAN, SACHS & CO.	67.000	1,125		1,427							1,427		(303)	(303)			
868459-10-8	SUPERNUS PHARMACEUTICALS INC		03/20/2020	Various	378.000	6,609		8,657							8,657		(2,048)	(2,048)			
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	03/17/2020	Various	27,900.000	1,120,788		1,172,480	1,172,480	6,744			6,744	(6,744)	1,172,480	4,597	(56,290)	(51,692)			
78486Q-10-1	SVB FINANCIAL GROUP		03/17/2020	Various	12,011.000	2,885,400		2,328,087	3,015,241	(687,154)			(687,154)		2,328,087		557,313	557,313			
78489X-10-3	SVMK INC		02/18/2020	BANK OF AMERICA/MERRILL LYNCH	14,438.000	309,381		256,724	258,007	(1,284)			(1,284)		256,724		52,657	52,657			
W94232-10-0	SWEDBANK AB	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	17,013.000	265,343		233,559	253,440	(18,822)			(18,822)	(1,058)	233,559	(7,984)	39,767	31,784			
H8431B-10-9	SWISS RE LTD	B	02/26/2020	Various	23,311.000	2,638,844		2,055,629	2,616,725	(504,996)			(504,996)	(56,101)	2,055,629	26,979	556,237	583,216			
Q8808P-10-3	SYDNEY AIRPORT	B	02/19/2020	GOLDMAN, SACHS & CO.	161,498.000	908,369		819,619	983,127	(157,262)			(157,262)	(6,246)	819,619	(31,957)	120,707	88,750	18,316		
871237-10-3	SYKES ENTERPRISES INC		03/09/2020	GOLDMAN, SACHS & CO.	226.000	6,338		7,701							7,701		(1,363)	(1,363)			
SB1JB4-K8-5	SYMRISE AG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	101.000	10,920		8,805	10,634	(1,866)			(1,866)	36	8,805	(265)	2,380	2,115			
87165B-10-3	SYNCHRONY FINANCIAL		03/17/2020	Various	81,559.000	2,519,362		2,120,677	2,925,957	(816,079)			(816,079)		2,120,677		398,684	398,684	17,936		
87166B-10-2	SYNEOS HEALTH INC CLASS A		02/26/2020	Various	15,207.000	996,095		879,167	530,576	(27,830)			(27,830)		879,167		116,928	116,928			
87162W-10-0	SYNNEX CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	3.000	225		432							432		(207)	(207)			
871607-10-7	SYNOPSYS INC		02/06/2020	GOLDMAN, SACHS & CO.	14.000	2,154		1,690	1,949	(259)			(259)		1,690		464	464			
87161C-50-1	SYNOVUS FINANCIAL CORP		02/27/2020	Various	46,546.000	1,657,761		1,608,540	1,803,435	(214,972)			(214,972)		1,608,540		49,221	49,221	13,802		
871829-10-7	SYSCO CORP		03/17/2020	Various	29,251.000	2,052,460		1,307,479	2,502,131	(1,194,651)			(1,194,651)		1,307,479		744,981	744,981	13,163		
S68838-07-7	SYSMEX CORP	B	02/28/2020	Various	20,500.000	1,345,993		985,809	1,405,148	(364,590)			(364,590)	(54,750)	985,809	28,274	331,910	360,184	364		
S67442-94-7	T&D HOLDINGS INC	B	02/28/2020	Various	215,100.000	2,244,719		2,086,308	2,761,118	(732,656)			(732,656)	57,845	2,086,308	(66,181)	224,593	158,412			
74144T-10-8	T. ROWE PRICE GROUP		02/25/2020	Various	24,702.000	3,301,022		1,888,262	3,009,692	(1,121,430)			(1,121,430)		1,888,262		1,412,760	1,412,760			
S68732-62-7	TABCORP HOLDINGS LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	551,996.000	1,736,036		1,748,245	1,757,754	65,258			65,258	(74,766)	1,748,245	5,714	(17,924)	(12,210)			
873379-10-1	TABULA RASA HEALTHCARE INC		03/09/2020	GOLDMAN, SACHS & CO.	32.000	1,589		2,056							2,056		(468)	(468)			
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY INC		03/20/2020	CITIGROUP GLOBAL MARKETS	94.000	2,913		5,821							5,821		(2,908)	(2,908)			
S57356-31-3	TAG IMMOBILIEN AG	B	03/04/2020	Various	34,464.000	864,383		805,852	857,278	(36,362)			(36,362)	(15,063)	805,852	10,617	47,914	58,531			
S68701-00-2	TAISEI CORP	B	02/25/2020	CITIGROUP GLOBAL MARKETS	35,100.000	1,223,082		1,239,855	1,467,950	(258,849)			(258,849)	30,753	1,239,855	(47,280)	30,507	(16,772)			
J79885-10-9	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	1,900.000	102,293		115,565							115,565	4,742	(18,014)	(13,272)			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	03/17/2020	Various	127,614.000	4,762,777		5,025,504	3,508,411	17,383			17,383	(19,750)	5,025,504	29,224	(291,951)	(262,726)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		02/18/2020	GOLDMAN, SACHS & CO.	8,237.000	929,194		825,662	1,008,456	(182,794)			(182,794)		825,662		103,532	103,532			
875372-20-3	TANDEM DIABETES CARE INC		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	427.000	33,566		14,996	25,453	(10,457)			(10,457)		14,996		18,570	18,570			
875465-10-6	TANGER FACTORY OUTLETS		03/09/2020	GOLDMAN, SACHS & CO.	81.000	829		1,063							1,063		(234)	(234)			
876030-10-7	TAPESTRY INC		03/17/2020	Various	18,874.000	438,538		505,068							505,068		(66,530)	(66,530)	660		
87612G-10-1	TARGA RES CORP		03/17/2020	GOLDMAN, SACHS & CO.	9,574.000	68,979		341,567							341,567		(272,588)	(272,588)			
87612E-10-6	TARGET CORP		02/25/2020	Various	17,840.000	2,072,668		2,255,056	2,287,266	(32,211)			(32,211)		2,255,056		(182,387)	(182,387)	11,617		
876664-10-3	TAUBMAN CENTERS INC		03/27/2020	Various	25,638.000	1,333,437		903,130							903,130		430,307	430,307			
87724P-10-6	TAYLOR MORRISON HOME CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	481.000	3,961		12,991							12,991		(9,030)	(9,030)			
G86954-10-7	TAYLOR WIMPEY PLC 25P	B	02/26/2020	Various	652,832.000	1,899,561		1,162,356	1,672,601	(378,494)			(378,494)	(131,751)	1,162,356	76,836	660,369	737,206			
SBJMY6-G0-1	TC ENERGY CORP	B	02/25/2020	Various	86,239.000	4,872,803		4,152,498	4,599,413	(318,288)			(318,288)	(128,628)	4,152,498	25,995	694,310	720,305	41,569		
872307-10-3	TCF FINANCIAL CORP		02/21/2020	Various	92,903.000	3,940,172		3,536,817	4,347,860	(811,043)			(811,043)		3,536,817		403,355	403,355	32,516		
87236Y-10-8	TD AMERITRADE HOLDING CORP		02/18/2020	GOLDMAN, SACHS & CO.	29,425.000	1,437,645		1,291,527	1,462,423	(170,895)			(170,895)		1,291,527		146,118	146,118	9,122		
J82141-13-6	TDK CORP.	B	03/17/2020	Various	1,800.000	132,904		169,256	11,401	(3,462)			(3,462)	(198)	169,256	6,675	(43,026)	(36,351)			
H84989-10-4	TE CONNECTIVITY LTD		02/25/2020	Various	25,684.000	2,329,022		1,650,483	2,461,555	(811,072)			(811,072)		1,650,483		678,539	678,539	6,586		
878237-10-6	TECH DATA CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	25.000	2,850		3,601							3,601		(751)	(751)			
G87110-10-5	TECHNIPFMC PLC	D	03/17/2020	Various	33,890.000	426,642		575,634	38,206						575,634		(148,991)	(148,991)			
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	02/24/2020	CITIGROUP GLOBAL MARKETS	92,600.000	805,219		752,751	755,247	(1,189)			(1,189)	(1,306)	752,751	1,653	50,815	52,468			
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	02/25/2020	BANK OF AMERICA/MERRILL LYNCH	52,635.000	543,273		686,131							686,131	(2,401)	(140,456)	(142,858)			
87901J-10-5	TEGNA INC		03/09/2020	GOLDMAN, SACHS & CO.	107.000	1,915		1,787							1,787		128	128			
J82270-11-7	TEIJIN	B	03/17/2020	GOLDMAN, SACHS & CO.	192,700.000	3,356,529		3,085,940	3,626,148	(401,419)			(401,419)	(138,788)	3,085,940	109,496	161,093	270,589			
87918A-10-5	TELADOC HEALTH INC		03/09/2020	GOLDMAN, SACHS & CO.	5.000	671		629							629		41	41			
879360-10-5	TELEDYNE TECHNOLOGIES INC		02/10/2020	Various	23.000	8,792		5,662	7,277	(2,333)			(2,333)		5,662		3,130	3,130			
879369-10-6	TELEFLEX, INC.		02/18/2020	Various	4,633.000	1,783,235		1,369,426	1,744,047	(374,621)			(374,621)		1,369,426		413,809	413,809			
879382-10-9	TELEFONICA DE ESPANA	B	03/17/2020	Various	538,039.000	3,526,636		3,714,682	2,829,597	27,099			27,099	(27,097)	3,714,682	(20,302)	(167,744)	(188,046)	3,600		
R21882-10-6	TELENOR	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	11,176.000	186,669		190,891							190,891	(1,847)	(2,376)	(4,223)			
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	515.000	8,340		12,141							12,141		(3,801)	(3,801)	88		
Q8975N-10-5	TELSTRA CORP NPV	B	02/19/2020	GOLDMAN, SACHS & CO.	577,880.000	1,442,733		1,344,032	1,438,020	(85,184)			(85,184)	(8,803)	1,344,032	(52,547)	151,248	98,701			
H8547Q-10-7	TEMENOS GROUP AG	B	02/18/2020	Various	5,855.000	980,562		916,209	269,585	(2,072)			(2,072)	(5,107)	916,209	(7,597)	71,951	64,354			
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		02/27/2020	GOLDMAN, SACHS & CO.	182.000	14,100		17,199							17,199		(3,099)	(3,099)			
S75385-15-3	TENARIS SA	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	149,955.000	1,648,465		1,691,660	1,691,660	16,200			16,200	(16,200)	1,691,660	(17,803)	(25,392)	(43,195)			
880345-10-3	TENNANT CO		03/09/2020	GOLDMAN, SACHS & CO.	93.000	5,952		7,559							7,559		(1,606)	(1,606)	20		
88076W-10-3	TERADATA C ORP DEL COM		03/20/2020	CITIGROUP GLOBAL MARKETS	96.000	1,863		2,207							2,207		(344)	(344)			
880770-10-2	TERADYNE I NC COM		02/06/2020	GOLDMAN, SACHS & CO.	8.000	571		534							534		37	37			
880779-10-3	TEREX CORP		03/09/2020	GOLDMAN, SACHS & CO.	453.000	7,255		11,674							11,674		(4,420)	(4,420)	54		
SB01BN-57-2	TERNA	B	02/24/2020	CITIGROUP GLOBAL MARKETS	121,961.000	844,660		767,711	815,109	(39,592)			(39,592)	(7,806)	767,711	(18,334)	95,282	76,948			
88104R-20-9	TERRAFORM POWER INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	97.000	1,688		1,973							1,973		(285)	(285)			
88146M-10-1	TERRENO REALTY CORP		03/09/2020	GOLDMAN, SACHS & CO.	67.000	3,695		4,099							4,099		(404)	(404)			
S68850-74-2	TERUMO CORP	B	02/28/2020	Various	17,500.000	554,775		484,155	625,604	(117,610)			(117,610)	(23,839)	484,155	13,187	57,434	70,621			
G87621-10-1	TESCO	B	02/11/2020	CITIGROUP GLOBAL MARKETS	2,755.000	9,034		6,670	9,314	(2,439)			(2,439)	(205)	6,670	(16)	2,380	2,363			
88160R-10-1	TESLA INC		02/26/2020	Various	9,767.000	8,220,655		2,210,292	4,085,829	(1,875,537)			(1,875,537)		2,210,292		6,010,363	6,010,363			
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	03/17/2020	Various	66,297.000	834,254		637,974	649,711	(11,736)			(11,736)		637,974		196,279	196,279			
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	289.000	6,460		14,964							14,964		(8,503)	(8,503)			
882508-10-4	TEXAS INST RS INC COM		03/03/2020	Various	62,480.000	8,087,893		5,790,687	8,015,559	(2,224,872)			(2,224,872)		5,790,687		2,297,206	2,297,206	56,217		
883203-10-1	TEXTRON IN C COM		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	4,776.000	207,107		224,950							224,950		(17,843)	(17,843)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
02774Q-10-4	THE A2 MILK COMPANY LTD	B	02/24/2020	CITIGROUP GLOBAL MARKETS	64,126.000	638,735		533,187	649,804	(75,345)			(75,345)	(41,272)	533,187	2,236	103,311	105,547			
82900L-10-2	THE SIMPLY GOOD FOODS COMPANY		03/20/2020	CITIGROUP GLOBAL MARKETS	367.000	5,477		8,950							8,950		(3,472)	(3,472)			
H83949-14-1	THE SWATCH GROUP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	5,663.000	1,476,002		1,504,416	1,578,985	(48,430)			(48,430)	(26,139)	1,504,416	16,684	(45,098)	(28,415)			
G8807B-10-6	THERAVANCE BIOPHARMA INC		03/09/2020	Various	4,572.000	115,033		113,572	8,880	(1,279)			(1,279)		113,572		1,461	1,461			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/25/2020	Various	24,643.000	8,074,911		3,913,081	8,005,771	(4,092,690)			(4,092,690)		3,913,081		4,161,830	4,161,830	4,682		
G8827U-10-0	THIRD POINT REINSURANCE LTD	D	02/18/2020	GOLDMAN, SACHS & CO.	19,762.000	216,073		209,943	97,836	(942)			(942)		209,943		6,130	6,130			
885160-10-1	THOR INDUSTRIES, INC.		02/26/2020	Various	8,286.000	684,504		586,859	214,921	(10,426)			(10,426)		586,859		97,646	97,646	1,157		
D8398Q-11-9	THYSSENKRUPP AG NPV	B	02/11/2020	Various	67,765.000	874,037		877,673	915,837	(29,506)			(29,506)	(8,658)	877,673	(9,407)	5,770	(3,636)			
886547-10-8	TIFFANY + CO NEW COM		02/18/2020	GOLDMAN, SACHS & CO.	16,833.000	2,260,159		1,439,895	2,249,730	(809,836)			(809,836)		1,439,895		820,264	820,264	9,763		
887389-10-4	TIMKEN CO.		02/27/2020	GOLDMAN, SACHS & CO.	247.000	11,032		13,612							13,612		(2,580)	(2,580)	69		
872540-10-9	TJX COMPANIES INC		03/03/2020	Various	42,012.000	2,600,708		1,593,529	2,474,579	(972,852)			(972,852)		1,593,529		1,007,179	1,007,179	9,663		
872590-10-4	T-MOBILE US INC		02/25/2020	Various	10,148.000	975,593		645,514	795,806	(150,292)			(150,292)		645,514		330,079	330,079			
S68952-66-2	TOHOKU ELECTRIC POWER INC	B	02/12/2020	CITIGROUP GLOBAL MARKETS	1,300.000	12,238		12,678	12,943	39			39	(304)	12,678	159	(599)	(441)			
S68940-03-0	TOKAI CARBON LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	8,200.000	56,484		71,943							71,943	2,952	(18,411)	(15,459)			
J86298-10-6	TOKIO MARINE HOLDINGS	B	02/28/2020	Various	42,200.000	2,252,473		1,659,906	2,376,092	(523,859)			(523,859)	(192,327)	1,659,906	126,346	466,221	592,567	1,731		
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	02/28/2020	BANK OF AMERICA/MERRILL LYNCH	311,800.000	1,200,931		1,298,374	752,873	(15,773)			(15,773)	15,773	1,298,374	(19,124)	(78,319)	(97,443)			
J86957-11-5	TOKYO ELECTRON	B	03/17/2020	Various	10,800.000	2,350,378		1,036,050	2,377,640	(1,203,707)			(1,203,707)	(137,882)	1,036,050	51,709	1,262,618	1,314,327			
J87000-10-5	TOKYO GAS CO LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	47,400.000	1,058,083		1,156,486	1,156,486	6,508			6,508	(6,508)	1,156,486	1,589	(99,993)	(98,403)			
S68965-48-2	TOKYU CORP	B	02/25/2020	CITIGROUP GLOBAL MARKETS	110,100.000	1,749,144		1,755,105	2,045,474	(273,753)			(273,753)	(16,615)	1,755,105	(17,446)	11,484	(5,962)			
889478-10-3	TOLL BROTHERS INC		02/27/2020	GOLDMAN, SACHS & CO.	466.000	17,710		22,419							22,419		(4,709)	(4,709)			
890110-10-9	TOMPKINS FINANCIAL CORP		02/27/2020	GOLDMAN, SACHS & CO.	79.000	6,413		6,981							6,981		(568)	(568)			
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/17/2020	Various	42,766.000	1,529,089		1,202,860	1,460,031	(262,305)			(262,305)		1,202,860		326,229	326,229	6,081		
S68971-43-1	TORAY INDUSTRIES	B	03/17/2020	GOLDMAN, SACHS & CO.	17,700.000	73,673		104,645							104,645	4,253	(35,225)	(30,972)			
891092-10-8	TORO CO.		02/27/2020	Various	29,540.000	2,334,811		2,322,046	1,400,519	(47,477)			(47,477)		2,322,046		12,765	12,765	4,395		
S28972-22-2	TORONTO-DOMINION COM NPV	B	02/25/2020	Various	80,606.000	4,534,201		3,542,152	4,527,114	(1,496,132)			(1,496,132)	511,170	3,542,152	(382,955)	1,375,004	992,049	38,336		
J89752-11-7	TOSHIBA CORP NPV	B	02/28/2020	Various	54,700.000	1,480,761		1,016,036	1,864,859	(843,518)			(843,518)	(5,304)	1,016,036	(12,708)	477,433	464,725			
SB15C5-57-0	TOTAL SA EUR 2.5	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	66,383.000	3,176,638		3,366,298	3,666,133	(194,919)			(194,919)	(104,915)	3,366,298	8,866	(198,527)	(189,660)	41,410		
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	13,658.000	305,583		328,611	328,611						328,611		(23,029)	(23,029)			
89214P-10-9	TOWNE BANK		02/27/2020	GOLDMAN, SACHS & CO.	416.000	10,256		11,606							11,606		(1,350)	(1,350)			
S69001-82-4	TOYO TIRE CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	2,400.000	23,980		31,334							31,334	1,286	(8,639)	(7,353)			
S69005-46-0	TOYOTA INDUSTRIES CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	200.000	11,278		9,279	11,649	(1,896)			(1,896)	(475)	9,279	285	1,714	1,999			
J92676-11-3	TOYOTA MOTOR	B	03/17/2020	Various	125,700.000	8,507,874		8,036,630	8,922,474	(963,918)			(963,918)	78,074	8,036,630	(120,881)	592,125	471,244			
87266M-10-7	TPG RE FINANCE TRUST INC		03/20/2020	CITIGROUP GLOBAL MARKETS	507.000	3,562		8,776							8,776		(5,215)	(5,215)			
892356-10-6	TRACTOR SUPPLY CO		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	4,322.000	405,595		321,168	403,848	(82,680)			(82,680)		321,168		84,428	84,428	1,513		
88339J-10-5	TRADE DESK INC CLASS A		02/27/2020	GOLDMAN, SACHS & CO.	7.000	1,750		2,146							2,146		(396)	(396)			
892672-10-6	TRADEWEB MARKETS INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	15.000	703		727							727		(25)	(25)	1		
893641-10-0	TRANSDIGM GROUP INC		02/25/2020	Various	3,360.000	2,157,160		1,505,908	1,881,600	(375,692)			(375,692)		1,505,908		651,252	651,252	109,200		
H8817H-10-0	TRANSOCEAN INC	D	03/20/2020	CITIGROUP GLOBAL MARKETS	3,241.000	3,354		12,819							12,819		(9,465)	(9,465)			
Q9194A-10-6	TRANSURBAN GROUP	B	02/26/2020	Various	212,581.000	2,231,882		1,593,080	2,228,059	(773,523)			(773,523)	138,544	1,593,080	(163,884)	802,686	638,802	42,072		
89417E-10-9	TRAVELERS COS INC		03/17/2020	Various	11,194.000	1,501,520		1,270,517	1,533,018	(262,501)			(262,501)		1,270,517		231,002	231,002	461		
SB61JC-67-1	TREASURY WINE ESTATES LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	115,642.000	859,453		1,172,999	1,158,532	(126,667)			(126,667)	31,941	1,172,999	(83,948)	(229,598)	(313,546)			
89531P-10-5	TREX COMPANY INC		03/09/2020	GOLDMAN, SACHS & CO.	18.000	1,674		1,825							1,825		(151)	(151)			
89610F-10-1	TRICIDA INC		02/18/2020	GOLDMAN, SACHS & CO.	3,021.000	109,354		114,013	114,013						114,013		(4,658)	(4,658)			
896095-10-6	TRICO BANCSHARES		02/27/2020	GOLDMAN, SACHS & CO.	175.000	6,054		6,594							6,594		(540)	(540)			
896215-20-9	TRIMAS CORP		03/09/2020	GOLDMAN, SACHS & CO.	428.000	9,735		11,726							11,726		(1,991)	(1,991)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
896288-10-7	TRINET GROUP INC		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	5,131.000	305,191		290,466	290,466						290,466		14,725	14,725			
L9340P-10-1	TRINSEO SA		03/09/2020	GOLDMAN, SACHS & CO.	261.000	4,285		7,087							7,087		(2,802)	(2,802)			
G9078F-10-7	TRITON INTERNATIONAL LTD		03/09/2020	GOLDMAN, SACHS & CO.	291.000	8,203		10,919							10,919		(2,716)	(2,716)			
89679E-30-0	TRIUMPH BANCORP INC		02/27/2020	GOLDMAN, SACHS & CO.	133.000	4,847		5,586							5,586		(739)	(739)			
89832Q-10-9	TRUIST FINANCIAL CORP		03/03/2020	Various	139,937.000	7,461,127		6,743,421	7,859,231	(1,137,600)			(1,137,600)		6,743,421		717,706	717,706	62,375		
898202-10-6	TRUPANION INC		03/20/2020	CITIGROUP GLOBAL MARKETS	28.000	667		1,016							1,016		(348)	(348)			
87305R-10-9	TTM TECHNOLOGIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	178.000	1,599		2,282							2,282		(683)	(683)			
SB11LJ-N4-6	TUI AG	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	60,313.000	615,928		744,555	617,458	5,966			5,966	(5,966)	744,555	(6,383)	(122,243)	(128,627)			
90041T-10-8	TURNING POINT THERAPEUTICS INC		02/27/2020	GOLDMAN, SACHS & CO.	31.000	1,585		1,927							1,927		(342)	(342)			
90184L-10-2	TWITTER INC		02/25/2020	Various	25,981.000	966,387		865,753	4,904	(550)			(550)		865,753		100,634	100,634			
90187B-40-8	TWO HARBORS INVESTMENT REIT CORP		03/09/2020	GOLDMAN, SACHS & CO.	458.000	5,649		6,939							6,939		(1,289)	(1,289)			
902252-10-5	TYLER TECHNOLOGIES		03/03/2020	Various	2,375.000	772,876		713,542	409,827	(9,287)			(9,287)		713,542		59,334	59,334			
902494-10-3	TYSON FOODS INC CLASS A		02/25/2020	Various	17,288.000	1,239,132		837,495	1,573,900	(736,404)			(736,404)		837,495		401,636	401,636			
902681-10-5	U G I CORP.		02/10/2020	CITIGROUP GLOBAL MARKETS	98.000	4,078		4,426	4,426						4,426		(348)	(348)	32		
902653-10-4	UDR INC		02/06/2020	GOLDMAN, SACHS & CO.	1,044.000	50,763		41,796	46,093	(6,941)			(6,941)		41,796		8,968	8,968	358		
90385V-10-7	ULTRA CLEAN HOLDINGS		03/20/2020	Various	29,945.000	707,065		254,792	700,838	(447,915)			(447,915)		254,792		452,273	452,273			
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		03/09/2020	GOLDMAN, SACHS & CO.	48.000	2,191		3,019							3,019		(828)	(828)			
903002-10-3	UMH PROPERTIES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	421.000	4,170		5,012							5,012		(842)	(842)			
S69114-85-8	UNICHARM CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	200.000	6,689		5,875	6,809	(718)			(718)	(216)	5,875	123	690	814	22		
SBYMXP-S7-5	UNICREDIT	B	02/26/2020	Various	312,997.000	4,554,249		3,431,462	4,574,432	(1,118,669)			(1,118,669)	(24,301)	3,431,462	(99,135)	1,221,921	1,122,786			
SB1527-V7-8	UNILEVER NV	B	02/26/2020	Various	62,911.000	3,626,876		2,579,779	3,617,738	(1,031,998)			(1,031,998)	(5,961)	2,579,779	(83,320)	1,130,417	1,047,097	11,266		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	02/26/2020	Various	65,354.000	3,830,166		3,013,205	2,989,899	(1,222,369)			(1,222,369)	481,469	3,013,205	(319,270)	1,136,231	816,961	12,477		
907818-10-8	UNION PACIFIC CORP		02/25/2020	Various	34,672.000	6,201,863		3,353,350	6,268,351	(2,915,001)			(2,915,001)		3,353,350		2,848,513	2,848,513			
SBZ6CZ-43-5	UNIPER SE	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,136.000	418,607		420,902	468,254	(43,303)			(43,303)	(4,050)	420,902	(9,922)	7,627	(2,295)	1,010		
S06928-61-8	UNITE GROUP PLC	B	03/04/2020	GOLDMAN, SACHS & CO.	18,043.000	267,620		223,553	301,171	(52,736)			(52,736)	(24,883)	223,553	12,214	31,853	44,067			
910047-10-9	UNITED AIRLINES HOLDINGS INC		03/03/2020	CITIGROUP GLOBAL MARKETS	604.000	35,203		50,750	45,543	(2,019)			(2,019)		50,750		(15,547)	(15,547)			
909907-10-7	UNITED BANKSHARES		03/20/2020	CITIGROUP GLOBAL MARKETS	128.000	2,646		3,484							3,484		(837)	(837)			
90984P-30-3	UNITED COMMUNITY BANKS INC		03/09/2020	GOLDMAN, SACHS & CO.	450.000	8,539		12,758							12,758		(4,219)	(4,219)			
V96194-12-7	UNITED OVERSEAS BANK	B	02/24/2020	CITIGROUP GLOBAL MARKETS	66,269.000	1,197,073		1,042,986	1,301,576	(325,692)			(325,692)	67,102	1,042,986	(89,372)	243,459	154,087			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/25/2020	Various	29,112.000	2,978,504		2,967,289	3,407,851	(440,561)			(440,561)		2,967,289		11,215	11,215	7,825		
911363-10-9	UNITED RENTALS INC		03/17/2020	Various	11,919.000	1,619,072		1,249,786	1,934,866	(733,457)			(733,457)		1,249,786		369,286	369,286			
913017-10-9	UNITED TECHNOLOGIES CORP		02/25/2020	Various	15,123.000	2,210,716		1,498,435	2,264,820	(766,386)			(766,386)		1,498,435		712,282	712,282	10,920		
91307C-10-2	UNITED THERAPEUTICS CORP		03/09/2020	GOLDMAN, SACHS & CO.	40.000	3,651		4,160							4,160		(508)	(508)			
S67238-39-4	UNITED URBAN INVESTMENT REIT CORP	B	02/25/2020	Various	900.000	1,537,826		1,422,144	1,686,128	(249,830)			(249,830)	(14,154)	1,422,144	(9,325)	125,007	115,682	25,349		
SB39J2-M4-8	UNITED UTILITIES GROUP	B	02/11/2020	CITIGROUP GLOBAL MARKETS	715.000	9,316		6,704	8,936	(2,071)			(2,071)	(161)	6,704	(44)	2,656	2,612	132		
91324P-10-2	UNITEDHEALTH GROUP INC		03/03/2020	Various	30,565.000	8,074,178		5,669,029	7,776,947	(3,270,920)			(3,270,920)		5,669,029		2,405,149	2,405,149			
91325V-10-8	UNITI GROUP INC		03/09/2020	GOLDMAN, SACHS & CO.	20.000	162		175							175		(13)	(13)			
913259-10-7	UNITIL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	82.000	3,666		4,990							4,990		(1,324)	(1,324)			
913456-10-9	UNIVERSAL CORP VA		03/20/2020	CITIGROUP GLOBAL MARKETS	6.000	243		306							306		(63)	(63)			
91347P-10-5	UNIVERSAL DISPLAY CORP		03/20/2020	Various	19.000	2,728		3,447							3,447		(719)	(719)			
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		03/09/2020	GOLDMAN, SACHS & CO.	47.000	4,841		6,127							6,127		(1,287)	(1,287)			
91529Y-10-6	UNUM GROUP		03/17/2020	GOLDMAN, SACHS & CO.	3,552.000	47,720		91,586							91,586		(43,866)	(43,866)			
S69168-44-1	UOL GROUP LTD	B	02/24/2020	CITIGROUP GLOBAL MARKETS	224,900.000	1,274,272		999,014	1,391,564	(362,973)			(362,973)	(29,577)	999,014	(17,609)	292,866	275,258			

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
91544A-10-9	UPLAND SOFTWARE INC		03/20/2020	Various	120.000	4,377		5,056							5,056		(679)	(679)			
X9518S-10-8	UPM-KYMMENE	B	02/26/2020	Various	57,116.000	1,805,303		1,465,062	1,981,723	(509,865)			(509,865)	(6,796)	1,465,062	(45,385)	385,626	340,241			
91704F-10-4	URBAN EDGE PROPERTIES ORD		03/20/2020	CITIGROUP GLOBAL MARKETS	781.000	6,353		13,768							13,768		(7,415)	(7,415)	172		
917047-10-2	URBAN OUTFITTERS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	300.000	4,627		8,137							8,137		(3,509)	(3,509)			
902973-30-4	US BANCORP		02/25/2020	Various	135,046.000	7,187,451		6,877,608	8,006,877	(1,129,269)			(1,129,269)		6,877,608		309,842	309,842	56,719		
91734M-10-3	US ECOLOGY INC		03/09/2020	GOLDMAN, SACHS & CO.	122.000	4,729		6,222							6,222		(1,493)	(1,493)			
912008-10-9	US FOODS HOLDING CORP		02/27/2020	GOLDMAN, SACHS & CO.	270.000	9,243		10,919							10,919		(1,676)	(1,676)			
90328M-10-7	USANA HEALTH SCIENCES INC		03/20/2020	CITIGROUP GLOBAL MARKETS	15.000	716		976							976		(260)	(260)			
J9448B-10-6	UT GROUP LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	1,800.000	22,413		35,185							35,185	1,444	(14,215)	(12,772)			
91879Q-10-9	VAIL RESORTS INC		03/17/2020	Various	2,832.000	589,933		586,997	679,199	(92,202)			(92,202)		586,997		2,936	2,936	4,984		
G9402V-10-9	VALARIS PLC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	1,042.000	1,271		5,012							5,012		(3,741)	(3,741)			
SBDC5S-T8-2	VALEO SA	B	03/17/2020	GOLDMAN, SACHS & CO.	10,496.000	139,256		306,726							306,726	8,723	(176,193)	(167,470)			
91913Y-10-0	VALERO ENERGY CORP		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	11,469.000	854,579		668,776	1,074,072	(405,296)			(405,296)		668,776		185,802	185,802	11,240		
920253-10-1	VALMONT INDUSTRIES INC		03/20/2020	Various	112.000	12,586		15,961							15,961		(3,375)	(3,375)			
92047W-10-1	VALVOLINE INC		03/25/2020	Various	37,199.000	807,585		789,141	349,647	(149)			(149)		789,141		18,444	18,444	111		
B9661T-11-3	VAN DE VELDE NV	B	03/18/2020	Various	7,874.000	194,446		200,904	264,273	(66,572)			(66,572)	3,203	200,904	(7,918)	1,460	(6,458)			
92214X-10-6	VAREX IMAGING CORP		03/09/2020	GOLDMAN, SACHS & CO.	341.000	7,347		8,645							8,645		(1,298)	(1,298)			
G9329Z-10-0	VENATOR MATERIALS PLC		02/27/2020	GOLDMAN, SACHS & CO.	489.000	1,313		1,491							1,491		(179)	(179)			
92276F-10-0	VENTAS INC		02/25/2020	Various	34,122.000	1,975,744		1,976,140	1,767,190	(784)			(784)		1,976,140		(396)	(396)	24,255		
92336X-10-9	VEONEER INC		03/20/2020	CITIGROUP GLOBAL MARKETS	643.000	3,784		9,131							9,131		(5,347)	(5,347)			
92337F-10-7	VERACYTE INC		03/20/2020	CITIGROUP GLOBAL MARKETS	91.000	1,673		2,381							2,381		(708)	(708)			
92339V-10-0	VEREIT INC		03/03/2020	Various	5,019.000	44,724		46,008	42,319	(337)			(337)		46,008		(1,284)	(1,284)	630		
92343E-10-2	VERISIGN INC.		02/10/2020	Various	317.000	64,399		57,943	61,080	(3,137)			(3,137)		57,943		6,456	6,456			
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		02/25/2020	Various	22,694.000	3,836,916		1,895,427	3,389,122	(1,493,695)			(1,493,695)		1,895,427		1,941,489	1,941,489			
923451-10-8	VERITEX HOLDINGS INC		02/27/2020	GOLDMAN, SACHS & CO.	240.000	6,023		6,934							6,934		(911)	(911)			
92343V-10-4	VERIZON COMMUNICATIONS		03/17/2020	Various	189,482.000	10,855,283		10,329,699	5,862,288	(1,128,706)			(1,128,706)		10,329,699		525,584	525,584	57,594		
92511U-10-2	VERRA MOBILITY CORP CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	19.000	121		316							316		(195)	(195)			
92532F-10-0	VERTEX PHARMACEUTICALS		02/26/2020	Various	20,957.000	5,051,166		2,660,822	4,588,535	(1,927,714)			(1,927,714)		2,660,822		2,390,344	2,390,344			
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	02/18/2020	GOLDMAN, SACHS & CO.	22,697.000	2,284,067		1,511,794	2,295,271	(671,765)			(671,765)	(111,712)	1,511,794	22,260	750,013	772,273			
918204-10-8	VF CORP		03/17/2020	Various	36,988.000	2,976,681		2,006,461	3,686,224	(1,679,763)			(1,679,763)		2,006,461		970,221	970,221	1,390		
92556H-20-6	VIACOMCBS INC CLASS B		02/25/2020	Various	55,073.000	1,710,168		1,912,310	13,179	(458)			(458)		1,912,310		(202,142)	(202,142)	75		
92552R-40-6	VIAD CORP		03/09/2020	GOLDMAN, SACHS & CO.	155.000	5,972		9,324							9,324		(3,352)	(3,352)			
92552V-10-0	VIASAT INC		03/20/2020	CITIGROUP GLOBAL MARKETS	3.000	85		188							188		(103)	(103)			
925550-10-5	VIAVI SOLUTIONS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	199.000	1,931		2,684							2,684		(753)	(753)			
925815-10-2	VICOR CORP		02/27/2020	GOLDMAN, SACHS & CO.	80.000	3,542		4,411							4,411		(869)	(869)			
F5879X-10-8	VINCI	B	03/17/2020	Various	29,664.000	3,191,316		2,011,831	3,296,485	(1,625,283)			(1,625,283)	340,629	2,011,831	(212,828)	1,392,313	1,179,485			
92763M-10-5	VIPER ENERGY PARTNERS UNITS		03/20/2020	Various	7,418.000	161,941		179,327	168,946						179,327		(17,387)	(17,387)	150		
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		02/27/2020	GOLDMAN, SACHS & CO.	34.000	3,980		4,627							4,627		(647)	(647)			
92827P-10-2	VIRTUSA CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	9.000	246		439							439		(194)	(194)			
92826C-83-9	VISA INC		02/25/2020	Various	90,469.000	18,348,884		8,401,314	16,999,125	(8,597,811)			(8,597,811)		8,401,314		9,947,570	9,947,570	27,006		
928298-10-8	VISHAY INTERTECHNOLOGY, INC		03/20/2020	CITIGROUP GLOBAL MARKETS	143.000	1,798		3,007							3,007		(1,209)	(1,209)	14		
92839U-20-6	VISTEON CORP		02/27/2020	GOLDMAN, SACHS & CO.	102.000	6,685		8,959							8,959		(2,273)	(2,273)			
92840M-10-2	VISTRA ENERGY CORP		03/03/2020	Various	58,870.000	1,374,150		1,312,313	1,304,407	(40,284)			(40,284)		1,312,313		61,836	61,836			
F97982-10-6	VIVENDI EUR5.50	B	02/26/2020	BANK OF AMERICA/MERRILL LYNCH	52,665.000	1,427,098		1,296,134	1,526,387	(199,353)			(199,353)	(30,900)	1,296,134	(9,666)	140,630	130,964			
928563-40-2	VM WARE INC		02/10/2020	CITIGROUP GLOBAL MARKETS	29.000	4,578		3,977	4,402	(425)			(425)		3,977		601	601			

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
SBH4HK-S3-2	VODAFONE GROUP PLC	B	02/26/2020	Various	1,582,177.000	3,117,062		2,732,219	3,076,069	(177,568)			(177,568)	(166,282)	2,732,219	104,209	280,635	384,843	68,200		
D94523-14-5	VOLKSWAGEN AG	B	03/17/2020	Various	22,106.000	3,895,255		3,451,638	4,299,021	(1,000,869)			(1,000,869)	153,486	3,451,638	(227,797)	671,413	443,617	13,469		
928856-30-1	VOLVO AB-B SHS NPV	B	03/17/2020	GOLDMAN, SACHS & CO.	252,115.000	4,386,378		3,300,364	4,225,684	(1,086,984)			(1,086,984)	161,663	3,300,364	(179,808)	1,265,821	1,086,014			
92886T-20-1	VONAGE		03/09/2020	GOLDMAN, SACHS & CO.	141.000	1,062		1,317							1,317		(255)	(255)			
929042-10-9	VORNADO RLTY TR		03/03/2020	CITIGROUP GLOBAL MARKETS	110.000	5,999		6,621	7,315	(694)			(694)		6,621		(622)	(622)	287		
929089-10-0	VOYA FINANCIAL INC		03/03/2020	Various	37,446.000	2,305,386		1,853,894	2,283,457	(429,563)			(429,563)		1,853,894		451,492	451,492	23		
92936U-10-9	W. P. CAREY REIT INC		02/10/2020	Various	661.000	56,181		52,660	50,105	(267)			(267)		52,660		3,521	3,521	650		
929740-10-8	WABTEC		02/10/2020	CITIGROUP GLOBAL MARKETS	11.000	853		600	856	(255)			(255)		600		253	253	1		
930059-10-0	WADDELL & REED FINANCIAL		02/27/2020	GOLDMAN, SACHS & CO.	347.000	4,880		5,760							5,760		(880)	(880)			
931427-10-8	WALGREENS BOOTS ALLIANCE		02/25/2020	Various	35,569.000	1,774,907		1,954,640	1,053,851	(20,020)			(20,020)		1,954,640		(179,733)	(179,733)			
93148P-10-2	WALKER & DUNLOP INC.		03/09/2020	GOLDMAN, SACHS & CO.	119.000	6,929		9,374							9,374		(2,445)	(2,445)	43		
931142-10-3	WALMART INC		03/03/2020	Various	76,012.000	8,970,128		5,569,086	9,025,898	(3,464,070)			(3,464,070)		5,569,086		3,401,042	3,401,042	40,254		
945251-89-9	WARTSILA	B	03/17/2020	GOLDMAN, SACHS & CO.	9,189.000	60,983		107,290							107,290	3,051	(49,357)	(46,306)	2,088		
938824-10-9	WASHINGTON FEDERAL		03/20/2020	CITIGROUP GLOBAL MARKETS	139.000	3,567		4,851							4,851		(1,284)	(1,284)			
939653-10-1	WASHINGTON REAL ESTATE		03/09/2020	GOLDMAN, SACHS & CO.	270.000	7,051		8,645							8,645		(1,595)	(1,595)			
94106B-10-1	WASTE CONNECTIONS INC		03/17/2020	Various	14,931.000	1,502,921		799,694	1,354,224	(555,922)			(555,922)		799,694		703,227	703,227	154		
94106L-10-9	WASTE MGMT INC DEL		02/25/2020	Various	25,660.000	3,174,838		1,415,540	2,924,214	(1,508,674)			(1,508,674)		1,415,540		1,759,298	1,759,298			
941848-10-3	WATERS CORPORATION		03/03/2020	Various	2,224.000	449,267		425,530	519,638	(94,108)			(94,108)		425,530		23,738	23,738			
942749-10-2	WATTS WATER TECHNOLOGIES INC		02/18/2020	SANFORD C. BERNSTEIN & CO., LLC	2,112.000	224,637		209,588	210,693	(1,105)			(1,105)		209,588		15,049	15,049			
94419L-10-1	WAYFAIR INC CLASS A		02/25/2020	BANK OF AMERICA/MERRILL LYNCH	3,461.000	247,339		359,667							359,667		(112,328)	(112,328)			
929236-10-7	WD-40 CO.		03/20/2020	CITIGROUP GLOBAL MARKETS	22.000	4,306		4,187							4,187		119	119			
G48833-11-8	WEATHERFORD INTERNATIONAL PL		03/17/2020	GOLDMAN, SACHS & CO.	686.000	4,627		16,807	19,174	(2,367)			(2,367)		16,807		(12,180)	(12,180)			
92939U-10-6	WEC ENERGY GROUP INC		03/03/2020	Various	43,771.000	4,464,484		2,567,874	4,035,800	(1,469,113)			(1,469,113)		2,567,874		1,896,610	1,896,610	27,676		
948741-10-3	WEINGARTEN REALTY		02/27/2020	GOLDMAN, SACHS & CO.	292.000	7,967		8,851							8,851		(883)	(883)			
949090-10-4	WELBILT INC		03/20/2020	Various	38,130.000	504,464		588,688	177,907						588,688		(84,224)	(84,224)			
94946T-10-6	WELLCARE HEALTH PLANS		01/24/2020	MERGER	4,621.000	1,616,923		1,203,784	1,475,378	(322,277)			(322,277)		1,203,784		413,139	413,139			
949746-10-1	WELLS FARGO CO		03/17/2020	Various	210,702.000	9,355,765		10,136,880	4,908,228	(418,882)			(418,882)		10,136,880		(781,114)	(781,114)	107,399		
950400-10-4	WELLTOWER INC		02/10/2020	CITIGROUP GLOBAL MARKETS	97.000	8,256		7,446	7,933	(487)			(487)		7,446		810	810			
95058W-10-0	WENDY'S COMPANY (THE)		02/26/2020	Various	26,329.000	602,197		581,041	311,051	(2,105)			(2,105)		581,041		21,156	21,156			
950755-10-8	WERNER ENTERPRISES INC		03/09/2020	GOLDMAN, SACHS & CO.	213.000	6,685		7,984							7,984		(1,299)	(1,299)			
950810-10-1	WESBANCO INC		03/09/2020	GOLDMAN, SACHS & CO.	397.000	9,935		13,492							13,492		(3,557)	(3,557)			
95082P-10-5	WESCO INTERNATIONAL INC		03/09/2020	GOLDMAN, SACHS & CO.	239.000	6,490		11,227							11,227		(4,737)	(4,737)			
S69488-36-9	WESFARMERS	B	02/19/2020	GOLDMAN, SACHS & CO.	104,455.000	3,215,867		2,638,042	3,039,864	(350,461)			(350,461)	(51,362)	2,638,042	(72,071)	649,896	577,825			
955306-10-5	WEST PHARMACEUTICAL SERVICES		03/03/2020	Various	4,308.000	705,976		647,454	370,864	(3,648)			(3,648)		647,454		58,523	58,523	689		
957090-10-3	WESTAMERICA BANCORPORATION		03/09/2020	GOLDMAN, SACHS & CO.	222.000	11,738		14,120							14,120		(2,382)	(2,382)			
957638-10-9	WESTERN ALLIANCE BANCORP		02/27/2020	Various	20,971.000	1,107,373		1,190,812	434,853	(1,742)			(1,742)		1,190,812		(83,439)	(83,439)	4,537		
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL COR		03/20/2020	CITIGROUP GLOBAL MARKETS	848.000	3,133		7,988							7,988		(4,855)	(4,855)			
958102-10-5	WESTERN DIGITAL CORP.		03/17/2020	Various	3,299.000	156,018		216,195	10,092	(4,214)			(4,214)		216,195		(60,177)	(60,177)	80		
959802-10-9	WESTERN UN CO COM		03/03/2020	Various	411.000	9,762		7,034	11,007	(3,972)			(3,972)		7,034		2,727	2,727			
Q97417-10-1	WESTPAC BANKING CORP	B	03/17/2020	Various	190,466.000	2,973,340		3,217,432	3,244,108	32,858			32,858	(59,534)	3,217,432	(162,833)	(81,260)	(244,093)			
96208T-10-4	WEX INC		03/09/2020	GOLDMAN, SACHS & CO.	88.000	16,090		20,119							20,119		(4,028)	(4,028)			
962166-10-4	WEYERHAEUSER CO		03/17/2020	Various	123,035.000	3,476,682		2,754,976	3,715,657	(960,682)			(960,682)		2,754,976		721,706	721,706	4,912		
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	03/17/2020	Various	5,621.000	650,950		756,180							756,180	4,618	(109,848)	(105,230)			
G96007-10-2	WH GROUP LTD	B	03/17/2020	Various	915,500.000	891,666		953,053	779,504	1,346			1,346	(1,348)	953,053	2,900	(64,287)	(61,387)			
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	03/17/2020	GOLDMAN, SACHS & CO.	34,000.000	143,774		181,686							181,686	(41)	(37,871)	(37,912)			
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	19,212.000	553,113		541,657	572,471	(20,816)			(20,816)	(9,998)	541,657	(308)	11,764	11,456			
Y9553V-10-6	WHEELOCK AND CO	B	02/19/2020	GOLDMAN, SACHS & CO.	155,000.000	961,070		882,816	1,033,427	(147,932)			(147,932)	(2,679)	882,816	5,017	73,237	78,254			
963320-10-6	WHIRLPOOL CORP COM		02/10/2020	Various	43.000	6,443		5,124	6,344	(1,220)			(1,220)		5,124		1,319	1,319			

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
G9606P-19-7	WHITBREAD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	19,634.000	1,139,264		1,038,932	1,260,452	(122,234)			(122,234)	(99,286)	1,038,932	66,231	34,100	100,332			
G9618E-10-7	WHITE MTNS INS GROUP LTD		03/20/2020	Various	11.000	11,053		12,379							12,379		(1,326)	(1,326)	2		
966387-40-9	WHITING PETROLEUM CORP		02/27/2020	GOLDMAN, SACHS & CO.	799.000	1,362		2,301							2,301		(939)	(939)			
968223-20-6	WILEY JOHN & SONS INC		02/27/2020	GOLDMAN, SACHS & CO.	263.000	9,866		11,640							11,640		(1,774)	(1,774)			
969457-10-0	WILLIAMS COS INC		03/17/2020	GOLDMAN, SACHS & CO.	26,097.000	316,419		561,607							561,607		(245,188)	(245,188)	10,439		
G96629-10-3	WILLIS TOWERS WATSON PLC		03/17/2020	GOLDMAN, SACHS & CO.	21,714.000	3,758,936		3,230,189	4,384,925	(1,154,736)			(1,154,736)		3,230,189		528,747	528,747	14,114		
971375-12-6	WILLSCOT CORP		03/09/2020	Various	60,988.000	1,128,770		1,104,566	661,350	(22,342)			(22,342)		1,104,566		24,204	24,204			
974637-10-0	WINNEBAGO INDUSTRIES, INC.		03/20/2020	CITIGROUP GLOBAL MARKETS	137.000	3,121		8,182							8,182		(5,060)	(5,060)			
97650W-10-8	WINTRUST FINANCIAL CORP		03/27/2020	Various	14,721.000	879,911		1,036,193	333,088	(2,298)			(2,298)		1,036,193		(156,282)	(156,282)	4,122		
S75089-27-6	WIRECARD AG	B	02/11/2020	CITIGROUP GLOBAL MARKETS	37.000	5,774		4,465	4,465	(33)			(33)	33	4,465	(151)	1,461	1,309			
SB5N0P-84-0	WOOD GROUP (JOHN) PLC	B	02/11/2020	CITIGROUP GLOBAL MARKETS	57.000	289		267	301	(25)			(25)	(9)	267	1	21	22			
980228-10-0	WOODSIDE PETROLEUM	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	62,357.000	1,465,711		1,490,110	1,507,008	10,757			10,757	(27,656)	1,490,110	(31,959)	7,560	(24,399)			
980745-10-3	WOODWARD INC		02/26/2020	Various	11,023.000	1,286,667		1,310,684	762,043	(1,019)			(1,019)		1,310,684		(24,016)	(24,016)	2,532		
S69812-39-4	WOOLWORTHS GROUP LTD	B	02/19/2020	GOLDMAN, SACHS & CO.	70,624.000	2,057,397		1,632,664	1,795,169	(142,093)			(142,093)	(20,412)	1,632,664	(57,069)	481,801	424,732			
98138H-10-1	WORKDAY INC.		02/25/2020	Various	2,168.000	383,723		395,045	8,551	(2,025)			(2,025)		395,045		(11,322)	(11,322)			
98139A-10-5	WORKIVA INC CLASS A		03/09/2020	GOLDMAN, SACHS & CO.	173.000	6,403		8,090							8,090		(1,686)	(1,686)			
981475-10-6	WORLD FUEL SERVICES CORP		03/20/2020	Various	339.000	9,771		11,801							11,801		(2,030)	(2,030)			
98157D-10-6	WORLDCOM GROUP(WORLDCOM INC)	C	01/16/2020	CANCELLED TRADE	0.000	213											213	213			
981811-10-2	WORTHINGTON INDUSTRIES, INC.		02/27/2020	GOLDMAN, SACHS & CO.	253.000	8,335		9,733							9,733		(1,398)	(1,398)			
G9788D-10-3	WPP PLC	B	03/17/2020	Various	75,491.000	848,355		997,026	925,528	(37,386)			(37,386)	(8,943)	997,026	(17,446)	(131,226)	(148,671)			
98212B-10-3	WPX ENERGY INC		03/20/2020	CITIGROUP GLOBAL MARKETS	1,887.000	5,312		21,633							21,633		(16,321)	(16,321)			
929328-10-2	WSFS FINANCIAL CORP		03/20/2020	CITIGROUP GLOBAL MARKETS	342.000	7,064		13,369							13,369		(6,305)	(6,305)			
98262P-10-1	WW INTERNATIONAL INC		03/09/2020	GOLDMAN, SACHS & CO.	49.000	1,223		1,791							1,791		(568)	(568)			
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		02/27/2020	GOLDMAN, SACHS & CO.	318.000	12,775		15,786							15,786		(3,010)	(3,010)			
983134-10-7	WYNN RESOR TS LTD COM		03/17/2020	Various	3,879.000	398,589		486,955							486,955		(88,366)	(88,366)			
98389B-10-0	XCEL ENERGY INC		02/25/2020	Various	45,620.000	3,199,137		1,912,845	2,894,319	(983,539)			(983,539)		1,912,845		1,286,292	1,286,292	18,463		
98401F-10-5	XENCOR INC		03/20/2020	CITIGROUP GLOBAL MARKETS	52.000	1,445		1,905							1,905		(460)	(460)			
984017-10-3	XENIA HOTELS RESORTS REIT INC		03/09/2020	GOLDMAN, SACHS & CO.	11,767.000	224,519		249,528	243,285	(3,729)			(3,729)		249,528		(25,009)	(25,009)	3,096		
98421M-10-6	XEROX HOLDINGS CORP		03/17/2020	Various	31,757.000	1,133,767		751,000	1,170,807	(419,879)			(419,879)		751,000		382,767	382,767	7,939		
983919-10-1	XILINX INC COM		02/25/2020	Various	2,317.000	202,654		210,296	58,564	(1,531)			(1,531)		210,296		(7,642)	(7,642)			
983793-10-0	XPO LOGISTICS INC		02/25/2020	Various	7,948.000	732,026		445,910	633,456	(187,545)			(187,545)		445,910		286,116	286,116			
98419M-10-0	XYLEM		02/10/2020	CITIGROUP GLOBAL MARKETS	64.000	5,486		4,270	5,043	(772)			(772)		4,270		1,216	1,216			
984241-10-9	Y MABS THERAPEUTICS INC		02/18/2020	GOLDMAN, SACHS & CO.	3,745.000	123,033		116,785	117,031	(246)			(246)		116,785		6,248	6,248			
J95468-12-0	YAKULT HONSHA CO	B	02/12/2020	CITIGROUP GLOBAL MARKETS	100.000	5,039		5,549	5,549	224			224	(224)	5,549	168	(678)	(510)			
J95732-10-3	YAMAHA CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	100.000	5,284		4,266	5,595	(1,194)			(1,194)	(135)	4,266	56	962	1,019			
S69852-64-8	YAMAHA MOTOR LTD	B	03/17/2020	GOLDMAN, SACHS & CO.	6,100.000	72,898		95,834							95,834	3,932	(26,869)	(22,937)			
J96612-11-4	YAMATO HOLDINGS CO LTD	B	03/17/2020	Various	84,100.000	1,324,997		1,275,828	1,338,296	(194,319)			(194,319)	28,037	1,275,828	(24,018)	73,187	49,169			
J9690T-10-2	YASKAWA ELECTRIC CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	200.000	7,140		5,357	7,674	(2,174)			(2,174)	(143)	5,357	40	1,743	1,783			
98585X-10-4	YETI HOLDINGS INC		03/20/2020	CITIGROUP GLOBAL MARKETS	237.000	3,890		7,365							7,365		(3,474)	(3,474)			
98585N-10-6	YEXT INC		03/20/2020	CITIGROUP GLOBAL MARKETS	47.000	509		707							707		(198)	(198)			
S69864-27-0	YOKOGAWA ELECTRIC CORP	B	03/17/2020	GOLDMAN, SACHS & CO.	6,900.000	74,885		108,967							108,967	4,471	(38,554)	(34,083)			
987184-10-8	YORK WATER CO		03/20/2020	CITIGROUP GLOBAL MARKETS	101.000	3,729		4,638							4,638		(909)	(909)			
988498-10-1	YUM! BRANDS INC		02/25/2020	Various	25,261.000	2,544,978		1,353,354	2,544,541	(1,191,187)			(1,191,187)		1,353,354		1,191,624	1,191,624	11,654		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
J95402-10-3	Z HOLDINGS CORP	B	02/12/2020	CITIGROUP GLOBAL MARKETS	1,600.000	6,549		3,917	6,787	(2,596)			(2,596)	(274)	3,917	119	2,512	2,631			
D98423-10-2	ZALANDO	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	13,721.000	665,436		626,468	695,854	(67,000)			(67,000)	(2,386)	626,468	(10,416)	49,385	38,969			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		02/25/2020	Various	10,156.000	1,578,246		1,045,368	1,520,150	(474,782)			(474,782)		1,045,368		532,878	532,878	2,437		
98978V-10-3	ZOETIS INC		02/26/2020	Various	17,188.000	2,419,192		1,879,736	2,274,832	(395,096)			(395,096)		1,879,736		539,455	539,455	3,425		
98978L-20-4	ZOGENIX INC		02/27/2020	GOLDMAN, SACHS & CO.	114.000	2,700		3,677							3,677		(976)	(976)			
98980G-10-2	ZSCALER INC		02/27/2020	GOLDMAN, SACHS & CO.	54.000	2,686		3,343							3,343		(657)	(657)			
98983V-10-6	ZUORA INC CLASS A		03/20/2020	CITIGROUP GLOBAL MARKETS	461.000	3,732		6,953							6,953		(3,221)	(3,221)			
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	02/26/2020	Various	3,477.000	1,439,555		852,251	1,425,845	(629,172)			(629,172)	55,579	852,251	(35,277)	622,581	587,304			
98986T-10-8	ZYNGA INC		03/09/2020	GOLDMAN, SACHS & CO.	217.000	1,416		1,502							1,502		(86)	(86)			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,606,654,690	XXX	1,957,867,333	2,442,765,836	(680,329,404)			(680,329,404)	(6,342,754)	1,957,858,145	(10,561,871)	659,358,415	648,796,545	8,012,988	XXX	XXX
09258N-80-2	BLACKROCK ADV S/C CORE K		02/25/2020	DIRECT	6,175,136.783	96,000,000		94,986,332	95,776,372	(790,040)			(790,040)		94,986,332		1,013,668	1,013,668			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	03/26/2020	EXCHANGE	1,088,799.080	16,495,389		17,781,293	18,216,129	(750,506)			(750,506)		17,781,293		(1,285,904)	(1,285,904)			
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	02/27/2020	Various	1,678,225.000	107,458,018		102,129,366	60,191,337	(6,855,130)			(6,855,130)		102,129,366		5,328,652	5,328,652			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	02/27/2020	Various	1,060,627.000	55,721,689		52,682,964	38,772,357	(3,947,652)			(3,947,652)		52,682,964		3,038,725	3,038,725			
464287-20-0	ISHARES CORE S&P 500 ETF		02/25/2020	Various	950,762.000	318,090,215		272,127,840	255,375,439	(37,729,581)			(37,729,581)		272,127,840		45,962,375	45,962,375			
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		02/27/2020	Various	1,230,250.000	90,896,607		85,350,959	41,135,271	(4,442,993)			(4,442,993)		85,350,959		5,545,648	5,545,648			
464286-50-9	ISHARES MSCI CANADA ETF	C	02/27/2020	Various	376,284.000	11,292,579		10,565,960	6,080,642	(730,308)			(730,308)		10,565,960		726,619	726,619			
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	02/26/2020	Various	2,072,822.000	122,809,578		108,695,753	125,562,708	(20,317,888)			(20,317,888)		108,695,753		14,113,825	14,113,825			
464287-62-2	ISHARES RUSSELL 1000 INDEX		02/25/2020	Various	1,200,489.000	222,412,684		189,265,832	181,295,595	(26,562,638)			(26,562,638)		189,265,832		33,146,852	33,146,852			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/12/2020	Various	580,914.000	96,177,578		68,496,136	87,758,215	(27,846,089)			(27,846,089)		68,496,136		27,681,442	27,681,442			
78462F-10-3	SPDR S&P 500 ETF TRUST		03/03/2020	Various	262,877.000	88,360,405		68,819,818	73,029,068	(16,268,071)			(16,268,071)		68,819,818		19,540,587	19,540,587	356,226		
9499999. Subtotal - Common Stocks - Mutual Funds						1,225,714,741	XXX	1,070,902,253	983,193,134	(146,240,897)			(146,240,897)		1,070,902,253		154,812,488	154,812,488	356,226	XXX	XXX
9799997. Total - Common Stocks - Part 4						3,832,369,431	XXX	3,028,769,587	3,425,958,969	(826,570,300)			(826,570,300)	(6,342,754)	3,028,760,398	(10,561,871)	814,170,904	803,609,033	8,369,215	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,832,369,431	XXX	3,028,769,587	3,425,958,969	(826,570,300)			(826,570,300)	(6,342,754)	3,028,760,398	(10,561,871)	814,170,904	803,609,033	8,369,215	XXX	XXX
9899999. Total - Preferred and Common Stocks						3,834,455,804	XXX	3,030,955,857	3,428,173,315	(826,560,595)	2		(826,560,594)	(6,380,518)	3,030,946,687	(10,582,726)	814,091,844	803,509,118	8,373,285	XXX	XXX
9999999 - Totals						14,560,483,480	XXX	13,458,040,265	9,477,791,924	(825,871,508)	1,452,501		(824,419,007)	(6,380,518)	13,434,263,386	(10,565,270)	1,132,819,051	1,122,253,781	90,632,205	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON KBH	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(82,368)		(63,194)	(132,270)		(132,270)	100,009		4,066			4FE	0001
SINGLE NAME CDS ON LEN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)		(37,917)	(94,745)		(94,745)	28,694		19,189			3FE	0001
SINGLE NAME CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)	1,667,717		(44,236)	(74,374)		(74,374)	172,431		(85,524)			2FE	0001
SINGLE NAME CDS ON LPX	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(31,597)	(180,295)		(180,295)	25,770		21,558			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		1,800,000	credit event/(1.0000)	154,560		(4,550)	410,246		410,246	437,171		(7,737)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/22/2017	06/20/2022		3,600,000	credit event/(1.0000)	258,243		(9,100)	820,492		820,492	872,249		(13,380)			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(22,244)	(152,803)		(152,803)	72,503		16,270			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(22,244)	(21,527)		(21,527)	154,955		10,979			4FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(22,244)	(176,710)		(176,710)	48,864		13,037			3FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		2,550,000	credit event/(5.0000)	(191,198)		(32,229)	(98,592)		(98,592)	41,091		17,139			5FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		5,950,000	credit event/(1.0000)	121,557		(15,040)	58,177		58,177	87,925		(11,107)			5FE	0001
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		4,250,000	credit event/(1.0000)	440,856		(10,743)	878,839		878,839	740,863		(21,240)			3FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2018	06/20/2020		15,000,000	credit event/(1.0000)	(102,163)		(37,917)	(20,549)		(20,549)	26,679		15,611			2FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(17,694)	147,305		147,305	278,862		(14,253)			2FE	0001
SINGLE NAME CDS ON ENELIM	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023		10,000,000	credit event/(1.0000)	170,399		(25,278)	(116,717)		(116,717)	109,098		(8,422)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(12,639)	105,218		105,218	202,905		(13,899)			2FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		2,600,000	credit event/(1.0000)	113,409		(6,572)	5,311		5,311	49,866		(7,259)			2FE	0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,600,000	credit event/(0.0000)	(87,210)		(32,861)	302,766		302,766	425,936		4,470			4FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(31,597)	(69,578)		(69,578)	320,999		12,039			4FE	0001
SINGLE NAME CDS ON NAB	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(219,643)		(25,278)	(137,785)		(137,785)	169,219		10,498			1FE	0001
SINGLE NAME CDS ON WSTP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(209,701)		(25,278)	(117,636)		(117,636)	173,614		10,023			1FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(32,861)	(378,283)		(378,283)	108,194		24,586			3FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2019	06/20/2021		5,000,000	credit event/(1.0000)	105,446		(12,639)	348,377		348,377	338,307		(13,199)			3FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/01/2019	06/20/2021		4,200,000	credit event/(1.0000)	89,674		(10,617)	292,637		292,637	284,490		(11,399)			3FE	0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		2,800,000	credit event/(5.0000)	(455,935)		(35,389)	(444,714)		(444,714)	29,577		21,838			3FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2019	12/20/2024		1,800,000	credit event/(5.0000)	(198,991)		(22,750)	(163,896)		(163,896)	166,159		9,562			5FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2019	12/20/2024		1,800,000	credit event/(5.0000)	(210,830)		(22,750)	(163,896)		(163,896)	165,569		10,152			5FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		2,600,000	credit event/(5.0000)	(359,892)		(32,861)	(225,221)		(225,221)	243,500		17,433			5FE	0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/13/2019	12/20/2024		2,600,000	credit event/(5.0000)	55,783		(32,861)	415,189		415,189	426,089		(2,783)			4FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(2,528)	(31,010)		(31,010)	(274)		1,607			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(2,528)	(31,113)		(31,113)	(2,862)		1,484			2FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(804,824)		(738,238)	952,842	XXX	952,842	6,298,450		31,339			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(804,824)		(738,238)	952,842	XXX	952,842	6,298,450		31,339			XXX	XXX
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (912828G38)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		11,375	(61,539)		(121,473)			6,932		4,500,000	3FE	
CDS INDEX ON CDX.NA.IG.33.V1	PENDING - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (912828YG9, 912828J27, 912828YS3, 912828Z78, 912828YS3, 912828Z52, 9128284V9)		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)		6,157,089	270,833	6,025,861		(868,258)			(131,228)		250,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS INDEX ON CDX.NA.IG.33.V1	PENDING - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (912828YG9, 912828J27, 912828YS3, 912828Z78, 912828Z52, 9128284V9)		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)		6,163,609	270,833	6,032,241		(868,258)			(131,367)		250,000,000	2FE	
CDS INDEX ON CDX.NA.IG.33.V1	PENDING - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (912828YG9, 912828J27, 912828YS3, 912828Z78, 912828YS3, 912828Z52, 9128284V9)		Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	03/04/2020	12/20/2024		250,000,000	1.0000/(credit event)		5,090,008	1,243,056	5,013,289		(868,258)			(76,719)		250,000,000	2FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										(137,944)	17,410,706	1,796,097	17,009,852	XXX	(2,726,248)			(332,383)		754,500,000	XXX	XXX
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	PENDING - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security - (912828YG9)		FIXED INCOME/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2020	09/20/2020		50,000,000	IBOXHY(US0003M)			(42,446)			(2,981,723)					172,114		
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	PENDING - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security - (912828YG9)		FIXED INCOME/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/10/2020	09/20/2020		33,250,000	IBOXHY(US0003M)			(28,226)			(1,747,554)					114,456		
1209999999. Subtotal - Swaps - Replication - Total Return												(70,672)		XXX	(4,729,278)					286,570	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(137,944)	17,410,706	1,725,425	17,009,852	XXX	(7,455,525)			(332,383)		754,786,570	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										(942,768)	17,410,706	1,057,860	17,962,694	XXX	(1,773,406)	6,298,450		(301,044)		754,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return												(70,672)		XXX	(4,729,278)					286,570	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(942,768)	17,410,706	987,187	17,962,694	XXX	(6,502,683)	6,298,450		(301,044)		754,786,570	XXX	XXX
FX FORWARD (0.7492 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		25,693,745	-0.74920 GBP / 1 USD				1,774,803		1,774,803		1,734,243			79,279		0002
FX FORWARD (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		4,041,260	-1.23723 CAD / 1 USD				521,984		521,984		339,663			13,991		0002
FX FORWARD (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		2,255,826	-0.73143 GBP / 1 USD				205,398		205,398		149,025			6,960		0002
FX FORWARD 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		1,146,511	0.73265 GBP / -1 USD				(102,665)		(102,665)		(75,854)			3,538		0002
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	-0.70581 EUR / 1 USD				3,553,041		3,553,041		960,683			154,731		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	-0.73403 EUR / 1 USD				420,861		420,861		136,805			21,792		0002
FX FORWARD (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,556,525	-0.77453 EUR / 1 USD				1,869,748		1,869,748		500,249			72,970		0002

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FX FORWARD (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,555,751	-0.77457 EUR / 1 USD				1,868,980		1,868,980		500,236			72,965		0002
FX FORWARD (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		1,646,098	-0.72292 GBP / 1 USD				167,221		167,221		107,613			5,079		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	-0.74595 EUR / 1 USD				1,461,275		1,461,275		518,574			82,223		0002
FX FORWARD 1.299 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	09/22/2020		522,706	1.29900 CAD / -1 USD				(44,912)		(44,912)		(45,911)			1,810		0002
FX FORWARD (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		16,756,930	-0.77878 EUR / 1 USD				2,208,014		2,208,014		652,276			96,680		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	-0.74657 EUR / 1 USD				610,809		610,809		217,810			34,526		0002
FX FORWARD (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		26,870,677	-0.77854 EUR / 1 USD				3,508,923		3,508,923		1,096,191			164,624		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	-0.75524 EUR / 1 USD				1,915,326		1,915,326		828,666			130,733		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	-0.70762 GBP / 1 USD				518,768		518,768		385,469			41,649		0002
FX FORWARD (0.7996 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		11,032,152	-0.79962 EUR / 1 USD				1,220,510		1,220,510		408,602			58,176		0002
FX FORWARD (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		1,202,655	-0.72585 GBP / 1 USD				116,642		116,642		85,686			6,342		0002
FX FORWARD (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	11/30/2021		5,637,467	-0.73990 GBP / 1 USD				448,702		448,702		433,177			36,410		0002
FX FORWARD (1.334 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2018	09/22/2020		1,229,415	-1.33396 CAD / 1 USD				75,550		75,550		110,616			4,256		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	-0.78008 EUR / 1 USD				150,826		150,826		72,157			11,291		0002
FX FORWARD (0.8148 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	05/11/2021		391,163	-0.81476 EUR / 1 USD				36,740		36,740		14,642			2,063		0002
FX FORWARD (0.8353 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	09/30/2021		12,241,207	-0.83533 EUR / 1 USD				829,514		829,514		517,104			74,996		0002
FX FORWARD (0.8588 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	04/30/2020		17,430,612	-0.85878 EUR / 1 USD				986,798		986,798		486,408			24,986		0002
FX FORWARD (0.8308 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021		551,284	-0.83078 EUR / 1 USD				40,961		40,961		22,197			3,181		0002
FX FORWARD (1117 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/17/2019	04/29/2020		8,728,738	-1117.00000 KRW/1 USD				726,100		726,100		467,931			12,302		0002
FX FORWARD (1117.3 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020		10,928,181	-1117.30000 KRW/1 USD				906,374		906,374		585,982			15,402		0002
FX FORWARD (1117.3 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020		8,726,394	-1117.30000 KRW/1 USD				723,760		723,760		467,920			12,299		0002
FX FORWARD 1.3211 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	09/22/2020		841,346	1.32109 CAD / -1 USD				(59,282)		(59,282)		(75,036)			2,913		0002
FX FORWARD (0.8702 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2019	04/30/2020		8,561,637	-0.87015 EUR / 1 USD				377,927		377,927		241,530			12,273		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / -1 USD				(40,362)		(40,362)		(26,792)			4,148		0002
FX FORWARD (0.7528 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		247,407	-0.75280 GBP / 1 USD				15,764		15,764		18,133			1,305		0002
FX FORWARD (0.8474 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		470,132	-0.84744 EUR / 1 USD				27,203		27,203		17,999			2,479		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	-0.80060 EUR / 1 USD				34,347		34,347		23,890			3,713		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / -1 USD				(51,830)		(51,830)		(52,456)			5,575		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		2,961,449	-0.74903 GBP / 1 USD				199,992		199,992		249,506			24,188		0002

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FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		8,876,594	-0.81578 EUR / 1 USD				696,959		696,959		471,563			72,502		0002
FX FORWARD 1.3035 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2019	09/22/2020		1,707,477	1.30350 CAD / -1 USD				(141,341)		(141,341)		(150,443)			5,912		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	05/11/2021		873,005	-0.84031 EUR / 1 USD				57,381		57,381		33,261			4,604		0002
FX FORWARD (0.8373 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	07/30/2021		2,653,695	-0.83732 EUR / 1 USD				178,005		178,005		107,298			15,311		0002
FX FORWARD 1167.69 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/08/2019	04/29/2020		5,009,508	1167.69000 KRW/-1 USD				(208,604)		(208,604)		(279,637)			7,060		0002
FX FORWARD (0.771 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	01/31/2023		20,104,672	-0.77096 GBP / 1 USD				812,232		812,232		1,743,258			169,356		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		534,205	-0.82178 EUR / 1 USD				38,375		38,375		28,450			4,363		0002
FX FORWARD 0.8722 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	04/30/2020		2,694,318	0.87220 EUR / -1 USD				(112,877)		(112,877)		(76,157)			3,862		0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/30/2021		1,390,519	-0.84428 EUR / 1 USD				80,453		80,453		59,057			8,519		0002
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		272,741	-0.78829 GBP / 1 USD				5,430		5,430		20,724			1,438		0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		94,764	-0.77666 GBP / 1 USD				3,184		3,184		8,156			774		0002
FX FORWARD (0.8517 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		138,542	-0.85172 EUR / 1 USD				7,362		7,362		5,320			731		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		101,970	-0.79435 GBP / 1 USD				1,210		1,210		8,895			833		0002
FX FORWARD (0.8024 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		185,686	-0.80242 GBP / 1 USD				457		457		14,309			979		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / -1 USD				(5,488)		(5,488)		(5,265)			813		0002
FX FORWARD 0.8866 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	04/30/2020		287,621	0.88658 EUR / -1 USD				(7,514)		(7,514)		(8,241)			412		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		748,531	-0.84031 EUR / 1 USD				38,314		38,314		40,172			6,114		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	-0.78999 GBP / 1 USD				3,856		3,856		21,771			2,226		0002
FX FORWARD (0.8668 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		1,194,011	-0.86682 EUR / 1 USD				43,549		43,549		46,317			6,296		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		582,126	0.83143 EUR / -1 USD				(33,758)		(33,758)		(32,745)			5,025		0002
FX FORWARD (0.8735 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	07/30/2021		954,753	-0.87352 EUR / 1 USD				25,850		25,850		39,494			5,508		0002
FX FORWARD (0.793 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2019	09/30/2022		27,874,611	-0.79301 GBP / 1 USD				381,433		381,433		2,401,624			220,429		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		4,031,944	0.83408 EUR / -1 USD				(221,866)		(221,866)		(227,028)			34,806		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		437,163	-0.78002 GBP / 1 USD				12,879		12,879		37,722			3,571		0002
FX FORWARD (1.3252 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/25/2019	09/22/2020		885,123	-1.32523 CAD / 1 USD				59,801		59,801		79,165			3,064		0002
FX FORWARD (1192.86 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2019	04/29/2020		10,644,168	-1192.86000 KRW/1 USD				223,670		223,670		605,867			15,001		0002
FX FORWARD (1192.7 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2019	04/29/2020		10,899,639	-1192.70000 KRW/1 USD				230,467		230,467		620,332			15,362		0002
FX FORWARD (0.8744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2019	07/30/2021		3,397,612	-0.87443 EUR / 1 USD				88,560		88,560		140,624			19,603		0002
FX FORWARD (0.8717 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2019	05/28/2021		1,017,535	-0.87171 EUR / 1 USD				31,190		31,190		40,121			5,477		0002

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FX FORWARD (0.7681 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2019	05/11/2021		795,433	-0.76813 GBP / 1 USD				35,631		35,631		59,224			4,195		0002
FX FORWARD (0.88 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	05/11/2021		2,893,277	-0.87997 EUR / 1 USD				63,559		63,559		113,226			15,257		0002
FX FORWARD (0.8482 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2019	11/30/2022		19,159,283	-0.84815 EUR / 1 USD				813,296		813,296		1,031,578			156,488		0002
FX FORWARD 0.7712 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	08/17/2020		1,406,882	0.77120 GBP / -1 USD				(58,903)		(58,903)		(88,637)			4,341		0002
FX FORWARD 1.3296 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/26/2019	09/22/2020		86,492	1.32960 CAD / -1 USD				(5,579)		(5,579)		(7,759)			299		0002
FX FORWARD 0.7578 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2019	01/31/2023		2,045,367	0.75781 GBP / -1 USD				(115,664)		(115,664)		(175,618)			17,230		0002
FX FORWARD 0.763 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	11/30/2021		1,360,454	0.76298 GBP / -1 USD				(69,601)		(69,601)		(106,822)			8,787		0002
FX FORWARD (0.9548 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2019	12/31/2020		2,169,116	-0.95476 CHF / 1 USD				4,961		4,961		28,433			9,414		0002
FX FORWARD 1162.5 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/18/2019	04/29/2020		8,162,342	1162.50000 KRW/-1 USD				(374,612)		(374,612)		(453,782)			11,504		0002
FX FORWARD (0.8679 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	07/30/2021		1,901,107	-0.86791 EUR / 1 USD				63,255		63,255		78,366			10,969		0002
FX FORWARD (0.8649 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	09/30/2021		487,931	-0.86487 EUR / 1 USD				17,119		17,119		20,979			2,989		0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		1,016,558	-0.74171 GBP / 1 USD				77,786		77,786		77,786			8,303		0002
FX FORWARD (0.8965 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/22/2020	04/30/2020		1,377,561	-0.89651 EUR / 1 USD				20,986		20,986		20,986			1,975		0002
FX FORWARD (6.9754 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	01/29/2021		16,267,917	-6.97535 CNH / 1 USD				359,832		359,832		359,832			74,232		0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		2,711,377	-0.85122 EUR / 1 USD				105,804		105,804		105,804			22,146		0002
FX FORWARD (0.7667 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2020	04/30/2020		1,463,443	-0.76668 GBP / 1 USD				71,307		71,307		71,307			2,098		0002
FX FORWARD (0.7668 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2020	04/30/2020		1,291,105	-0.76678 GBP / 1 USD				62,749		62,749		62,749			1,851		0002
FX FORWARD (0.9037 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2020	04/30/2020		858,648	-0.90374 EUR / 1 USD				6,267		6,267		6,267			1,231		0002
FX FORWARD (0.9038 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2020	04/30/2020		2,568,054	-0.90379 EUR / 1 USD				18,601		18,601		18,601			3,681		0002
FX FORWARD (9.5754 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2020	04/30/2020		1,368,918	-9.57544 SEK / 1 USD				45,000		45,000		45,000			1,962		0002
FX FORWARD 9.625 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/10/2020	04/30/2020		377,142	9.62503 SEK / -1 USD				(10,512)		(10,512)		(10,512)			541		0002
FX FORWARD (0.9191 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2020	04/30/2020		285,059	-0.91910 EUR / 1 USD				(2,722)		(2,722)		(2,722)			409		0002
FX FORWARD (0.9223 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2020	04/30/2020		2,603,348	-0.92227 EUR / 1 USD				(33,905)		(33,905)		(33,905)			3,732		0002
FX FORWARD (9.7271 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2020	08/28/2020		4,081,911	-9.72713 SEK / 1 USD				63,355		63,355		63,355			13,084		0002
FX FORWARD (9.7311 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2020	08/28/2020		186,927	-9.73109 SEK / 1 USD				2,827		2,827		2,827			599		0002
FX FORWARD (0.7731 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2020	08/28/2020		12,435,319	-0.77312 GBP / 1 USD				490,515		490,515		490,515			39,859		0002
FX FORWARD (0.7726 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2020	08/28/2020		9,240,502	-0.77261 GBP / 1 USD				370,314		370,314		370,314			29,619		0002
FX FORWARD (0.7728 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2020	08/28/2020		27,083,519	-0.77279 GBP / 1 USD				1,079,341		1,079,341		1,079,341			86,811		0002
FX FORWARD (0.7756 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/27/2020	04/30/2020		10,275,717	-0.77561 GBP / 1 USD				387,003		387,003		387,003			14,730		0002

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FX FORWARD (0.7755 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/27/2020	04/30/2020		675,089	-0.77545 GBP / 1 USD				25,560		25,560		25,560			968		0002
FX FORWARD 0.7807 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/02/2020	04/30/2020		195,983	0.78067 GBP / 1 USD				(6,151)		(6,151)		(6,151)			281		0002
FX FORWARD 0.8929 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/02/2020	04/30/2020		443,484	0.89292 EUR / 1 USD				(8,499)		(8,499)		(8,499)			636		0002
FX FORWARD 9.4718 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/02/2020	04/30/2020		78,232	9.47183 SEK / 1 USD				(3,389)		(3,389)		(3,389)			112		0002
FX FORWARD 0.7662 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2020	04/30/2020		482,931	0.76615 GBP / 1 USD				(23,849)		(23,849)		(23,849)			692		0002
FX FORWARD (9.3341 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2020	04/30/2020		77,886	-9.33414 SEK / 1 USD				4,456		4,456		4,456			112		0002
FX FORWARD 0.8798 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	04/30/2020		908,182	0.87977 EUR / 1 USD				(30,503)		(30,503)		(30,503)			1,302		0002
FX FORWARD 0.8949 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2020	04/30/2020		481,609	0.89491 EUR / 1 USD				(8,179)		(8,179)		(8,179)			690		0002
FX FORWARD 9.7235 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2020	04/30/2020		223,789	9.72345 SEK / 1 USD				(4,016)		(4,016)		(4,016)			321		0002
FX FORWARD 0.7922 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2020	04/30/2020		334,532	0.79215 GBP / 1 USD				(5,745)		(5,745)		(5,745)			480		0002
FX FORWARD 0.887 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	05/11/2021		2,313,453	0.88698 EUR / 1 USD				(32,913)		(32,913)		(32,913)			12,200		0002
FX FORWARD 0.7968 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	05/11/2021		248,506	0.79676 GBP / 1 USD				(2,350)		(2,350)		(2,350)			1,310		0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		217,229	0.79639 GBP / 1 USD				(2,032)		(2,032)		(2,032)			1,774		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / 1 USD				(3,004)		(3,004)		(3,004)			2,218		0002
FX FORWARD 9.7005 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	08/28/2020		642,131	9.70051 SEK / 1 USD				(11,688)		(11,688)		(11,688)			2,058		0002
FX FORWARD 0.7979 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	08/28/2020		2,361,222	0.79789 GBP / 1 USD				(20,806)		(20,806)		(20,806)			7,568		0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		610,976	0.86910 EUR / 1 USD				(11,673)		(11,673)		(11,673)			4,990		0002
FX FORWARD 0.898 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	04/30/2020		677,083	0.89796 EUR / 1 USD				(9,232)		(9,232)		(9,232)			971		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / 1 USD				(32,125)		(32,125)		(32,125)			13,101		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		2,527,235	0.86497 EUR / 1 USD				(51,921)		(51,921)		(51,921)			21,816		0002
FX FORWARD (4.9991 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	06/12/2020		700,135	-4.99910 BRL / 1 USD				28,304		28,304		28,304			1,566		0002
FX FORWARD (4.9991 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	06/12/2020		700,135	-4.99910 BRL / 1 USD				28,304		28,304		28,304			1,566		0002
FX FORWARD (4.9925 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2020	06/12/2020		701,061	-4.99250 BRL / 1 USD				29,227		29,227		29,227			1,568		0002
FX FORWARD (4.9755 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2020	06/12/2020		4,464,247	-4.97550 BRL / 1 USD				200,633		200,633		200,633			9,982		0002
FX FORWARD 0.9243 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/23/2020	04/30/2020		316,990	0.92431 EUR / 1 USD				4,839		4,839		4,839			454		0002
FX FORWARD 10.225 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/23/2020	04/30/2020		98,875	10.22499 SEK / -1 USD				3,227		3,227		3,227			142		0002
FX FORWARD (0.859 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	04/30/2020		559,961	-0.85898 GBP / 1 USD				(36,751)		(36,751)		(36,751)			803		0002
FX FORWARD 9.9729 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2020	04/30/2020		108,996	9.97285 SEK / 1 USD				786		786		786			156		0002
FX FORWARD 0.9066 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/27/2020	04/30/2020		541,558	0.90664 EUR / 1 USD				(2,231)		(2,231)		(2,231)			776		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD 0.8031 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/31/2020	11/30/2021		825,514	0.80313 GBP / 1 USD				(1,389)		(1,389)		(1,389)			5,332		0002
1439999999. Subtotal - Forwards - Hedging Other													33,017,876	XXX	33,017,876		21,499,543			2,586,074	XXX	XXX
1479999999. Subtotal - Forwards													33,017,876	XXX	33,017,876		21,499,543			2,586,074	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(804,824)		(738,238)	33,970,718	XXX	33,970,718	6,298,450	21,499,543	31,339		2,586,074	XXX	XXX
1719999999. Subtotal - Replication										(137,944)	17,410,706	1,725,425	17,009,852	XXX	(7,455,525)			(332,383)		754,786,570	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(942,768)	17,410,706	987,187	50,980,569	XXX	26,515,192	6,298,450	21,499,543	(301,044)		757,372,644	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	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.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM0	633	84,923,194	FUTURE S&P500 EMINI JUN 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/19/2020	CME LCZ7XYGSLJUHFXXNXD88	03/16/2020	2,683.1973	2,569.7500	(1,313,475)		(3,590,607)				(3,590,607)	7,596,000	100/100	50
FAM0	112	17,212,080	FUTURE S&P MID 400 EMINI JUN 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/19/2020	CME LCZ7XYGSLJUHFXXNXD88	03/16/2020	1,536.7929	1,437.8000	(174,720)		(1,108,720)				(1,108,720)	1,904,000	100/100	100
MFSM0	234	16,227,117	FUTURE EMINI MSCI EAFE INDEX JUN 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/19/2020	ICE 5493004R83R1LVX2IL36	03/16/2020	1,386.9330	1,559.3000	(136,890)		2,016,693				2,016,693	2,199,600	100/100	50
RTYM0	472	28,151,047	FUTURE RUSSELL 2000 EMINI CME JUN 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/19/2020	CME LCZ7XYGSLJUHFXXNXD88	03/16/2020	1,192.8410	1,147.6000	(160,480)		(1,067,688)				(1,067,688)	3,351,200	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,785,565)		(3,750,321)				(3,750,321)	15,050,800	XXX	XXX
FVM0	275	275,000	FUTURE US 5YR NOTE JUN 20	PENDING - FUTURE US 5YR NOTE JUN 20, effective 03/02/2020, attached to Cash Security - - 912810RH3, 912810SH2, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/02/2020	122.5781	125.3594	(12,889)					764,845	764,845	254,375		1,000
FVM0	128	128,000	FUTURE US 5YR NOTE JUN 20	PENDING - FUTURE US 5YR NOTE JUN 20, effective 03/02/2020, attached to Cash Security - - 912810RH3, 912810SH2, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/04/2020	123.5393	125.3594	(5,999)					232,970	232,970	118,400		1,000
FVM0	55	55,000	FUTURE US 5YR NOTE JUN 20	PENDING - FUTURE US 5YR NOTE JUN 20, effective 03/02/2020, attached to Cash Security - - 912810RH3, 912810SH2, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/10/2020	124.0156	125.3594	(2,578)					73,907	73,907	50,875		1,000
FVM0	350	350,000	FUTURE US 5YR NOTE JUN 20	PENDING - FUTURE US 5YR NOTE JUN 20, effective 03/02/2020, attached to Cash Security - - 912810RH3, 912810SH2, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/17/2020	124.4255	125.3594	(16,405)					326,872	326,872	323,750		1,000
FVM0	1,062	1,062,000	FUTURE US 5YR NOTE JUN 20	PENDING - FUTURE US 5YR NOTE JUN 20, effective 03/02/2020, attached to Cash Security - - 912810RH3, 912810SH2, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2020	124.7558	125.3594	(49,776)					641,004	641,004	982,350		1,000
TUM0	79	158,000	FUTURE US 2YR NOTE JUN 20	PENDING - FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - - 912828YK0, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2020	108.5131	110.1914	(2,468)					265,169	265,169	57,275		2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TUM0	1,028	2,056,000	FUTURE US 2YR NOTE JUN 20	PENDING - FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - - 912828YK0, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2020	108.5131	110.1914	(32,115)					3,450,559	3,450,559	745,300		2,000
TUM0	700	1,400,000	FUTURE US 2YR NOTE JUN 20	PENDING - FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - - 912828YK0, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/02/2020	109.0782	110.1914	(21,868)					1,558,549	1,558,549	507,500		2,000
TUM0	725	1,450,000	FUTURE US 2YR NOTE JUN 20	PENDING - FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - - 912828YK0, 912828Z52		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2020	110.1406	110.1914	(22,649)					73,646	73,646	525,625		2,000
TYM0	894	894,000	FUTURE US 10YR NOTE JUN 20	PENDING - FUTURE US 10YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - - 912810RH3, 912828Z52		Interest Rate	06/19/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2020	132.5476	138.6875	(125,723)					5,489,035	5,489,035	1,653,900		1,000
TYM0	847	847,000	FUTURE US 10YR NOTE JUN 20	PENDING - FUTURE US 10YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - - 912810RH3, 912828Z52		Interest Rate	06/19/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2020	137.3906	138.6875	(119,114)					1,098,453	1,098,453	1,566,950		1,000
WNM0	205	205,000	FUTURE US ULTRA T-BOND JUN 20	PENDING - FUTURE US ULTRA T-BOND JUN 20, effective 03/25/2020, attached to Cash Security - -912828Z52		Interest Rate	06/19/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2020	219.2549	221.8750	(666,250)					537,125	537,125	2,870,000		1,000
1549999999. Subtotal - Long Futures - Replication												(1,077,833)					14,512,133	14,512,133	9,656,300	XXX	XXX
1579999999. Subtotal - Long Futures												(2,863,398)		(3,750,321)			14,512,133	10,761,812	24,707,100	XXX	XXX
TYM0	450	450,000	FUTURE US 10YR NOTE JUN 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/19/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2020	132.6953	138.6875	63,284					(2,696,484)	(2,696,484)	832,500	0001	1,000
WNM0	100	100,000	FUTURE US ULTRA T-BOND JUN 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/19/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2020	202.1561	221.8750	325,000					(1,971,891)	(1,971,891)	1,400,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												388,284					(4,668,375)	(4,668,375)	2,232,500	XXX	XXX
1649999999. Subtotal - Short Futures												388,284					(4,668,375)	(4,668,375)	2,232,500	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,785,565)		(3,750,321)				(3,750,321)	15,050,800	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												388,284					(4,668,375)	(4,668,375)	2,232,500	XXX	XXX
1719999999. Subtotal - Replication												(1,077,833)					14,512,133	14,512,133	9,656,300	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(2,475,115)		(3,750,321)			9,843,758	6,093,437	26,939,600	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	2,016,693	(5,767,014)	2,016,693	388,284	(2,863,398)	388,284	26,939,600	26,939,600
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	1,020,000	1,131,362		111,362	1,131,362		111,362		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	3,230,000	6,624,518	(1,227,371)	2,167,148	6,624,518	(2,974,925)	419,593	595,617	595,617
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y			(329,795)			(329,795)			
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(20,549)			(20,549)			
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		1,461,506	(507,907)	953,598	1,461,506	(3,489,631)		172,114	172,114
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	18,390,000	21,329,550	(1,822,174)	1,117,376	21,329,550	(1,822,174)	1,117,376	1,196,995	1,196,995
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	6,630,000	7,850,751	(995,901)	224,850	7,850,751	(1,055,834)	164,917	5,407,918	5,407,918
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y	440,000	415,189			415,189				
0299999999. Total NAIC 1 Designation				29,710,000	38,812,876	(4,903,698)	4,574,334	38,812,876	(9,692,909)	1,813,248	7,372,644	7,372,644
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					17,071,391		17,071,391		(2,604,775)		750,000,000	750,000,000
0999999999 - Gross Totals				29,710,000	57,900,960	(10,670,712)	23,662,418	39,201,159	(15,161,082)	2,201,531	784,312,244	784,312,244
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					57,900,960	(10,670,712)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	301,464	301,464	301,464		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash		CASH	90,000	90,000	90,000		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	2,410,000	2,410,000	2,410,000		V
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-YS-3	TREASURY NOTE	4,064,798	3,700,000	3,653,042	11/15/2029	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-K7-4	TREASURY NOTE	23,821,006	22,000,000	23,214,167	08/15/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912810-RD-2	TREASURY NOTE	7,000,431	4,650,000	5,579,837	11/15/2043	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	Cash		CASH	28,792,109	28,792,109	28,792,109		I
0199999999 - Total				66,479,808	61,943,573	64,040,619	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	440,000	440,000	XXX		V
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Cash		CASH	1,020,000	1,020,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	18,390,000	18,390,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	3,230,000	3,230,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	6,630,000	6,630,000	XXX		V
0299999999 - Total				29,710,000	29,710,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - 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
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		39,175,595	39,175,595	04/01/2020
9099999. Total - Cash (Schedule E Part 1 type)				39,175,595	39,175,595	XXX
9999999 - Totals				39,175,595	39,175,595	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (576,499) Book/Adjusted Carrying Value $ (576,499)
2. Average balance for the year Fair Value $ 40,248,764 Book/Adjusted Carrying Value $ 40,248,764
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 39,175,595 NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - 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
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
03040L-D9-7	AMERICAN WATER CAPITAL CORP.			8,748,005	8,746,753	04/09/2020
14178L-D1-5	CARGILL INC			14,999,958	15,000,000	04/01/2020
03028T-D1-3	AMERICAN TRANSMISSION CO			29,999,208	30,000,000	04/01/2020
08465R-D1-6	BERKSHIRE HATHAWAY ENERGY CO			2,999,787	3,000,000	04/01/2020
71838L-D1-7	PHILIP MORRIS INTL INC ABS			9,999,944	10,000,000	04/01/2020
86960J-DE-2	SVENSKA HANDELSBANKEN AB			1,599,739	1,599,180	04/14/2020
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			173,677,556	173,677,556	06/01/2020
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND			93,717,737	93,717,737	06/01/2020
09248U-61-9	TREASURY TEMP FUND					06/01/2020
857492-70-6	STATE STR INSTI US GOVT CL INST			245,014,206	245,014,206	06/01/2020
857492-55-7	STATE ST INST TR PL MM-INST			26,815,523	26,815,523	06/01/2020
665279-20-4	NORRN INST PRIME OBL CLACL SS			21,445	21,446	06/01/2020
912796-2B-4	TREASURY BILL			199,994,000	199,989,704	04/14/2020
912796-2A-6	TREASURY BILL			54,999,395	54,998,662	04/07/2020
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL			865	865	06/01/2020
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS			4,554,473	4,554,473	06/01/2020
61747C-84-8	MORGAN STANLEY INSTITUTIONAL LIQUI			203,826	203,826	06/01/2020
665279-80-8	NORRN CL INST TREASURY SHS			1	1	06/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				867,345,668	867,339,931	XXX
9999999 - Totals				867,345,668	867,339,931	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (376,407,736) Book/Adjusted Carrying Value $ (376,494,749)
2. Average balance for the year Fair Value $ 1,329,513,794 Book/Adjusted Carrying Value $ 1,329,452,687

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BNY Mellon	New York, New York		0.010	39,645	3,180	27,437,372	43,645,818	24,039,986	XXX
BNY Mellon	New York, New York					204,459		3,114,850	XXX
Bank of America, N.A	New York, New York					(835,333,228)	(805,483,142)	(793,494,733)	XXX
Bank of Oklahoma	Tulsa, Oklahoma					65,508	250,398	248,355	XXX
Citibank, N.A	New York, New York		0.010	2		112,098	139,780	227,325	XXX
Fifth Third Bank	Cincinnati, Ohio					404,633	454,140	466,622	XXX
First Hawaiian Bank	Honolulu, Hawaii					52,888	269,746	153,781	XXX
Manufacturers and Traders Trust Co	Baltimore, Maryland					219,695	400,934	379,346	XXX
Branch Banking and Trust Co	Richmond, Virginia					574,355	676,587	673,295	XXX
Capital One, N.A	New Orleans, Louisiana					775,655	567,474	965,726	XXX
Huntington National Bank	Columbus, Ohio					219,175	145,410	173,772	XXX
JP Morgan Chase Bank	New York, New York		0.280	77		33,239,422	90,130,453	36,219,292	XXX
KeyBank National Association	Cleveland, Ohio					286,923	499,527	639,487	XXX
HSBC Bank, USA	Buffalo, New York					122,599	139,172	88,950	XXX
Regions Bank	Birmingham, Alabama					734,621	882,804	993,585	XXX
U.S Bank N.A	St Paul, Minnesota					906,539	1,063,366	918,545	XXX
Wells Fargo Bank, N.A	Charlotte, North Carolina					(85,746,137)	(118,634,007)	(78,179,591)	XXX
Wells Fargo Bank, N.A	Charlotte, North Carolina					1,732,901	1,379,548	437,897	XXX
Northrim Bank	Anchorage, Alaska		0.010	672	770	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	40,397	3,950	(853,723,812)	(783,205,284)	(801,666,800)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	40,397	3,950	(853,723,812)	(783,205,284)	(801,666,800)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	40,397	3,950	(853,723,812)	(783,205,284)	(801,666,800)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		03/17/2020		04/07/2020	54,998,662		3,346
	TREASURY BILL		03/17/2020		04/14/2020	199,989,704		11,880
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						254,988,365		15,226
0599999. Total - U.S. Government Bonds						254,988,365		15,226
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	AMERICAN TRANSMISSION CO		03/31/2020		04/01/2020	30,000,000		792
	AMERICAN WATER CAPITAL CORP.		03/12/2020		04/09/2020	8,746,753		8,118
	BERKSHIRE HATHAWAY ENERGY CO		03/03/2020		04/01/2020	3,000,000		4,108
	CARGILL INC		03/31/2020		04/01/2020	15,000,000		42
	PHILIP MORRIS INTL INC ABS		03/31/2020		04/01/2020	10,000,000		56
	SVENSKA HANDELSBANKEN AB		03/13/2020		04/14/2020	1,599,180		1,199
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						68,345,932		14,314
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						68,345,932		14,314
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						323,334,298		29,541
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						323,334,298		29,541
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		03/16/2020	0.200		865	3,615	
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		03/31/2020	0.360		173,677,556	26,278	
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND		03/27/2020	0.470		93,717,737	6,705	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						267,396,158	36,598	
261908-10-7	DREYFUS TREASU OBL CSH MNG INSTI		03/31/2020			1,577,317		4,651
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS		03/30/2020	0.330		4,554,473	732	
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		03/06/2020	1.000			164,549	23,749
61747C-84-8	MORGAN STANLEY INSTITUTIONAL LIQUI		03/26/2020	0.410		203,826	1,620	
665279-80-8	NORRN CL INST TREASURY SHS		03/23/2020	0.440		1		
09248U-55-1	BLACKROCK TREASURY TRUST		03/04/2020	0.520				108
09248U-61-9	TREASURY TEMP FUND		03/05/2020	1.000			51,314	76,670
26188J-20-6	DREYFUS CASH MANAGEMENT INST		03/02/2020	0.970			39,203	45,466
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		03/03/2020	0.760			146,435	15
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		03/10/2020	1.180			33,939	
665279-20-4	NORRN INST PRIME OBL CLACL SS		03/06/2020	0.690		21,445	14,798	11
857492-55-7	STATE ST INST TR PL MM-INST		03/03/2020	0.310		26,815,523	1,980	1,521
857492-70-6	STATE STR INSTI US GOVT CL INST		03/04/2020	0.300		245,014,206	52,192	10,866
85749P-10-1	STATE STREET CL INST LIQUID RSV		03/06/2020	0.790			155,406	163,216
90262Y-86-9	UBS SLCT PRIME PREFERRED		03/05/2020	1.140			108,076	48,043
8699999. Subtotal - All Other Money Market Mutual Funds						278,186,790	770,243	374,315
8899999 - Total Cash Equivalents						868,917,246	806,841	403,855