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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 3075 Sanders Road (Street and Number)

Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3075 Sanders Road, Suite G4E (Street and Number)

Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact Cynthia Rodrigues (Name), 847-402-5345 (Area Code) (Telephone Number)

cquad@Allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

President	MARY JANE FORTIN	Chief Financial Officer	MARIO IMBARRATO #
Secretary	ANGELA KAY FONTANA	Treasurer	MICHAEL ALDO PEDRAJA

OTHER

JOHN EDWARD DUGENSKE #, Chief Executive Officer	JOHN CHARLES PINTOZZI*, Controller	THERESA MARY RESNICK, Actuary
THOMAS JOSEPH WILSON II, Chairman of the Board		

DIRECTORS OR TRUSTEES

JOHN EDWARD DUGENSKE	ANGELA KAY FONTANA	MARY JANE FORTIN
MARIO IMBARRATO	JESSE EDWARD MERTEN	JULIE PARSONS
JOHN CHARLES PINTOZZI #	MARIO RIZZO	GLENN THOMAS SHAPIRO
STEVEN EMIL SHEBIK	BRIAN PATRICK STRICKER	THOMAS JOSEPH WILSON II

State of Illinois
County of Cook SS:

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

MAP	Angela Kay Fontana	Mario Imbarrato
MICHAEL ALDO PEDRAJA	ANGELA KAY FONTANA	MARIO IMBARRATO
Treasurer	Secretary	Chief Financial Officer

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

Miguel Saucedo

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	16,734,150,748		16,734,150,748	16,628,254,980
2.	Stocks:				
	2.1 Preferred stocks	28,380,671		28,380,671	29,289,763
	2.2 Common stocks	1,386,473,230	79,059,321	1,307,413,909	1,558,316,953
3.	Mortgage loans on real estate:				
	3.1 First liens	3,182,282,616		3,182,282,616	3,197,328,101
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ 61,200,966 encumbrances)	167,968,594		167,968,594	169,235,258
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ (50,071,769)), cash equivalents ($ 298,418,852) and short-term investments ($ 442,053,825)	690,400,908		690,400,908	893,283,837
6.	Contract loans (including $ .... premium notes)	553,960,220	1,874,566	552,085,654	555,040,598
7.	Derivatives	30,813,831		30,813,831	103,196,039
8.	Other invested assets	3,264,848,880	1,863,348	3,262,985,532	3,488,230,127
9.	Receivables for securities	14,588,580		14,588,580	4,741,671
10.	Securities lending reinvested collateral assets	4,507,929		4,507,929	7,468,884
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	26,058,376,207	82,797,235	25,975,578,972	26,634,386,211
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	194,941,828	423,602	194,518,226	187,251,615
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	4,535,846	80,978	4,454,868	(31,960,412)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	196,954,093		196,954,093	244,490,974
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	20,433,366	6,135,102	14,298,264	15,275,255
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	43,864,464	15,042	43,849,422	82,364,484
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	77,312,750		77,312,750	
19.	Guaranty funds receivable or on deposit	5,630,141		5,630,141	5,592,167
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	14,143,496		14,143,496	23,291,129
24.	Health care ($ ....) and other amounts receivable	560,991	560,991		
25.	Aggregate write-ins for other than invested assets	329,034,225	299,528,168	29,506,057	40,558,198
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	26,945,787,407	389,541,119	26,556,246,288	27,201,249,620
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,391,289,076		2,391,289,076	2,965,175,415
28.	Total (Lines 26 and 27)	29,337,076,483	389,541,119	28,947,535,365	30,166,425,035
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	26,401,108		26,401,108	37,979,565
2502.	Premium tax recoverable	1,089,828		1,089,828	1,089,828
2503.	Collateral and related receivables	1,071,644		1,071,644	586,026
2598.	Summary of remaining write-ins for Line 25 from overflow page	300,471,645	299,528,168	943,477	902,779
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	329,034,225	299,528,168	29,506,057	40,558,198

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 18,578,873,799 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	18,578,873,799	18,673,803,155
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	82,088,361	82,411,832
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,840,752,247	1,880,155,715
4.	Contract claims:		
	4.1 Life	87,613,895	92,045,144
	4.2 Accident and health	12,206,241	11,424,656
5.	Policyholders' dividends/refunds to members $ 106 and coupons $ .... due and unpaid	106	24
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)	4,461	4,496
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)	490,381	480,109
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ 1,243,095 accident and health premiums	2,619,206	2,394,319
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 20,724,300 assumed and $ .... ceded	20,724,300	17,292,366
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,223,143 , accident and health $ 1,133,086 and deposit-type contract funds $	2,356,229	4,531,167
11.	Commissions and expense allowances payable on reinsurance assumed	5,616,632	4,561,067
12.	General expenses due or accrued	4,332,526	8,010,778
13.	Transfers to Separate Accounts due or accrued (net) (including $ (6,598,157) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(30,818,799)	(27,555,516)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,512,263	5,759,201
15.1	Current federal and foreign income taxes, including $ 77,443,172 on realized capital gains (losses)	15,916,390	47,575,995
15.2	Net deferred tax liability		24,328,702
16.	Unearned investment income	318,417	222,731
17.	Amounts withheld or retained by reporting entity as agent or trustee	463,418	616,109
18.	Amounts held for agents' account, including $ .... agents' credit balances	5,077	5,058
19.	Remittances and items not allocated	5,059,992	7,790,823
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	675,780,876	1,008,092,587
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	38,422,822	53,460,918
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	818,659,404	776,161,065
	24.08 Derivatives	5,194,798	53,794,649
	24.09 Payable for securities	320,811,467	251,853,676
	24.10 Payable for securities lending	241,401,511	365,181,679
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	46,122,942	39,959,959
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	22,781,528,963	23,384,362,464
27.	From Separate Accounts Statement	2,391,289,076	2,965,175,415
28.	Total liabilities (Lines 26 and 27)	25,172,818,039	26,349,537,879
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,887,510,317	1,887,510,317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,881,804,408	1,923,974,239
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	3,769,314,725	3,811,484,556
38.	Totals of Lines 29, 30 and 37	3,774,717,325	3,816,887,156
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,947,535,365	30,166,425,035
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	22,930,578	21,941,697
2502.	Collateral and related interest payable	13,370,527	7,002,447
2503.	Accrued investment expenses	5,857,509	6,315,761
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,964,328	4,700,054
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	46,122,942	39,959,959
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	206,130,687	229,684,790	924,872,587
2.	Considerations for supplementary contracts with life contingencies	5,945	15,870	15,870
3.	Net investment income	300,008,716	312,284,606	1,181,451,995
4.	Amortization of Interest Maintenance Reserve (IMR)	986,776	1,163,372	6,225,602
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	11,109,019	20,044,855	96,530,170
7.	Reserve adjustments on reinsurance ceded	(103,107,501)	(97,190,897)	(413,343,935)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,051,801	8,969,686	36,454,427
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	18,221,639	11,851,316	171,018,080
9.	Totals (Lines 1 to 8.3)	442,407,081	486,823,596	2,003,224,795
10.	Death benefits	155,942,095	164,955,800	612,862,152
11.	Matured endowments (excluding guaranteed annual pure endowments)	309,618	2,607,450	3,868,404
12.	Annuity benefits	212,883,603	212,512,161	816,984,448
13.	Disability benefits and benefits under accident and health contracts	12,007,405	10,550,457	42,212,375
14.	Coupons, guaranteed annual pure endowments and similar benefits	109,941	91,403	537,252
15.	Surrender benefits and withdrawals for life contracts	183,979,962	187,306,923	660,891,286
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	23,845,237	25,946,589	98,953,499
18.	Payments on supplementary contracts with life contingencies	(10,297)	(13,334)	149,369
19.	Increase in aggregate reserves for life and accident and health contracts	(95,252,826)	(203,244,345)	(547,334,102)
20.	Totals (Lines 10 to 19)	493,814,738	400,713,104	1,689,124,683
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	5,915,470	7,955,505	29,344,869
22.	Commissions and expense allowances on reinsurance assumed	10,419,665	15,304,647	44,881,552
23.	General insurance expenses and fraternal expenses	45,988,643	51,665,932	205,983,794
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,170,593	5,910,469	17,892,566
25.	Increase in loading on deferred and uncollected premiums	(6,442,882)	1,842,954	5,306,591
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(113,010,383)	(102,251,336)	(445,527,033)
27.	Aggregate write-ins for deductions	7,762,295	7,138,666	30,595,658
28.	Totals (Lines 20 to 27)	449,618,139	388,279,942	1,577,602,682
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(7,211,058)	98,543,655	425,622,113
30.	Dividends to policyholders and refunds to members	1,068	826	4,097
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(7,212,126)	98,542,829	425,618,016
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	701,846	(93,320)	7,376,484
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(7,913,972)	98,636,149	418,241,532
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (13,797,073) (excluding taxes of $ 776,689 transferred to the IMR)	(51,903,275)	18,928,126	68,300,870
35.	Net income (Line 33 plus Line 34)	(59,817,248)	117,564,276	486,542,402
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,816,887,156	3,471,176,461	3,471,176,461
37.	Net income (Line 35)	(59,817,248)	117,564,276	486,542,402
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (77,960,306)	(345,807,350)	29,442,982	36,402,784
39.	Change in net unrealized foreign exchange capital gain (loss)	13,165,408	(5,313,009)	(16,227,359)
40.	Change in net deferred income tax	23,681,146	(5,499,581)	(20,444,925)
41.	Change in nonadmitted assets	(5,703,499)	(10,440,819)	36,367,615
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(466,763)
44.	Change in asset valuation reserve	332,311,712	6,708,999	(101,463,059)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(75,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(42,169,831)	132,462,849	345,710,695
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,774,717,325	3,603,639,309	3,816,887,156
	DETAILS OF WRITE-INS			
08.301.	Non-proprietary product revenue	10,006,856	10,832,525	42,031,610
08.302.	Experience refund on reinsurance	7,923,572		127,141,555
08.303.	Fund manager fees	288,312	1,023,477	1,927,147
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,899	(4,686)	(82,232)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	18,221,639	11,851,316	171,018,080
2701.	Funds withheld expense	7,761,611	7,128,652	30,590,917
2702.	Fines and penalties	684	10,014	11,377
2703.	Net change in discontinued operations liability			(6,636)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	7,762,295	7,138,666	30,595,658
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	223,845,024	239,029,902	928,434,350
2. Net investment income	300,882,683	288,354,509	1,191,342,308
3. Miscellaneous income	119,395,860	125,611,399	367,041,392
4. Total (Lines 1 to 3)	644,123,567	652,995,810	2,486,818,050
5. Benefit and loss related payments	669,954,835	652,227,829	2,557,998,856
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(109,747,099)	(105,329,599)	(449,261,405)
7. Commissions, expenses paid and aggregate write-ins for deductions	79,339,203	87,207,058	334,434,711
8. Dividends paid to policyholders	1,020	825	4,279
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	19,341,067	162,992	53,280,670
10. Total (Lines 5 through 9)	658,889,026	634,269,105	2,496,457,111
11. Net cash from operations (Line 4 minus Line 10)	(14,765,459)	18,726,705	(9,639,061)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,136,769,231	1,200,221,613	4,916,199,002
12.2 Stocks	257,965,983	199,156,397	726,597,579
12.3 Mortgage loans	79,788,618	42,401,305	441,329,465
12.4 Real estate			
12.5 Other invested assets	130,696,437	150,042,540	619,456,446
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(317,576)	86,972	(148,637)
12.7 Miscellaneous proceeds	61,211,822		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,666,114,515	1,591,908,827	6,703,433,855
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,185,644,776	889,976,138	4,592,773,760
13.2 Stocks	249,475,978	60,664,106	419,909,646
13.3 Mortgage loans	64,703,493	75,280,614	417,432,425
13.4 Real estate	332,049	176,417	52,539,788
13.5 Other invested assets	121,897,725	126,759,374	416,284,006
13.6 Miscellaneous applications		50,133,802	159,287,350
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,622,054,021	1,202,990,451	6,058,226,975
14. Net increase (or decrease) in contract loans and premium notes	(2,527,943)	(9,343,603)	(4,433,800)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	46,588,437	398,261,979	649,640,680
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	(62,996,241)	(66,602,599)	(246,520,592)
16.5 Dividends to stockholders			75,000,000
16.6 Other cash provided (applied)	(171,709,666)	17,777,877	(37,247,439)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(234,705,907)	(48,824,722)	(358,768,031)
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)	(202,882,929)	368,163,962	281,233,588
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	893,283,837	612,050,249	612,050,249
19.2 End of period (Line 18 plus Line 19.1)	690,400,908	980,214,211	893,283,837

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

20.0001. Change in payable for securities acquired	63,708,733	54,290,350	463,270
20.0002. Portfolio investments exchanged	60,833,872	148,690,387	598,175,263
20.0003. Change in commitment on low income housing investments	35,000,000	12,420,268	139,637,301
20.0004. Change in receivable from securities sold	9,142,811	50,800,143	401,481
20.0005. Reinvestment of non-cash distributions from other invested assets	5,956,608	7,053,086	30,962,193
20.0006. Income from other invested assets	845,681	20,898,075	33,008,010
20.0007. Stock dividends received	38,557	2,630,317	93,521
20.0008. Change in contingent financial liability	22,981	41,237	273,641
20.0009. Bonds transferred to limited partnerships as contribution		3,927,057	3,927,057
20.0010. Stock distributions - a return of capital			192,535

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

20.0011. Real estate expenses capitalized		28,499	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	26,451,320	86,996,957	431,471,000
3.	Ordinary individual annuities	3,780,744	8,588,899	9,642,397
4.	Credit life (group and individual)			
5.	Group life insurance	4,538,292	5,640,674	19,838,885
6.	Group annuities	682,294	431,013	2,310,135
7.	A & H - group	3,761,820	3,981,919	16,000,988
8.	A & H - credit (group and individual)			
9.	A & H - other	287,144	307,116	1,202,088
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	39,501,613	105,946,578	480,465,493
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	39,501,613	105,946,578	480,465,493
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	39,501,613	105,946,578	480,465,493
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2019 Annual Statement notes: 1(B), 2-4, 5(B, C, J, K, O-Q), 6, 7, 9(B, D-I), 10(D-O), 11(A), 12(B-I), 13(1-9, 11-13), 14-16, 17(A), 18, 19, 21(A, B, D-I), 23, 24(A-D), 26-34 and 36. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

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

      The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 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 35, Columns 1 & 3)	xxx	xxx	xxx	$ (60)	$ 487
(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	$ (60)	$ 487
Surplus						
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	$ 3,775	$ 3,817
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 3,775	$ 3,817

   C. Investments

      Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as 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

   A. Mortgage Loans, including Mezzanine Real Estate Loans

      1. The minimum and maximum lending rates for new mortgage loans in the first three months of 2020 were 3.20% and 4.58%. The minimum and maximum lending rates for new mortgage loans in 2019 were 3.20% and 5.24%. All new mortgage loans were commercial.

   D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI"), 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	46	3	43	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	17	2	15	23	-	25
d. Total 1st Quarter	$ 63	$ 5	$ 58	$ 23	$ -	$ 25
OTTI recognized 2nd Quarter						
e. Intent to sell				$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				1	-	1
g. Present value of cash flows expected to be collected is less than the amortized cost basis				23	2	25
h. Total 2nd Quarter				$ 24	$ 2	$ 26
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				4	-	4
k. Present value of cash flows expected to be collected is less than the amortized cost basis				16	1	17
l. Total 3rd Quarter				$ 20	$ 1	$ 21
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				5	-	5
o. Present value of cash flows expected to be collected is less than the amortized cost basis				14	1	14
p. Total 4th Quarter				$ 19	$ 1	$ 19
q. Annual Aggregate Total		$ 5			$ 4	

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
05363WAA7	$ -	$ -	$ -	$ -	$ -	03/31/2020
3622MPAA6	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
46629GAJ7	$ 1	$ 1	-	$ 1	$ -	03/31/2020
576436AS8	$ 3	$ 2	1	$ 2	$ 2	03/31/2020
59020UH32	$ 1	$ -	1	$ -	$ 1	03/31/2020
65536VAD9	$ 5	$ 5	-	$ 5	$ 5	03/31/2020
759950EP9	$ 6	$ 6	-	$ 6	$ 6	03/31/2020
Total			$ 2			
161630BD9	$ 2	$ 2	$ -	$ 2	$ 3	03/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	03/31/2019
65536VAD9	$ 6	$ 6	-	$ 6	$ 6	03/31/2019
73316PBT6	$ 1	$ 1	-	$ 1	$ 2	03/31/2019
759950EP9	$ 7	$ 7	-	$ 7	$ 7	03/31/2019
82842RAJ9	$ 1	$ 1	-	$ 1	$ -	03/31/2019
949837BY3	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
94985LAG0	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
05363WAA7	$ 1	$ -	1	$ -	$ 1	06/30/2019
12513XAH5	$ 6	$ 6	-	$ 6	$ 6	06/30/2019
2254586G8	$ 1	$ 1	-	$ 1	$ 2	06/30/2019
36185MBN1	$ 1	$ -	1	$ -	$ 1	06/30/2019
57643MEE0	$ -	$ -	-	$ -	$ -	06/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
65536VAD9	$ 6	$ 6	-	$ 6	$ 6	06/30/2019
759950EP9	$ 7	$ 7	-	$ 7	$ 7	06/30/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2019
94985LAG0	$ -	$ -	-	$ -	$ 1	06/30/2019
12513XAH5	$ 6	$ 5	1	$ 5	$ 5	09/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	09/30/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	09/30/2019
65536VAD9	$ 5	$ 5	-	$ 5	$ 6	09/30/2019
12549MAA2	$ 2	$ 2	-	$ 2	$ 2	12/31/2019
46629GAJ7	$ 2	$ 1	1	$ 1	$ 1	12/31/2019
48122CAB1	$ -	$ -	-	$ -	$ -	12/31/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	12/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 4	12/31/2019
65536VAD9	$ 5	$ 5	-	$ 5	$ 6	12/31/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	12/31/2019
Total			$ 4			

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	$ (60)	$ (1)
	2. 12 months or longer	$ (3)	$ (3)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 591	$ 104
	2. 12 months or longer	$ 10	$ 25

5. The following table summarizes the gross unrealized losses by unrealized loss position and credit quality as of March 31, 2020.

(in millions)

	Investment Grade	Below Investment Grade	Total
LBASS with unrealized loss position less than 20% of amortized cost [(1)(2)]	$ (33)	$ (28)	$ (61)
LBASS with unrealized loss position greater than or equal to 20% of amortized cost [(3)]	(2)	-	(2)
Total unrealized losses	(35)	(28)	(63)

(1) All below investment grade LBASS have been in an unrealized loss position for less than twelve months.
(2) Related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired.
(3) Evaluated on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contract obligations.

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

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

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	Fair Value December31, 2019
Securities lending		
(a) Open	$ 241	$ 365
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 241	$ 365
(g) Securities received	-	-
(h) Total collateral received	$ 241	$ 365

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	$ 246	$ 369

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	$ 105	$ 105	$ 209	$ 209
(b) 30 days or less	141	141	160	160
(c) 31 to 60 days	-	-	-	-
(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	$ 246	$ 246	$ 369	$ 369
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 246	$ 246	$ 369	$ 369

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 Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2019	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	241	-	-	-	241	365	(124)
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	115	-	-	-	115	103	12
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	20	-	-	-	20	20	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	5	-	-	-	5	6	(1)
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 382	$ -	$ -	$ -	$ 382	$ 495	$ (113)

(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	-	241	0.8	0.8
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	115	0.4	0.4
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	20	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	5	-	-
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 382	1.3 %	1.3 %

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

NOTES TO FINANCIAL STATEMENTS

($ in millions)

	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 Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2018	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	365	-	-	-	365	448	(83)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	103	-	-	-	103	109	(6)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	20	-	-	-	20	20	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	6	-	-	-	6	8	(2)
n. Other restricted assets	1	-	-	-	1	4	(3)
o. Total restricted assets	$ 495	$ -	$ -	$ -	$ 495	$ 589	$ (94)

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

(continued)

	December 31, 2019			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	365	1.2	1.2
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	-	103	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	20	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	6	-	-
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 495	1.6 %	1.6 %

(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)

	March 31, 2020			
	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 237	$ 237	0.9 %	0.9 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	4	4	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 241	$ 241	0.9 %	0.9 %
Separate Accounts:				
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 divided by Asset Page, Line 27 (Column 3)

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Collateral Assets	December 31, 2019 1 BACV	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 358	$ 358	1.3 %	1.3 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	7	7	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 365	$ 365	1.3 %	1.3 %
Separate Accounts:				
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 divided 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 Amount	2 % of Liability to Total Liabilities*
March 31, 2020		
u. Recognized obligations to return collateral assets (General Account)	$ 241	1.1
v. Recognized obligations to return collateral assets (Separate Accounts)	$ -	-
December 31, 2019		
u. Recognized obligations to return collateral assets (General Account)	$ 365	1.6 %
v. Recognized obligations to return collateral assets (Separate Accounts)	$ -	- %

* u. = Column 1 divided by Liability Page, Line 26
v. = Column 1 divided by Liability Page, Line 27

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*

8. The Company did not have open option contracts with financing premiums 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 assets ("DTAs")/deferred tax liabilities ("DTL") were as follows:

(in millions)	March 31, 2020 (1) Ordinary	(2) Capital	(3) (Col 1+2) Total	December 31, 2019 (4) Ordinary	(5) Capital	(6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 255	$ 51	$ 306	$ 246	$ 43	$ 289	$ 9	$ 8	$ 17
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 255	$ 51	$ 306	$ 246	$ 43	$ 289	$ 9	$ 8	$ 17
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 255	$ 51	$ 306	$ 246	$ 43	$ 289	$ 9	$ 8	$ 17
(f) DTLs	197	32	229	283	30	313	(86)	2	(84)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 58	$ 19	$ 77	$ (37)	$ 13	$ (24)	$ 95	$ 6	$ 101

NOTES TO FINANCIAL STATEMENTS

C. The tax effects of temporary differences that gave rise to significant portions of DTAs and DTLs were as follows:

(in millions)	(1) 03/31/2020	(2) 12/31/2019	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	184	167	17
(4) Investments	16	26	(10)
(5) Deferred acquisition costs	49	49	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	6	4	2
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Variable annuity sale – deferred gain	-	-	-
(14) Other (including items <5% of total ordinary tax assets)	-	-	-
(99) Subtotal	$ 255	$ 246	$ 9
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 255	$ 246	$ 9
(e) Capital			
(1) Investments	$ 49	$ 41	$ 8
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Unrealized losses	2	2	-
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 51	$ 43	$ 8
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 51	$ 43	$ 8
(i) Admitted DTAs (2d + 2h)	$ 306	$ 289	$ 17
3. DTLs			
(a) Ordinary			
(1) Investments	$ 13	$ 12	$ 1
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	63	67	(4)
(5) Prepaid commissions	1	1	-
(6) Deferred premium asset	21	23	(2)
(7) Other (including items <5% of total ordinary tax liabilities)	-	-	-
(99) Subtotal	$ 98	$ 103	$ (5)
(b) Capital			
(1) Investments	$ 6	$ 6	$ -
(2) Real estate	-	-	-
(3) Unrealized gains	125	204	(79)
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 131	$ 210	$ (79)
(c) DTLs (3a99 + 3b99)	$ 229	$ 313	$ (84)
4. Net DTAs/DTLs (2i – 3c)	$ 77	$ (24)	$ 101

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

A.,
B. &
C. The Company invests in the Allstate Short Term Pool ("Short term pool"), which is offered by the Allstate Short Term Pool, LLC to certain wholly owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool maintained at net asset value per share ("NAV") as a practical expedient per the Operating Agreement of Allstate Short Term Pool, LLC. NAV is based on marking to market the underlying Short term pool's net assets and is the basis for current transactions between the Short term pool and member companies. The value of net assets and each share is determined daily by the Short term pool custodian. As of March 31, 2020, the Company's investment in the Short term pool was $422 million.

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.

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

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

10. Cumulative unrealized gains and losses increased unassigned funds by $943 million and $1.28 billion as of March 31, 2020 or December 31, 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

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 within the General Account with fair values of $234 million and $354 million, respectively, were on loan under these agreements. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of $2 million and $1 million as of March 31, 2020 and December 31, 2019, respectively, were on loan as part of the General Account securities lending programs.

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

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

C. Wash Sales

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

2. 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* ("SSAP No. 103"), 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	$ -	$ -	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		3	$ -	$ 1	$ -

($ in millions)

			2019		
Description	**NAIC Designation**	**Number of Transactions**	**Book Value of Securities Sold**	**Cost of Securities Repurchased**	**Gain (Loss)**
Bonds	3	2	$ 1	$ 1	$ -
Bonds	4	1	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		277	$ -	$ -	$ -

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					
Securities Valuation Office ("SVO")-identified investments	$ 318	$ -	$ -	$ -	$ 318
Industrial and miscellaneous	-	1	45	-	46
Bank loans	-	-	7	-	7
Total bonds	318	1	52	-	371
Unaffiliated common stocks					
Industrial and miscellaneous	589	-	48	1	638
Mutual funds	94	-	-	-	94
Total unaffiliated common stocks	683	-	48	1	732
Cash equivalents					
Money market mutual funds	162	-	-	-	162
Short-term investments					
Short term pool	-	-	-	422	422
Derivative assets					
Foreign currency contracts	-	15	-	-	15
Equity and index contracts	-	11	-	-	11
Credit contracts	-	1	-	-	1
Total derivative assets	-	27	-	-	27
Separate Accounts assets	2,192	134	60	5	2,391
Total assets at fair value	$ 3,355	$ 162	$ 160	$ 428	$ 4,105
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (3)	$ -	$ -	$ (3)
Credit contracts	-	(1)	-	-	(1)
Foreign currency contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(5)	-	-	(5)
Separate Accounts - Derivatives	-	-	-	-	-
Total liabilities at fair value	$ -	$ (5)	$ -	$ -	$ (5)

(in millions)	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					
SVO-identified investments	$ 189	$ -	$ -	$ -	$ 189
Industrial and miscellaneous	-	-	45	-	45
Bank loans	-	-	3	-	3
Total bonds	189	-	48	-	237
Unaffiliated common stocks					
Industrial and miscellaneous	748	-	51	7	806
Mutual funds	138	-	-	-	138
Total unaffiliated common stocks	886	-	51	7	944
Cash equivalents					
Money market mutual funds	334	-	-	-	334
Short-term investments					
Short term pool	-	-	-	421	421
Derivative assets					
Foreign currency contracts	-	8	-	-	8
Equity and index contracts	-	92	-	-	92
Credit contracts	-	-	-	-	-
Total derivative assets	-	100	-	-	100
Separate Accounts assets	2,744	158	62	1	2,965
Total assets at fair value	$ 4,153	$ 258	$ 161	$ 429	$ 5,001
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (50)	$ -	$ -	$ (50)
Credit contracts	-	(2)	-	-	(2)
Foreign currency contracts	-	(2)	-	-	(2)
Total derivative liabilities	-	(54)	-	-	(54)
Separate Accounts - Derivatives	-	(8)	-	-	(8)
Total liabilities at fair value	$ -	$ (62)	$ -	$ -	$ (62)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

Description	Beginning balance as of 01/01/2020	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					
Industrial and miscellaneous	$ 45	$ -	$ -	$ 2	$ (2)
Bank loans	3	4	-	-	(1)
Unaffiliated common stocks					
Industrial and miscellaneous	51	-	-	-	(3)
Separate Accounts assets	62	-	-	-	(2)
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 161	$ 4	$ -	$ 2	$ (8)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2020
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ -	$ 45
Bank loans	1	-	-	-	7
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	(1)	-	48
Separate Accounts assets	-	-	-	-	60
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 2	$ -	$ (1)	$ -	$ 160

(in millions)

Description	Beginning balance as of 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ -	$ -
Bank loans	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	61	-	(2)	25	(13)
Separate Accounts assets	79	-	-	-	1
Derivatives, net	1	-	-	-	(1)
Total assets and liabilities	$ 141	$ -	$ (2)	$ 25	$ (13)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2019
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ -	$ -
Bank loans	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	(31)	-	40
Separate Accounts assets	-	-	-	(9)	71
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ -	$ -	$ (31)	$ (9)	$ 111

Transfers into Level 3 during the first three months of 2020 included securities measured at lower of cost or market and reported at fair value in 2020 and at cost in 2019. There were no transfers into Level 3 during the first three months of 2019. There were no transfers out of Level 3 during the first three months of 2020. Transfers out of Level 3 during the first three months of 2019 were the result of assets utilizing NAV as a practical expedient to determine fair value.

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.

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

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

   Level 2 measurements

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

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

NOTES TO FINANCIAL STATEMENTS

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

Level 3 measurements

Bonds - Includes corporate bonds, including bank loans and ABS.

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

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.

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

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

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

Financial assets

(in millions) **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	$ 15,911	$ 15,503	$ 575	$ 15,012	$ 324	$ -	$ -
LBASS	$ 1,252	$ 1,231	$ -	$ 813	$ 439	$ -	$ -
Preferred stocks	$ 26	$ 28	$ -	$ 12	$ 14	$ -	$ -
Unaffiliated common stocks	$ 732	$ 732	$ 683	$ -	$ 48	$ 1	$ -
Mortgage loans on real estate	$ 3,213	$ 3,182	$ -	$ -	$ 3,213	$ -	$ -
Cash equivalents	$ 298	$ 298	$ 276	$ 22	$ -	$ -	$ -
Short-term investments	$ 442	$ 442	$ -	$ 20	$ -	$ 422	$ -
Derivatives	$ 30	$ 31	$ -	$ 30	$ -	$ -	$ -
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 445	$ 445	$ -	$ -	$ 445	$ -	$ -
Unaffiliated surplus notes	$ 22	$ 20	$ -	$ 22	$ -	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -	$ -
Securities lending reinvested collateral	$ 5	$ 5	$ -	$ 5	$ -	$ -	$ -
Separate Accounts	$ 2,391	$ 2,391	$ 2,192	$ 134	$ 60	$ 5	$ -

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

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 or internal models with non-market observable inputs.

The fair value of perpetual preferred stocks in Level 2 is based on quoted prices or quoted net asset values for identical or similar assets in markets that are not active. The primary input to the valuation for redeemable preferred stocks in Level 2 include quoted prices for identical or

NOTES TO FINANCIAL STATEMENTS

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

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Level 3 is based on the valuation method described in Part A4 of this note. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

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

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

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

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

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

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

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

The fair value of the assets of the Separate Account in Level 1 is based on actively traded mutual funds that have daily quoted net asset values that are readily determinable for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4. The fair value of the investment in the Short term pool is measured at NAV. The explanation of how NAV is determined for the Short term pool is described in the paragraphs above.

Financial liabilities

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

(in millions)	March 31, 2020						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Deposit-type contract	$ 2,030	$ 1,747	$ -	$ -	$ 2,030	$ -	$ -
Securities lending collateral	$ 241	$ 241	$ -	$ 241	$ -	$ -	$ -
Derivatives	$ 5	$ 5	$ -	$ 5	$ -	$ -	$ -
Separate Accounts - Derivatives	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(in millions)	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Deposit-type contract	$ 2,118	$ 1,781	$ -	$ -	$ 2,118	$ -	$ -
Securities lending collateral	$ 365	$ 365	$ -	$ 365	$ -	$ -	$ -
Derivatives	$ 54	$ 54	$ -	$ 54	$ -	$ -	$ -
Separate Accounts - Derivatives	$ 8	$ 8	$ -	$ 8	$ -	$ -	$ -

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

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

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 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 common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company has no commitments to invest in these investments over their remaining lives.

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

21. Other Items

C. Other Disclosures

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, life insurance mortality and hospital and outpatient claim costs, annuity reserves, lower investment valuations and returns and increases in credit risk. In addition, the actions may impact the Company's operations.

NOTES TO FINANCIAL STATEMENTS

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.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.55 billion and cash of $53 million to AIMCO Private Fund I, LLC ("AIMCO I"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, the assets of AIMCO I, which consisted of limited partnership investments with a book/adjusted carrying value of $1.49 billion, short-term investments of $61 million and cash of $1 million as of March 31, 2020, will continue to be directly reported in the Company's financial statements.

22. Events Subsequent

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

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses

A. For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in 2020 and 2019. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2020 or 2019.

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.

35. Separate Accounts

A. Separate Account Activity

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

(in millions)

Product/transaction	March 31, 2020 Legally insulated assets	March 31, 2020 Separate Account Assets (Not legally insulated)	December 31, 2019 Legally insulated assets	December 31, 2019 Separate Account Assets (Not legally insulated)
Variable annuity contracts	$ 2,146	$ -	$ 2,688	$ -
Variable life policies	46	-	56	-
Indexed variable annuity contracts	-	199	-	221
Total	$ 2,192	$ 199	$ 2,744	$ 221

B. General Nature and Characteristics of Separate Account Business

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

(in millions)

	March 31, 2020 Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the three months ended 03/31/20	$ -	$ -	$ -	$ -	$ -
Reserves as of March 31, 2020					
2. For accounts with assets at:					
a. Fair value	$ 175	$ -	$ -	$ 2,187	$ 2,362
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 175	$ -	$ -	$ 2,187	$ 2,362
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ 175	$ -	$ -	$ -	$ 175
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	-	-	2,168	2,168
4. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
5. Subtotal	175	-	-	2,168	2,343
b. Not subject to discretionary withdrawal	-	-	-	19	19
c. Total	$ 175	$ -	$ -	$ 2,187	$ 2,362

* Line 2(c) should equal Line 3(c).

4. Reserves for asset default risk in lieu of asset valuation reserves ("AVR")	N/A	N/A	N/A	N/A	N/A

NOTES TO FINANCIAL STATEMENTS

(in millions)

	December 31, 2019				
	Index	**Nonindexed Guarantee Less Than/ Equal To 4%**	**Nonindexed Guarantee More than 4%**	**Non-Guaranteed Separate Accounts**	**Total**
1. Premiums, considerations or deposits for year ended 12/31/19	$ -	$ -	$ -	$ 1	$ 1
Reserves as of December 31, 2019					
2. For accounts with assets at:					
a. Fair value	$ 194	$ -	$ -	$ 2,740	$ 2,934
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 194	$ -	$ -	$ 2,740	$ 2,934
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ 194	$ -	$ -	$ -	$ 194
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	-	-	2,716	2,716
4. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
5. Subtotal	194	-	-	2,716	2,910
b. Not subject to discretionary withdrawal	-	-	-	24	24
c. Total	$ 194	$ -	$ -	$ 2,740	$ 2,934

* Line 2(c) should equal Line 3(c).

4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

C. Reconciliation of net transfers to or (from) the Separate Accounts was as follows:

(in millions)

	For the three months ended March 31, 2020	**For the year ended December 31, 2019**
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 1	$ 1
b. Transfers from Separate Accounts (Page 4, Line 10)	106	391
c. Net transfers to (from) Separate Accounts (a) – (b)	(105)	(390)
2. Reconciling adjustments:		
a. Other net transfers assumed from Lincoln Benefit Life Company pursuant to modified coinsurance agreement	(8)	(55)
b. Net transfers assumed from American Maturity Life Insurance Company pursuant to modified coinsurance agreement	-	(1)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (113)	$ (446)

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000899051

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

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:
$4,817,107 PLEDGED AS COLLATERAL, $114,504,026 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,742,152 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $1,088,375 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 883,316,232

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	$ 694,231,159	$ 654,868,460
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 269,293,640	$ 274,266,359
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 963,524,799	$ 929,134,819
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. $ 245,681,148

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 245,677,818

16.3 Total payable for securities lending reported on the liability page. $ 241,401,511

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A
BLACKROCK FINANCIAL MANAGEMENT, INC	U
J.P. MORGAN INVESTMENT MANAGEMENT INC.	U
MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	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
159377	MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	5493002H8STET494T224	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 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 3,171,579,306
	1.14 Total Mortgages in Good Standing	$ 3,171,579,306
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 10,703,310
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,182,282,616
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	61.300 %
	2.2 A&H cost containment percent	0.200 %
	2.3 A&H expense percent excluding cost containment expenses	43.700 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [X]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only: Life Contracts 2	3	4	5	6	7
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	1,707,769	98,594	83,816		1,890,179	
2. Alaska AK	L	313,834	2,400	13,601		329,835	
3. Arizona AZ	L	1,740,319	36,280	63,553		1,840,152	
4. Arkansas AR	L	689,016	7,051	64,205		760,273	
5. California CA	L	11,770,624	337,647	504,074		12,612,344	
6. Colorado CO	L	1,480,097	103,575	52,438		1,636,110	
7. Connecticut CT	L	1,518,730	44,362	45,664		1,608,757	
8. Delaware DE	L	291,710	5,000	9,664		306,374	
9. District of Columbia DC	L	84,810	180	4,600		89,590	
10. Florida FL	L	7,012,942	259,133	438,343		7,710,418	
11. Georgia GA	L	3,773,914	23,702	160,493		3,958,109	
12. Hawaii HI	L	599,094	4,870	41,061		645,025	
13. Idaho ID	L	406,021	6,650	19,291		431,962	
14. Illinois IL	L	7,091,423	181,382	164,214		7,437,019	
15. Indiana IN	L	1,896,365	58,595	73,361		2,028,321	
16. Iowa IA	L	336,235	18,900	21,775		376,910	
17. Kansas KS	L	449,933	29,500	34,830		514,262	
18. Kentucky KY	L	1,219,449	69,150	73,974		1,362,573	
19. Louisiana LA	L	2,768,172	12,369	79,312		2,859,853	
20. Maine ME	L	306,210	8,110	7,713		322,033	
21. Maryland MD	L	2,547,702	44,889	61,568		2,654,159	
22. Massachusetts MA	L	507,947	53,864	78,220		640,031	
23. Michigan MI	L	2,714,406	61,261	91,252		2,866,920	
24. Minnesota MN	L	850,265	474,809	43,466		1,368,540	
25. Mississippi MS	L	945,737	9,120	47,346		1,002,203	
26. Missouri MO	L	1,038,703	48,012	84,501		1,171,216	
27. Montana MT	L	206,603	69,016	12,523		288,141	
28. Nebraska NE	L	313,575	13,025	16,647		343,247	
29. Nevada NV	L	939,550	48,125	33,854		1,021,528	
30. New Hampshire NH	L	517,000	31,750	18,154		566,904	
31. New Jersey NJ	L	2,078,419	82,851	174,324		2,335,594	
32. New Mexico NM	L	718,914	13,520	29,643		762,077	
33. New York NY	N	316,152	3,563	62,724		382,439	
34. North Carolina NC	L	3,279,456	17,360	111,482		3,408,298	
35. North Dakota ND	L	70,075	35,658	7,530		113,264	
36. Ohio OH	L	3,783,273	769,840	128,677		4,681,790	
37. Oklahoma OK	L	978,070	9,700	45,928		1,033,698	
38. Oregon OR	L	994,851	202,842	13,232		1,210,926	
39. Pennsylvania PA	L	4,687,096	389,060	221,721		5,297,876	
40. Rhode Island RI	L	365,315	30,240	9,664		405,219	
41. South Carolina SC	L	1,611,935	25,209	42,292		1,679,436	
42. South Dakota SD	L	85,711	3,050	9,163		97,924	
43. Tennessee TN	L	2,191,113	27,523	104,302		2,322,938	
44. Texas TX	L	10,698,875	140,217	283,391		11,122,482	
45. Utah UT	L	677,357	164,158	15,102		856,617	
46. Vermont VT	L	130,547	6,000	17,286		153,833	
47. Virginia VA	L	3,135,126	50,320	163,212		3,348,658	
48. Washington WA	L	2,042,479	78,205	31,817		2,152,501	
49. West Virginia WV	L	423,561	48,200	22,997		494,759	
50. Wisconsin WI	L	836,530	184,029	48,595		1,069,154	
51. Wyoming WY	L	129,457	19,675	8,884		158,017	
52. American Samoa AS	N	218				218	
53. Guam GU	N	1,593		108		1,701	
54. Puerto Rico PR	L	6,188		1,916		8,104	
55. U.S. Virgin Islands VI	N	3,491		436		3,927	
56. Northern Mariana Islands MP	N	1,314				1,314	
57. Canada CAN	N	15,411		940		16,351	
58. Aggregate Other Aliens OT	XXX	66,666	498	2,003		69,167	
59. Subtotal	XXX	95,367,348	4,463,038	4,000,886		103,831,271	
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	340,868				340,868	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	95,708,215	4,463,038	4,000,886		104,172,139	
96. Plus Reinsurance Assumed	XXX	233,346,040	1,415,428	17,839,618		252,601,087	
97 Totals (All Business)	XXX	329,054,255	5,878,466	21,840,504		356,773,226	
98. Less Reinsurance Ceded	XXX	127,444,435	1,800,316	3,672,238		132,916,989	
99. Totals (All Business) less Reinsurance Ceded	XXX	201,609,820	4,078,150	18,168,267		223,856,237	
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	66,666	498	2,003		69,167	
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	66,666	498	2,003		69,167	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51

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

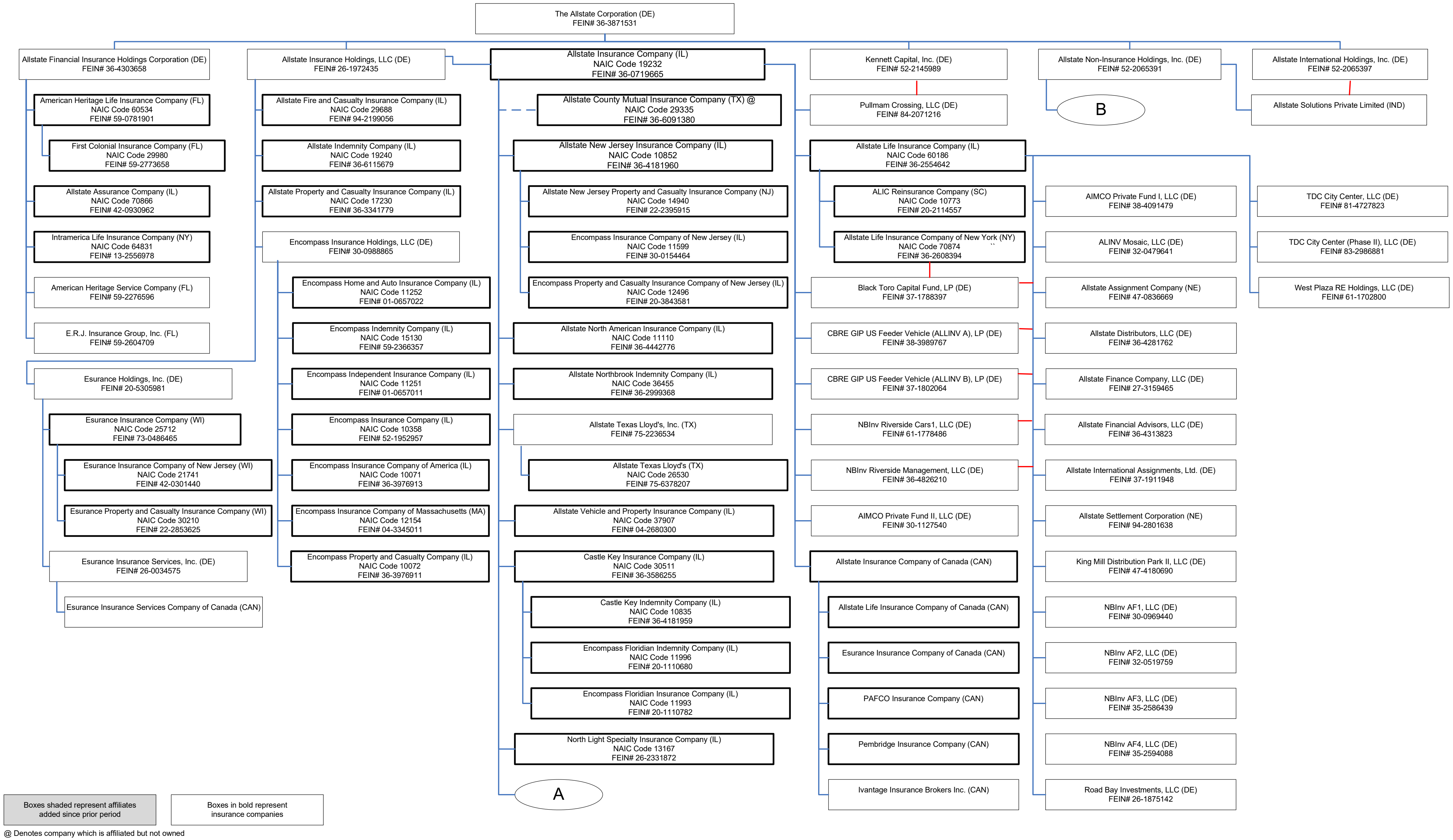
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....

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

N - None of the above - Not allowed to write business in the state 6

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

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



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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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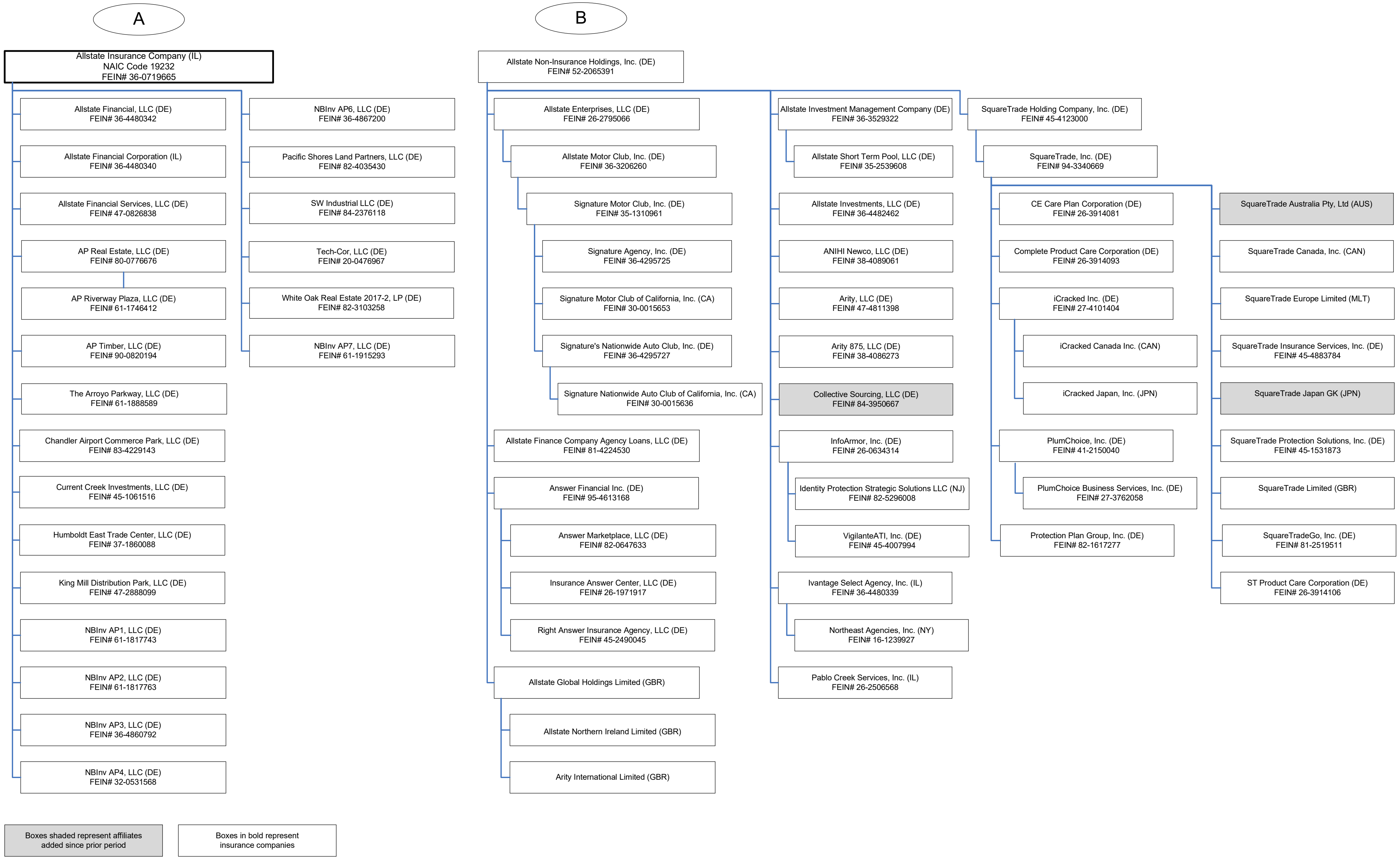

SCHEDULE Y

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
			38-4091479				AIMCO Private Fund I, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-1127540				AIMCO Private Fund II, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			37-1911948				Allstate International Assignments, Ltd.	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			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	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	NIA	Allstate Insurance Company	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	NIA	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							iCracked Canada Inc.	CAN	NIA	iCracked Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-4101404				iCracked Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							iCracked Japan, Inc.	JPN	NIA	iCracked Inc.	Ownership	37.500	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	NIA	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3762058				PlumChoice Business Services, Inc.	DE	NIA	PlumChoice, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	NIA	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	NIA	Kennett Capital, Inc.	Ownership	5.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade 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	NIA	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			45-4007994				VigilanteATI, Inc.	DE	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Accounts receivable	1,688,249	744,773	943,477	902,779
2505. Negative interest maintenance reserve	283,738,092	283,738,092		
2506. Prepaid expenses	9,806,910	9,806,910		
2507. Prepaid commissions	5,194,112	5,194,112		
2508. Receivable for securities	40,533	40,533		
2509. Customer receivables	3,750	3,750		
2597. Summary of remaining write-ins for Line 25 from overflow page	300,471,645	299,528,168	943,477	902,779

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	1,697,559	2,430,969
2505. Deferred fee income	1,358,862	1,393,704
2506. Deposit-type fund suspense	762,035	706,529
2507. Discontinued operations	107,305	107,305
2508. Contingent financial liability	38,566	61,547
2597. Summary of remaining write-ins for Line 25 from overflow page	3,964,328	4,700,054

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Allocated share of gain (loss) on sale of fixed assets	2,749	(4,675)	(81,040)
08.305. Service fees	151	(11)	(1,192)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,899	(4,686)	(82,232)

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	169,235,258	124,306,119
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		49,781,669
	2.2 Additional investment made after acquisition	144,466	1,707,401
3.	Current year change in encumbrances	155,478	303,555
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	1,566,609	6,863,486
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	167,968,594	169,235,258
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	167,968,594	169,235,258

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,197,328,101	3,223,696,997
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	60,950,000	422,626,122
	2.2 Additional investment made after acquisition	3,845,468	28,217,300
3.	Capitalized deferred interest and other	(91,976)	(484,875)
4.	Accrual of discount	329,863	970,278
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	79,788,618	474,255,587
8.	Deduct amortization of premium and mortgage interest points and commitment fees	290,223	3,442,134
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,182,282,616	3,197,328,101
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,182,282,616	3,197,328,101
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,182,282,616	3,197,328,101

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,491,687,968	3,585,641,894
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	62,564,286	229,588,131
	2.2 Additional investment made after acquisition	100,193,904	395,347,414
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(242,071,181)	(39,978,851)
6.	Total gain (loss) on disposals	(207,442)	24,664,697
7.	Deduct amounts received on disposals	137,757,231	626,388,121
8.	Deduct amortization of premium and depreciation	16,079,001	56,481,626
9.	Total foreign exchange change in book/adjusted carrying value	8,130,230	(18,917,058)
10.	Deduct current year's other than temporary impairment recognized	1,612,654	1,788,512
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,264,848,880	3,491,687,968
12.	Deduct total nonadmitted amounts	1,863,348	3,457,842
13.	Statement value at end of current period (Line 11 minus Line 12)	3,262,985,532	3,488,230,127

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	18,295,926,348	18,734,624,726
2.	Cost of bonds and stocks acquired	1,560,727,895	5,554,652,626
3.	Accrual of discount	12,448,458	53,283,733
4.	Unrealized valuation increase (decrease)	(184,364,570)	96,591,580
5.	Total gain (loss) on disposals	(21,805,593)	117,760,462
6.	Deduct consideration for bonds and stocks disposed of	1,469,946,949	6,242,095,378
7.	Deduct amortization of premium	2,471,755	19,650,506
8.	Total foreign exchange change in book/adjusted carrying value	(2,882,362)	4,113,264
9.	Deduct current year's other than temporary impairment recognized	43,796,625	30,752,002
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	5,169,801	27,397,844
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,149,004,648	18,295,926,348
12.	Deduct total nonadmitted amounts	79,059,321	80,064,654
13.	Statement value at end of current period (Line 11 minus Line 12)	18,069,945,327	18,215,861,695

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,969,081,682	3,455,400,918	3,318,604,419	(170,815,436)	7,935,062,745			7,969,081,682
2. NAIC 2 (a)	6,465,012,702	422,883,291	365,576,192	85,323,410	6,607,643,211			6,465,012,702
3. NAIC 3 (a)	1,784,368,312	95,892,017	171,337,530	79,418,803	1,788,341,602			1,784,368,312
4. NAIC 4 (a)	791,245,566	59,944,732	97,587,033	(7,311,019)	746,292,247			791,245,566
5. NAIC 5 (a)	148,164,454	11,775,588	9,544,301	9,931,735	160,327,475			148,164,454
6. NAIC 6 (a)	61,766,074	10,924,077	1,524,141	3,763,303	74,929,313			61,766,074
7. Total Bonds	17,219,638,790	4,056,820,622	3,964,173,616	310,796	17,312,596,593			17,219,638,790
PREFERRED STOCK								
8. NAIC 1		64,559	2,170	(62,390)				
9. NAIC 2	6,061,956			(35,882)	6,026,074			6,061,956
10. NAIC 3	10,675,438			93	10,675,532			10,675,438
11. NAIC 4	520,760		8,929	(293,831)	218,000			520,760
12. NAIC 5								
13. NAIC 6	12,031,609	904,922	1,694,578	219,113	11,461,066			12,031,609
14. Total Preferred Stock	29,289,763	969,481	1,705,677	(172,896)	28,380,671			29,289,763
15. Total Bonds and Preferred Stock	17,248,928,553	4,057,790,104	3,965,879,292	137,899	17,340,977,264			17,248,928,553

(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 $ 557,374,707 ; NAIC 2 $ 20,185,380 ; NAIC 3 $ 511,550 NAIC 4 $ 44,019 ; NAIC 5 $ 59,934 ; NAIC 6 $ 270,253

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	442,053,825	XXX	442,090,244	151,549	13,832

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	438,695,257	133,101,099
2.	Cost of short-term investments acquired	1,650,006,243	7,069,429,258
3.	Accrual of discount	9,068	11,632
4.	Unrealized valuation increase (decrease)	(6,193)	(8,203)
5.	Total gain (loss) on disposals	2,197	(3,950)
6.	Deduct consideration received on disposals	1,646,652,578	6,763,827,466
7.	Deduct amortization of premium	170	7,112
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)	442,053,825	438,695,257
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	442,053,825	438,695,257

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)	49,401,390
2.	Cost Paid/(Consideration Received) on additions	11,134,504
3.	Unrealized Valuation increase/(decrease)	1,392,999
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,542,851
6.	Considerations received/(paid) on terminations	11,052,080
7.	Amortization	(35,718,172)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	7,917,541
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	25,619,033
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	25,619,033

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	(1,025)			
	3.12 Section 1, Column 15, prior year	(2,638)	1,613		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	1,075,873			
	3.14 Section 1, Column 18, prior year	(227,171)	1,303,044	1,304,657	
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	1,074,848			
	3.24 Section 1, Column 19, prior year	(229,809)			
	3.25 SSAP No. 108 adjustments		1,304,657	1,304,657	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		5,008,745		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	5,238,554			
	4.23 SSAP No. 108 adjustments		5,238,554		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(229,809)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				229,809
	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	FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security-US TREASURY 5.25 11/15/28	1Z	398,000	404,569	546,739	02/24/2020	06/30/2020	FUTURE US 2YR NOTE JUN 20		(6,217)	912810-FF-0	US TREASURY 5.25 11/15/28	1	404,569	552,956
PENDING	FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security-PRIVATE EXPORT FUNDING	1Z	238,000	246,103	249,002	02/24/2020	06/30/2020	FUTURE US 2YR NOTE JUN 20		(3,718)	742651-DJ-8	PRIVATE EXPORT FUNDING	1	246,103	252,720
PENDING	FUTURE US 5YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security-PRIVATE EXPORT FUNDING	1Z	83,000	85,826	84,243	02/24/2020	06/30/2020	FUTURE US 5YR NOTE JUN 20		(3,890)	742651-DJ-8	PRIVATE EXPORT FUNDING	1	85,826	88,133
PENDING	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 03/10/2020, attached to Cash Security-US TREASURY N/B	1Z	1,750,000	1,759,163	1,776,694	03/10/2020	09/20/2020	TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT		(91,977)	912810-EH-7	US TREASURY N/B	1	1,759,163	1,868,671
PENDING	CALL OPTION ON MAR21 SPX @2400, effective 03/20/2020, attached to Cash Security-TREASURY NOTE	1Z	2,074,428	2,373,010	2,468,581	03/20/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2400	303,889	355,500	912828-YC-8	TREASURY NOTE	1	2,069,122	2,113,081
PENDING	CALL OPTION ON MAR21 SPX @2400, effective 03/20/2020, attached to Cash Security-TREASURY NOTE	1Z	6,914,760	7,910,034	8,228,603	03/20/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2400	1,012,962	1,185,000	912828-YC-8	TREASURY NOTE	1	6,897,072	7,043,603
PENDING	CALL OPTION ON MAR21 SPX @2150, effective 03/20/2020, attached to Cash Security-TEN VAL AUTH	1Z	2,074,428	2,832,538	3,624,175	03/20/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2150	442,837	509,400	880591-DM-1	TEN VAL AUTH	1	2,389,701	3,114,775
PENDING	CALL OPTION ON MAR21 SPX @2150, effective 03/20/2020, attached to Cash Security-TEN VAL AUTH	1Z	2,074,428	2,832,538	3,624,175	03/20/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2150	442,837	509,400	880591-DM-1	TEN VAL AUTH	1	2,389,701	3,114,775
69347SB@3	SINGLE NAME CDS ON PHM, effective 03/22/2019, attached to Cash Security-PNC BANK NATIONAL ASSOCIATION	1	2,000,000	2,265,646	2,463,891	03/22/2019	06/20/2024	SINGLE NAME CDS ON PHM	269,837	232,968	69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	1,995,809	2,230,922
854502A*2	SINGLE NAME CDS ON CTL, effective 03/22/2019, attached to Cash Security-STANLEY BLACK & DECKER INC	1	2,000,000	1,797,897	1,970,638	03/22/2019	06/20/2024	SINGLE NAME CDS ON CTL	(200,795)	(161,320)	854502-AH-4	STANLEY BLACK & DECKER INC	1FE	1,998,692	2,131,958
PENDING	FUTURE US 5YR NOTE JUN 20, effective 03/25/2020, attached to Cash Security-TREASURY NOTE	1Z	29,000	29,111	28,622	03/25/2020	06/30/2020	FUTURE US 5YR NOTE JUN 20		(1,359)	912828-6Y-1	TREASURY NOTE	1	29,111	29,981
PENDING	FUTURE US 2YR NOTE JUN 20, effective 03/25/2020, attached to Cash Security-TREASURY NOTE	1Z	42,000	42,161	42,765	03/25/2020	06/30/2020	FUTURE US 2YR NOTE JUN 20		(656)	912828-6Y-1	TREASURY NOTE	1	42,161	43,421
PENDING	FUTURE US 10YR NOTE JUN 20, effective 03/25/2020, attached to Cash Security-TREASURY NOTE	1Z	9,000	9,035	8,039	03/25/2020	06/19/2020	FUTURE US 10YR NOTE JUN 20		(1,266)	912828-6Y-1	TREASURY NOTE	1	9,035	9,304
78482#AQ2	CALL OPTION ON JUN20 SPX @2950, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1	2,655,414	2,671,679	3,005,905	06/21/2019	06/19/2020	CALL OPTION ON JUN20 SPX @2950	34,211	21,780	912828-4Z-0	TREASURY NOTE	1	2,637,469	2,984,125
78482#AP4	CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1	2,360,368	2,420,337	2,871,424	06/21/2019	06/19/2020	CALL OPTION ON JUN20 SPX @2650	67,612	112,560	912828-6B-1	TREASURY NOTE	1	2,352,726	2,758,864
78482#AP4	CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security-TREASURY NOTE	1	2,655,414	2,722,879	3,230,352	06/21/2019	06/19/2020	CALL OPTION ON JUN20 SPX @2650	76,063	126,630	912828-6B-1	TREASURY NOTE	1	2,646,816	3,103,722
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-NESTLE HOLDINGS INC.	3	500,000	492,050	523,884	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(6,838)	(13,497)	641062-AE-4	NESTLE HOLDINGS INC.	1FE	498,887	537,381
78482#AU3	CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1	2,692,863	2,878,560	3,008,358	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @2700	175,251	148,950	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,703,309	2,859,408

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
78482#AU3	CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1	2,692,863	2,878,560	3,008,358	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @2700	175,251	148,950	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,703,309	2,859,408
78482#AR0	CALL OPTION ON SEP20 SPX @3000, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1	2,692,863	2,788,921	2,901,933	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @3000	85,612	42,525	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,703,309	2,859,408
55372#AE0	TR SWAP PAY (US0001M+.42) RESET MTH / REC M2USIM RESET MAT, effective 10/31/2019, attached to Cash Security-TEN VAL AUTH	1IF	5,516,955	6,355,425	7,268,350	10/31/2019	04/30/2020	TR SWAP PAY (US0001M+.42) RESET MTH / REC M2USIM RESET MAT		(1,015,415)	880591-DM-1	TEN VAL AUTH	1	6,355,425	8,283,766
78482#AW9	CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security-TREASURY NOTE	1IF	2,851,713	3,129,035	3,064,993	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @2825	276,118	127,395	912828-4T-4	TREASURY NOTE	1	2,852,916	2,937,598
78482#AW9	CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security-TREASURY NOTE	1IF	2,851,713	3,129,035	3,064,993	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @2825	276,118	127,395	912828-4T-4	TREASURY NOTE	1	2,852,916	2,937,598
78482#AX7	CALL OPTION ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security-TREASURY NOTE	1IF	2,851,713	2,985,938	2,950,836	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @3125	141,763	41,085	912828-YP-9	TREASURY NOTE	1	2,844,175	2,909,751
78482#AX7	CALL OPTION ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security-TREASURY NOTE	1IF	4,119,141	4,329,359	4,489,514	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @3125	204,769	59,345	912828-4L-1	TREASURY NOTE	1	4,124,590	4,430,169
9999999999 - Totals				59,369,409	64,505,067	XXX	XXX	XXX	3,777,498	2,449,569	XXX	XXX	XXX	55,591,911	62,055,498

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	28	59,606,218							28	59,606,218
2. Add: Opened or Acquired Transactions	18	21,302,088							18	21,302,088
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	12,744	XXX		XXX		XXX		XXX	12,744
4. Less: Closed or Disposed of Transactions	21	19,022,399							21	19,022,399
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,529,242	XXX		XXX		XXX		XXX	2,529,242
7. Ending Inventory	25	59,369,409							25	59,369,409

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	25,619,033	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(1,025)	
3.	Total (Line 1 plus Line 2)		25,618,008
4.	Part D, Section 1, Column 5	30,828,731	
5.	Part D, Section 1, Column 6	(5,210,723)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	24,308,209	
8.	Part B, Section 1, Column 13	10,726	
9.	Total (Line 7 plus Line 8)		24,318,935
10.	Part D, Section 1, Column 8	30,637,819	
11.	Part D, Section 1, Column 9	(6,318,885)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,502,402	
14.	Part B, Section 1, Column 20	882,025	
15.	Part D, Section 1, Column 11	6,384,427	
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	486,875,612	524,817,367
2.	Cost of cash equivalents acquired	2,744,288,960	11,148,293,174
3.	Accrual of discount	428,297	2,782,625
4.	Unrealized valuation increase (decrease)	(21,756)	28,300
5.	Total gain (loss) on disposals	(279,243)	100,566
6.	Deduct consideration received on disposals	2,932,873,017	11,189,146,420
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	298,418,852	486,875,612
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	298,418,852	486,875,612

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Tuscany Apartments	Alexandria	VA	11/30/2012	VARIOUS				16,922
Pooler Retail	Savannah	GA	06/18/2015	VARIOUS				117,940
Mosaic Apartments	Austin	TX	02/09/2016	VARIOUS				71,280
Tempe Industrial	Tempe	AZ	10/12/2017	VARIOUS				4,000
Courthouse Apartments	Wheaton	IL	01/24/2018	VARIOUS				27,877
Sandstone Ranch	Fresno County	CA	12/23/2019	VARIOUS				(93,553)
0199999. Acquired by Purchase								144,466
0399999 - Totals								144,466

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
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	10,000,000		13,965,217
123690	HOBOKEN	NJ		02/14/2020	3.200	31,000,000		48,600,000
400015	HOUSTON	TX		02/27/2020	4.580	7,950,000		10,700,000
123691	PFLUGERVILLE	TX		03/25/2020	3.400	12,000,000		17,666,991
0599999. Mortgages in good standing - Commercial mortgages-all other						60,950,000	836,639	152,321,414
0899999. Total Mortgages in good standing						60,950,000	836,639	152,321,414
122720	NAPERVILLE	IL		12/21/2005	7.000		3,008,829	17,934,183
1399999. Restructured mortgages - Commercial mortgages-all other							3,008,829	17,934,183
1699999. Total - Restructured Mortgages							3,008,829	17,934,183
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						60,950,000	3,845,468	170,255,597

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
122506	SEWICKLEY	PA		01/14/2005	01/15/2020	2,403,953							2,403,953	2,403,953			
123426	ROCKY POINT	NY		01/25/2013	01/16/2020	12,279,953							12,279,953	12,279,953			
123497	TOMS RIVER	NJ		07/09/2014	02/12/2020	13,497,940							13,497,940	13,497,940			
123522	SAN DIEGO	CA		04/08/2015	01/09/2020	7,097,800		(18,405)			(18,405)		7,079,395	7,079,395			
123619	RENO	NV		02/14/2018	02/28/2020	24,676,599							24,676,599	24,676,599			
400007	JESSUP	MD		12/14/2018	03/20/2020	4,665,789							4,665,789	4,665,789			
0199999. Mortgages closed by repayment						64,622,034		(18,405)			(18,405)		64,603,629	64,603,629			
121581	LAS VEGAS	NV		12/16/1999		224,257							224,257	224,257			
121651	SUNRISE	FL		08/25/1998		94,134		(334)			(334)		93,799	93,799			
121759	MINNEAPOLIS	MN		11/09/1999		152,203							152,203	152,203			
121911	BRAINTREE	MA		12/28/2000		229,187							229,187	229,187			
122307	HENDERSON	NV		07/01/2003		80,256		26			26		80,282	80,282			
122324	SAN MARCOS	CA		12/09/2003		74,241							74,241	74,241			
122423	WHITESTONE	NY		06/09/2004		102,839							102,839	102,839			
122545	STAMFORD	CT		11/22/2005		224,403							224,403	224,403			
122586	FEDERAL WAY	WA		04/22/2005		128,269							128,269	128,269			
122634	PARK CITY	IL		09/06/2005		59,337							59,337	59,337			
122643	WILLIAMSBURG	VA		01/19/2006		241,609							241,609	241,609			
122715	TUALATIN	OR		11/15/2006		226,661							226,661	226,661			
122782	NEW YORK	NY		01/05/2006		119,187							119,187	119,187			
122830	DENVER	CO		07/19/2006		212,180							212,180	212,180			
122897	HONOLULU	HI		01/10/2007		47,010							47,010	47,010			
122995	VARIOUS	NY		07/12/2007		46,684							46,684	46,684			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122996	VARIOUS	NY		07/12/2007		49,066							49,066	49,066			
123011	EAST HANOVER	NJ		10/01/2007		50,808		96			96		50,904	50,904			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		26,354							26,354	26,354			
123126	MEDFORD	MA		12/07/2007		57,627							57,627	57,627			
123130	OGDEN	UT		03/13/2008		197,274							197,274	197,274			
123141	BRANCHBURG	NJ		02/05/2008		83,295							83,295	83,295			
123169	ALEXANDRIA CITY	VA		03/31/2008		74,466							74,466	74,466			
123195	MEDFORD	NY		12/11/2009		108,728		403		(403)			108,728	108,728			
123230	SECAUCUS	NJ		10/07/2010		46,671							46,671	46,671			
123234	MACUNGIE	PA		10/26/2010		22,143							22,143	22,143			
123257	AUSTIN	TX		06/01/2011		68,167							68,167	68,167			
123262	WYCKOFF	NJ		05/25/2011		244,675							244,675	244,675			
123280	DANA POINT	CA		07/22/2011		50,077							50,077	50,077			
123286	SPRING HILL	FL		09/14/2011		37,558							37,558	37,558			
123294	WOODBURY	NY		07/01/2011		33,885							33,885	33,885			
123301	CHICAGO	IL		09/01/2011		49,829							49,829	49,829			
123302	ST. LOUIS	MO		06/30/2011		39,535							39,535	39,535			
123303	CHICAGO	IL		06/30/2011		7,366							7,366	7,366			
123304	PHILADELPHIA	PA		06/30/2011		81,699							81,699	81,699			
123305	MINNEAPOLIS	MN		06/30/2011		24,821							24,821	24,821			
123306	HOUSTON	TX		06/30/2011		5,790							5,790	5,790			
123307	CHELSEA	MA		06/30/2011		52,496							52,496	52,496			
123308	BALTIMORE	MD		06/30/2011		22,826							22,826	22,826			
123309	ATLANTA	GA		06/30/2011		33,782							33,782	33,782			
123310	WASHINGTON	DC		06/30/2011		12,867							12,867	12,867			
123312	DEERFIELD	IL		12/01/2011		197,344							197,344	197,344			
123314	SARASOTA	FL		08/08/2011		40,225							40,225	40,225			
123324	SEATTLE	WA		09/29/2011		118,025							118,025	118,025			
123328	ST. LOUIS	MO		10/11/2011		116,778							116,778	116,778			
123337	BOSTON	MA		11/30/2011		22,301							22,301	22,301			
123340	BOSTON	MA		11/30/2011		21,844							21,844	21,844			
123342	BOSTON	MA		11/30/2011		21,844							21,844	21,844			
123347	LAKEWOOD	CA		12/13/2011		33,791							33,791	33,791			
123348	OREGON CITY	OR		12/15/2011		108,305							108,305	108,305			
123374	ALEXANDRIA	VA		03/07/2012		305,514							305,514	305,514			
123376	HOUSTON	TX		05/15/2012		135,140							135,140	135,140			
123379	NEWARK	NJ		01/20/2012		115,254							115,254	115,254			
123380	PLANT CITY	FL		12/16/2011		184,469							184,469	184,469			
123397	OAKLAND	CA		08/08/2012		271,133							271,133	271,133			
123404	SAN DIEGO	CA		09/04/2012		46,794							46,794	46,794			
123405	SAN DIEGO	CA		09/04/2012		90,712							90,712	90,712			
123406	NORTH HOLLYWOOD	CA		09/04/2012		11,809							11,809	11,809			
123407	LINTHICUM	MD		08/28/2012		85,765							85,765	85,765			
123429	CHICAGO	IL		11/29/2012		122,127		(122)			(122)		122,005	122,005			
123437	LAS VEGAS	NV		02/14/2013		16,439							16,439	16,439			
123438	TEMPE	AZ		02/14/2013		22,007							22,007	22,007			
123441	IRVINE	CA		03/28/2013		125,423		(37)			(37)		125,385	125,385			
123442	ALISO VIEJO	CA		04/30/2013		117,574							117,574	117,574			
123445	MOORESVILLE	NC		04/09/2013		56,198							56,198	56,198			
123449	CHICAGO	IL		05/08/2013		59,037							59,037	59,037			
123451	PLEASANTON	CA		04/18/2013		88,297							88,297	88,297			
123457	GREENSBORO	NC		05/07/2013		72,058							72,058	72,058			
123459	MARLTON	NJ		06/13/2013		132,017							132,017	132,017			
123462	COPPELL	TX		05/22/2013		70,478							70,478	70,478			
123465	PHOENIXVILLE	PA		07/09/2013		55,317		(41)			(41)		55,276	55,276			
123470	MIAMI	FL		06/20/2013		135,803							135,803	135,803			
123474	LAS VEGAS	NV		07/10/2013		96,700							96,700	96,700			
123476	ODENTON	MD		07/25/2013		70,401							70,401	70,401			
123478	HONOLULU	HI		01/30/2014		7,171							7,171	7,171			
123480	FULTON	MD		10/30/2013		196,954							196,954	196,954			

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
123481	FULTON	MD		10/30/2013		169,149							169,149	169,149			
123482	ATLANTA	GA		10/07/2013		66,685							66,685	66,685			
123483	LOS ANGELES	CA		10/29/2013		114,415		51			51		114,466	114,466			
123486	GREENVALE	NY		04/24/2014		60,120		(45)			(45)		60,076	60,076			
123491	ADDISON	TX		04/10/2014		78,349							78,349	78,349			
123492	GREENSBORO	NC		05/12/2014		63,106		15			15		63,121	63,121			
123493	SALT LAKE CITY	UT		05/07/2014		134,272							134,272	134,272			
123494	JUPITER	FL		07/01/2014		35,439							35,439	35,439			
123495	CUPERTINO	CA		07/31/2014		108,073							108,073	108,073			
123496	BROOKLYN	NY		07/30/2014		103,497							103,497	103,497			
123499	CHICAGO	IL		10/28/2014		98,680							98,680	98,680			
123504	SAN DIEGO	CA		10/14/2014		249,288							249,288	249,288			
123505	CHICAGO	IL		09/10/2014		63,575							63,575	63,575			
123508	NEWARK	NJ		11/17/2014		76,244							76,244	76,244			
123509	PORTLAND	OR		12/04/2014		155,094		287			287		155,382	155,382			
123510	SEATTLE	WA		12/04/2014		82,103		(1,973)			(1,973)		80,130	80,130			
123511	SALT LAKE CITY	UT		12/18/2014		131,451							131,451	131,451			
123512	SAN ANTONIO	TX		02/27/2015		74,844							74,844	74,844			
123513	TEMPE	AZ		12/10/2014		81,805							81,805	81,805			
123514	CHANDLER	AZ		12/10/2014		24,639							24,639	24,639			
123515	SUGAR LAND	TX		12/15/2014		39,521							39,521	39,521			
123516	FULSHEAR	TX		01/16/2015		39,386							39,386	39,386			
123517	AUSTIN	TX		01/09/2015		39,240							39,240	39,240			
123519	COLUMBIA	MD		01/30/2015		85,564							85,564	85,564			
123520	BALTIMORE	MD		01/30/2015		52,551							52,551	52,551			
123521	SARASOTA	FL		01/30/2015		55,084							55,084	55,084			
123523	PISCATAWAY	NJ		03/13/2015		116,347							116,347	116,347			
123524	MADISON	WI		06/30/2015		100,264		38			38		100,302	100,302			
123526	IRVINE	CA		03/26/2015		138,285							138,285	138,285			
123527	FUQUAY-VARINA	NC		05/06/2015		51,769							51,769	51,769			
123528	KING OF PRUSSIA	PA		05/13/2015		51,970		(78)			(78)		51,891	51,891			
123530	LAS VEGAS	NV		06/29/2015		119,223							119,223	119,223			
123531	MINNEAPOLIS	MN		06/30/2015		35,127							35,127	35,127			
123537	ADDISON	TX		08/03/2015		52,306		(10)			(10)		52,295	52,295			
123539	PHOENIX	AZ		09/22/2015		78,087							78,087	78,087			
123540	RALEIGH	NC		09/22/2015		104,360							104,360	104,360			
123545	SAN FRANCISCO	CA		10/21/2015		55,950							55,950	55,950			
123550	PLANO	TX		10/29/2015		87,333							87,333	87,333			
123544	WINSTON-SALEM	NC		12/02/2015		63,817							63,817	63,817			
123546	SAN ANTONIO	TX		12/17/2015		77,337							77,337	77,337			
123547	BALTIMORE	MD		12/07/2015		50,009							50,009	50,009			
123549	ELMWOOD PARK	NJ		12/18/2015		104,214							104,214	104,214			
123552	PORTLAND	OR		12/22/2015		80,094							80,094	80,094			
123556	ATLANTA	GA		12/18/2015		69,663							69,663	69,663			
123536	SCHILLER PARK	IL		02/09/2016		79,897							79,897	79,897			
123558	RIVERVIEW	FL		03/01/2016		57,923							57,923	57,923			
123559	CHICAGO	IL		04/22/2016		70,408							70,408	70,408			
123561	NATICK	MA		04/28/2016		151,208							151,208	151,208			
123564	BOULDER	CO		04/14/2016		168,726							168,726	168,726			
123565	CENTENNIAL	CO		04/14/2016		181,845							181,845	181,845			
123566	HOUSTON	TX		04/19/2016		117,483							117,483	117,483			
123562	CHICAGO	IL		06/07/2016		54,107							54,107	54,107			
123568	WOBURN	MA		06/03/2016		26,112							26,112	26,112			
123575	ATLANTA	GA		06/15/2016		112,082							112,082	112,082			
123574	GLENDALE	AZ		07/20/2016		93,427		35			35		93,462	93,462			
123578	FULTON	MD		07/21/2016		152,018							152,018	152,018			
123570	GAINESVILLE	FL		08/11/2016		49,432							49,432	49,432			
123582	BEAVERTON	OR		09/15/2016		82,225							82,225	82,225			
123585	CELEBRATION	FL		09/22/2016		18,702							18,702	18,702			
123533	SAN ANTONIO	TX		11/21/2016		160,637							160,637	160,637			

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
123567	RALEIGH	NC		10/31/2016		77,289							77,289	77,289			
123586	MONROVIA	CA		11/18/2016		129,134							129,134	129,134			
123588	OVERLAND PARK	KS		02/23/2017		207,056							207,056	207,056			
123589	RALEIGH	NC		06/12/2017		39,984							39,984	39,984			
123610	AUSTIN	TX		09/28/2017		46,748							46,748	46,748			
123611	CHICAGO	IL		09/25/2017		36,488							36,488	36,488			
123599	SAN ANTONIO	TX		10/02/2017		85,575							85,575	85,575			
123606	TEANECK	NJ		10/19/2017		215,377							215,377	215,377			
123607	LAS VEGAS	NV		11/17/2017		52,162							52,162	52,162			
123620	NORTH PROVIDENCE	RI		12/21/2017		70,775							70,775	70,775			
123616	SAN ANTONIO	TX		12/07/2017		78,339							78,339	78,339			
123622	LAS VEGAS	NV		02/02/2018		73,247							73,247	73,247			
123623	AUSTIN	TX		03/21/2018		78,892							78,892	78,892			
123637	AUSTIN	TX		06/26/2018		30,105							30,105	30,105			
123633	GREENVILLE	SC		06/19/2018		69,844							69,844	69,844			
123630	NORTH HOLLYWOOD	CA		06/21/2018		22,920							22,920	22,920			
123621	VALLEY VIEW	OH		01/19/2018		42,188							42,188	42,188			
123639	TEMPA	AZ		08/30/2018		70,149							70,149	70,149			
123635	AUSTIN	TX		08/01/2018		84,525							84,525	84,525			
123638	LOS ANGELES	CA		08/20/2018		65,606							65,606	65,606			
123644	MCKINNEY	TX		09/27/2018		47,213							47,213	47,213			
123641	WINSTON SALEM	NC		09/04/2018		169,486							169,486	169,486			
123648	CLAYTON	NC		12/19/2018		33,169							33,169	33,169			
123651	WEST SACRAMENTO	CA		02/12/2019		198,743							198,743	198,743			
123654	SALT LAKE	UT		05/01/2019		112,427							112,427	112,427			
123657	WALTHAM	MA		06/17/2019		34,026							34,026	34,026			
123658	SALT LAKE CITY	UT		06/06/2019		95,785							95,785	95,785			
123659	GREENWOOD VILLAGE	CO		06/04/2019		82,395							82,395	82,395			
123665	SEATTLE-TACOMA	WA		07/31/2019		48,607							48,607	48,607			
123664	HARTSDALE	NY		08/20/2019		123,235							123,235	123,235			
123672	LINTHICUM	MD		09/27/2019		146,097							146,097	146,097			
123671	PLEASANT GROVE	UT		10/01/2019		96,362							96,362	96,362			
123680	GLENDALE	AZ		11/06/2019		13,263							13,263	13,263			
0299999. Mortgages with partial repayments						15,187,082		(1,690)		(403)	(2,093)		15,184,989	15,184,989			
0599999 - Totals						79,809,116		(20,095)		(403)	(20,499)		79,788,618	79,788,618			

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 Admini-strative 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	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		214,478		4,097,085	1.480
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		66,525		329,798	1.780
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		1,266,725		5,203,209	0.890
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		44,488		2,727,617	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		19,384		2,302,682	0.330
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3	129,003			7,745,997	0.830
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		24,714		4,823,237	0.520
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			608,069		5,246,541	1.950
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		2,277,984		8,242,251	2.340
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		435,211			3.750
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		91		199,628	0.050
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital		08/23/2012	3		22,553		271,813	0.530
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020	3	6,560,000				0.370
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			2,314,423		35,683,496	33.500
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait		09/30/2008	3		24,858			4.060
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3		868,681		3,458,147	0.040
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		1,483,231		3,847,124	0.150
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			1,849,286		13,440,969	0.540
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019			1,836,418		212,372	5.420
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		11,626			2.210
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014	3		31,342		1,300,209	0.290
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			18,926			12.740
000000-00-0	CHRYSCAPITAL VIII LLC	EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020	3	450,000			4,050,000	0.540
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			170,642		6,667,494	3.990
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017			679,688		8,103,887	9.580
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		1,009,875			7,440,693	5.730
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		1,003,340		5,453,425	1.840
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		61,161		1,340,006	3.700
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		942,374			3.170
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	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3		4,471,205		563,864	5.570
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		20,220		1,921,191	0.880
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		485,354		5,645,842	0.530
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020	3	4,509,625				13.670
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe		02/20/2012	3		424,018		161,090	1.080
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		248,025		5,976,966	1.090
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		3,181			17.970
000000-00-0	FLIGHT CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3		994,000		645,000	1.670
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3		480,938		3,497,188	0.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			42,016		7,884,187	4.790
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			72,233		7,113,474	1.380
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3		945,000		7,020,050	0.130
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3		420,000		817,600	0.440
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		1,528		236,213	0.690
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR		11/01/2019	3		16,699		178,931	0.740
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		215,518		1,073,697	0.840
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		2,529,318		11,385,965	0.380
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3		1,179,783		2,623,207	1.850
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS		03/28/2008	3		683,200		610,482	3.200
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3		2,599,350		2,881,230	8.340
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		565,763		4,910,974	8.520
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019	3		660,000		3,465,000	0.640
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		88,399		5,218,043	0.120
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3		3,602			0.660
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		696,124		6,513,769	2.410
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		372,378		4,841,567	0.250

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			441,066		3,846,635	11.000
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES		06/06/2018	3		8,301			2.550
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			64,738		1,930,117	4.200
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners		04/17/2013	3		174,981		169,296	1.440
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		266,563		969,959	0.180
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3		1,369,443		7,953,501	1.580
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		81,253		36,409	2.070
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners		06/04/2012	3		287,040		523,949	0.700
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		761,103		1,000,315	0.340
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		229,929		4,822,516	0.220
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		374,372		827,128	4.500
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		1,039,393		4,990,839	0.180
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3		19,568		1,878,359	1.220
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		9,534		4,924,456	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		63,190		1,605,265	0.580
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3		1,971,035		6,412,309	0.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		1,722,831		6,236,629	0.490
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
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PGIM PRIVATE CAPITAL		10/16/2008	2		57,475		4,400,310	3.100
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		192,561		1,204,980	3.300
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		686,219		3,891,374	0.820
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		26,322		1,454,235	4.570
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3		861,821		630,420	4.470
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		375,587		578,588	0.170
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		2,189,551		6,888,767	0.110
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		38,867		592,896	2.200
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		149,423		3,201,819	2.090
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		3,834		4,850,800	0.480
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		7,273			1.020
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		2,346			0.100
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3		1,474			0.600
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3	219,375			6,530,625	0.140
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		18,903		4,871,266	1.160
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		76,851		6,082,155	0.150
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3		71,507		2,959,028	0.700
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3		772,943		1,205,019	0.530
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		1,972,400		3,059,435	0.130
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		134,252		697,991	0.110
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		43,412		2,110,817	0.700
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		10,452		1,669,710	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		73,828		3,375,511	0.760
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		2,102		862,739	0.850
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		09/21/2018			83,183		5,484,694	1.800
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		02/17/2017			84,064		3,247,153	8.950
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		42,140		5,850,811	0.960
1999999. Joint Venture Interests - Common Stock - Unaffiliated								18,994,939	62,110,149		391,253,341	XXX
000000-00-0	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT		08/19/2010			12,000,000			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									12,000,000			XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			40,273		638,453	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			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			54,124		4,608,310	0.250
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS		12/27/2018			6,862,609		8,055,209	6.490
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			2,013,462		9,584,607	4.810
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019			480,503		7,336,802	2.500
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			20,426			0.230
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019			1,382,918		9,000,000	2.560
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		02/27/2020		8,206,883			19,460,585	50.000
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	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,138			0.790

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	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			8,227		1,017,880	0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			1,302,931			49.000
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			26,679		2,342,900	1.870
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		09/30/2008			1,367			0.520
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			14,242			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			5,550		1,034,535	0.560
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			3,607,513		12,337,656	1.750
2199999. Joint Venture Interests - Real Estate - Unaffiliated								8,206,883	15,858,352		80,674,166	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			127,089		2,894,035	49.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			127,089		2,894,035	49.000
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		11/01/2016			105,670		1,716,151	90.360
000000-00-0	TDC CITY CENTER (PHASE II) LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		01/22/2019			3,429,144		5,975,686	90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									3,788,992		13,479,906	XXX
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020	3	362,464			5,262,536	0.090
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS		12/24/2019			115,873		12,289,917	5.210
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			30,881		1,177,873	3.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			4,800,000		5,520,000	24.000
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		08/20/2018			1,264,760		719,716	10.950
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016			179,897		9,248,985	3.910
2599999. Joint Venture Interests - Other - Unaffiliated								362,464	6,391,412		34,219,027	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			45,000			45.000
2699999. Joint Venture Interests - Other - Affiliated									45,000			XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL		03/16/2020		17,500,000				8.980
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA		01/06/2020		17,500,000				4.910
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								35,000,000				XXX
4899999. Total - Unaffiliated								62,564,286	84,359,912		506,146,534	XXX
4999999. Total - Affiliated									15,833,992		13,479,906	XXX
5099999 - Totals								62,564,286	100,193,904		519,626,439	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	02/19/2020	715,005							715,005	715,005				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	02/07/2020	4,366,215							4,366,215	4,366,215				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	03/27/2020	184,007							184,007	184,007				
000000-00-0	AQR STYLE PREMIA FUND LP	GREENWICH	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	09/16/2016	03/18/2020									5,990		5,990	5,990	
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	02/14/2020									63		63	63	
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	4,809,924							4,809,924	4,809,924				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	02/17/2020	219,590							219,590	215,601	(3,989)		(3,989)	
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	02/04/2020	568,175							568,175	568,175				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	02/18/2020	2,771,969							2,771,969	2,771,969				

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	BRAIT IV LP	Johannesburg	ZAF	Brait	09/30/2008	02/07/2020	175,142							175,142	175,142				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	03/20/2020	393,956							393,956	393,956				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	03/26/2020	834,024							834,024	834,024				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	01/10/2020	2,408,354	(2,223,654)				(2,223,654)		184,700	184,700				2,352,737
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	01/24/2020	4,983,453							4,983,453	4,983,453				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	02/13/2020	2,896,020							2,896,020	2,896,020				
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	10/14/2016	03/27/2020	12,618,525	(543,465)				(543,465)		12,075,060	12,075,060				2,188,295
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								950,568	950,568				
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	01/21/2020	92,607							92,607	92,607				
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				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	03/06/2020	225,942							225,942	225,942				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	03/06/2020	733,996							733,996	733,996				
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP	03/12/2018	02/20/2020	485,994							485,994	470,970	(15,024)		(15,024)	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	03/02/2020	19,448							19,448	3,004	(16,444)		(16,444)	
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	01/30/2020	4,907							4,907	4,907				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	03/31/2020	27,319							27,319	27,319				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	01/30/2020	1,657,138							1,657,138	1,657,138				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	01/17/2020	13,415							13,415	13,415				
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	ADVENT INTERNATIONAL	10/31/2012	03/11/2020	602,500							602,500	602,500				
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER	05/10/2017	02/18/2020	35,710							35,710	35,710				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	02/05/2020	71,322	(3,471,710)				(3,471,710)		(3,400,388)	(3,400,388)				3,488,111
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	02/06/2020	1,510,911							1,510,911	1,510,911				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	03/03/2020	2,894,040							2,894,040	2,894,040				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	01/03/2020	30,893							30,893	30,893				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	01/28/2020	278,503							278,503	278,503				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	02/06/2020	48,063							48,063	48,063				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	01/15/2020	127,701							127,701	127,701				
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	03/24/2020	425,055							425,055	425,055				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	03/16/2020	130,156							130,156	114,762	(15,395)		(15,395)	
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	02/21/2020	85,533	699,678				699,678		785,211	785,211				(699,678)
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	01/17/2020	26,586	(389)				(389)		26,197	26,197				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	02/05/2020	19,670							19,670	19,670				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	01/31/2020	488,754							488,754	488,754				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	03/31/2020		694,308				694,308		694,308	694,308				(694,308)
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES	06/06/2018	03/04/2020	5,901,918	(3,789,824)				(3,789,824)		2,112,094	2,112,094				5,470,232
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	12/31/2008	02/18/2020									12,209		12,209	12,209	
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	03/31/2020		762,916				762,916		762,916	762,916				(762,916)
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	01/09/2020	30,720							30,720	30,720				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	02/10/2020	3,059							3,059	3,059				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	02/27/2020	74,995							74,995	74,995				
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	81,679							81,679	81,679				
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	01/31/2020	19,568							19,568	19,568				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	02/28/2020	1,074,799							1,074,799	1,074,799				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	03/31/2020	3,722	(3,722)				(3,722)							
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	03/13/2020	1,579,644							1,579,644	1,579,644				
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				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	03/27/2020	192,561							192,561	192,561				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	03/10/2020	39,060							39,060	39,060				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	01/31/2020	21,817							21,817	21,817				
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	02/03/2020	522,820							522,820	522,820				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	03/20/2020	136,182,674	(85,679,454)				(85,679,454)		50,503,220	50,503,220				89,549,698

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	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	02/03/2020	431,568							431,568	431,568				
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS	01/13/2016	01/30/2020	40,348							40,348	40,348				
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	02/10/2020	388,419							388,419	388,419				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	03/31/2020	208,717							208,717	208,717				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	03/27/2020	203,472							203,472	203,472				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	02/12/2020	2,809,425							2,809,425	2,809,425				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	01/13/2020	1,647,068							1,647,068	1,617,819	(29,250)		(29,250)	
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	02/14/2020	886,203							886,203	886,203				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	01/22/2020	1,418,156							1,418,156	1,418,156				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	01/23/2020	164,277							164,277	164,277				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	03/30/2020	612,168							612,168	612,168				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS I LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	02/27/2020	1,431,705							1,431,705	1,431,705				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	03/31/2020	28,975	2,956,865				2,956,865		2,985,840	2,985,840				(2,985,840)
1999999. Joint Venture Interests - Common Stock - Unaffiliated							216,372,525	(91,065,711)				(91,065,711)		126,257,382	126,195,542	(80,102)	18,262	(61,840)	99,770,387
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	03/30/2020	3,144							3,144	(174)	(3,318)		(3,318)	
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	125,267							125,267	(48,528)	(173,795)		(173,795)	
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	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	09/30/2008	03/27/2020	194,375							194,375	194,375				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	01/24/2020	27,578							27,578	27,578				
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	286,899							286,899	286,899				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	11/05/2014	01/30/2020	870,000							870,000	870,000				
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	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	01/31/2020	1,728,471							1,728,471	1,728,471				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	03/19/2020	1,728,357							1,728,357	1,728,357				
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				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							7,914,696							7,914,696	7,737,583	(177,113)		(177,113)	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	01/17/2020	25,749							25,749	25,749				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	01/17/2020	25,749							25,749	25,749				
2299999. Joint Venture Interests - Real Estate - Affiliated							51,499							51,499	51,499				
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS	12/24/2019	03/27/2020	160,716							160,716	160,716				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	03/30/2020	11,639							11,639	(800)	(12,439)		(12,439)	
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017	03/03/2020	2,487,845							2,487,845	2,487,845				
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	03/30/2020	77,689							77,689	77,689				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	01/08/2020	8,438							8,438	8,438				
2599999. Joint Venture Interests - Other - Unaffiliated							2,746,326							2,746,326	2,733,887	(12,439)		(12,439)	
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE	Milwaukee	WI	JP Morgan Chase & Co.	09/20/2019	01/22/2020	994,767		4			4		994,770	1,038,720		43,950	43,950	12,486
2799999. Surplus Debentures, etc - Unaffiliated							994,767		4			4		994,770	1,038,720		43,950	43,950	12,486
4899999. Total - Unaffiliated							228,028,313	(91,065,711)	4			(91,065,707)		137,913,174	137,705,732	(269,653)	62,211	(207,442)	99,782,873
4999999. Total - Affiliated							51,499							51,499	51,499				
5099999 - Totals							228,079,812	(91,065,711)	4			(91,065,707)		137,964,673	137,757,231	(269,653)	62,211	(207,442)	99,782,873

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
912828-2S-8	TREASURY NOTE		03/04/2020	Various		1,547,482	1,525,000	3,740	1
912828-2U-3	TREASURY NOTE		02/26/2020	GOLDMAN, SACHS & CO.		1,980,222	1,922,400	17,824	1
912828-6C-9	TREASURY NOTE		01/09/2020	GOLDMAN, SACHS & CO.		814,906	800,000	8,043	1
912828-6D-7	TREASURY NOTE		01/09/2020	NOMURA SECURITIES INTERNATIONAL INC		1,009,844	1,000,000	9,066	1
912828-6Y-1	TREASURY NOTE		01/09/2020	CITIGROUP GLOBAL MARKETS		803,375	800,000	995	1
912828-7C-8	TREASURY NOTE		01/09/2020	HSBC SECURITIES, INC.		602,438	600,000	5,107	1
912828-C5-7	TREASURY NOTE		01/09/2020	HSBC SECURITIES, INC.		1,007,695	1,000,000	6,271	1
912828-D5-6	TREASURY NOTE		01/09/2020	BANK OF AMERICA/MERRILL LYNCH		1,031,992	1,000,000	9,552	1
912828-G3-8	TREASURY NOTE		01/09/2020	BANK OF AMERICA/MERRILL LYNCH		1,027,383	1,000,000	3,462	1
912828-M4-9	TREASURY NOTE		03/04/2020	GOLDMAN, SACHS & CO.		2,011,928	1,950,000	12,656	1
912828-P7-9	TREASURY NOTE		03/04/2020	GOLDMAN, SACHS & CO.		998,880	975,000	199	1
912828-W7-1	TREASURY NOTE		01/09/2020	GOLDMAN, SACHS & CO.		1,223,344	1,200,000	7,107	1
912828-YC-8	TREASURY NOTE		01/09/2020	TD SECURITIES		998,242	1,000,000	5,440	1
912828-YP-9	TREASURY NOTE		01/10/2020	MORGAN STANLEY		349,398	350,000	1,067	1
912828-YX-2	TREASURY NOTE		01/22/2020	JPMORGAN CHASE & CO.		43,180,273	43,000,000	28,899	1
912828-YY-0	TREASURY NOTE		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		5,048,047	5,000,000	5,769	1
912828-Z5-2	TREASURY NOTE		02/21/2020	CITIGROUP GLOBAL MARKETS		8,022,188	8,000,000	7,555	1
912828-Z7-8	TREASURY NOTE		02/25/2020	Various		23,716,758	23,500,000	12,940	1
912828-Z9-4	TREASURY NOTE		03/27/2020	JPMORGAN CHASE & CO.		579,192	540,000	979	1
912828-ZA-1	TREASURY NOTE		03/19/2020	RBC DOMINION SECURITIES		5,064,258	5,000,000	3,057	1
912828-ZB-9	TREASURY NOTE		03/06/2020	Various		11,943,867	11,750,000	1,811	1
912828-ZE-3	TREASURY NOTE		03/27/2020	JPMORGAN CHASE & CO.		400,344	400,000		1
912828-ZF-0	TREASURY NOTE		03/26/2020	JPMORGAN CHASE & CO.		4,007,031	4,000,000		1
912828-ZG-8	TREASURY NOTE		03/26/2020	CITIGROUP GLOBAL MARKETS		6,011,719	6,000,000		1
912828-TY-6	US TREASURY N/B		01/09/2020	HSBC SECURITIES, INC.		800,594	800,000	2,000	1
912828-UN-8	US TREASURY N/B		01/09/2020	JPMORGAN CHASE & CO.		1,214,625	1,200,000	9,652	1
912828-VB-3	US TREASURY N/B		01/09/2020	GOLDMAN, SACHS & CO.		1,406,070	1,400,000	3,769	1
0599999. Subtotal - Bonds - U.S. Governments						126,802,095	125,712,400	166,959	XXX
178882-MZ-6	WEST LINN ORE SCH DIST NO 3 JT		02/13/2020	PIPER JAFFRAY INC.		701,748	1,200,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						701,748	1,200,000		XXX
040654-XX-8	ARIZONA ST TRANSN BRD HWY REV		01/10/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
26443C-AB-9	DUKE UNIVERSITY HEALTH SYSTEM INC		01/07/2020	JPMORGAN CHASE & CO.		800,000	800,000		1FE
490728-A6-9	KENT ST UNIV OHIO		01/16/2020	JPMORGAN CHASE & CO.		1,800,000	1,800,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						3,600,000	3,600,000		XXX
00724P-AC-3	ADOBE INC		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		9,993,500	10,000,000		1FE
00115A-AM-1	AEP TRANSMISSION COMPANY LLC		03/30/2020	MUFG SECURITIES AMERICAS INC		499,820	500,000		1FE
00130H-CA-1	AES CORPORATION (THE)		03/25/2020	GOLDMAN, SACHS & CO.		96,000	100,000	150	3FE
00914A-AG-7	AIR LEASE CORPORATION		01/07/2020	BANK OF AMERICA/MERRILL LYNCH		5,874,240	6,000,000		2FE
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING IN		02/07/2020	CITIGROUP GLOBAL MARKETS		179,655	174,000	3,927	4FE
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY IN		03/03/2020	JPMORGAN CHASE & CO.		799,648	800,000		2FE
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN		03/03/2020	JPMORGAN CHASE & CO.		798,632	800,000		2FE
03027X-AK-6	AMERICAN TOWER CORP		01/08/2020	Various		8,353,560	8,000,000	63,750	2FE
03027X-BA-7	AMERICAN TOWER CORPORATION		01/07/2020	JPMORGAN CHASE & CO.		5,973,600	6,000,000		2FE
031162-CR-9	AMGEN INC		02/18/2020	CITIGROUP GLOBAL MARKETS		1,842,656	1,850,000		2FE
031162-CS-7	AMGEN INC		02/18/2020	CITIGROUP GLOBAL MARKETS		919,650	920,000		2FE
031162-CT-5	AMGEN INC		03/02/2020	Various		5,728,559	5,700,000	1,589	2FE
031162-CU-2	AMGEN INC		02/18/2020	BARCLAYS		2,998,950	3,000,000		2FE
032095-AK-7	AMPHENOL CORPORATION		02/13/2020	BANK OF AMERICA/MERRILL LYNCH		1,846,837	1,850,000		2FE
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC	C	01/08/2020	MORGAN STANLEY		853,928	800,000	12,897	2FE
03674X-AF-3	ANTERO RESOURCES CORP		01/09/2020	JPMORGAN CHASE & CO.		178,890	236,000	1,482	4FE
037833-BZ-2	APPLE INC		02/28/2020	BARCLAYS		10,980,795	10,500,000	20,723	1FE
038222-AL-9	APPLIED MATERIALS INC		02/21/2020	BARCLAYS		10,890,806	10,070,000	132,924	1FE
00206R-DQ-2	AT&T INC		03/23/2020	JPMORGAN CHASE & CO.		2,024,884	2,030,000	5,752	2FE
052769-AG-1	AUTODESK INC		01/07/2020	CITIGROUP GLOBAL MARKETS		922,919	925,000		2FE
053332-AZ-5	AUTOZONE INC		03/26/2020	JPMORGAN CHASE & CO.		374,749	375,000		2FE
053611-AK-5	AVERY DENNISON CORPORATION		03/04/2020	JPMORGAN CHASE & CO.		1,115,184	1,120,000		1Z
059523-BB-5	BAFC 2007-5 7A5 RMBS		01/01/2020	SCHEDULED PAY UP			4,651		1FM
06051G-HY-8	BANK OF AMERICA CORP		02/10/2020	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		1FE
06051G-HZ-5	BANK OF AMERICA CORP		02/10/2020	BANK OF AMERICA/MERRILL LYNCH		900,000	900,000		1FE
06051G-JA-8	BANK OF AMERICA CORP		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		700,000	700,000		1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
05526D-BN-4	BAT CAPITAL CORP ABS	C	03/30/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		2FE
05526D-BQ-7	BAT CAPITAL CORP ABS	C	03/30/2020	BARCLAYS		750,000	750,000		2FE
084664-CU-3	BERKSHIRE HATHAWAY FINANCE CORP		03/04/2020	WELLS FARGO		799,200	800,000		1FE
092113-AM-1	BLACK HILLS CORPORATION		03/04/2020	DEUTSCHE BANK AG		4,601,528	4,305,000	19,211	2FE
09247X-AQ-4	BLACKROCK INC		01/16/2020	JPMORGAN CHASE & CO.		4,996,000	5,000,000		1FE
103304-BM-2	BOYD GAMING CORPORATION		03/02/2020	BNP CAPITAL MARKETS		276,210	264,000	7,153	4FE
118230-AR-2	BUCKEYE PARTNERS LP		02/28/2020	MORGAN STANLEY		(1,250)			3FE
13123X-AZ-5	CALLON PETROLEUM COMPANY		02/20/2020	STIFEL CAPITAL MARKETS		1,176,500	1,300,000	12,201	5FE
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE	A	01/21/2020	WELLS FARGO		4,999,550	5,000,000		1FE
14042T-CT-2	CAPITAL ONE BANK USA NA		01/23/2020	MORGAN STANLEY		920,000	920,000		2FE
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		02/13/2020	JPMORGAN CHASE & CO.		1,362,833	1,380,000		2FE
124857-AX-1	CBS CORP		02/14/2020	GOLDMAN, SACHS & CO.		2,478,365	2,300,000	18,438	2FE
156504-AL-6	CENTURY COMMUNITIES INC		02/24/2020	EXCHANGE		1,018,750	1,000,000	15,563	4FE
156686-AM-9	CENTURYLINK INC		03/02/2020	MORGAN STANLEY		30,038	27,000	253	4FE
12527G-AC-7	CF INDUSTRIES INC		03/26/2020	Various		227,500	225,000	2,096	3FE
808513-BC-8	CHARLES SCHWAB CORPORATION (THE)		03/20/2020	CREDIT SUISSE		4,992,900	5,000,000		1FE
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L		02/11/2020	MORGAN STANLEY		1,996,142	1,840,000	2,760	2FE
125523-CJ-7	CIGNA CORP		03/04/2020	BANK OF AMERICA/MERRILL LYNCH		798,824	800,000		2FE
125523-CK-4	CIGNA CORP		03/04/2020	BANK OF AMERICA/MERRILL LYNCH		2,395,512	2,400,000		2FE
172967-ML-2	CITIGROUP INC		01/22/2020	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		1FE
174610-AS-4	CITIZENS FINANCIAL GROUP INC		02/03/2020	MORGAN STANLEY		2,494,500	2,500,000		2FE
177376-AF-7	CITRIX SYSTEMS INC		02/20/2020	BANK OF AMERICA/MERRILL LYNCH		894,150	900,000		2FE
191216-CP-3	COCA-COLA CO		03/20/2020	BANK OF AMERICA/MERRILL LYNCH		3,493,840	3,500,000		1FE
191216-CQ-1	COCA-COLA CO		03/20/2020	BANK OF AMERICA/MERRILL LYNCH		5,961,480	6,000,000		1FE
191216-CR-9	COCA-COLA CO		03/20/2020	JPMORGAN CHASE & CO.		4,999,050	5,000,000		1FE
191216-CT-5	COCA-COLA CO		03/20/2020	WELLS FARGO		2,989,950	3,000,000		1FE
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	01/08/2020	CITIGROUP GLOBAL MARKETS		13,707,622	13,850,000		1FE
20030N-DG-3	COMCAST CORPORATION		03/24/2020	BANK OF AMERICA/MERRILL LYNCH		4,991,150	5,000,000		1FE
20030N-DH-1	COMCAST CORPORATION		03/24/2020	BANK OF AMERICA/MERRILL LYNCH		497,280	500,000		1Z
20030N-DK-4	COMCAST CORPORATION		03/24/2020	WELLS FARGO		8,477,305	8,500,000		1FE
202795-JK-7	COMMONWEALTH EDISON COMPANY		03/02/2020	GOLDMAN, SACHS & CO.		6,728,675	6,245,000	9,723	1FE
202795-JR-2	COMMONWEALTH EDISON COMPANY		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,993,920	2,000,000		1FE
202795-JS-0	COMMONWEALTH EDISON COMPANY		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		13,980,680	14,000,000		1FE
210518-DH-6	CONSUMERS ENERGY COMPANY		03/17/2020	BARCLAYS		498,030	500,000		1FE
212015-AN-1	CONTINENTAL RESOURCES INC		01/29/2020	JPMORGAN CHASE & CO.		1,056,253	1,014,000	6,422	2FE
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		03/25/2020	EXCHANGE		3,785,027	3,769,000	6,936	3FE
17312H-AJ-8	CRMSI_07-2 RMBS		01/01/2020	SCHEDULED PAY UP			163		1FM
126408-HS-5	CSX CORP		03/26/2020	CITIGROUP GLOBAL MARKETS		497,680	500,000		2FE
126650-DH-0	CVS HEALTH CORP		03/26/2020	BARCLAYS		4,991,100	5,000,000		2FE
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		02/01/2020	SCHEDULED PAY UP			461		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		01/01/2020	SCHEDULED PAY UP			7,291		1FM
12543P-AK-9	CWHL_06-21 RMBS		02/01/2020	SCHEDULED PAY UP			11		1FM
244199-BK-0	DEERE & CO		03/25/2020	CITIGROUP GLOBAL MARKETS		2,999,940	3,000,000		1FE
25746U-DG-1	DOMINION ENERGY INC		03/31/2020	SMBC Nikko Securities America, Inc		494,975	500,000		2FE
26208Q-AG-2	DRIVE 20-1 D ABS		01/13/2020	RBC DOMINION SECURITIES		6,248,817	6,250,000		1Z
23338V-AK-2	DTE ELECTRIC COMPANY		02/11/2020	JPMORGAN CHASE & CO.		4,994,200	5,000,000		1FE
23338V-AL-0	DTE ELECTRIC COMPANY		02/11/2020	JPMORGAN CHASE & CO.		1,999,200	2,000,000		1FE
26443T-AC-0	DUKE ENERGY INDIANA LLC		03/10/2020	BARCLAYS		6,367,159	6,375,000		1FE
278865-BE-9	ECOLAB INC		03/20/2020	CREDIT SUISSE		499,530	500,000		1FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC		02/04/2020	SEAPORT GROUP		1,309,018	1,142,000	24,559	3FE
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK AG		2,196,546	2,200,000		2FE
29278N-AR-4	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK AG		3,696,818	3,700,000		2FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		01/15/2020	Various		1,794,900	1,930,000	10,205	3FE
29364D-AV-2	ENTERGY ARKANSAS INC		03/13/2020	BNP CAPITAL MARKETS		1,094,730	1,000,000	11,889	1FE
29364W-BD-9	ENTERGY LOUISIANA LLC		03/03/2020	MUFG SECURITIES AMERICAS INC		798,040	800,000		1FE
29365T-AJ-3	ENTERGY TEXAS INC		03/05/2020	JPMORGAN CHASE & CO.		5,608,800	5,000,000	83,819	2FE
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC		02/27/2020	BARCLAYS		591,180	600,000	3,160	2FE
26884L-AG-4	EQT CORP		01/15/2020	JPMORGAN CHASE & CO.		350,000	350,000		3FE
26884L-AH-2	EQT CORP		01/15/2020	BANK OF AMERICA/MERRILL LYNCH		450,000	450,000		3FE
30161N-AY-7	EXELON CORPORATION		03/30/2020	JPMORGAN CHASE & CO.		349,601	350,000		2FE
30212P-AR-6	EXPEDIA INC		03/30/2020	EXCHANGE		1,985,161	2,000,000	8,125	2FE

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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
30231G-BD-3	EXXON MOBIL CORP		01/07/2020	DEUTSCHE BANK AG		20,166,400	20,000,000	180,736	1FE
30231G-BF-8	EXXON MOBIL CORP		03/17/2020	CITIGROUP GLOBAL MARKETS		750,000	750,000		1Z
30231G-BG-6	EXXON MOBIL CORP		03/17/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000		1Z
30231G-BK-7	EXXON MOBIL CORP		03/17/2020	JPMORGAN CHASE & CO.		500,000	500,000		1FE
31677Q-BR-9	FIFTH THIRD BANK		01/28/2020	MORGAN STANLEY		7,494,675	7,500,000		1FE
337932-AK-3	FIRSTENERGY CORPORATION		02/18/2020	MORGAN STANLEY		2,744,363	2,750,000		2FE
337932-AL-1	FIRSTENERGY CORPORATION		02/18/2020	MORGAN STANLEY		1,838,694	1,840,000		2FE
337932-AM-9	FIRSTENERGY CORPORATION		02/18/2020	MORGAN STANLEY		449,321	450,000		2FE
341081-FZ-5	FLORIDA POWER & LIGHT CO		03/24/2020	WELLS FARGO		249,745	250,000		1FE
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE	D	01/13/2020	JPMORGAN CHASE & CO.		5,881,860	6,000,000		1FE
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN, SACHS & CO.		1,850,000	1,850,000		2FE
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN, SACHS & CO.		1,850,000	1,850,000		2FE
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		03/31/2020	BANK OF AMERICA/MERRILL LYNCH		234,375	250,000	1,855	3FE
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		265,125	300,000	3,793	2FE
35137L-AL-9	FOX CORP		03/31/2020	JPMORGAN CHASE & CO.		299,397	300,000		2FE
35137L-AM-7	FOX CORP		03/31/2020	CITIGROUP GLOBAL MARKETS		698,908	700,000		2FE
35671D-BJ-3	FREEPORT-MCMORAN INC		01/08/2020	CITIGROUP GLOBAL MARKETS		300,319	285,000	2,394	3FE
35671D-CE-3	FREEPORT-MCMORAN INC		02/19/2020	JPMORGAN CHASE & CO.		900,000	900,000		3FE
35671D-CF-0	FREEPORT-MCMORAN INC		02/19/2020	JPMORGAN CHASE & CO.		3,500,000	3,500,000		3FE
369550-BH-0	GENERAL DYNAMICS CORPORATION		03/23/2020	BANK OF AMERICA/MERRILL LYNCH		247,075	250,000		1FE
370334-CL-6	GENERAL MILLS INC		03/31/2020	BANK OF AMERICA/MERRILL LYNCH		748,500	750,000		2FE
37185L-AK-8	GENESIS ENERGY LP		03/02/2020	TD SECURITIES		187,550	220,000	4,163	4FE
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY		01/09/2020	BANK MONTREAL / NESBITT BURNS		350,000	350,000		4FE
373334-KL-4	GEORGIA POWER COMPANY		01/08/2020	BARCLAYS		1,822,546	1,850,000	16,342	1FE
37954F-AG-9	GLOBAL PART/GLP FINANCE		02/19/2020	EXCHANGE		767,000	767,000	2,685	4FE
38012T-AC-6	GMACM_06-HE3 RMBS		03/01/2020	SCHEDULED PAY UP			57,393		1FM
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		02/05/2020	GOLDMAN, SACHS & CO.		2,749,038	2,750,000		1FE
391164-AE-0	GREAT PLAINS ENERGY INC		03/11/2020	TD SECURITIES		537,048	523,000	7,187	2FE
36245E-AG-3	GSAMP_06-HE7 RMBS		03/25/2020	SCHEDULED PAY UP			56,182		1FM
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		01/01/2020	SCHEDULED PAY UP			185		1FM
402635-AP-1	GULFPORT ENERGY CORPORATION		01/06/2020	DEUTSCHE BANK AG		853,875	1,350,000	41,358	5FE
404119-CA-5	HCA INC		02/11/2020	JPMORGAN CHASE & CO.		2,400,000	2,400,000		3FE
404121-AF-2	HCA INC		02/25/2020	DEUTSCHE BANK AG		1,792,159	1,654,000	25,315	2FE
437076-BY-7	HOME DEPOT INC		01/06/2020	BANK OF AMERICA/MERRILL LYNCH		7,820,850	7,500,000	17,208	1FE
437076-BZ-4	HOME DEPOT INC		01/06/2020	BANK OF AMERICA/MERRILL LYNCH		888,444	900,000		1Z
437076-CA-8	HOME DEPOT INC		03/26/2020	JPMORGAN CHASE & CO.		4,975,650	5,000,000		1FE
437076-CB-6	HOME DEPOT INC		03/26/2020	JPMORGAN CHASE & CO.		4,972,050	5,000,000		1FE
437076-CC-4	HOME DEPOT INC		03/26/2020	JPMORGAN CHASE & CO.		4,955,700	5,000,000		1FE
437076-CD-2	HOME DEPOT INC		03/26/2020	JPMORGAN CHASE & CO.		6,920,060	7,000,000		1FE
444859-BM-3	HUMANA INC		03/23/2020	BANK OF AMERICA/MERRILL LYNCH		499,375	500,000		2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		03/19/2020	SCHEDULED PAY UP			6,069		1FM
451102-BJ-5	ICAHN ENTERPRISES LP		03/12/2020	JEFFERIES & COMPANY, INC.		2,089,500	2,100,000	16,406	3FE
451102-BW-6	ICAHN ENTERPRISES LP		03/18/2020	EXCHANGE		4,637,319	4,630,000	1,833	3FE
451102-BZ-9	ICAHN ENTERPRISES LP		03/18/2020	EXCHANGE		2,413,346	2,380,000	33,320	3FE
45138L-BF-9	IDAHO POWER COMPANY		03/31/2020	WELLS FARGO		4,550,520	4,000,000	14,933	1FE
458140-BH-2	INTEL CORPORATION		02/10/2020	WELLS FARGO		510,625	500,000	2,790	1FE
458140-BJ-8	INTEL CORPORATION		02/10/2020	GOLDMAN, SACHS & CO.		6,376,560	6,000,000	44,417	1FE
458140-BK-5	INTEL CORPORATION		02/10/2020	GOLDMAN, SACHS & CO.		15,795,219	15,900,000		1FE
458140-BL-3	INTEL CORPORATION		03/20/2020	BANK OF AMERICA/MERRILL LYNCH		4,795,632	4,800,000		1FE
458140-BM-1	INTEL CORPORATION		03/20/2020	BANK OF AMERICA/MERRILL LYNCH		998,890	1,000,000		1FE
458140-BN-9	INTEL CORPORATION		03/20/2020	BANK OF AMERICA/MERRILL LYNCH		490,855	500,000		1Z
458140-BR-0	INTEL CORPORATION		03/20/2020	JPMORGAN CHASE & CO.		4,790,160	4,800,000		1FE
832696-AT-5	J M SMUCKER CO		03/04/2020	BANK OF AMERICA/MERRILL LYNCH		796,920	800,000		2FE
466313-AJ-2	JABIL INC		01/08/2020	BANK OF AMERICA/MERRILL LYNCH		1,846,911	1,850,000		2Z
47215P-AE-6	JD.COM INC	D	01/07/2020	BANK OF AMERICA/MERRILL LYNCH		687,792	690,000		2Z
24422E-VF-3	JOHN DEERE CAPITAL CORP		03/04/2020	RBC DOMINION SECURITIES		1,598,944	1,600,000		1FE
46628G-AF-6	JPALT RMBS		03/01/2020	SCHEDULED PAY UP			12		1FM
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		03/01/2020	SCHEDULED PAY UP			22,869		6FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		02/01/2020	SCHEDULED PAY UP			1,444		1FM
46647P-BH-8	JPMORGAN CHASE & CO		03/12/2020	GOLDMAN, SACHS & CO.		392,740	400,000	67	1FE
49326E-EK-5	KEYCORP		02/03/2020	KEYBANC CAPITAL MARKETS		14,981,850	15,000,000		2FE

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50077L-AB-2	KRAFT HEINZ FOODS CO		02/28/2020	Various		414,045	442,000	4,550	3FE
50077L-AD-8	KRAFT HEINZ FOODS CO		03/26/2020	Various		229,500	240,000	2,125	3FE
501044-DN-8	KROGER CO		01/06/2020	BANK OF AMERICA/MERRILL LYNCH		1,843,858	1,850,000		2FE
526057-BX-1	LENNAR CORP		03/20/2020	CANTOR FITZGERALD		92,880	96,000	2,191	3FE
526057-CM-4	LENNAR CORPORATION		03/25/2020	U.S. BANCORP		158,800	160,000	2,833	3FE
539439-AV-1	LLOYDS BANKING GROUP PLC	D	01/29/2020	CITIGROUP GLOBAL MARKETS		900,000	900,000		1FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		02/01/2020	SCHEDULED PAY UP			14,016		1FM
548661-DU-8	LOWES COMPANIES INC		03/24/2020	JPMORGAN CHASE & CO.		1,492,770	1,500,000		2FE
548661-DV-6	LOWES COMPANIES INC		03/24/2020	JPMORGAN CHASE & CO.		696,731	700,000		2FE
548661-DW-4	LOWES COMPANIES INC		03/24/2020	JPMORGAN CHASE & CO.		998,140	1,000,000		2FE
552081-AD-3	LYONDELLBASELL INDUSTRIES NV		03/12/2020	GOLDMAN, SACHS & CO.		207,218	200,000	4,033	2FE
573284-AV-8	MARTIN MARIETTA MATERIALS INC		03/05/2020	DEUTSCHE BANK AG		494,320	500,000		2FE
57636Q-AP-9	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS		998,060	1,000,000		1FE
57636Q-AQ-7	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS		1,493,640	1,500,000		1Z
57636Q-AR-5	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS		9,972,100	10,000,000		1FE
58013M-FK-5	MCDONALDS CORPORATION		03/03/2020	WELLS FARGO		5,411,350	5,000,000	2,014	2FE
58013M-FP-4	MCDONALDS CORPORATION		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		7,961,200	8,000,000		2FE
58013M-FQ-2	MCDONALDS CORPORATION		03/25/2020	JPMORGAN CHASE & CO.		496,330	500,000		2FE
58013M-FR-0	MCDONALDS CORPORATION		03/25/2020	JPMORGAN CHASE & CO.		494,275	500,000		2FE
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/18/2020	MORGAN STANLEY		2,750,000	2,750,000		1FE
617446-8L-6	MORGAN STANLEY		01/16/2020	MORGAN STANLEY		10,000,000	10,000,000		1FE
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI		01/22/2020	RBC DOMINION SECURITIES		5,973,720	6,000,000		1FE
63938C-AK-4	NAVIENT CORP		01/23/2020	RBC DOMINION SECURITIES		440,000	440,000		1Z
641423-CD-8	NEVADA POWER COMPANY		01/28/2020	MIZUHO SECURITIES USA INC.		6,981,800	7,000,000		1FE
651639-AY-2	NEWMONT CORPORATION		03/04/2020	GOLDMAN, SACHS & CO.		3,171,456	3,200,000		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		496,870	500,000		1FE
654106-AM-5	NIKE INC		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		4,983,150	5,000,000		1FE
65473Q-BE-2	NISOURCE INC		02/21/2020	DEUTSCHE BANK AG		11,318,160	10,500,000	101,792	2FE
65535H-AQ-2	NOMURA HOLDINGS INC	D	01/09/2020	NOMURA SECURITIES INTERNATIONAL INC		4,600,000	4,600,000		2Z
666807-BS-0	NORTHROP GRUMMAN CORP		03/19/2020	JPMORGAN CHASE & CO.		995,990	1,000,000		2FE
666807-BT-8	NORTHROP GRUMMAN CORP		03/19/2020	JPMORGAN CHASE & CO.		497,545	500,000		2FE
666807-BU-5	NORTHROP GRUMMAN CORP		03/19/2020	JPMORGAN CHASE & CO.		497,035	500,000		2FE
66989H-AQ-1	NOVARTIS CAPITAL CORP	C	03/09/2020	Various		7,019,217	6,850,000	7,500	1FE
66989H-AR-9	NOVARTIS CAPITAL CORP	C	02/11/2020	CITIGROUP GLOBAL MARKETS		6,990,830	7,000,000		1FE
66989H-AS-7	NOVARTIS CAPITAL CORP	C	02/11/2020	CITIGROUP GLOBAL MARKETS		6,839,840	7,000,000		1FE
62943W-AE-9	NRG YIELD OPERATING LLC		03/17/2020	MORGAN STANLEY		1,960,000	2,000,000	1,111	3FE
67021C-AP-2	NSTAR ELECTRIC CO		03/23/2020	MITSUBISHI UFJ SECURITIES (USA)		497,260	500,000		1FE
67066G-AF-1	NVIDIA CORPORATION		03/26/2020	GOLDMAN, SACHS & CO.		5,977,740	6,000,000		1FE
67066G-AG-9	NVIDIA CORPORATION		03/26/2020	GOLDMAN, SACHS & CO.		4,990,000	5,000,000		1FE
67066G-AH-7	NVIDIA CORPORATION		03/26/2020	GOLDMAN, SACHS & CO.		748,065	750,000		1FE
67066G-AJ-3	NVIDIA CORPORATION		03/26/2020	GOLDMAN, SACHS & CO.		598,254	600,000		1FE
674599-DG-7	OCCIDENTAL PETROLEUM CORPORATION		03/27/2020	MORGAN STANLEY		273,000	700,000		3FE
677415-CS-8	OHIO POWER CO		03/13/2020	RBC DOMINION SECURITIES		998,940	1,000,000		1FE
682680-BC-6	ONEOK INC		03/05/2020	BARCLAYS		998,520	1,000,000		2FE
68389X-BU-8	ORACLE CORPORATION		03/30/2020	JPMORGAN CHASE & CO.		9,978,500	10,000,000		1FE
68389X-BV-6	ORACLE CORPORATION		03/30/2020	JPMORGAN CHASE & CO.		4,894,953	4,900,000		1FE
68389X-BW-4	ORACLE CORPORATION		03/30/2020	WELLS FARGO		7,330,229	7,350,000		1FE
68389X-BX-2	ORACLE CORPORATION		03/30/2020	WELLS FARGO		14,400,003	14,450,000		1FE
68389X-BY-0	ORACLE CORPORATION		03/30/2020	WELLS FARGO		498,075	500,000		1FE
67103H-AJ-6	OREILLY AUTOMOTIVE INC		03/25/2020	JPMORGAN CHASE & CO.		499,795	500,000		2FE
688225-AH-4	OSHKOSH CORP		02/11/2020	WELLS FARGO		637,594	640,000		2FE
70450Y-AD-5	PAYPAL HOLDINGS INC		01/07/2020	BNP CAPITAL MARKETS		15,247,350	15,000,000	113,729	2FE
713448-ET-1	PEPSICO INC		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		347,312	350,000		1FE
713448-EU-8	PEPSICO INC		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		497,370	500,000		1FE
713448-EV-6	PEPSICO INC		03/17/2020	BANK OF AMERICA/MERRILL LYNCH		492,095	500,000		1Z
717081-EW-9	PFIZER INC		03/25/2020	BANK OF AMERICA/MERRILL LYNCH		5,979,000	6,000,000		1FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (		01/16/2020	JPMORGAN CHASE & CO.		14,958,000	15,000,000		1FE
742718-FG-9	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS		4,987,400	5,000,000		1FE
742718-FH-7	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS		11,971,200	12,000,000		1FE
742718-FK-0	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS		1,490,460	1,500,000		1FE

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743315-AW-3	PROGRESSIVE CORPORATION (THE)		03/17/2020	CREDIT SUISSE		500,000	500,000		1Z
743315-AX-1	PROGRESSIVE CORPORATION (THE)		03/17/2020	CREDIT SUISSE		495,740	500,000		1FE
744560-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO		01/07/2020	MIZUHO SECURITIES USA INC.		16,162,740	16,200,000		1FE
747262-AY-9	QVC INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH		1,900,000	1,900,000		2FE
760759-AW-0	REPUBLIC SERVICES INC		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		893,340	900,000		2FE
80283L-AY-9	SANTANDER UK PLC	D	01/06/2020	CITIGROUP GLOBAL MARKETS		1,848,872	1,850,000		1FE
810186-AS-5	SCOTTS MIRACLE-GRO CO/THE		03/18/2020	EXCHANGE		12,290,500	12,250,000	223,563	4FE
816851-BG-3	SEMPRA ENERGY		03/10/2020	GOLDMAN, SACHS & CO.		431,278	404,000	1,564	2FE
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)		03/03/2020	CITIGROUP GLOBAL MARKETS		3,992,920	4,000,000		2FE
78454L-AK-6	SM ENERGY CO		02/12/2020	JPMORGAN CHASE & CO.		202,505	202,000	3,059	4FE
842400-GT-4	SOUTHERN CALIFORNIA EDISON		03/04/2020	Various		3,817,608	3,695,000	14,600	1FE
842400-GS-6	SOUTHERN CALIFORNIA EDISON COMPANY		01/06/2020	WELLS FARGO		1,310,268	1,295,000	15,686	1FE
85207U-AF-2	SPRINT CORP		03/26/2020	Various		376,150	360,000	1,061	4FE
85207U-AJ-4	SPRINT CORP		03/19/2020	MORGAN STANLEY		45,120	48,000	386	4FE
852061-AS-9	SPRINT NEXTEL CORP		03/19/2020	BANK OF AMERICA/MERRILL LYNCH		58,900	62,000	1,323	4FE
854502-AL-5	STANLEY BLACK & DECKER INC		02/03/2020	BANK OF AMERICA/MERRILL LYNCH		5,980,020	6,000,000		1FE
855244-AV-1	STARBUCKS CORPORATION		03/23/2020	Various		1,498,789	1,625,000	813	2FE
855244-AW-9	STARBUCKS CORPORATION		03/10/2020	BANK OF AMERICA/MERRILL LYNCH		497,070	500,000		2FE
855244-AX-7	STARBUCKS CORPORATION		03/10/2020	BANK OF AMERICA/MERRILL LYNCH		496,160	500,000		2FE
86765L-AQ-0	SUNOCO LP		03/11/2020	OPPENHEIMER & CO., INC.		80,995	97,000	2,393	3FE
871829-BL-0	SYSCO CORPORATION		03/30/2020	GOLDMAN, SACHS & CO.		99,792	100,000		2FE
871829-BM-8	SYSCO CORPORATION		03/30/2020	GOLDMAN, SACHS & CO.		199,604	200,000		1Z
871829-BP-1	SYSCO CORPORATION		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		499,655	500,000		2FE
87612B-BE-1	TARGA RESOURCES PARTNERS LP		01/15/2020	GOLDMAN, SACHS & CO.		341,893	326,000	8,080	3FE
87612B-BN-1	TARGA RESOURCES PARTNERS LP		01/23/2020	EXCHANGE		1,649,076	1,500,000	2,292	3FE
87612E-BJ-4	TARGET CORPORATION		01/21/2020	GOLDMAN, SACHS & CO.		6,487,845	6,500,000		1FE
87612E-BK-1	TARGET CORPORATION		03/26/2020	BANK OF AMERICA/MERRILL LYNCH		697,151	700,000		1FE
87927V-AR-9	TELECOM ITALIA CAPITAL	D	02/27/2020	BARCLAYS		217,360	176,000	1,549	3FE
882508-BH-6	TEXAS INSTRUMENTS INC		03/03/2020	BANK OF AMERICA/MERRILL LYNCH		499,255	500,000		1FE
872540-AS-8	TJX COMPANIES INC		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		999,310	1,000,000		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		497,055	500,000		1FE
89236T-GU-3	TOYOTA MOTOR CREDIT CORP	C	02/10/2020	JPMORGAN CHASE & CO.		11,950,680	12,000,000		1FE
87265H-AE-9	TRI POINTE GROUP INC		03/31/2020	GOLDMAN, SACHS & CO.		104,088	110,000	1,356	3FE
907818-FH-6	UNION PACIFIC CORPORATION		01/28/2020	JPMORGAN CHASE & CO.		4,980,550	5,000,000		2FE
907818-FK-9	UNION PACIFIC CORPORATION		01/28/2020	MORGAN STANLEY		2,499,025	2,500,000		2FE
907818-FL-7	UNION PACIFIC CORPORATION		01/28/2020	MORGAN STANLEY		1,849,168	1,850,000		2FE
911312-BV-7	UNITED PARCEL SERVICE INC		03/19/2020	JPMORGAN CHASE & CO.		497,595	500,000		1Z
911312-BW-5	UNITED PARCEL SERVICE INC		03/19/2020	JPMORGAN CHASE & CO.		497,090	500,000		1Z
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		03/24/2020	RBC DOMINION SECURITIES		167,810	194,000	2,104	3FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		02/05/2020	MORGAN STANLEY		61,050	60,000	601	3FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		02/10/2020	WELLS FARGO		4,908,750	4,900,000		3FE
913017-CR-8	UNITED TECHNOLOGIES CORPORATION		03/12/2020	CREDIT SUISSE		5,252,450	5,000,000	57,292	2FE
92343V-FD-1	VERIZON COMMUNICATIONS INC		03/17/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000		2FE
92343V-FE-9	VERIZON COMMUNICATIONS INC		03/17/2020	GOLDMAN, SACHS & CO.		1,495,395	1,500,000		2FE
92343V-FF-6	VERIZON COMMUNICATIONS INC		03/17/2020	JPMORGAN CHASE & CO.		999,500	1,000,000		1FE
92826C-AK-8	VISA INC		03/31/2020	WELLS FARGO		1,985,280	2,000,000		1FE
92826C-AL-6	VISA INC		03/31/2020	JPMORGAN CHASE & CO.		997,180	1,000,000		1FE
254687-FN-1	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		499,725	500,000		1FE
254687-FP-6	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		499,450	500,000		1FE
254687-FQ-4	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		498,600	500,000		1FE
254687-FR-2	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		498,835	500,000		1FE
254687-FS-0	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS		496,580	500,000		1FE
94106B-AA-9	WASTE CONNECTIONS INC		01/21/2020	BANK OF AMERICA/MERRILL LYNCH		7,999,280	8,000,000		2FE
94106B-AB-7	WASTE CONNECTIONS INC		03/04/2020	JPMORGAN CHASE & CO.		551,740	560,000		2FE
95000U-2J-1	WELLS FARGO & COMPANY		02/04/2020	WELLS FARGO		900,000	900,000		1FE
95000U-2K-8	WELLS FARGO & COMPANY		02/04/2020	WELLS FARGO		1,850,000	1,850,000		1FE
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		03/31/2020	Various		2,824,435	2,898,000	1,007	3FE
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		01/09/2020	BARCLAYS		3,696,300	3,700,000		3FE
961214-EL-3	WESTPAC BANKING CORP	D	01/09/2020	CITIGROUP GLOBAL MARKETS		1,849,186	1,850,000		1FE
961214-EM-1	WESTPAC BANKING CORP	D	01/23/2020	CITIGROUP GLOBAL MARKETS		920,000	920,000		2FE

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962166-BY-9	WEYERHAEUSER COMPANY		03/26/2020	GOLDMAN, SACHS & CO.		369,263	375,000		2FE
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		03/01/2020	SCHEDULED PAY UP			64		1FM
976826-BN-6	WISCONSIN POWER AND LIGHT COMPANY		03/30/2020	JPMORGAN CHASE & CO.		3,495,555	3,500,000		1FE
98212B-AJ-2	WPX ENERGY INC		03/17/2020	BARCLAYS		59,250	100,000	2,552	4FE
98212B-AL-7	WPX ENERGY INC		01/07/2020	BARCLAYS		285,000	285,000		1Z
384802-AE-4	WW GRAINGER INC		02/21/2020	BANK OF AMERICA/MERRILL LYNCH		1,844,857	1,850,000		1FE
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		03/13/2020	CITIGROUP GLOBAL MARKETS		1,997,620	2,000,000		2FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		03/13/2020	CITIGROUP GLOBAL MARKETS		1,496,370	1,500,000		2FE
05377R-DW-1	AESOP_20-1 ABS		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		5,247,718	5,250,000		2Z
00119L-AA-9	AG ISSUER LLC		01/31/2020	BANK OF AMERICA/MERRILL LYNCH		100,000	100,000		4Z
013092-AD-3	ALBERTSONS COMPANIES INC		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		400,000	400,000		4FE
013092-AE-1	ALBERTSONS COMPANIES INC		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		3,400,000	3,400,000		4FE
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW		01/22/2020	BANK OF AMERICA/MERRILL LYNCH		1,363,500	1,350,000	12,661	4FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		02/07/2020	JPMORGAN CHASE & CO.		427,500	400,000	5,853	3FE
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	A	01/22/2020	WELLS FARGO		1,997,600	2,000,000		2FE
01626P-AN-6	ALIMENTATION COUCHE-TARD INC	A	01/22/2020	WELLS FARGO		4,482,405	4,500,000		2FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		01/29/2020	CREDIT SUISSE		287,640	272,000	901	4FE
02154C-AF-0	ALTICE FINANCING SA	D	01/08/2020	JPMORGAN CHASE & CO.		650,000	650,000		4FE
02376R-AE-2	AMERICAN AIRLINES GROUP INC		02/28/2020	Various		288,600	320,000	267	4FE
00175P-AB-9	AMN HEALTHCARE INC		03/26/2020	SUNTRUST INVESTMENT SERVICES, INC.		18,500	20,000	460	3FE
00182E-BL-2	ANZ NEW ZEALAND (INTL) LTD	D	02/06/2020	BANK OF AMERICA/MERRILL LYNCH		2,749,038	2,750,000		1FE
03966V-AA-5	ARCONIC CORPORATION		02/04/2020	GOLDMAN, SACHS & CO.		100,000	100,000		1Z
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC.		02/05/2020	BANK OF AMERICA/MERRILL LYNCH		200,000	200,000		4FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC.		02/05/2020	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000		4FE
045086-AK-1	ASHTON WOODS USA LLC / ASHTON WOOD		01/13/2020	JPMORGAN CHASE & CO.		320,000	320,000		5FE
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD	D	01/09/2020	WELLS FARGO		4,994,050	5,000,000		2FE
05401A-AJ-0	AVOLON HOLDINGS FUNDING LTD	D	01/09/2020	WELLS FARGO		2,747,003	2,750,000		2FE
08576P-AA-9	BERRY GLOBAL INC		03/06/2020	MORGAN STANLEY		100,000	100,000	313	4FE
093645-AJ-8	BLOCK COMMUNICATIONS INC.		02/10/2020	BANK OF AMERICA/MERRILL LYNCH		155,000	155,000		4Z
09659W-2K-9	BNP PARIBAS SA	D	01/06/2020	BNP CAPITAL MARKETS		1,850,000	1,850,000		1Z
09739D-AC-4	BOISE CASCADE CO		03/25/2020	MITSUBISHI UFJ SECURITIES (USA)		115,280	131,000	532	3FE
097751-BM-2	BOMBARDIER INC	A	02/28/2020	JPMORGAN CHASE & CO.		198,500	200,000	7,000	5FE
097751-BR-1	BOMBARDIER INC	A	03/23/2020	BANK OF AMERICA/MERRILL LYNCH		54,510	79,000	1,876	5FE
097751-BT-7	BOMBARDIER INC	A	01/24/2020	MORGAN STANLEY		146,088	155,000	3,492	5FE
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT	A	02/11/2020	JPMORGAN CHASE & CO.		400,000	400,000		4FE
118230-AT-8	BUCKEYE PARTNERS LP		02/11/2020	CREDIT SUISSE		430,000	430,000		3FE
118230-AU-5	BUCKEYE PARTNERS LP		02/11/2020	CREDIT SUISSE		430,000	430,000		3FE
12008R-AN-7	BUILDERS FIRSTSOURCE INC		02/06/2020	CREDIT SUISSE		170,000	170,000		3Z
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		01/16/2020	SUNTRUST INVESTMENT SERVICES, INC.		3,500,000	3,500,000		4FE
14448C-AD-6	CARRIER GLOBAL CORP		02/13/2020	JPMORGAN CHASE & CO.		2,750,000	2,750,000		2FE
1248EP-BM-4	CCO HOLDINGS LLC		03/11/2020	CREDIT SUISSE		128,750	125,000	559	3FE
1248EP-CE-1	CCO HOLDINGS LLC		03/04/2020	DEUTSCHE BANK AG		98,400	96,000	360	3FE
1248EP-CJ-0	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/04/2020	DEUTSCHE BANK AG		96,000	96,000		4Z
15135B-AL-5	CENTENE CORPORATION		01/29/2020	EXCHANGE		6,799,291	6,609,000	112,766	3FE
15135B-AM-3	CENTENE CORPORATION		01/29/2020	EXCHANGE		3,376,564	3,303,000	80,384	3FE
15135B-AU-5	CENTENE CORPORATION		03/12/2020	Various		2,172,816	2,200,000	2,559	3FE
156700-BC-9	CENTURYLINK INC		01/16/2020	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000		3FE
16412X-AH-8	CHENIERE CORPUS CHRISTI HOLDINGS L		01/08/2020	Jane Street Execution Services, LLC		1,899,321	1,850,000	10,838	2FE
12543D-BF-6	CHS/COMMUNITY HEALTH SYSTEMS INC		01/23/2020	CREDIT SUISSE		230,000	230,000		1Z
185899-AG-6	CLEVELAND-CLIFFS INC		03/02/2020	CREDIT SUISSE		158,053	160,000		3FE
12597J-AD-4	CPS_20-A ABS		01/08/2020	CITIGROUP GLOBAL MARKETS		1,874,442	1,875,000		1Z
24229J-AA-1	DEALER TIRE LLC		01/29/2020	JPMORGAN CHASE & CO.		800,000	800,000		5FE
233293-AP-4	DPL INC		02/18/2020	BANK OF AMERICA/MERRILL LYNCH		300,700	310,000	4,682	3FE
26249M-AW-7	DRSLF_37-R CLO		02/11/2020	NOMURA SECURITIES INTERNATIONAL INC		646,205	700,000	3,937	3FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		01/03/2020	GOLDMAN, SACHS & CO.		1,852,813	1,750,000	43,884	3FE
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	01/09/2020	JPMORGAN CHASE & CO.		410,000	400,000	8,217	4FE
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/25/2020	JPMORGAN CHASE & CO.		(11,750)			3FE
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/25/2020	Various		(9,288)			3FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/25/2020	Various		(4,970)			3FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	02/25/2020	JPMORGAN CHASE & CO.		(10,750)			3FE
346232-AE-1	FORESTAR GROUP INC		02/21/2020	Various		1,007,875	1,005,000		4FE

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36320X-AM-6	GALXY_21-R CLO		03/30/2020	RAYMOND JAMES & ASSOCIATES, INC.		146,440	280,000	3,904	3FE
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		01/07/2020	WELLS FARGO		1,561,875	1,500,000	43,063	3FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO		02/21/2020	BANK OF AMERICA/MERRILL LYNCH		2,350,000	2,350,000		3FE
398433-AN-2	GRIFFON CORPORATION		02/04/2020	BANK OF AMERICA/MERRILL LYNCH		300,000	300,000		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		300,000	300,000		4FE
446413-AP-1	HUNTINGTON INGALLS INDUSTRIES INC		03/26/2020	JPMORGAN CHASE & CO.		999,960	1,000,000		2FE
44891A-BE-6	HYUNDAI CAPITAL AMERICA	C	02/05/2020	MITSUBISHI UFJ SECURITIES (USA)		3,698,409	3,700,000		2FE
451102-BX-4	ICAHN ENTERPRISES LP		01/06/2020	JEFFERIES & COMPANY, INC.		2,414,153	2,380,000	9,371	3FE
451102-BU-0	ICAHN ENTERPRISES LP / ICAHN ENTER		01/06/2020	JEFFERIES & COMPANY, INC.		387,600	380,000	6,167	3FE
46266T-AA-6	IQVIA INC		01/13/2020	Various		828,750	780,000	6,500	3FE
50077L-AU-0	KRAFT HEINZ FOODS CO		02/18/2020	Jane Street Execution Services, LLC		180,250	175,000	2,643	3FE
50077L-AY-2	KRAFT HEINZ FOODS CO		02/28/2020	Various		815,557	808,000	16,248	3FE
513075-BQ-3	LAMAR MEDIA CORP		01/24/2020	Various		858,273	856,000		3FE
513075-BS-9	LAMAR MEDIA CORP		01/23/2020	DEUTSCHE BANK AG		1,100,000	1,100,000		3FE
53219L-AS-8	LIFEPOINT HEALTH INC		02/11/2020	BARCLAYS		250,000	250,000		1Z
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING LLC		01/09/2020	JPMORGAN CHASE & CO.		44,901,900	45,000,000		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		350,000	350,000		1Z
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I		03/23/2020	CITIGROUP GLOBAL MARKETS		4,767,650	5,000,000	2,500	1FE
55354G-AK-6	MSCI INC		02/19/2020	MORGAN STANLEY		175,000	175,000		1Z
629571-AA-8	NABORS INDUSTRIES LTD		01/07/2020	CITIGROUP GLOBAL MARKETS		285,000	285,000		3Z
629571-AB-6	NABORS INDUSTRIES LTD		01/07/2020	CITIGROUP GLOBAL MARKETS		285,000	285,000		3Z
63861C-AA-7	NATIONSTAR MTG HLD INC		01/13/2020	JPMORGAN CHASE & CO.		405,000	405,000		1Z
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		488,961	443,000	6,825	4FE
64952W-DL-4	NEW YORK LIFE GLOBAL FUNDING		01/14/2020	BANK OF AMERICA/MERRILL LYNCH		4,982,050	5,000,000		1FE
654579-AG-6	NIPPON LIFE INSURANCE CO	D	01/15/2020	JPMORGAN CHASE & CO.		1,350,000	1,350,000		1Z
66977W-AR-0	NOVA CHEMICALS CORP	A	03/31/2020	RBC DOMINION SECURITIES		2,070,250	2,450,000	43,218	3FE
670001-AE-6	NOVELIS CORP		01/24/2020	CITIGROUP GLOBAL MARKETS		6,985,156	6,950,000	2,375	4FE
67054K-AA-7	NUMERICABLE SFR SA	D	03/23/2020	CREDIT SUISSE		173,000	200,000	2,868	4FE
683715-AC-0	OPEN TEXT CORP	A	02/03/2020	BARCLAYS		300,000	300,000		3FE
683720-AA-4	OPEN TEXT CORP	C	02/03/2020	BARCLAYS		500,000	500,000		3FE
68752D-AA-6	ORTHO-CLINICAL DIAGNOSTICS INC / O		01/16/2020	JPMORGAN CHASE & CO.		300,000	300,000		5Z
68902V-AB-3	OTIS WORLDWIDE CORP		02/19/2020	CITIGROUP GLOBAL MARKETS		1,849,667	1,850,000		2FE
68902V-AA-5	OTIS WORLDWIDE CORPORATION		02/19/2020	CITIGROUP GLOBAL MARKETS		7,898,894	7,900,000		2FE
68902V-AD-9	OTIS WORLDWIDE CORPORATION		02/19/2020	GOLDMAN, SACHS & CO.		1,849,982	1,850,000		2FE
68902V-AE-7	OTIS WORLDWIDE CORPORATION		02/19/2020	GOLDMAN, SACHS & CO.		3,699,926	3,700,000		2FE
70137T-AP-0	PARKLAND FUEL CORP	A	03/04/2020	JPMORGAN CHASE & CO.		422,000	400,000	3,329	3FE
701885-AJ-4	PARSLEY ENERGY LLC		02/07/2020	MORGAN STANLEY		1,300,000	1,300,000		3Z
69318F-AH-1	PBF HOLDING COMPANY LLC		01/16/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		3Z
69344B-AA-3	PGT INNOVATIONS INC		01/09/2020	SUNTRUST INVESTMENT SERVICES, INC.		91,483	86,000	2,790	4FE
737446-AQ-7	POST HOLDINGS INC		02/11/2020	Various		3,482,500	3,475,000		4FE
74101X-AE-0	PRESIDIO HOLDINGS INC		01/15/2020	CITIGROUP GLOBAL MARKETS		100,000	100,000		4Z
74101X-AF-7	PRESIDIO HOLDINGS INC		01/15/2020	CITIGROUP GLOBAL MARKETS		55,000	55,000		1Z
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		01/16/2020	BARCLAYS		750,000	750,000		4Z
69370C-AB-6	PTC INC		01/30/2020	JPMORGAN CHASE & CO.		330,000	330,000		3FE
69370C-AC-4	PTC INC		01/30/2020	JPMORGAN CHASE & CO.		213,000	213,000		1Z
75041V-AA-2	RADIOLOGY PARTNERS INC		03/26/2020	BARCLAYS		309,000	320,000	1,542	5FE
75281A-BC-2	RANGE RESOURCES CORPORATION		01/09/2020	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000		4FE
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUND		01/13/2020	JPMORGAN CHASE & CO.		2,742,355	2,750,000		1FE
76041Q-AA-1	REPS_19-A ABS		01/16/2020	CREDIT SUISSE		2,648,698	2,630,000	251	1FE
78410G-AC-8	SBA COMMUNICATIONS CORP		01/21/2020	CITIGROUP GLOBAL MARKETS		1,150,000	1,150,000		4FE
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		03/04/2020	CITIGROUP GLOBAL MARKETS		143,000	143,000		4FE
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A C		02/06/2020	JPMORGAN CHASE & CO.		300,000	300,000		4FE
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	02/21/2020	GOLDMAN, SACHS & CO.		14,013,477	13,709,000	116,336	1FE
827048-AV-1	SILGAN HOLDINGS INC		02/19/2020	BANK OF AMERICA/MERRILL LYNCH		174,125	175,000	2,085	3FE
829259-AU-4	SINCLAIR TELEVISION GROUP INC		01/09/2020	JPMORGAN CHASE & CO.		331,538	315,000	6,066	4FE
83368R-AV-4	SOCIETE GENERALE SA	D	01/16/2020	SOCIETE GENERALE		3,692,600	3,700,000		2FE
83368R-AW-2	SOCIETE GENERALE SA	D	01/16/2020	SOCIETE GENERALE		2,986,140	3,000,000		2FE
7846EL-AC-1	SPCM SA	D	01/14/2020	JPMORGAN CHASE & CO.		417,500	400,000	6,554	3FE

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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
85207U-AL-9	SPRINT CORP		03/19/2020	Various		2,394,068	2,421,000	1,218	4FE
853496-AB-3	STANDARD INDUSTRIES INC		03/25/2020	MITSUBISHI UFJ SECURITIES (USA)		40,838	45,000	289	3FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		02/10/2020	BARCLAYS		367,063	350,000	8,604	3FE
857691-AG-4	STATION CASINOS LLC		01/24/2020	BANK OF AMERICA/MERRILL LYNCH		5,450,000	5,450,000		5FE
87724R-AC-6	TAYLOR MORRISON COMMUNITIES INC		02/17/2020	EXCHANGE		2,506,634	2,496,000	69,056	3FE
87724R-AE-2	TAYLOR MORRISON COMMUNITIES INC		02/17/2020	EXCHANGE		1,498,688	1,490,000	4,134	3FE
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC		03/13/2020	BANK OF AMERICA/MERRILL LYNCH		2,130,000	2,000,000	22,819	3FE
87901J-AE-5	TEGNA INC		01/07/2020	CITIGROUP GLOBAL MARKETS		383,000	383,000		3Z
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		02/19/2020	CITIGROUP GLOBAL MARKETS		1,846,319	1,850,000		2FE
893830-BL-2	TRANSOCEAN INC		01/08/2020	GOLDMAN, SACHS & CO.		550,000	550,000		5FE
91327A-AA-0	UNITI GROUP LP		02/05/2020	CITIGROUP GLOBAL MARKETS		240,000	240,000		1Z
92047W-AD-3	VALVOLINE INC		02/10/2020	MORGAN STANLEY		310,000	310,000		3FE
92564R-AB-1	VICI PROPERTIES LP		03/23/2020	RBC DOMINION SECURITIES		37,125	45,000	688	3FE
92564R-AC-9	VICI PROPERTIES LP/VICI NOTE CO IN		01/22/2020	MORGAN STANLEY		300,000	300,000		1Z
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN		03/23/2020	Various		326,605	359,000	1,089	3FE
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		03/05/2020	Various		1,018,730	1,010,000	1,403	3FE
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		02/24/2020	CITIGROUP GLOBAL MARKETS		1,545,000	1,500,000	40,104	3FE
98953G-AD-7	VODAFONEZIGGO GROUP BV	D	02/05/2020	DEUTSCHE BANK AG		150,000	150,000		4FE
929566-AJ-6	WABASH NATIONAL CORPORATION		01/29/2020	MORGAN STANLEY		1,173,583	1,178,000	21,597	4FE
98424X-AA-7	YPSO FINANCE BIS SA	D	01/23/2020	GOLDMAN, SACHS & CO.		500,000	500,000		1Z
988498-AM-3	YUM! BRANDS INC.		03/30/2020	GOLDMAN, SACHS & CO.		50,000	50,000		1Z
98919V-AA-3	ZAYO GROUP LLC/ZAYO CAPITAL INC		02/24/2020	MORGAN STANLEY		2,313,750	2,325,000		4FE
98919V-AB-1	ZAYO GROUP LLC/ZAYO CAPITAL INC		02/20/2020	MORGAN STANLEY		325,000	325,000		5FE
05565A-LQ-4	BNP PARIBAS GROUP	D	02/18/2020	BNP CAPITAL MARKETS		1,375,000	1,375,000		2FE
R3000#-AA-9	HAFSLUND E-CO AS SER A SR NTS	D	02/13/2020	EXCHANGE		10,000,000	10,000,000	123,225	6*
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		35,667	35,667		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/30/2020	SCHEDULED PAY UP		35,318	35,318		5
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	01/02/2020	CANCELLED TRADE		(269,507)	(269,507)		5GI
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,015,954,133	1,011,894,792	2,378,573	XXX
060505-FQ-2	BANK OF AMERICA CORP		01/21/2020	BANK OF AMERICA/MERRILL LYNCH		900,000	900,000		2FE
172967-MK-4	CITIGROUP INC		01/15/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		3Z
29278N-AT-0	ENERGY TRANSFER OPERATING LP		01/07/2020	CITIGROUP GLOBAL MARKETS		1,300,000	1,300,000		3FE
48128B-AG-6	JPMORGAN CHASE & CO		01/15/2020	JPMORGAN CHASE & CO.		1,850,000	1,850,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						5,050,000	5,050,000		XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		03/24/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	139,635,707			2
8099999. Subtotal - Bonds - SVO Identified Funds						139,635,707			XXX
00488P-AL-9	ACRISURE LLC 220 TL		02/19/2020	JPMORGAN CHASE & CO.		249,375	250,000		4FE
00687M-AB-7	Adient US LLC Initial Term Loan		03/25/2020	BARCLAYS		169,441	170,000		3FE
01438K-AG-0	ALDEVRON LLC TERM LOAN B		03/18/2020	MORGAN STANLEY		124,537	125,000		4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		01/31/2020	EXCHANGE		33,722	34,049		4FE
01957T-AD-9	ALLIED UNIVERSAL HOLDCO LLC DD		01/07/2020	CREDIT SUISSE		(330)			4FE
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		02/14/2020	EXCHANGE		496,126	497,500		4FE
08579J-BF-8	BERRY GLOBAL INC. TLY		01/02/2020	EXCHANGE		991,405	995,000		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		75,000	75,000		4Z
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		01/17/2020	EXCHANGE		495,563	497,487		4FE
15669G-AH-7	CENTURYLINK INC TERM LOAN B		03/02/2020	BANK OF AMERICA/MERRILL LYNCH		749,063	750,000		3FE
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		02/26/2020	EXCHANGE		320,360	321,042		4FE
12594W-AJ-5	CPI HOLDCO LLC CLOSING DATE TL		02/24/2020	JEFFERIES & COMPANY, INC.		250,000	250,000		4FE
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		02/19/2020	EXCHANGE		500,190	497,449		4FE
23308U-AH-7	DCG ACQUISTION CORP DDTL		03/30/2020	JPMORGAN CHASE & CO.		13,905	13,905		4FE
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		01/23/2020	MORGAN STANLEY DEAN WITTER		(388)			3FE
28031F-AD-2	EDGEWATER GENERATION LLC TER		01/24/2020	CREDIT SUISSE		387,079	399,622		3FE
29481P-AH-4	EXPLORER HOLDINGS INC TERM LOA		02/10/2020	GOLDMAN SACHS		271,614	275,000		4FE
30233P-AB-6	EYECARE PARTNERS LLC TL		02/27/2020	CREDIT SUISSE		182,204	182,432		4FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		03/16/2020	HSBC SECURITIES, INC.		124,844	125,000		3FE
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		299,250	300,000		4FE

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Admini-strative Symbol
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		01/22/2020	EXCHANGE		996,992	992,462		4FE
41151P-AM-7	HARBOR FREIGHT TL		03/26/2020	WELLS FARGO		340,293	350,000		3FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	03/05/2020	WELLS FARGO		250,099	250,000		4FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		02/11/2020	MORGAN STANLEY		100,076	100,000		4FE
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		01/14/2020	BANK OF AMERICA/MERRILL LYNCH		150,938	150,000		4FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		02/04/2020	Jefferies & Company, Inc.		245,773	250,000		4FE
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE		02/07/2020	MORGAN STANLEY		401,620	400,000		3FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		03/20/2020	GOLDMAN, SACHS & CO.		335,510	390,000		5FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		03/24/2020	Jefferies & Company, Inc.		35,240	35,232		4FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		02/05/2020	Jefferies & Company, Inc.		200,528	199,760		4FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		03/16/2020	GOLDMAN, SACHS & CO.		143,505	143,505		4FE
63689E-AK-1	NATIONAL MENTOR HOLDINGS INC TLC		03/16/2020	GOLDMAN, SACHS & CO.		6,495	6,495		4FE
BAS0SU-YL-7	OLDE THOMPSON LLC REVOLVER		03/19/2020	ALLY BANK		750,000	750,000		6*
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		02/14/2020	MORGAN STANLEY		340,972	340,000		4FE
69353F-AX-2	PQ CORPORATION FOURTH AMEND TL B-1		02/12/2020	CREDIT SUISSE		(2,046)			4FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		02/26/2020	JPMORGAN CHASE & CO.		169,150	170,000		4FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		02/10/2020	WELLS FARGO		250,990	250,000		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		01/22/2020	CITIGROUP GLOBAL MARKETS		102,579	128,626		5FE
BAS11A-DJ-6	REYNOLDS CONSUMER PRODUCTS INC		02/12/2020	CREDIT SUISSE		99,875	100,000		3FE
74969A-AC-5	RPI 2019 Intermediate Finance Tr		02/28/2020	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000		2FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		02/14/2020	BARCLAYS		200,617	200,000		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		125,419	125,000		4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		01/17/2020	Jefferies & Company, Inc.		190,905	270,788		5FE
78477M-AC-5	STG FAIRWAY HOLDINGS LLC		02/07/2020	BANK OF AMERICA/MERRILL LYNCH		59,700	60,000		4FE
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	01/31/2020	CITIGROUP GLOBAL MARKETS		253,417	250,000		4FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	03/23/2020	Various		250,901	250,000		4FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		03/26/2020	RBC DOMINION SECURITIES		164,510	165,000		4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		03/11/2020	Jefferies & Company, Inc.		(246)			4FE
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		01/02/2020	RBC DOMINION SECURITIES		174,125	175,000		3FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		02/12/2020	EXCHANGE		693,241	699,899		4FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		03/25/2020	CREDIT SUISSE		21,011	22,004		4FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		02/11/2020	RBC DOMINION SECURITIES		178,603	199,496		4FE
BAS11H-5B-7	Vertiv Group Corporation Term Lo		03/11/2020	CITIGROUP GLOBAL MARKETS		547,250	550,000		4FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		02/20/2020	EXCHANGE		994,407	992,424		4FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		01/31/2020	EXCHANGE		498,986	497,500		4FE
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		02/03/2020	EXCHANGE		125,039	124,688		4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						16,336,132	16,570,232		XXX
8399997. Total - Bonds - Part 3						1,308,079,814	1,164,027,424	2,545,532	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,308,079,814	1,164,027,424	2,545,532	XXX
S50767-05-2	HENKEL VORZUG	B	03/23/2020	Various	7,034.000	536,708			6*
S58433-29-3	SARTORIUS PREF AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	299.000	64,559			6*
BAS120-RH-6	COMMERCIAL BARGE SERIES B	B	03/17/2020	DIRECT	7,874.000	196,850			6*
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	03/10/2020	GOLDMAN, SACHS & CO.	6,541.000	368,214			6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,166,331	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,166,331	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,166,331	XXX		XXX
G88473-14-8	3I GROUP PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	39,744.000	290,122			
88579Y-10-1	3M COMPANY		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	615.000	99,630			
003654-10-0	ABIOMED INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	876.000	165,433			
N0162C-10-2	ABN AMRO GROUP NV	B	03/10/2020	GOLDMAN, SACHS & CO.	69,431.000	875,206			
00404A-10-9	ACADIA HEALTHCARE CO INC		01/06/2020	GOLDMAN, SACHS & CO.	5,694.000	190,788			
F00189-12-0	ACCOR S.A.	B	03/10/2020	GOLDMAN, SACHS & CO.	7,234.000	222,033			
00508X-20-3	ACTUANT CORP		01/06/2020	Various	9,384.000	240,401			
005098-10-8	ACUSHNET HOLDINGS CORP		01/06/2020	Various	8,653.000	284,038			
00751Y-10-6	ADVANCED AUTO PARTS INC.		03/23/2020	Various	3,013.000	274,548			

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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
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		01/06/2020	Various	8,539.000	336,715			
S64800-48-5	AEON LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,900.000	93,894			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		01/06/2020	GOLDMAN, SACHS & CO.	5,515.000	270,575			
00130H-10-5	AES CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	27,197.000	322,828			
S60552-08-0	AGC INC	B	02/28/2020	GOLDMAN, SACHS & CO.	7,000.000	197,291			
SB86S2-N0-6	AGEAS NV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	31,004.000	838,446			
00846U-10-1	AGILENT TECHNOLOGIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,009.000	63,940			
00123Q-10-4	AGNC INVESTMENT REIT CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	48,434.000	505,651			
00912X-30-2	AIR LEASE CORP		01/06/2020	RBC DOMINION SECURITIES	5,399.000	255,645			
S60107-02-6	AISIN SEIKI LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	8,700.000	276,843			
J00882-12-6	AJINOMOTO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,100.000	63,485			
012653-10-1	ALBEMARLE CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	2,503.000	127,403			
015351-10-9	ALEXION PHARMACEUTICAL INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	377.000	40,316			
W04008-15-2	ALFA LAVAL	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,867.000	70,489			
017175-10-0	ALLEGHANY CORP.		03/23/2020	CITIGROUP GLOBAL MARKETS	679.000	307,478			
G0177J-10-8	ALLERGAN PLC		03/23/2020	CITIGROUP GLOBAL MARKETS	225.000	37,733			
02005N-10-0	ALLY FINANCIAL INC		03/10/2020	GOLDMAN, SACHS & CO.	4,263.000	95,534			
S60215-00-1	ALPS ALPINE LTD	B	01/16/2020	GOLDMAN, SACHS & CO.	8,200.000	188,832			
F0259M-47-5	ALSTOM S.A.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,501.000	160,691			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		03/04/2020	NATIONAL BANK OF CANADA	113.000	3,282			
02209S-10-3	ALTRIA GROUP INC.		03/10/2020	GOLDMAN, SACHS & CO.	12,672.000	513,333			
G0250X-10-7	AMCOR PLC	D	03/23/2020	CITIGROUP GLOBAL MARKETS	101,579.000	672,453			
023436-10-8	AMEDISYS INC		01/06/2020	CREDIT SUISSE	1,598.000	267,418			
030506-10-9	AMERICAN WOODMARK CORP		02/25/2020	Various	2,409.000	252,373			
03076K-10-8	AMERIS BANCORP		03/30/2020	Various	8,042.000	325,478			
03073E-10-5	AMERISOURCEBERGEN CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	650.000	48,055			
031162-10-0	AMGEN INC		03/23/2020	CITIGROUP GLOBAL MARKETS	546.000	101,518			
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	30,982.000	397,237			
S60655-86-7	ANZ NATIONAL BANK	B	02/28/2020	GOLDMAN, SACHS & CO.	32,679.000	533,630			
S62473-06-1	APA GROUP UNITS	B	03/23/2020	CITIGROUP GLOBAL MARKETS	33,483.000	179,253			
037411-10-5	APACHE CORP		03/10/2020	GOLDMAN, SACHS & CO.	953.000	10,283			
03753U-10-6	APELLIS PHARMACEUTICALS INC		01/10/2020	Various	3,200.000	119,492			
L0302D-21-0	ARCELORMITTAL SA	B	01/16/2020	GOLDMAN, SACHS & CO.	18,458.000	301,547			
G0450A-10-5	ARCH CAPITAL GROUP		03/23/2020	CITIGROUP GLOBAL MARKETS	2,908.000	67,640			
039483-10-2	ARCHER DANIELS MIDLAND CO		03/23/2020	Various	5,079.000	176,622			
03965L-10-0	ARCONIC INC INC		03/23/2020	CITIGROUP GLOBAL MARKETS	16,391.000	196,528			
040047-60-7	ARENA PHARMACEUTICALS INC		03/24/2020	Various	1,965.000	79,147			
04010E-10-9	ARGAN INC		01/06/2020	Various	5,934.000	237,804			
SBNHKY-X4-4	ARGENX	B	03/23/2020	Various	1,226.000	156,744			
040413-10-6	ARISTA NETWORKS INC		03/23/2020	Various	851.000	149,374			
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	79,603.000	349,285			
J0242P-11-0	ASAHI KASEI CORP	B	03/10/2020	GOLDMAN, SACHS & CO.	43,400.000	350,713			
G05320-10-9	ASHTEAD GROUP PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	20,560.000	322,331			
045327-10-3	ASPEN TECHNOLOGY		03/10/2020	NATIONAL BANK OF CANADA	68.000	6,366			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		03/20/2020	Various	778.000	18,227			
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,617.000	183,805			
04621X-10-8	ASSURANT I NC		03/23/2020	CITIGROUP GLOBAL MARKETS	6,584.000	613,497			
G0585R-10-6	ASSURED GUARANTY LTD		03/20/2020	Various	5,724.000	259,877			
T05404-10-7	ATLANTIA S.P.A.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	15,972.000	195,992			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		03/31/2020	Various	7,205.000	256,610			
052769-10-6	AUTODESK INCORPORATED		03/23/2020	CITIGROUP GLOBAL MARKETS	982.000	141,545			
052800-10-9	AUTOLIV INV		03/10/2020	GOLDMAN, SACHS & CO.	499.000	31,232			
053332-10-2	AUTOZONE INC		03/23/2020	CITIGROUP GLOBAL MARKETS	240.000	173,573			
05350V-10-6	AVANOS MEDICAL INC		01/06/2020	Various	3,906.000	132,276			
F06106-10-2	AXA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	116,657.000	1,676,894			
058498-10-6	BALL CORP COM		03/23/2020	CITIGROUP GLOBAL MARKETS	1,499.000	77,858			
H04530-20-2	BALOISE HOLDING NAMEN	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,044.000	223,645			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	03/23/2020	Various	666,371.000	1,731,587			
05971J-10-2	BANCORPSOUTH		01/06/2020	Various	8,501.000	263,702			
05988J-10-3	BANDWIDTH INC CLASS A		01/06/2020	MORGAN STANLEY	3,026.000	199,939			
064058-10-0	BANK NEW YORK MELLON CORP		03/23/2020	Various	17,164.000	513,638			

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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
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	03/10/2020	GOLDMAN, SACHS & CO.	24,419.000	1,069,173			
S20760-09-6	BANK OF MONTREAL	B	03/10/2020	GOLDMAN, SACHS & CO.	17,126.000	951,031			
06652K-10-3	BANKUNITED INC		03/04/2020	Various	1,002.000	31,820			
G08036-12-4	BARCLAYS ORD GBP0.25	B	03/10/2020	GOLDMAN, SACHS & CO.	220,265.000	337,216			
S20246-44-3	BARRICK GOLD CORP COM NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	20,479.000	355,391			
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		03/10/2020	GOLDMAN, SACHS & CO.	15,998.000	308,065			
S50692-11-0	BAYER AG ORD NPV	B	03/23/2020	Various	5,379.000	282,022			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	02/28/2020	GOLDMAN, SACHS & CO.	7,352.000	475,972			
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49	B	03/10/2020	GOLDMAN, SACHS & CO.	52,619.000	218,663			
07373V-10-5	BEAM THERAPEUTICS INC		02/06/2020	JPMORGAN CHASE & CO.	300.000	5,100			
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	01/15/2020	GOLDMAN, SACHS & CO.	335.000	55,278			
090043-10-0	BILL COM HOLDINGS INC		03/26/2020	NATIONAL BANK OF CANADA	214.000	9,321			
09062X-10-3	BIOGEN INC		03/23/2020	Various	190.000	52,546			
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		02/10/2020	Various	2,500.000	126,383			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	6,337.000	547,263			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		02/28/2020	Various	836.000	18,179			
092113-10-9	BLACK HILLS CORP.		01/06/2020	MORGAN STANLEY	3,206.000	245,479			
09260D-10-7	BLACKSTONE GROUP INC CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	4,320.000	155,693			
09627Y-10-9	BLUEPRINT MEDICINES CORP		01/06/2020	JEFFERIES & COMPANY, INC.	1,338.000	106,950			
05591B-10-9	BMC STOCK HOLDINGS INC		02/27/2020	Various	9,480.000	269,802			
S73096-81-0	BNP PARIBAS S.A.	B	03/10/2020	GOLDMAN, SACHS & CO.	13,493.000	533,544			
101121-10-1	BOSTON PPTYS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	5,221.000	406,873			
F11487-12-5	BOUYGUES SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	17,655.000	512,737			
105368-20-3	BRANDYWINE REALTY		01/06/2020	RBC DOMINION SECURITIES	15,511.000	244,360			
J04578-12-6	BRIDGESTONE	B	03/23/2020	CITIGROUP GLOBAL MARKETS	28,900.000	800,759			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		03/31/2020	Various	517.000	48,942			
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	03/23/2020	CITIGROUP GLOBAL MARKETS	7,749.000	216,763			
G16962-10-5	BUNGE LTD		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	6,081.000	310,435			
G16968-11-0	BUNZL	B	03/23/2020	Various	27,510.000	485,392			
122017-10-6	BURLINGTON STORES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,385.000	186,421			
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		02/28/2020	GOLDMAN, SACHS & CO.	3,631.000	250,176			
127097-10-3	CABOT OIL + GAS CORP COM		03/10/2020	Various	17,795.000	286,796			
E2427M-12-3	CAIXABANK SA	B	03/23/2020	Various	447,097.000	879,217			
Q19884-10-7	CALTEX AUSTRALIA ORD	B	03/10/2020	GOLDMAN, SACHS & CO.	5,735.000	115,976			
133131-10-2	CAMDEN PROP		03/23/2020	CITIGROUP GLOBAL MARKETS	1,035.000	69,656			
S21705-25-6	CANADIAN IMP BANK COM NPV	B	03/23/2020	Various	29,751.000	1,469,713			
136681-20-2	CANADIAN TIRE LTD CLASS A	B	03/10/2020	GOLDMAN, SACHS & CO.	1,186.000	104,434			
S61723-23-5	CANON	B	03/23/2020	CITIGROUP GLOBAL MARKETS	10,500.000	210,207			
F13587-12-0	CAP GEMINI	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,832.000	263,702			
G1890L-10-7	CAPRI HOLDINGS LTD	D	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	5,085.000	162,771			
14149Y-10-8	CARDINAL HEALTH INC		03/23/2020	Various	3,920.000	177,975			
G1991C-10-5	CARDTRONICS PLC CLASS A		02/26/2020	Various	7,388.000	318,871			
S41692-19-5	CARLSBERG AS CL B	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,153.000	314,468			
143658-30-0	CARNIVAL CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,825.000	224,363			
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	02/28/2020	GOLDMAN, SACHS & CO.	13,380.000	419,422			
144285-10-3	CARPENTER TECHNOLOGY CORP.		01/06/2020	Various	5,820.000	284,226			
F13923-11-9	CARREFOUR EUR2.50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,959.000	42,841			
147528-10-3	CASEYS GENERAL STORES, INC.		02/28/2020	Various	729.000	120,533			
149568-10-7	CAVCO INDUSTRIES		01/06/2020	Various	1,474.000	295,249			
12508E-10-1	CDK GLOBAL INC		03/10/2020	GOLDMAN, SACHS & CO.	2,595.000	108,393			
S21715-73-5	CDN NAT RES COM NPV	B	02/28/2020	GOLDMAN, SACHS & CO.	9,195.000	236,665			
150870-10-3	CELANESE CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	8,685.000	540,207			
15135B-10-1	CENTENE CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	994.000	45,277			
15189T-10-7	CENTERPOINT ENERGY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	31,322.000	378,996			
125269-10-0	CF INDUSTRIES HOLDINGS		03/10/2020	GOLDMAN, SACHS & CO.	1,666.000	51,196			
16115Q-30-8	CHART INDUSTRIES INC		01/06/2020	GOLDMAN, SACHS & CO.	3,724.000	246,378			
163072-10-1	CHEESECAKE FACTORY INC		01/06/2020	CREDIT SUISSE	5,527.000	215,255			
16359R-10-3	CHEMED CORP		03/31/2020	JEFFERIES & COMPANY, INC.	21.000	9,035			
16411R-20-8	CHENIERE ENERGY INC		03/10/2020	GOLDMAN, SACHS & CO.	18,890.000	748,422			
166764-10-0	CHEVRON CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,746.000	413,446			
168905-10-7	CHILDREN'S PLACE		01/06/2020	UNION BANK OF SWITZERLAND	2,633.000	163,415			

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
169656-10-5	CHIPOTLE MEXICAN GRILL		03/23/2020	CITIGROUP GLOBAL MARKETS	362.000	213,113			
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,406.000	155,409			
S61956-09-0	CHUBU ELECTRIC POWER INC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	14,900.000	187,488			
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	03/23/2020	CITIGROUP GLOBAL MARKETS	24,302.000	465,965			
171779-30-9	CIENA CORP		01/06/2020	UNION BANK OF SWITZERLAND	7,081.000	295,163			
17243V-10-2	CINEMARK HOLDINGS INC		03/20/2020	Various	11,017.000	320,933			
174610-10-5	CITIZENS FINANCIAL GROUP		02/28/2020	GOLDMAN, SACHS & CO.	21,407.000	678,388			
177376-10-0	CITRIX SYS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	862.000	104,819			
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	20,000.000	91,289			
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	57,700.000	341,871			
184496-10-7	CLEAN HARBORS		01/06/2020	UNION BANK OF SWITZERLAND	3,089.000	262,943			
18914U-10-0	CLOUDERA INC		03/19/2020	Various	21,301.000	215,580			
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	03/23/2020	Various	43,933.000	254,789			
191216-10-0	COCA COLA CO.		03/23/2020	CITIGROUP GLOBAL MARKETS	11,978.000	449,894			
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	D	03/23/2020	CITIGROUP GLOBAL MARKETS	3,813.000	113,284			
192422-10-3	COGNEX CORP		03/23/2020	Various	1,238.000	51,589			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/10/2020	GOLDMAN, SACHS & CO.	4,166.000	232,379			
192576-10-6	COHU INC		01/06/2020	GOLDMAN, SACHS & CO.	11,327.000	251,659			
200340-10-7	COMERICA INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	10,234.000	634,303			
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	10,025.000	520,692			
20825C-10-4	CONOCOPHILLIPS		02/28/2020	GOLDMAN, SACHS & CO.	19,832.000	960,265			
D16212-14-0	CONTINENTAL AG	B	03/10/2020	GOLDMAN, SACHS & CO.	7,754.000	701,938			
22052L-10-4	CORTEVA INC		03/23/2020	Various	12,790.000	314,511			
SBYTBW-Y9-8	COVESTRO AG	B	03/10/2020	GOLDMAN, SACHS & CO.	16,588.000	553,077			
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	03/10/2020	GOLDMAN, SACHS & CO.	6,371.000	60,126			
H17182-10-8	CRISPR THERAPEUTICS AG	D	01/06/2020	UNION BANK OF SWITZERLAND	1,672.000	98,204			
G25536-15-5	CRODA INTERNATIONAL PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,786.000	87,251			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		01/22/2020	STOCK DIVIDEND LPS	16,473.000	1,001,262			
228368-10-6	CROWN HOLDINGS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	4,473.000	195,425			
229663-10-9	CUBESMART		01/22/2020	NATIONAL BANK OF CANADA	415.000	12,941			
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		02/27/2020	Various	670.000	11,916			
23331A-10-9	D R HORTON INC COM		03/23/2020	CITIGROUP GLOBAL MARKETS	12,894.000	381,147			
S62500-25-1	DAIFUKU LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	900.000	47,692			
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	49,300.000	514,741			
D1668R-12-3	DAIMLERCHRYSLER	B	03/10/2020	GOLDMAN, SACHS & CO.	16,981.000	594,781			
J11151-10-7	DAITO TRUST CONST JPY50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,600.000	145,213			
J11508-12-4	DAIWA HOUSE INDS JPY50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,800.000	102,023			
J11718-11-1	DAIWA SECURITIES	B	03/23/2020	CITIGROUP GLOBAL MARKETS	164,500.000	614,622			
237194-10-5	DARDEN RESTAURANTS INC		03/23/2020	Various	8,275.000	429,356			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	67,400.000	783,332			
BRSHNH-VC-0	DCC PLC	B	02/28/2020	GOLDMAN, SACHS & CO.	5,167.000	367,974			
243537-10-7	DECKERS OUTDOOR CORP		03/19/2020	Various	1,790.000	294,480			
24665A-10-3	DELEK US HOLDINGS INC		01/06/2020	MORGAN STANLEY	7,461.000	240,207			
D1T0KZ-10-3	DELIVERY HERO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,352.000	96,478			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,807.000	129,210			
24906P-10-9	DENTSPLY SIRONA INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,099.000	35,058			
J1207N-10-8	DENTSU GROUP INC	B	03/10/2020	GOLDMAN, SACHS & CO.	29,000.000	736,170			
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,149.000	126,992			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	64,167.000	786,157			
D2046U-17-6	DEUTSCHE WOHNEN	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,033.000	287,730			
Q3190P-10-0	DEXUS PROPERTY GROUP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	33,047.000	158,571			
25278X-10-9	DIAMONDBACK ENERGY INC		02/28/2020	GOLDMAN, SACHS & CO.	10,812.000	670,344			
253031-10-8	DICERNA PHARMACEUTICALS INC		03/05/2020	Various	5,900.000	113,953			
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,167.000	117,634			
25470M-10-9	DISH NETWORK CORP		03/23/2020	Various	12,184.000	265,472			
R1812S-10-5	DNB ASA	B	03/23/2020	Various	74,850.000	791,173			
256163-10-6	DOCUSIGN INC		03/23/2020	CITIGROUP GLOBAL MARKETS	782.000	65,297			
256746-10-8	DOLLAR TREE INC		03/23/2020	CITIGROUP GLOBAL MARKETS	4,013.000	306,473			
25746U-10-9	DOMINION ENERGY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	6,347.000	376,948			
25754A-20-1	DOMINIOS PIZZA INC		03/23/2020	CITIGROUP GLOBAL MARKETS	493.000	159,668			
260003-10-8	DOVER CORP COM		03/23/2020	CITIGROUP GLOBAL MARKETS	5,537.000	361,954			

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260557-10-3	DOW INC		03/23/2020	Various	10,943.000	292,152			
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,120.000	280,033			
264411-50-5	DUKE RLTY CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	2,980.000	78,225			
26614N-10-2	DUPONT DE NEMOURS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	11,781.000	679,646			
23355L-10-6	DXC TECHNOLOGY COMPANY		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	6,725.000	222,598			
269246-40-1	E TRADE FINANCIAL CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	5,219.000	142,322			
27579R-10-4	EAST WEST BANCORP INC		03/10/2020	GOLDMAN, SACHS & CO.	19,969.000	759,039			
277432-10-0	EASTMAN CH EM CO COM		03/10/2020	GOLDMAN, SACHS & CO.	6,674.000	381,042			
278642-10-3	EBAY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,773.000	73,041			
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/10/2020	GOLDMAN, SACHS & CO.	9,441.000	247,066			
285512-10-9	ELECTRONIC ARTS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,168.000	111,509			
532457-10-8	ELI LILLY & CO		03/23/2020	CITIGROUP GLOBAL MARKETS	5,192.000	618,108			
291011-10-4	EMERSON ELEC CO		03/23/2020	CITIGROUP GLOBAL MARKETS	16,958.000	645,761			
E41759-10-6	ENAGAS S.A.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,974.000	190,356			
S24661-49-8	ENBRIDGE INC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	24,330.000	576,851			
E41222-11-3	ENDESA SA EUR1.2	B	03/23/2020	CITIGROUP GLOBAL MARKETS	6,384.000	114,266			
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		01/29/2020	EXCHANGE	9,384.000	240,401			
29275Y-10-2	ENERSYS		01/06/2020	Various	3,716.000	279,391			
S71450-56-3	ENI SPA	B	03/23/2020	Various	336,512.000	2,880,766			
29362U-10-4	ENTEGRIS INC		01/06/2020	UNION BANK OF SWITZERLAND	6,116.000	303,159			
29364G-10-3	ENTERGY CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	1,548.000	121,023			
29415F-10-4	ENVISTA HOLDINGS CORP		03/04/2020	NATIONAL BANK OF CANADA	409.000	10,662			
R8413J-10-3	EQUINOR ASA	B	02/28/2020	GOLDMAN, SACHS & CO.	42,440.000	637,756			
29452E-10-1	EQUITABLE HOLDINGS INC		03/10/2020	GOLDMAN, SACHS & CO.	4,308.000	75,347			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/23/2020	CITIGROUP GLOBAL MARKETS	7,677.000	349,841			
W26049-11-9	ERICSSON NAMN-AKTIER B	B	03/23/2020	CITIGROUP GLOBAL MARKETS	6,943.000	47,428			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		03/25/2020	Various	8,218.000	215,351			
F31668-10-0	ESSILORLUXOTTICA SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,360.000	354,984			
F3322K-10-4	EUROFINS SCIENTIFIC	B	03/23/2020	Various	403.000	206,557			
30212P-30-3	EXPEDIA IN C DEL COM		03/10/2020	GOLDMAN, SACHS & CO.	1,532.000	138,637			
302130-10-9	EXPEDITORS INTL WA INC COM		03/23/2020	CITIGROUP GLOBAL MARKETS	811.000	45,302			
30231G-10-2	EXXON MOBIL CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	12,529.000	803,234			
302491-30-3	F M C CORP.		03/23/2020	CITIGROUP GLOBAL MARKETS	4,103.000	263,331			
315616-10-2	F5 NETWORKS INC		02/28/2020	GOLDMAN, SACHS & CO.	1,609.000	193,000			
303075-10-5	FACTSET RESEARCH SYSTEMS		03/23/2020	NATIONAL BANK OF CANADA	318.000	74,002			
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	03/10/2020	GOLDMAN, SACHS & CO.	1,063.000	411,025			
J13440-10-2	FANUC LTD JPY50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,600.000	425,669			
311900-10-4	FASTENAL CO		03/23/2020	CITIGROUP GLOBAL MARKETS	2,745.000	77,354			
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		03/23/2020	CITIGROUP GLOBAL MARKETS	8,142.000	542,827			
31428X-10-6	FEDEX CORP		03/10/2020	GOLDMAN, SACHS & CO.	3,685.000	444,669			
G3421J-10-6	FERGUSON LTD		03/23/2020	CITIGROUP GLOBAL MARKETS	1,339.000	64,251			
E49512-11-9	FERROVIAL SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,678.000	230,304			
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	33,997.000	213,785			
32051X-10-8	FIRST HAWAIIAN INC		03/05/2020	NATIONAL BANK OF CANADA	1,146.000	27,841			
320517-10-5	FIRST HORIZON NATL CORP		03/31/2020	Various	2,110.000	21,862			
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		01/06/2020	Various	6,873.000	285,712			
S23476-08-8	FIRST QUANTUM MINERALS LTD	B	01/15/2020	GOLDMAN, SACHS & CO.	11,282.000	112,669			
33616C-10-0	FIRST REPUBLIC BANK		03/23/2020	Various	4,370.000	391,731			
336433-10-7	FIRST SOLAR		01/06/2020	SANFORD C. BERNSTEIN & CO., LLC	5,565.000	310,972			
33767D-10-5	FIRSTCASH INC		01/06/2020	UNION BANK OF SWITZERLAND	2,876.000	232,956			
33829M-10-1	FIVE BELOW INC		03/31/2020	Various	1,900.000	131,859			
338307-10-1	FIVE9 INCINARY		01/06/2020	SANFORD C. BERNSTEIN & CO., LLC	4,071.000	273,982			
34354P-10-5	FLOWSERVE CORPORATION		02/28/2020	GOLDMAN, SACHS & CO.	7,544.000	303,193			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,107.000	79,871			
31620R-30-3	FNF GROUP INC		03/23/2020	CITIGROUP GLOBAL MARKETS	10,299.000	219,987			
345370-86-0	FORD MTR C O DEL COM PAR U		03/10/2020	GOLDMAN, SACHS & CO.	92,318.000	631,908			
X2978Z-11-8	FORTUM OYJ EUR3.40	B	03/23/2020	CITIGROUP GLOBAL MARKETS	17,790.000	233,513			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		03/23/2020	Various	7,184.000	250,757			
35137L-10-5	FOX CORP CLASS A		02/28/2020	GOLDMAN, SACHS & CO.	10,198.000	313,487			
35137L-20-4	FOX CORP CLASS B		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	928.000	33,399			
35671D-85-7	FREEPORT MCMORAN INC		03/10/2020	GOLDMAN, SACHS & CO.	39,861.000	358,749			

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3621LQ-10-9	G1 THERAPEUTICS INC		02/05/2020	KNIGHT CAPITAL AMERICAS, L.P.	3,149.000	67,515			
B44170-10-6	GALAPAGOS NV	B	03/23/2020	Various	741.000	156,652			
H2906T-10-9	GARMIN LTD		03/23/2020	CITIGROUP GLOBAL MARKETS	1,108.000	70,502			
366651-10-7	GARTNER GROUP INC NEW		03/23/2020	Various	1,692.000	158,835			
361448-10-3	GATX CORP.		01/06/2020	Various	3,114.000	255,509			
SB0C2C-Q3-8	GDF SUEZ CMN STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	21,105.000	220,313			
369550-10-8	GENERAL DYNAMICS CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	1,063.000	113,316			
37045V-10-0	GENERAL MOTORS CO		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	15,475.000	519,960			
S45957-39-6	GENMAB	B	01/16/2020	GOLDMAN, SACHS & CO.	1,003.000	226,982			
372460-10-5	GENUINE PARTS CO		03/23/2020	CITIGROUP GLOBAL MARKETS	3,486.000	175,311			
375558-10-3	GILEAD SCIENCES INC		03/23/2020	Various	9,909.000	693,660			
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	03/23/2020	Various	565,938.000	883,479			
37959E-10-2	GLOBE LIFE INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,360.000	195,384			
379577-20-8	GLOBUS MEDICAL INC.		01/06/2020	SANFORD C. BERNSTEIN & CO., LLC	5,589.000	323,657			
380237-10-7	GODADDY INC CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	4,252.000	207,370			
SB03FY-Z4-4	GOODMAN GROUP UNITS	B	03/23/2020	CITIGROUP GLOBAL MARKETS	20,662.000	122,691			
384802-10-4	GRAINGER W W INC		03/23/2020	CITIGROUP GLOBAL MARKETS	683.000	143,082			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		01/06/2020	UNION BANK OF SWITZERLAND	19,290.000	311,204			
40171V-10-0	GUIDEWIRE SOFTWARE INC		03/23/2020	CITIGROUP GLOBAL MARKETS	938.000	71,344			
405024-10-0	HAEMONETICS CORP		01/06/2020	MORGAN STANLEY	1,734.000	197,879			
406216-10-1	HALLIBURTON CO		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	17,270.000	373,550			
410345-10-2	HANESBRANDS, INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	19,657.000	281,881			
S64086-64-8	HANKYU HANSHIN HOLDINGS INC	B	03/10/2020	GOLDMAN, SACHS & CO.	10,600.000	341,238			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		01/06/2020	Various	7,931.000	250,213			
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)	B	03/23/2020	CITIGROUP GLOBAL MARKETS	250.000	29,742			
SB1VZ0-M2-1	HARGREAVES LANSDOWN PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,608.000	62,664			
412822-10-8	HARLEY DAVIDSON INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	7,532.000	254,732			
416515-10-4	HARTFORD FINANCIAL SVCS GRP		03/23/2020	CITIGROUP GLOBAL MARKETS	10,873.000	333,910			
418056-10-7	HASBRO INC COM		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,334.000	243,413			
40412C-10-1	HCA Healthcare Inc		03/23/2020	CITIGROUP GLOBAL MARKETS	382.000	30,086			
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	29,857.000	595,647			
D31709-10-4	HEIDELBERGCEMENT	B	02/28/2020	GOLDMAN, SACHS & CO.	791.000	46,787			
SB0CCH-46-3	HEINEKEN HOLDING	B	03/23/2020	Various	10,442.000	737,759			
S50024-65-2	HENKEL AG	B	03/23/2020	Various	5,607.000	355,262			
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,472.000	120,814			
427866-10-8	HERSHEY COMPANY		03/23/2020	CITIGROUP GLOBAL MARKETS	128.000	14,263			
42809H-10-7	HESS CORP		02/28/2020	GOLDMAN, SACHS & CO.	2,494.000	140,113			
42824C-10-9	HEWLETT PACKARD ENTERPRISE		03/23/2020	CITIGROUP GLOBAL MARKETS	35,460.000	277,652			
W40063-10-4	HEXAGON AB	B	03/23/2020	CITIGROUP GLOBAL MARKETS	59.000	2,025			
J20454-12-0	HITACHI	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,800.000	137,238			
40425J-10-1	HMS HLDGS CORP		01/06/2020	MORGAN STANLEY	6,978.000	207,141			
436106-10-8	HOLLYFRONTIER CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,882.000	224,474			
436440-10-1	HOLOGIC, INC.		03/23/2020	CITIGROUP GLOBAL MARKETS	6,904.000	202,840			
J22302-11-1	HONDA MOTOR CO., LTD.	B	03/23/2020	Various	42,900.000	856,177			
44107P-10-4	HOST HOTELS & RESORTS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	9,886.000	165,788			
40434L-10-5	HP INC		03/23/2020	CITIGROUP GLOBAL MARKETS	9,276.000	127,081			
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	03/23/2020	Various	339,070.000	2,071,804			
443573-10-0	HUBSPOT INC		01/06/2020	GOLDMAN, SACHS & CO.	1,654.000	270,007			
445658-10-7	HUNT TRANSPORT SVC		03/23/2020	Various	1,752.000	151,355			
446150-10-4	HUNTINGTON BANCSHARES INC		02/28/2020	GOLDMAN, SACHS & CO.	65,188.000	799,857			
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	558.000	85,915			
SB288C-92-0	IBERDROLA	B	02/05/2020	STOCK DIV.	3,492.910	28,239			
453038-40-8	IMPERIAL OIL LTD		02/28/2020	GOLDMAN, SACHS & CO.	48,905.000	1,070,748			
45337C-10-2	INCYTE CORPORATION		03/23/2020	Various	877.000	63,865			
D35415-10-4	INFINEON TECHNOLOGIES AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	29,299.000	359,151			
G4770L-10-6	INFORMA PLC	B	03/10/2020	GOLDMAN, SACHS & CO.	54,251.000	450,246			
SBZ573-90-5	ING GROEP NV	B	02/28/2020	GOLDMAN, SACHS & CO.	67,564.000	639,010			
45687V-10-6	INGERSOLL RAND INC		03/23/2020	Various	12,289.500	217,038			
457187-10-2	INGREDION INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,743.000	157,236			
J2467E-10-1	INPEX CORP	B	02/28/2020	GOLDMAN, SACHS & CO.	68,200.000	578,451			
45784P-10-1	INSULET CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	663.000	95,339			

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Q49361-10-0	INSURANCE AUSTRALIA GRP.	B	03/23/2020	Various	56,648.000	194,472			
SBDD54-N3-0	INTER PIPELINE LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	9,150.000	135,374			
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	03/10/2020	GOLDMAN, SACHS & CO.	526.000	26,604			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/10/2020	GOLDMAN, SACHS & CO.	2,061.000	257,151			
460146-10-3	INTERNATIONAL PAPER CO		02/28/2020	GOLDMAN, SACHS & CO.	10,111.000	373,703			
460690-10-0	INTERPUBLIC GROUP OF COS INC		03/10/2020	GOLDMAN, SACHS & CO.	16,915.000	329,562			
G4911B-10-8	INTERTEK GROUP PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,692.000	132,429			
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		03/23/2020	CITIGROUP GLOBAL MARKETS	670.000	63,168			
46187W-10-7	INVITATION HOMES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	19,842.000	320,051			
462222-10-0	IONIS PHARMACEUTICALS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,732.000	105,115			
46266C-10-5	IQVIA HOLDINGS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,062.000	257,208			
450056-10-6	IRHYTHM TECHNOLOGIES INC		01/06/2020	GOLDMAN, SACHS & CO.	2,048.000	137,846			
46284V-10-1	IRON MOUNTAIN INC		03/23/2020	Various	5,981.000	164,525			
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		01/06/2020	Various	5,722.000	239,087			
G50736-10-0	JARDINE MATHESON (USD)	D	03/23/2020	CITIGROUP GLOBAL MARKETS	4,300.000	201,025			
G50764-10-2	JARDINE STRATEGIC HOLDINGS LTD	D	03/10/2020	GOLDMAN, SACHS & CO.	4,100.000	104,837			
G50871-10-5	JAZZ PHARMACEUTICALS PLC		03/10/2020	GOLDMAN, SACHS & CO.	2,762.000	313,205			
46590V-10-0	JBG SMITH PROPERTIES		03/31/2020	Various	3,800.000	115,708			
477839-10-4	JOHN BEAN TECH		01/06/2020	UNION BANK OF SWITZERLAND	2,463.000	280,755			
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		03/23/2020	CITIGROUP GLOBAL MARKETS	15,352.000	360,772			
48020Q-10-7	JONES LANG LASALLE INC.		03/23/2020	CITIGROUP GLOBAL MARKETS	1,624.000	132,324			
H4414N-10-3	JULIUS BAER GROUP CMN STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,749.000	77,802			
48203R-10-4	JUNIPER NETWORKS INC		03/23/2020	Various	18,837.000	335,369			
N84437-10-7	JUST EAT TAKEAWA NV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,574.000	105,490			
SB627L-W9-9	JXTG HOLDINGS INC	B	03/10/2020	GOLDMAN, SACHS & CO.	221,300.000	799,568			
S64834-89-8	KANSAI ELECTRIC POWER INC	B	03/23/2020	Various	52,800.000	517,050			
485170-30-2	KANSAS CITY SOUTHERN		03/23/2020	CITIGROUP GLOBAL MARKETS	2,116.000	212,743			
B5337G-16-2	KBC GROUP NV	B	03/10/2020	GOLDMAN, SACHS & CO.	2,888.000	181,635			
S64873-62-3	KEIO CORP	B	03/10/2020	GOLDMAN, SACHS & CO.	7,300.000	368,043			
487836-10-8	KELLOGG CO.		03/23/2020	CITIGROUP GLOBAL MARKETS	1,706.000	91,373			
488401-10-0	KEMPER CORP		01/06/2020	Various	3,405.000	262,693			
489170-10-0	KENNAMETAL, INC.		03/10/2020	Various	9,312.000	316,066			
489398-10-7	KENNEDY-WILSON HOLDINGS INC		01/06/2020	Various	11,483.000	258,631			
Y4722Z-12-0	KEPPEL CORP	B	03/23/2020	Various	109,900.000	416,896			
F5433L-10-3	KERING SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	123.000	53,372			
493267-10-8	KEYCORP NEW COM		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,109.000	77,578			
49338L-10-3	KEYSIGHT TECHNOLOGIES		03/23/2020	CITIGROUP GLOBAL MARKETS	1,603.000	130,116			
49446R-10-9	KIMCO REALTY CORP		02/28/2020	GOLDMAN, SACHS & CO.	5,823.000	101,029			
SB03Z8-41-9	KINROSS GOLD CORP COM	B	03/23/2020	CITIGROUP GLOBAL MARKETS	14,914.000	60,524			
49714P-10-8	KINSALE CAPITAL GROUP INC		03/17/2020	NATIONAL BANK OF CANADA	85.000	7,287			
S64929-68-0	KINTETSU GROUP HOLDINGS LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	5,500.000	232,508			
497266-10-6	KIRBY CORP		01/06/2020	UNION BANK OF SWITZERLAND	3,542.000	312,005			
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	03/23/2020	Various	5,735.000	176,811			
48251W-10-4	KKR AND CO INC CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	3,240.000	59,940			
S75825-56-2	KLEPIERRE REIT SA	B	03/10/2020	GOLDMAN, SACHS & CO.	3,877.000	94,560			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		03/04/2020	Various	323.000	10,660			
50015M-10-9	KODIAK SCIENCES INC		01/06/2020	SANFORD C. BERNSTEIN & CO., LLC	1,961.000	129,535			
N4297B-14-6	KON KPN NV EURO.24	B	03/23/2020	CITIGROUP GLOBAL MARKETS	128,680.000	296,137			
500754-10-6	KRAFT HEINZ ORD		02/28/2020	GOLDMAN, SACHS & CO.	1,462.000	36,214			
J36662-13-8	KUBOTA CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,700.000	128,570			
502431-10-9	L3HARRIS TECHNOLOGIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	986.000	148,117			
50540R-40-9	LABORATORY CORP AMER HLDGS		03/23/2020	CITIGROUP GLOBAL MARKETS	1,645.000	171,606			
515098-10-1	LANDSTAR SYSTEMS INC		02/27/2020	Various	258.000	27,974			
D5032B-10-2	LANXESS AG	B	01/16/2020	GOLDMAN, SACHS & CO.	2,741.000	172,088			
517834-10-7	LAS VEGAS SANDS CORP		03/10/2020	GOLDMAN, SACHS & CO.	4,555.000	243,146			
518415-10-4	LATTICE SEMICONDUCTOR		01/06/2020	BANK OF AMERICA/MERRILL LYNCH	12,816.000	245,253			
505336-10-7	LA-Z-BOY CHAIR CO.		01/06/2020	Various	7,854.000	245,686			
521865-20-4	LEAR CORP		02/28/2020	GOLDMAN, SACHS & CO.	1,128.000	125,434			
D4960A-10-3	LEG IMMOBILIEN AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,157.000	287,306			
524660-10-7	LEGGETT & PLATT INC		02/28/2020	GOLDMAN, SACHS & CO.	2,150.000	85,269			
526057-10-4	LENNAR COR P CL A		03/23/2020	CITIGROUP GLOBAL MARKETS	5,332.000	156,494			

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526107-10-7	LENNOX INTERNATIONAL INC		03/23/2020	CITIGROUP GLOBAL MARKETS	255.000	42,552			
50187A-10-7	LHC GROUP INC		02/27/2020	Various	2,101.000	289,836			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		03/23/2020	Various	5,419.000	523,474			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	03/23/2020	Various	16,089.000	258,589			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		03/10/2020	GOLDMAN, SACHS & CO.	7,901.000	251,489			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/10/2020	GOLDMAN, SACHS & CO.	2,277.000	95,862			
53223X-10-7	LIFE STORAGE INC		01/06/2020	Various	2,553.000	280,296			
533900-10-6	LINCOLN ELEC HLDGS		02/19/2020	NATIONAL BANK OF CANADA	57.000	5,121			
535219-10-9	LINDBLAD EXPEDITIONS HOLDINGS INC		01/06/2020	Various	12,538.000	204,219			
538034-10-9	LIVE NATION ENTERTAINMENT INC		03/10/2020	GOLDMAN, SACHS & CO.	3,962.000	199,526			
501889-20-8	LKQ CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	10,574.000	146,979			
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	02/28/2020	GOLDMAN, SACHS & CO.	382,844.000	247,413			
540424-10-8	LOEWS CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	14,475.000	430,487			
546347-10-5	LOUISIANA-PACIFIC CORP.		01/06/2020	JEFFERIES & COMPANY, INC.	11,766.000	350,580			
550021-10-9	LULULEMON ATHLETICA INC	C	03/23/2020	CITIGROUP GLOBAL MARKETS	1,701.000	293,082			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		03/23/2020	Various	20,726.000	940,561			
55261F-10-4	M & T BANK CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	538.000	90,976			
S24925-19-0	MANULIFE FINANCIAL CORP	B	03/10/2020	GOLDMAN, SACHS & CO.	27,309.000	406,899			
56585A-10-2	MARATHON PETROLEUM CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	5,351.000	286,760			
57060D-10-8	MARKETAXESS HOLDINGS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	325.000	91,426			
571903-20-2	MARRIOTT I NTL INC NEW CL A		03/23/2020	CITIGROUP GLOBAL MARKETS	4,369.000	306,398			
573284-10-6	MARTIN MARIETTA MATERIALS		03/23/2020	CITIGROUP GLOBAL MARKETS	1,493.000	215,171			
J39788-13-8	MARUBENI	B	03/23/2020	CITIGROUP GLOBAL MARKETS	244,100.000	1,180,379			
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		03/23/2020	CITIGROUP GLOBAL MARKETS	6,482.000	122,899			
580589-10-9	MCGRATH RENTCORP.		01/06/2020	Various	4,070.000	314,073			
58155Q-10-3	MCKESSON CORP		03/23/2020	Various	1,721.000	225,462			
584021-10-9	MEDALLIA INC		03/13/2020	Various	2,382.000	58,481			
58463J-30-4	MEDICAL PPTYS TRUST INC		03/23/2020	CITIGROUP GLOBAL MARKETS	20,671.000	268,930			
T10584-11-7	MEDIOBANCA BANCA DI CREDITO FINANZ	B	03/10/2020	GOLDMAN, SACHS & CO.	50,181.000	330,960			
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	1,300.000	77,918			
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	228,729.000	234,495			
59151K-10-8	METHANEX CORP	A	01/06/2020	UNION BANK OF SWITZERLAND	4,686.000	175,570			
59156R-10-8	METLIFE INC COM		03/23/2020	CITIGROUP GLOBAL MARKETS	20,562.000	483,824			
592688-10-5	METTLER TOLEDO INTERNATIONAL		03/23/2020	CITIGROUP GLOBAL MARKETS	249.000	146,763			
55272X-10-2	MFA FINANCIAL INC		01/06/2020	MORGAN STANLEY	33,885.000	260,484			
595017-10-4	MICROCHIP TECHNOLOGY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,233.000	211,794			
596278-10-1	MIDDLEBY CORP		02/28/2020	GOLDMAN, SACHS & CO.	2,633.000	294,396			
G14838-10-9	MIMECAST LTD		02/18/2020	Various	6,223.000	286,431			
J43293-10-9	MISUMI GROUP INC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	10,900.000	192,468			
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	03/23/2020	CITIGROUP GLOBAL MARKETS	75,600.000	407,944			
J43830-11-6	MITSUBISHI CORPORATION	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,600.000	73,688			
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,700.000	39,130			
J44002-12-9	MITSUBISHI HEAVY INDS	B	03/10/2020	GOLDMAN, SACHS & CO.	16,100.000	490,835			
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	24,600.000	358,373			
55306N-10-4	MKS INSTRUMENTS		03/18/2020	Various	1,980.000	197,575			
60786M-10-5	MOELIS ORD CLASS A		03/05/2020	NATIONAL BANK OF CANADA	648.000	20,818			
608190-10-4	MOHAWK INDUSTRIES INC		02/28/2020	GOLDMAN, SACHS & CO.	1,077.000	130,479			
60855R-10-0	MOLINA HEALTHCARE INC		01/06/2020	SANFORD C. BERNSTEIN & CO., LLC	1,303.000	173,613			
60871R-20-9	MOLSON COORS BEVERAGE CO		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,612.000	203,356			
609207-10-5	MONDELEZ INTERNATIONAL INC		03/23/2020	CITIGROUP GLOBAL MARKETS	5,779.000	242,313			
60937P-10-6	MONGODB INC CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	793.000	99,577			
609839-10-5	MONOLITHIC POWER SYSTEMS		03/31/2020	Various	336.000	54,184			
610236-10-1	MONRO MUFFLER BRAKE INC		01/10/2020	Various	3,200.000	247,634			
617446-44-8	MORGAN STANLEY		03/23/2020	CITIGROUP GLOBAL MARKETS	5,262.000	146,336			
617700-10-9	MORNINGSTAR INC		03/17/2020	Various	47.000	7,253			
61945C-10-3	MOSAIC COMPANY		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	14,780.000	285,402			
S70254-71-9	MOTA-ENGIL SGPS S/A	B	01/16/2020	GOLDMAN, SACHS & CO.	57,706.000	117,566			
620076-30-7	MOTOROLA SOLUTIONS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	89.000	11,086			
SB02L4-86-0	MOWI	B	03/23/2020	Various	9,971.000	167,641			
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,528.000	301,293			
J46840-10-4	MURATA MANUFACTURING CO LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,100.000	48,163			

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N59465-10-9	MYLAN NV		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,652.000	58,609			
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	7,600.000	335,631			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		01/06/2020	Various	7,913.000	284,557			
SBDR05-C0-9	NATIONAL GRID PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	25,977.000	243,957			
637071-10-1	NATIONAL OILWELL VARCO INC		02/28/2020	GOLDMAN, SACHS & CO.	12,328.000	230,657			
637417-10-6	NATIONAL RETAIL PROPERTIES		03/23/2020	Various	12,747.000	345,195			
63845R-10-7	NATIONAL VISION HOLDINGS INC		01/31/2020	Various	1,825.000	61,917			
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	03/10/2020	GOLDMAN, SACHS & CO.	54,031.000	758,877			
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	03/23/2020	Various	45,252.000	1,271,877			
S66404-00-5	NEC CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,400.000	44,324			
SB06YV-46-1	NESTE	B	03/23/2020	CITIGROUP GLOBAL MARKETS	6,862.000	172,954			
650111-10-7	NEW YORK T IMES CO CL A		01/06/2020	UNION BANK OF SWITZERLAND	7,178.000	234,361			
S66371-01-4	NEWCREST MINING LTD	B	03/23/2020	Various	18,145.000	262,005			
65249B-10-9	NEWS CORP CLASS A		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	13,047.000	174,373			
J4914X-10-4	NEXON LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	400.000	5,536			
S32089-86-4	NEXT ORD GBP0.10	B	03/23/2020	CITIGROUP GLOBAL MARKETS	6,383.000	266,403			
G6518L-10-8	NIELSEN HOLDINGS PLC		02/28/2020	Various	29,558.000	585,413			
J52088-10-1	NIPPON BUILDING FUND INC.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	21.000	122,032			
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,500.000	72,077			
S66425-69-5	NIPPON STEEL CORP	B	02/28/2020	GOLDMAN, SACHS & CO.	129,100.000	1,427,272			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	02/28/2020	GOLDMAN, SACHS & CO.	364,400.000	1,535,920			
J58472-11-9	NITTO DENKO CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,100.000	194,903			
629209-30-5	NMI HOLDINGS INC CLASS A		01/06/2020	MORGAN STANLEY	7,305.000	235,028			
N64038-10-7	NN GROUP NV	B	03/23/2020	Various	24,195.000	565,652			
655044-10-5	NOBLE ENER GY INC COM		02/28/2020	Various	65,702.000	1,096,344			
655663-10-2	NORDSON CORP.		03/31/2020	Various	705.000	78,487			
67000B-10-4	NOVANTA INC		03/27/2020	NATIONAL BANK OF CANADA	47.000	3,632			
SB798F-W0-4	NOVOZYMES CLASS B	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,195.000	50,444			
629377-50-8	NRG ENERGY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	12,144.000	269,111			
67018T-10-5	NU SKIN ASIA PAC INC		01/06/2020	SANFORD C. BERNSTEIN & CO., LLC	5,748.000	231,259			
670346-10-5	NUCOR CORP.		02/28/2020	GOLDMAN, SACHS & CO.	13,797.000	570,506			
SBDRJL-N0-2	NUTRIEN LTD	B	02/28/2020	Various	16,877.000	689,241			
62944T-10-5	NVR INC		03/23/2020	CITIGROUP GLOBAL MARKETS	95.000	206,625			
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	03/23/2020	CITIGROUP GLOBAL MARKETS	743.000	57,412			
G6718L-10-6	OCADO GROUP PLC	B	03/23/2020	Various	5,664.000	78,456			
674599-10-5	OCCIDENTAL PETROLEUM CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	9,384.000	379,770			
675234-10-8	OCEANFIRST FINANCIAL CORP		03/30/2020	Various	10,831.000	264,905			
670837-10-3	OGE ENERGY CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	8,596.000	203,467			
68213N-10-9	OMNICELL INC		01/06/2020	Various	3,327.000	273,692			
681919-10-6	OMNICOM GROUP		03/23/2020	Various	6,970.000	352,944			
A51460-11-0	OMV AG NPV(VAR)	B	03/10/2020	GOLDMAN, SACHS & CO.	21,765.000	727,926			
68389X-10-5	ORACLE CORP COM		03/23/2020	CITIGROUP GLOBAL MARKETS	10,167.000	449,280			
S66488-91-7	ORIENTAL LAND LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,000.000	127,088			
L72967-10-9	ORION ENGINEERED CARBONS SA	D	01/06/2020	JEFFERIES & COMPANY, INC.	9,903.000	185,752			
J62320-11-4	OSAKA GAS CO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,200.000	53,573			
69007J-10-6	OUTFRONT MEDIA INC		03/17/2020	Various	1,711.000	41,728			
69047Q-10-2	OVINTIV INC		01/30/2020	EXCHANGE	25,272.000	532,022			
693718-10-8	PACCAR INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,430.000	71,371			
695156-10-9	PACKAGING CORPORATION OF AMERICA		03/23/2020	CITIGROUP GLOBAL MARKETS	1,213.000	92,455			
697435-10-5	PALO ALTO NETWORKS INC		03/23/2020	Various	771.000	117,015			
G69651-10-0	PEARSON	B	02/28/2020	GOLDMAN, SACHS & CO.	57,257.000	411,006			
G8295T-21-3	PENNON GROUP PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,041.000	58,560			
712704-10-5	PEOPLES UNITED FINANCIAL INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	37,355.000	586,847			
71377A-10-3	PERFORMANCE FOOD GROUP		01/23/2020	Various	5,284.000	273,702			
714046-10-9	PERKINELMER INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,867.000	126,676			
G97822-10-3	PERRIGO PLC		03/23/2020	Various	4,086.000	198,236			
S71035-26-5	PEUGEOT SA EUR1	B	03/23/2020	Various	59,932.000	739,103			
717081-10-3	PFIZER INC		03/23/2020	Various	10,150.000	314,800			
718172-10-9	PHILIP MORRIS INTL.		03/23/2020	Various	3,237.000	207,520			
723484-10-1	PINNACLE WEST CAPITAL CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	2,933.000	184,515			
72352L-10-6	PINTEREST INC CLASS A		03/10/2020	GOLDMAN, SACHS & CO.	4,160.000	69,638			

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723787-10-7	PIONEER NA T RES CO COM		02/28/2020	GOLDMAN, SACHS & CO.	6,088.000	747,485			
72703H-10-1	PLANET FITNESS INC CLASS A		02/24/2020	NATIONAL BANK OF CANADA	249.000	20,496			
731068-10-2	POLARIS INDUSTRIES INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,915.000	181,044			
737630-10-3	POTLATCH CORP.		01/06/2020	Various	8,138.000	351,175			
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	02/19/2020	MERGER	21,415.800	558,997			
739276-10-3	POWER INTEGRATIONS INC		02/24/2020	NATIONAL BANK OF CANADA	103.000	10,000			
69351T-10-6	PPL CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	16,399.000	304,857			
69354N-10-6	PRA GROUP INC		01/06/2020	Various	8,955.000	330,132			
74112D-10-1	PRESTIGE BRANDS		02/28/2020	UNION BANK OF SWITZERLAND	1,866.000	68,125			
74167P-10-8	PRIMO WATER CORP		03/03/2020	EXCHANGE	13,764.000	182,576			
SBJDS7-L3-4	PROSUS NV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,107.000	128,059			
G72899-10-0	PRUDENTIAL CORP	B	03/23/2020	Various	83,736.000	941,055			
69360J-10-7	PS BUSINESS PKS INC CALIF COM		03/12/2020	Various	1,369.000	222,101			
69370C-10-0	PTC INC		03/23/2020	Various	2,576.000	136,510			
74460D-10-9	PUBLIC STORAGE		03/23/2020	CITIGROUP GLOBAL MARKETS	1,531.000	245,894			
F7607Z-16-5	PUBLICIS GROUPE	B	03/10/2020	GOLDMAN, SACHS & CO.	11,430.000	422,314			
693656-10-0	PVH CORP		02/28/2020	GOLDMAN, SACHS & CO.	6,748.000	500,094			
74736L-10-9	Q2 HOLDINGS INC		03/10/2020	NATIONAL BANK OF CANADA	91.000	6,029			
Q78063-11-4	QBE INS GROUP NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	106,513.000	455,681			
749607-10-7	R L I CORP.		03/16/2020	Various	188.000	14,085			
S62295-97-7	RAKUTEN INC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,400.000	28,770			
751212-10-1	RALPH LAUREN CORP		02/28/2020	GOLDMAN, SACHS & CO.	2,600.000	274,326			
S60419-95-9	RAMSAY HEALTH CARE LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,349.000	39,973			
754730-10-9	RAYMOND JAMES FINANCIAL INC		03/23/2020	Various	1,722.000	106,195			
75524B-10-4	RBC BEARING INS		03/27/2020	NATIONAL BANK OF CANADA	22.000	2,450			
756109-10-4	REALTY INCOME CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	7,978.000	345,767			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,724.000	669,747			
758075-40-2	REDWOOD TRUST INC		01/06/2020	Various	13,784.000	229,033			
758849-10-3	REGENCY CENTERS CORPORATION		03/23/2020	CITIGROUP GLOBAL MARKETS	21,983.000	766,767			
75886F-10-7	REGENERON PHARMACEUTICALS INC		03/23/2020	Various	1,000.000	451,402			
7591EP-10-0	REGIONS FINANCIAL CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	17,869.000	275,183			
F77098-10-5	RENAULT SA COMMON STOCK	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	5,941.000	236,222			
G7494G-10-5	RENTOKIL INITIAL PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	37,763.000	159,028			
S56693-54-2	REPSOL YPF SA EUR1	B	02/28/2020	Various	82,073.000	914,568			
J6448E-10-6	RESONA HOLDINGS	B	03/10/2020	GOLDMAN, SACHS & CO.	297,900.000	990,047			
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	03/23/2020	CITIGROUP GLOBAL MARKETS	27,229.000	888,873			
76155X-10-0	REVOLUTION MEDICINES INC		02/13/2020	JPMORGAN CHASE & CO.	300.000	5,100			
76169B-10-2	REXNORD CORP		01/06/2020	JEFFERIES & COMPANY, INC.	9,124.000	296,135			
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		01/31/2020	GOLDMAN, SACHS & CO.	100.000	2,600			
76680R-20-6	RINGCENTRAL INC CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	579.000	110,931			
S07188-75-8	RIO TINTO CMN STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	6,230.000	226,802			
770323-10-3	ROBERT HALF INTL INC		03/10/2020	GOLDMAN, SACHS & CO.	1,285.000	61,809			
77543R-10-2	ROKU INC CLASS A		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	14.000	1,804			
775711-10-4	ROLLINS, INC		03/23/2020	CITIGROUP GLOBAL MARKETS	728.000	22,983			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	03/10/2020	GOLDMAN, SACHS & CO.	76,408.000	613,986			
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		02/28/2020	GOLDMAN, SACHS & CO.	4,864.000	391,114			
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	03/23/2020	Various	255,585.000	4,140,859			
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	02/28/2020	GOLDMAN, SACHS & CO.	63,183.000	1,353,150			
781846-20-9	RUSH ENTERPRISES CL A		01/06/2020	Various	6,482.000	294,912			
D6629K-10-9	RWE AG (NEU) CMN STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	12,434.000	279,105			
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		03/11/2020	Various	1,574.000	112,480			
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		01/06/2020	GOLDMAN, SACHS & CO.	7,283.000	174,046			
S52260-38-7	SAMPO PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	15,147.000	376,918			
800013-10-4	SANDERSON FARMS INC		03/10/2020	Various	1,411.000	223,839			
SB1VQ2-52-6	SANDVIK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	6,273.000	70,174			
800677-10-6	SANGAMO BIOSCIENCIES INC		01/06/2020	GOLDMAN, SACHS & CO.	12,270.000	98,877			
S56717-35-8	SANOFI S.A.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	473.000	36,428			
S67766-06-3	SANTEN PHARMACEUTICAL CO	B	03/23/2020	Various	12,900.000	204,937			
Q82869-11-8	SANTOS	B	03/10/2020	GOLDMAN, SACHS & CO.	7,567.000	24,782			
802912-10-5	SAPUTO GROUP INC	B	03/23/2020	Various	10,680.000	235,789			
803607-10-0	SAREPTA THERAPEUTICS INC		03/23/2020	Various	2,170.000	226,085			

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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
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	1,035.000	223,001			
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	108,351.000	232,509			
806857-10-8	SCHLUMBERGER LTD		03/23/2020	Various	132,078.000	2,105,464			
811707-80-1	SEACOAST BANKING CORP FL		01/06/2020	Various	9,719.000	292,547			
G7945M-10-7	SEAGATE TECHNOLOGY		03/23/2020	CITIGROUP GLOBAL MARKETS	703.000	28,668			
81211K-10-0	SEALED AIR CORP		02/28/2020	GOLDMAN, SACHS & CO.	918.000	27,825			
J70746-13-6	SEKISUI HOUSE	B	03/23/2020	CITIGROUP GLOBAL MARKETS	17,700.000	270,730			
816300-10-7	SELECTIVE INSURANCE GROUP		03/23/2020	Various	3,665.000	164,505			
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	03/23/2020	Various	6,400.000	198,863			
SB1FH8-J7-2	SEVERN TRENT PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	308.000	7,357			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	03/23/2020	Various	51,987.000	720,959			
S68043-69-4	SHIMADZU CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	6,500.000	152,196			
J72262-10-8	SHIMANO	B	02/28/2020	GOLDMAN, SACHS & CO.	3,100.000	426,148			
S68046-82-0	SHIONOGI & CO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,200.000	221,703			
J74358-14-4	SHISEIDO CO. LTD.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,700.000	86,527			
D69671-21-8	SIEMANS AG	B	03/10/2020	GOLDMAN, SACHS & CO.	7,112.000	649,505			
82669G-10-4	SIGNATURE BK NEW YORK NY		03/31/2020	Various	5,379.000	585,542			
H7631K-27-3	SIKA AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	163.000	22,769			
828806-10-9	SIMON PPTY GROUP INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	5,356.000	750,001			
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	03/23/2020	Various	120,800.000	225,112			
W25381-14-1	SKAND ENSKILDA A	B	03/23/2020	CITIGROUP GLOBAL MARKETS	76,681.000	460,860			
830566-10-5	SKECHERS USA INC		03/24/2020	Various	6,028.000	241,501			
78440X-10-1	SL GREEN REALTY CORP		03/10/2020	GOLDMAN, SACHS & CO.	1,275.000	95,549			
831865-20-9	SMITH (A.O.)		02/28/2020	GOLDMAN, SACHS & CO.	6,099.000	241,215			
832696-40-5	SMUCKER J M CO COM NEW		03/23/2020	CITIGROUP GLOBAL MARKETS	775.000	74,237			
T8578L-10-7	SNAM RETE GAS	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,420.000	37,296			
83304A-10-6	SNAP INC CLASS A		03/23/2020	Various	11,074.000	122,060			
833034-10-1	SNAP ON IN C COM		03/23/2020	Various	4,949.000	508,958			
F84941-12-3	SODEXO	B	03/10/2020	GOLDMAN, SACHS & CO.	576.000	49,999			
83413U-10-0	SOLAR CAPITAL LTD		01/06/2020	Various	10,038.000	208,619			
J58699-10-9	SOMPO HOLDINGS INC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	13,200.000	338,240			
840441-10-9	SOUTH STATE CORP		01/06/2020	Various	3,429.000	296,850			
SBWSW5-D9-1	SOUTH32 LTD	B	03/23/2020	Various	672,301.000	766,101			
844741-10-8	SOUTHWEST AIRLINES CO		03/10/2020	GOLDMAN, SACHS & CO.	1,285.000	58,545			
SBWFGQ-N1-7	SPIRAX-SARCO ENGINEERING PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	509.000	46,534			
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,842.000	124,593			
848637-10-4	SPLUNK INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,042.000	118,204			
85207U-10-5	SPRINT CORPORATION		03/23/2020	Various	16,312.000	146,825			
78469X-10-7	SPX FLOW INC		01/06/2020	Various	6,238.000	304,815			
852234-10-3	SQUARE INC CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	5,545.000	221,855			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		03/23/2020	CITIGROUP GLOBAL MARKETS	4,594.000	164,557			
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	02/28/2020	GOLDMAN, SACHS & CO.	63,061.000	456,728			
855244-10-9	STARBUCKS CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	2,468.000	139,565			
858119-10-0	STEEL DYNAMICS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,372.000	102,070			
85917A-10-0	STERLING BANCORP		03/16/2020	Various	15,040.000	296,960			
S59623-32-2	STMICROELECTRONICS NV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,163.000	19,996			
S50726-73-6	STORA ENSO OYJ	B	03/23/2020	CITIGROUP GLOBAL MARKETS	36,839.000	289,895			
J14406-13-6	SUBARU CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	22,600.000	390,537			
J77282-11-9	SUMITOMO CORP NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,800.000	105,490			
S68588-49-0	SUMITOMO METAL MINING LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	1,400.000	32,240			
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	19,441.000	475,511			
Q8802S-10-3	SUNCORP GROUP LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	126,728.000	578,457			
867652-40-6	SUNPOWER CORP	C	01/06/2020	BANK OF AMERICA/MERRILL LYNCH	19,299.000	138,669			
78486Q-10-1	SVB FINANCIAL GROUP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	702.000	172,706			
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	19,541.000	142,793			
78489X-10-3	SVMK INC		01/06/2020	GOLDMAN, SACHS & CO.	14,373.000	262,628			
W94232-10-0	SWEDBANK AB	B	03/23/2020	Various	27,358.000	317,777			
H8404J-16-2	SWISS LIFE HOLDING	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,219.000	322,627			
SB1JB4-K8-5	SYMRISE AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,857.000	164,632			
S67442-94-7	T&D HOLDINGS INC	B	02/28/2020	GOLDMAN, SACHS & CO.	40,000.000	387,308			
S68701-00-2	TAISEI CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	14,900.000	381,935			

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Admini-strative Symbol
87612E-10-6	TARGET CORP		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,066.000	121,812			
SBJMY6-G0-1	TC ENERGY CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	10,285.000	342,751			
87236Y-10-8	TD AMERITRADE HOLDING CORP		03/10/2020	GOLDMAN, SACHS & CO.	5,910.000	229,770			
J82141-13-6	TDK CORP.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,600.000	237,650			
G87110-10-5	TECHNIPFMC PLC	D	03/10/2020	GOLDMAN, SACHS & CO.	63,278.000	603,039			
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	03/10/2020	GOLDMAN, SACHS & CO.	57,628.000	512,593			
879360-10-5	TELEDYNE TECHNOLOGIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,193.000	279,639			
879382-10-9	TELEFONICA DE ESPANA	B	03/23/2020	Various	156,672.000	757,126			
R21882-10-6	TELENOR	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,147.000	138,866			
G87621-10-1	TESCO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	114,327.000	284,900			
88160R-10-1	TESLA INC		03/23/2020	Various	392.000	201,432			
883203-10-1	TEXTRON IN C COM		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,607.000	216,990			
F9156M-10-8	THALES S.A.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,738.000	321,592			
Q2774Q-10-4	THE A2 MILK COMPANY LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,752.000	25,193			
H83949-14-1	THE SWATCH GROUP	B	02/28/2020	GOLDMAN, SACHS & CO.	459.000	105,013			
G8807B-10-6	THERAVANCE BIOPHARMA INC		01/17/2020	Various	4,627.000	111,255			
G8827U-10-0	THIRD POINT REINSURANCE LTD	D	01/24/2020	Various	19,626.000	206,567			
885160-10-1	THOR INDUSTRIES, INC.		03/20/2020	NATIONAL BANK OF CANADA	228.000	8,551			
886547-10-8	TIFFANY + CO NEW COM		03/23/2020	Various	1,323.000	168,050			
872590-10-4	T-MOBILE US INC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,843.000	215,215			
S68951-69-8	TOBU RAILWAY LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	7,300.000	219,972			
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	03/10/2020	GOLDMAN, SACHS & CO.	108,300.000	388,653			
S68965-48-2	TOKYU CORP	B	03/23/2020	Various	24,000.000	364,047			
S28972-22-2	TORONTO-DOMINION COM NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	30,179.000	1,022,954			
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	01/06/2020	NATIONAL BANK OF CANADA	13,596.000	321,962			
S69005-46-0	TOYOTA INDUSTRIES CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,400.000	467,918			
J92676-11-3	TOYOTA MOTOR	B	03/23/2020	CITIGROUP GLOBAL MARKETS	8,500.000	471,187			
S69005-80-9	TOYOTA TSUSHO	B	03/10/2020	GOLDMAN, SACHS & CO.	10,300.000	292,112			
892356-10-6	TRACTOR SUPPLY CO		03/23/2020	CITIGROUP GLOBAL MARKETS	774.000	60,418			
G8994E-10-3	TRANE TECHNOLOGIES PLC		03/02/2020	EXCHANGE	8,159.000	407,509			
893641-10-0	TRANSDIGM GROUP INC		03/23/2020	CITIGROUP GLOBAL MARKETS	998.000	300,927			
89417E-10-9	TRAVELERS COS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,262.000	288,230			
89610F-10-1	TRICIDA INC		01/06/2020	UNION BANK OF SWITZERLAND	3,007.000	108,803			
896239-10-0	TRIMBLE NAVIGATION		03/23/2020	CITIGROUP GLOBAL MARKETS	11,012.000	292,258			
896288-10-7	TRINET GROUP INC		01/06/2020	Various	5,108.000	287,933			
89832Q-10-9	TRUIST FINANCIAL CORP		03/23/2020	Various	24,527.000	650,579			
90138F-10-2	TWILIO INC CLASS A		03/23/2020	Various	2,362.000	215,321			
90184L-10-2	TWITTER INC		03/23/2020	Various	3,794.000	100,209			
902494-10-3	TYSON FOODS INC CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	1,741.000	100,282			
902681-10-5	U G I CORP.		03/10/2020	GOLDMAN, SACHS & CO.	16,809.000	594,445			
90353T-10-0	UBER TECHNOLOGIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	7,033.000	157,539			
F9396N-10-6	UBISOFT ENTERTAINMENT	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,221.000	78,177			
H42097-10-7	UBS GROUP AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	48,181.000	380,601			
90384S-30-3	ULTA BEAUTY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,106.000	158,423			
B95505-18-4	UMICORE SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,654.000	138,967			
SBZ6CZ-43-5	UNIPER SE	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,300.000	126,900			
V96194-12-7	UNITED OVERSEAS BANK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	73,000.000	883,097			
911363-10-9	UNITED RENTALS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	265.000	40,349			
913017-10-9	UNITED TECHNOLOGIES CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	8,256.000	618,787			
SB39J2-M4-8	UNITED UTILITIES GROUP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,727.000	42,389			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,771.000	199,069			
91529Y-10-6	UNUM GROUP		02/28/2020	Various	29,164.000	723,614			
91879Q-10-9	VAIL RESORTS INC		03/10/2020	GOLDMAN, SACHS & CO.	1,141.000	202,984			
SBDC5S-T8-2	VALEO SA	B	03/10/2020	GOLDMAN, SACHS & CO.	14,791.000	355,729			
92220P-10-5	VARIAN MEDICAL SYST		03/23/2020	CITIGROUP GLOBAL MARKETS	819.000	73,554			
92276F-10-0	VENTAS INC		03/10/2020	GOLDMAN, SACHS & CO.	6,603.000	312,774			
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	03/23/2020	Various	3,274.000	294,181			
925652-10-9	VICI PPTYS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	39,179.000	459,961			
H9150Q-10-3	VIFOR PHARMA AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,264.000	147,081			
92763M-10-5	VIPER ENERGY PARTNERS UNITS		01/06/2020	MORGAN STANLEY	6,820.000	179,412			
92840M-10-2	VISTRA ENERGY CORP		03/23/2020	Various	21,697.000	308,259			

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F97982-10-6	VIVENDI EUR5.50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	7,915.000	153,809			
928563-40-2	VM WARE INC		03/23/2020	CITIGROUP GLOBAL MARKETS	581.000	61,435			
SBBJPF-Y1-4	VONOVIA SE	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,856.000	429,726			
929042-10-9	VORNADO RLTY TR		03/10/2020	GOLDMAN, SACHS & CO.	12,555.000	654,755			
929160-10-9	VULCAN MAT LS CO COM		03/23/2020	CITIGROUP GLOBAL MARKETS	2,545.000	208,741			
92936U-10-9	W. P. CAREY REIT INC		03/23/2020	CITIGROUP GLOBAL MARKETS	11,839.000	519,259			
929740-10-8	WABTEC		03/10/2020	GOLDMAN, SACHS & CO.	1,439.000	86,297			
931427-10-8	WALGREENS BOOTS ALLIANCE		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	7,341.000	383,787			
94106B-10-1	WASTE CONNECTIONS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	411.000	29,859			
941848-10-3	WATERS CORPORATION		03/23/2020	CITIGROUP GLOBAL MARKETS	254.000	41,239			
942749-10-2	WATTS WATER TECHNOLOGIES INC		01/06/2020	Various	2,102.000	209,164			
94419L-10-1	WAYFAIR INC CLASS A		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,056.000	109,740			
G95248-13-7	WEIR GROUP PLC	B	01/16/2020	GOLDMAN, SACHS & CO.	7,783.000	147,392			
949746-10-1	WELLS FARGO CO		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	24,251.000	1,146,345			
95040Q-10-4	WELLTOWER INC		03/23/2020	CITIGROUP GLOBAL MARKETS	13,670.000	594,508			
95058W-10-0	WENDY'S COMPANY (THE)		02/24/2020	Various	1,126.000	25,526			
S69579-95-1	WEST JAPAN RAILWAY	B	03/23/2020	CITIGROUP GLOBAL MARKETS	8,500.000	545,240			
957638-10-9	WESTERN ALLIANCE BANCORP		03/27/2020	Various	851.000	29,365			
Q97417-10-1	WESTPAC BANKING CORP	B	03/10/2020	GOLDMAN, SACHS & CO.	73,605.000	1,105,134			
96145D-10-5	WESTROCK		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,898.000	198,908			
96208T-10-4	WEX INC		03/31/2020	Various	1,166.000	140,099			
962166-10-4	WEYERHAEUSER CO		03/23/2020	CITIGROUP GLOBAL MARKETS	28,137.000	379,005			
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	03/23/2020	Various	14,877.000	1,183,326			
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	03/10/2020	GOLDMAN, SACHS & CO.	34,000.000	155,457			
Y9553V-10-6	WHEELOCK AND CO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,000.000	25,582			
G9606P-19-7	WHITBREAD	B	03/10/2020	GOLDMAN, SACHS & CO.	3,640.000	152,385			
969457-10-0	WILLIAMS COS INC		02/28/2020	Various	63,590.000	1,229,443			
971375-12-6	WILLSCOT CORP		03/09/2020	NATIONAL BANK OF CANADA	303.000	4,178			
S75089-27-6	WIRECARD AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,477.000	134,037			
M98068-10-5	WIX.COM LTD	D	03/23/2020	CITIGROUP GLOBAL MARKETS	2,006.000	189,527			
980228-10-0	WOODSIDE PETROLEUM	B	03/23/2020	Various	169,870.000	1,962,553			
98138H-10-1	WORKDAY INC.		03/23/2020	CITIGROUP GLOBAL MARKETS	2,160.000	274,644			
983134-10-7	WYNN RESOR TS LTD COM		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	924.000	114,437			
984017-10-3	XENIA HOTELS RESORTS REIT INC		01/06/2020	Various	11,207.000	235,752			
983919-10-1	XILINX INC COM		03/23/2020	Various	3,106.000	228,998			
984241-10-9	Y MABS THERAPEUTICS INC		01/06/2020	Various	3,728.000	113,028			
J95468-12-0	YAKULT HONSHA CO	B	02/28/2020	GOLDMAN, SACHS & CO.	12,100.000	542,899			
J95732-10-3	YAMAHA CORP	B	03/10/2020	GOLDMAN, SACHS & CO.	5,700.000	282,483			
R9900C-10-6	YARA INTL ASA CMN STK	B	03/10/2020	GOLDMAN, SACHS & CO.	2,511.000	90,563			
J9690T-10-2	YASKAWA ELECTRIC CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,300.000	212,161			
98919V-10-5	ZAYO GROUP HOLDINGS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,969.000	68,442			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		03/23/2020	Various	904.000	174,126			
98954M-20-0	ZILLOW GROUP INC CLASS C		02/28/2020	GOLDMAN, SACHS & CO.	8,255.000	460,712			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,861.000	312,007			
989701-10-7	ZIONS BANCORPORATION NA		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,909.000	227,630			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						214,727,120	XXX		XXX
434990-71-9	HOLLANDER PRT CRP WTS 13SEP24 REST		01/01/2020	DIRECT	383.000				
BAS11X-ZE-3	SELECTQUOTE INC		02/01/2020	DIRECT	105,518.000				
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							XXX		XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	03/18/2020	BANK OF AMERICA/MERRILL LYNCH	123,485.000	7,830,639			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	03/18/2020	BANK OF AMERICA/MERRILL LYNCH	126,990.000	5,727,995			
464287-20-0	ISHARES CORE S&P 500 ETF		03/18/2020	Various	15,804.000	4,277,217			
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		01/29/2020	GOLDMAN, SACHS & CO.	186,390.000	13,738,807			
464286-50-9	ISHARES MSCI CANADA ETF	C	03/18/2020	Various	26,487.000	780,346			
464287-62-2	ISHARES RUSSELL 1000 INDEX		03/18/2020	Various	18,570.000	2,755,828			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/18/2020	Various	10,226.000	1,643,798			
9499999. Subtotal - Common Stocks - Mutual Funds						36,754,629	XXX		XXX
9799997. Total - Common Stocks - Part 3						251,481,749	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	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 Administrative Symbol
9799999. Total - Common Stocks						251,481,749	XXX		XXX
9899999. Total - Preferred and Common Stocks						252,648,081	XXX		XXX
9999999 - Totals						1,560,727,895	XXX	2,545,532	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation and Administrative Symbol
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		03/01/2020	SCHEDULED REDEMPTION		87	87	99	97		(10)		(10)		87				1	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		03/01/2020	SCHEDULED REDEMPTION		1,687	1,687	1,517	1,589		98		98		1,687				26	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		03/01/2020	SCHEDULED REDEMPTION		353	353	362	359		(6)		(6)		353				7	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		03/01/2020	SCHEDULED REDEMPTION		1,131	1,131	1,040	1,079		52		52		1,131				18	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		03/01/2020	SCHEDULED REDEMPTION		168	168	172	171		(3)		(3)		168				3	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		03/01/2020	SCHEDULED REDEMPTION		356	356	407	374		(18)		(18)		356				6	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		03/01/2020	SCHEDULED REDEMPTION		102	102	106	105		(3)		(3)		102				2	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		03/01/2020	SCHEDULED REDEMPTION		264	264	289	281		(17)		(17)		264				5	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		03/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		03/01/2020	SCHEDULED REDEMPTION		243	243	247	247		(3)		(3)		243				4	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		03/01/2020	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12					04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		03/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2020	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					06/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		01/01/2020	SCHEDULED REDEMPTION		323	323	342	341		(18)		(18)		323				2	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		03/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		03/01/2020	SCHEDULED REDEMPTION		82	82	88	89		(8)		(8)		82				1	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		03/01/2020	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		03/01/2020	SCHEDULED REDEMPTION		2,004	2,004	2,036	2,048		(45)		(45)		2,004				24	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		01/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		03/01/2020	SCHEDULED REDEMPTION		7	7	7	7						7					08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		03/01/2020	SCHEDULED REDEMPTION		85	85	98	92		(7)		(7)		85				1	05/15/2027	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		03/01/2020	SCHEDULED REDEMPTION		66	66	68	66						66				1	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		03/01/2020	SCHEDULED REDEMPTION		90	90	92	90						90				2	08/20/2021	1
912828-YM-6	TNOTE		02/26/2020	Various		4,768,559	4,760,200	4,748,659	4,748,975		311		311		4,749,285		19,274	19,274	17,805	10/31/2024	1
912828-4Z-0	TREASURY NOTE		01/27/2020	GOLDMAN, SACHS & CO.		3,575,407	3,347,000	3,318,498	3,323,423		284		284		3,323,707		251,700	251,700	37,930	08/31/2025	1
912828-5U-0	TREASURY NOTE		03/09/2020	JPMORGAN CHASE & CO.		3,240,352	3,000,000	3,018,633	3,015,102		(686)		(686)		3,014,417		225,935	225,935	15,144	12/31/2023	1
912828-6A-3	TREASURY NOTE		01/27/2020	GOLDMAN, SACHS & CO.		3,075,401	2,887,700	2,897,965	2,896,782		(101)		(101)		2,896,681		178,719	178,719	37,283	01/31/2026	1
912828-6S-4	TREASURY NOTE		03/19/2020	CITADEL SECURITIES LLC		7,792,594	7,200,000	7,275,094	7,268,984		(2,209)		(2,209)		7,266,776		525,818	525,818	66,239	04/30/2026	1
912828-6X-3	TREASURY NOTE		03/25/2020	DEUTSCHE BANK AG		1,630,898	1,500,000	1,522,559	1,520,930		(715)		(715)		1,520,215		110,683	110,683	10,190	05/31/2026	1
912828-7C-8	TREASURY NOTE		03/18/2020	Various		11,290,703	11,000,000	10,981,953	10,984,629		1,204		1,204		10,985,833		304,870	304,870	127,933	07/15/2022	1
912828-C5-7	TREASURY NOTE		01/10/2020	JPMORGAN CHASE & CO.		50,381	50,000	50,385			(3)		(3)		50,382		(1)	(1)	323	03/31/2021	1
912828-W7-1	TREASURY NOTE		01/10/2020	GOLDMAN, SACHS & CO.		76,488	75,000	76,459			(3)		(3)		76,456		32	32	457	03/31/2024	1
912828-WG-1	TREASURY NOTE		01/10/2020	Various		705,766	700,000	705,496	704,986		(96)		(96)		704,890		876	876	3,091	04/30/2021	1
912828-YC-8	TREASURY NOTE		01/27/2020	Various		41,567,087	41,579,300	41,440,856	41,359,890		4,886		4,886		41,464,600		102,487	102,487	253,737	08/31/2021	1
912828-YE-4	TREASURY NOTE		01/27/2020	Various		26,662,969	27,000,000	26,582,578	26,604,347		5,245		5,245		26,609,593		53,376	53,376	135,714	08/31/2024	1
912828-YK-0	TREASURY NOTE		03/04/2020	Various		9,538,418	9,500,000	9,424,180	9,427,703		2,432		2,432		9,430,135		108,283	108,283	39,109	10/15/2022	1
912828-YP-9	TREASURY NOTE		01/09/2020	MORGAN STANLEY		3,594,094	3,600,000	3,595,414	3,595,740		57		57		3,595,797		(1,703)	(1,703)	10,533	10/31/2021	1
912828-YS-3	TREASURY NOTE		03/25/2020	Various		8,782,500	8,000,000	7,872,500	7,872,887		2,480		2,480		7,875,367		907,133	907,133	47,692	11/15/2029	1
912828-YT-1	TREASURY NOTE		02/24/2020	GOLDMAN, SACHS & CO.		79,603,563	79,562,000	79,372,419	79,374,795		5,627		5,627		79,380,423		223,140	223,140	173,836	11/30/2021	1
912828-YU-8	TREASURY NOTE		03/25/2020	Various		31,453,227	31,000,000	30,617,266	30,620,028		5,511		5,511		30,625,539		827,688	827,688	90,494	11/30/2026	1
912828-YV-6	TREASURY NOTE		01/06/2020	GOLDMAN, SACHS & CO.		45,091,195	45,300,000	44,813,379	44,815,709		1,553		1,553		44,817,262		273,933	273,933	70,549	11/30/2024	1
912828-YX-2	TREASURY NOTE		03/25/2020	Various		44,458,301	43,000,000	43,180,273			(2,380)		(2,380)		43,177,893		1,280,407	1,280,407	122,308	12/31/2026	1
912828-YY-0	TREASURY NOTE		03/25/2020	Various		5,288,379	5,000,000	5,048,047			(1,394)		(1,394)		5,046,652		241,726	241,726	18,750	12/31/2024	1
912828-Z5-2	TREASURY NOTE		03/23/2020	Various		8,349,844	8,000,000	8,022,188			(252)		(252)		8,021,936		327,908	327,908	13,901	01/31/2025	1
912828-Z7-8	TREASURY NOTE		03/23/2020	Various		24,108,773	23,500,000	23,716,758			(1,526)		(1,526)		23,715,232		393,542	393,542	29,893	01/31/2027	1
912828-ZA-1	TREASURY NOTE		03/25/2020	HSBC SECURITIES, INC.		5,075,586	5,000,000	5,064,258			(537)		(537)		5,063,721		11,865	11,865	3,974	02/28/2022	1
912828-ZB-9	TREASURY NOTE		03/19/2020	Various		11,939,668	11,750,000	11,943,867			(601)		(601)		11,943,266		(3,598)	(3,598)	3,867	02/28/2027	1
912828-UN-8	US TREASURY N/B		01/10/2020	GOLDMAN, SACHS & CO.		75,926	75,000	75,914			(2)		(2)		75,912		14	14	615	02/15/2023	1
740468-AA-4	PREMIER AIRCRAFT LEASING		02/06/2020	SCHEDULED REDEMPTION		50,579	50,579	52,621	52,016		(1,437)		(1,437)		50,579				452	02/06/2022	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
797224-AC-6	SAN CLEMENTE LEASING LLC		02/22/2020	SCHEDULED REDEMPTION		289,424	289,424	289,424	289,424						289,424				2,192	11/22/2022	1
805649-AB-6	SAYARRA LTD		01/29/2020	SCHEDULED REDEMPTION		231,435	231,435	231,435	231,435						231,435				1,490	04/14/2022	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		03/01/2020	SCHEDULED REDEMPTION		150,000	150,000	162,563	150,822		(822)		(822)		150,000				6,968	09/01/2020	1
0599999. Subtotal - Bonds - U.S. Governments						382,636,565	377,226,688	376,220,613	278,977,650		16,835		16,835		376,272,458		6,364,107	6,364,107	1,343,338	XXX	XXX
23371D-AD-6	DAE FUNDING LLC	C	03/10/2020	GOLDMAN, SACHS & CO.		17,021	17,000	17,000	17,000						17,000		21	21	290	11/15/2021	3FE
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	D	01/01/2020	SCHEDULED REDEMPTION		891,132	891,132	891,132	891,132						891,132				27,135	01/01/2023	3
1099999. Subtotal - Bonds - All Other Governments						908,154	908,132	908,132	908,132						908,132		21	21	27,425	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
138824-KN-6	CANYON CNTY IDAHO SCH DIST NO		03/23/2020	UMB BANK		593,970	500,000	615,100	609,091		(2,479)		(2,479)		606,612		(12,642)	(12,642)	20,069	09/15/2037	1FE
196696-QP-6	COLORADO ST BRD CMNTY COLLEGES		01/15/2020	UMB BANK		437,950	345,000	422,522	408,156		(326)		(326)		407,829		30,121	30,121	3,642	11/01/2028	1FE
419792-XX-9	HAWAII ST		03/23/2020	Various		1,106,735	1,000,000	1,078,580	1,072,624		(1,639)		(1,639)		1,070,985		35,750	35,750	29,278	01/01/2034	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,138,655	1,845,000	2,116,202	2,089,871		(4,445)		(4,445)		2,085,426		53,229	53,229	52,989	XXX	XXX
442331-3L-6	HOUSTON TEX		03/01/2020	CALLED @ 100.000		16,950,000	16,950,000	16,950,000	16,950,000						16,950,000				535,535	03/01/2030	1
442331-3M-4	HOUSTON TEX		03/01/2020	CALLED @ 100.000		19,050,000	19,050,000	19,050,000	19,050,000						19,050,000				601,885	03/01/2030	1FE
442331-SR-6	HOUSTON TX PUB IMPT REF BABS 2010B		03/01/2020	CALLED @ 100.000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				204,440	03/01/2023	1FE
796269-ZE-1	SAN ANTONIO TEX INDPT SCH DIST		03/16/2020	UMB BANK		882,131	800,000	893,032	861,000		(3,746)		(3,746)		857,254		24,877	24,877	21,722	08/15/2022	1FE
796269-ZF-8	SAN ANTONIO TEX INDPT SCH DIST		02/24/2020	UMB BANK		228,628	200,000	227,266	219,830		(519)		(519)		219,311		9,317	9,317	4,764	08/15/2023	1FE
940859-BJ-9	WASHOE CNTY NEV SCH DIST		01/09/2020	UMB BANK		148,663	130,000	135,422	134,556		(17)		(17)		134,539		14,124	14,124	1,473	10/01/2034	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						45,259,422	45,130,000	45,255,720	45,215,386		(4,282)		(4,282)		45,211,104		48,318	48,318	1,369,819	XXX	XXX
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		03/01/2020	CALLED @ 77.324		1,720,459	2,225,000	799,388	1,693,441		14,977		14,977		1,708,417		12,042	12,042		03/01/2025	2FE
038716-GS-9	ARAPAHOE CNTY COLO WASTEWATER AUTH		03/13/2020	D.A. DAVIDSON & CO.		1,158,100	1,000,000	1,143,540	1,142,334		(2,699)		(2,699)		1,139,635		18,465	18,465	12,222	12/01/2037	1FE
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2020	CALLED @ 100.000		570,000	570,000	563,126	569,766		32		32		569,798		202	202	19,594	02/01/2021	1FE
161045-MJ-5	CHARLOTTE N C WTR & SWR SYS RE		01/29/2020	UMB BANK		114,257	100,000	115,106	110,055		(232)		(232)		109,823		4,434	4,434	2,917	07/01/2023	1FE
19668Q-JH-9	COLORADO ST BLDG EXCELLENT SCH		03/15/2020	MATURED		360,000	360,000	377,806	362,474		(2,474)		(2,474)		360,000				9,000	03/15/2020	1FE
19668Q-JV-8	COLORADO ST BLDG EXCELLENT SCH		03/15/2020	MATURED		250,000	250,000	262,365	251,718		(1,718)		(1,718)		250,000				6,250	03/15/2020	1FE
313401-Z8-7	FED HOME LOAN MTG CORP #360119		03/01/2020	SCHEDULED REDEMPTION		51	51	59	57		(6)		(6)		51				1	08/01/2020	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		03/01/2020	SCHEDULED REDEMPTION		13,335	13,335	14,160	13,765		(431)		(431)		13,335				138	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		03/01/2020	SCHEDULED REDEMPTION		1,638	1,638	1,739	1,694		(56)		(56)		1,638				16	09/01/2023	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		03/01/2020	SCHEDULED REDEMPTION		20	20	22	20						20					04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		03/01/2020	SCHEDULED REDEMPTION		1,379	1,379	1,336	1,349		30		30		1,379				15	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		03/01/2020	SCHEDULED REDEMPTION		313	313	310	311		2		2		313				4	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		03/01/2020	SCHEDULED REDEMPTION		412	412	399	403		10		10		412				4	03/01/2035	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		03/01/2020	SCHEDULED REDEMPTION		157	157	190	157						157				3	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		03/01/2020	SCHEDULED REDEMPTION		252	252	266	256		(4)		(4)		252				5	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2020	SCHEDULED REDEMPTION		41	41	42	45		(4)		(4)		41				1	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2020	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25					01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		03/01/2020	SCHEDULED REDEMPTION		49	49	51	54		(5)		(5)		49				1	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2020	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		03/01/2020	SCHEDULED REDEMPTION		23	23	23	24		(2)		(2)		23					02/01/2032	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		03/01/2020	SCHEDULED REDEMPTION		3	3	3	4						3					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		03/01/2020	SCHEDULED REDEMPTION		162	162	169	178		(16)		(16)		162				4	07/01/2030	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		03/01/2020	SCHEDULED REDEMPTION		172	172	195	196		(23)		(23)		172				3	03/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2020	SCHEDULED REDEMPTION		166	166	171	177		(11)		(11)		166				3	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		03/01/2020	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2020	SCHEDULED REDEMPTION		86	86	88	92		(6)		(6)		86				1	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		03/01/2020	SCHEDULED REDEMPTION		10,551	10,551	10,853	10,986		(435)		(435)		10,551				119	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2020	SCHEDULED REDEMPTION		1,275	1,275	1,263	1,266		9		9		1,275				14	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		03/01/2020	SCHEDULED REDEMPTION		3,375	3,375	3,472	3,515		(140)		(140)		3,375				39	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		03/01/2020	SCHEDULED REDEMPTION		12,213	12,213	12,649	12,389		(177)		(177)		12,213				135	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		03/01/2020	SCHEDULED REDEMPTION		6,533	6,533	6,766	6,657		(124)		(124)		6,533				70	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2020	SCHEDULED REDEMPTION		20,225	20,225	20,948	20,700		(474)		(474)		20,225				228	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2020	SCHEDULED REDEMPTION		35,992	35,992	37,278	36,734		(743)		(743)		35,992				387	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2020	SCHEDULED REDEMPTION		14,412	14,412	14,927	14,783		(372)		(372)		14,412				162	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2020	SCHEDULED REDEMPTION		12,848	12,848	13,308	13,186		(338)		(338)		12,848				146	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		03/01/2020	SCHEDULED REDEMPTION		5,993	5,993	6,208	6,106		(112)		(112)		5,993				59	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		03/01/2020	SCHEDULED REDEMPTION		4,044	4,044	4,189	4,122		(78)		(78)		4,044				45	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		03/01/2020	SCHEDULED REDEMPTION		5,842	5,842	6,051	5,953		(111)		(111)		5,842				65	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		03/01/2020	SCHEDULED REDEMPTION		6,116	6,116	6,335	6,228		(111)		(111)		6,116				68	05/01/2024	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		03/01/2020	SCHEDULED REDEMPTION		6,207	6,207	6,429	6,312		(104)		(104)		6,207				64	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		03/01/2020	SCHEDULED REDEMPTION		2,127	2,127	2,203	2,173		(46)		(46)		2,127				24	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		03/01/2020	SCHEDULED REDEMPTION		1,589	1,589	1,625	1,601		(12)		(12)		1,589				27	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2020	SCHEDULED REDEMPTION		757	757	744	749		7		7		757				10	08/01/2028	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2020	SCHEDULED REDEMPTION		141	141	155	147		(6)		(6)		141				3	07/01/2022	1
31371J-L5-1	FED NATL MTG ASSOC #253348		03/01/2020	SCHEDULED REDEMPTION		291	291	308	325		(34)		(34)		291				6	06/01/2030	1
31371J-SE-5	FED NATL MTG ASSOC #253517		03/01/2020	SCHEDULED REDEMPTION		363	363	385	412		(49)		(49)		363				8	11/01/2030	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
31371J-WA-8	FED NATL MTG ASSOC #253641		03/01/2020	SCHEDULED REDEMPTION		14	14	14	16		(2)		(2)		14					01/01/2031	1
31371J-3J-1	FED NATL MTG ASSOC #253801		03/01/2020	SCHEDULED REDEMPTION		475	475	460	470		5		5		475				7	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		03/01/2020	SCHEDULED REDEMPTION		405	405	392	401		3		3		405				5	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		03/01/2020	SCHEDULED REDEMPTION		65	65	63	64		1		1		65				1	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		03/01/2020	SCHEDULED REDEMPTION		278	278	269	274		3		3		278				4	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		03/01/2020	SCHEDULED REDEMPTION		618	618	598	611		7		7		618				7	11/01/2021	1
31371K-GV-7	FED NATL MTG ASSOC #254112		03/01/2020	SCHEDULED REDEMPTION		73	73	77	78		(6)		(6)		73				1	11/01/2031	1
31371K-KE-0	FED NATL MTG ASSOC #254193		03/01/2020	SCHEDULED REDEMPTION		314	314	304	310		4		4		314				4	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		03/01/2020	SCHEDULED REDEMPTION		508	508	492	502		6		6		508				7	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		03/01/2020	SCHEDULED REDEMPTION		581	581	562	573		8		8		581				8	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2020	SCHEDULED REDEMPTION		293	293	284	290		4		4		293				4	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		03/01/2020	SCHEDULED REDEMPTION		598	598	579	589		9		9		598				8	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		03/01/2020	SCHEDULED REDEMPTION		816	816	790	804		13		13		816				11	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		03/01/2020	SCHEDULED REDEMPTION		1,068	1,068	1,059	1,060		8		8		1,068				13	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		03/01/2020	SCHEDULED REDEMPTION		75,583	75,583	81,062	79,346		(3,764)		(3,764)		75,583				858	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		03/01/2020	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2036	1
31371N-TS-4	FED NATL MTG ASSOC #257161		03/01/2020	SCHEDULED REDEMPTION		7,810	7,810	8,702	8,747		(937)		(937)		7,810				83	04/01/2038	1
31371N-U9-4	FED NATL MTG ASSOC #257208		03/01/2020	SCHEDULED REDEMPTION		3,463	3,463	3,552	3,506		(43)		(43)		3,463				32	05/01/2023	1
31374F-WG-0	FED NATL MTG ASSOC #313047		03/01/2020	SCHEDULED REDEMPTION		49	49	52	52		(3)		(3)		49				1	12/01/2025	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		03/01/2020	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23					04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		03/01/2020	SCHEDULED REDEMPTION		157	157	166	170		(13)		(13)		157				3	07/01/2030	1
31384W-G2-0	FED NATL MTG ASSOC #535817		03/01/2020	SCHEDULED REDEMPTION		77	77	78	79		(3)		(3)		77				1	04/01/2031	1
31385F-LV-6	FED NATL MTG ASSOC #543140		03/01/2020	SCHEDULED REDEMPTION		75	75	80	86		(11)		(11)		75				1	06/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		03/01/2020	SCHEDULED REDEMPTION		96	96	101	106		(11)		(11)		96				2	06/01/2030	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		03/01/2020	SCHEDULED REDEMPTION		168	168	163	166		2		2		168				2	04/01/2021	1
31387S-AE-6	FED NATL MTG ASSOC #592305		03/01/2020	SCHEDULED REDEMPTION		79	79	76	78		1		1		79				1	06/01/2021	1
31388C-FF-2	FED NATL MTG ASSOC #600566		03/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2031	1
31400C-4C-5	FED NATL MTG ASSOC #684019		03/01/2020	SCHEDULED REDEMPTION		103	103	102	102		1		1		103				1	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		03/01/2020	SCHEDULED REDEMPTION		1,280	1,280	1,340	1,370		(90)		(90)		1,280				18	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		03/01/2020	SCHEDULED REDEMPTION		1,045	1,045	1,094	1,098		(53)		(53)		1,045				15	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		03/01/2020	SCHEDULED REDEMPTION		2,675	2,675	2,801	2,752		(77)		(77)		2,675				39	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		03/01/2020	SCHEDULED REDEMPTION		68	68	68	68						68				1	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		03/01/2020	SCHEDULED REDEMPTION		343	343	352	354		(11)		(11)		343				5	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		03/01/2020	SCHEDULED REDEMPTION		2,922	2,922	2,995	3,011		(89)		(89)		2,922				44	10/01/2036	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		03/01/2020	SCHEDULED REDEMPTION		8,740	8,740	8,991	8,947		(208)		(208)		8,740				97	04/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		03/01/2020	SCHEDULED REDEMPTION		438	438	440	440		(2)		(2)		438				6	08/01/2034	1
31406S-TE-3	FED NATL MTG ASSOC #818749		03/01/2020	SCHEDULED REDEMPTION		3,674	3,674	3,693	3,693		(19)		(19)		3,674				57	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		03/01/2020	SCHEDULED REDEMPTION		285	285	292	292		(8)		(8)		285				4	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		03/01/2020	SCHEDULED REDEMPTION		281	281	287	287		(6)		(6)		281				4	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		03/01/2020	SCHEDULED REDEMPTION		90	90	90	90						90				1	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		03/01/2020	SCHEDULED REDEMPTION		175	175	176	176		(1)		(1)		175				3	02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		03/01/2020	SCHEDULED REDEMPTION		57	57	57	57						57				1	02/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		03/01/2020	SCHEDULED REDEMPTION		7	7	7	7						7					02/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		03/01/2020	SCHEDULED REDEMPTION		3,793	3,793	3,932	3,846		(53)		(53)		3,793				42	03/01/2023	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		03/01/2020	SCHEDULED REDEMPTION		118	118	120	120		(3)		(3)		118				2	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		03/01/2020	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				1	05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		03/01/2020	SCHEDULED REDEMPTION		112	112	115	115		(3)		(3)		112				2	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		03/01/2020	SCHEDULED REDEMPTION		136	136	140	138		(1)		(1)		136				1	02/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		03/01/2020	SCHEDULED REDEMPTION		3,109	3,109	3,223	3,155		(46)		(46)		3,109				34	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		03/01/2020	SCHEDULED REDEMPTION		60	60	61	62		(2)		(2)		60				1	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		03/01/2020	SCHEDULED REDEMPTION		251	251	258	258		(6)		(6)		251				4	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		03/01/2020	SCHEDULED REDEMPTION		595	595	610	602		(7)		(7)		595				9	08/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		03/01/2020	SCHEDULED REDEMPTION		7	7	7	7						7					02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		03/01/2020	SCHEDULED REDEMPTION		4,273	4,273	4,429	4,324		(51)		(51)		4,273				47	02/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		03/01/2020	SCHEDULED REDEMPTION		161	161	165	166		(4)		(4)		161				2	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		03/01/2020	SCHEDULED REDEMPTION		4,667	4,667	4,838	4,717		(50)		(50)		4,667				51	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		03/01/2020	SCHEDULED REDEMPTION		1,929	1,929	1,999	1,961		(33)		(33)		1,929				21	04/01/2022	1
31411W-YF-8	FED NATL MTG ASSOC #917010		03/01/2020	SCHEDULED REDEMPTION		7,415	7,415	7,686	7,503		(88)		(88)		7,415				71	04/01/2022	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
31411X-XB-6	FED NATL MTG ASSOC #917874		03/01/2020	SCHEDULED REDEMPTION		297	297	300	301		(4)		(4)		297				4	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		03/01/2020	SCHEDULED REDEMPTION		4,167	4,167	4,322	4,225		(58)		(58)		4,167				47	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		03/01/2020	SCHEDULED REDEMPTION		2,408	2,408	2,496	2,443		(35)		(35)		2,408				27	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		03/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		03/01/2020	SCHEDULED REDEMPTION		3,181	3,181	3,297	3,225		(45)		(45)		3,181				36	04/01/2022	1
31412D-2D-9	FED NATL MTG ASSOC #922472		03/01/2020	SCHEDULED REDEMPTION		4,763	4,763	4,883	4,893		(129)		(129)		4,763				53	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		03/01/2020	SCHEDULED REDEMPTION		146	146	150	151		(4)		(4)		146				2	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		03/01/2020	SCHEDULED REDEMPTION		84	84	86	87		(2)		(2)		84				1	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		03/01/2020	SCHEDULED REDEMPTION		87	87	89	90		(3)		(3)		87				1	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		03/01/2020	SCHEDULED REDEMPTION		2,697	2,697	2,799	2,759		(62)		(62)		2,697				30	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		03/01/2020	SCHEDULED REDEMPTION		167	167	171	173		(6)		(6)		167				2	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		03/01/2020	SCHEDULED REDEMPTION		4,859	4,859	5,037	4,928		(69)		(69)		4,859				48	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		03/01/2020	SCHEDULED REDEMPTION		144	144	147	148		(4)		(4)		144				2	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		03/01/2020	SCHEDULED REDEMPTION		3,926	3,926	4,070	3,988		(61)		(61)		3,926				44	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		03/01/2020	SCHEDULED REDEMPTION		180	180	184	184		(5)		(5)		180				3	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		03/01/2020	SCHEDULED REDEMPTION		872	872	904	885		(13)		(13)		872				10	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		03/01/2020	SCHEDULED REDEMPTION		59	59	60	59		(1)		(1)		59				1	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		03/01/2020	SCHEDULED REDEMPTION		91	91	92	92		(1)		(1)		91				1	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		03/01/2020	SCHEDULED REDEMPTION		3,333	3,333	3,417	3,436		(103)		(103)		3,333				54	08/01/2037	1
31414C-TX-6	FED NATL MTG ASSOC #962366		03/01/2020	SCHEDULED REDEMPTION		218	218	223	220		(3)		(3)		218				2	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		03/01/2020	SCHEDULED REDEMPTION		47	47	49	48		(1)		(1)		47				1	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		03/01/2020	SCHEDULED REDEMPTION		14	14	14	14						14					09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		03/01/2020	SCHEDULED REDEMPTION		1,467	1,467	1,521	1,494		(26)		(26)		1,467				16	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		03/01/2020	SCHEDULED REDEMPTION		122	122	125	123		(1)		(1)		122				1	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		03/01/2020	SCHEDULED REDEMPTION		2,597	2,597	2,693	2,632		(35)		(35)		2,597				29	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		03/01/2020	SCHEDULED REDEMPTION		3,603	3,603	3,735	3,662		(60)		(60)		3,603				38	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		03/01/2020	SCHEDULED REDEMPTION		1,547	1,547	1,604	1,558		(11)		(11)		1,547				17	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		03/01/2020	SCHEDULED REDEMPTION		67	67	68	69		(2)		(2)		67				1	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		03/01/2020	SCHEDULED REDEMPTION		1,125	1,125	1,151	1,161		(36)		(36)		1,125				14	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		03/01/2020	SCHEDULED REDEMPTION		371	371	380	384		(13)		(13)		371				4	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		03/01/2020	SCHEDULED REDEMPTION		10,343	10,343	10,611	10,467		(124)		(124)		10,343				96	03/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		03/01/2020	SCHEDULED REDEMPTION		285	285	292	294		(9)		(9)		285				3	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		03/01/2020	SCHEDULED REDEMPTION		24	24	25	24						24					03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		03/01/2020	SCHEDULED REDEMPTION		2,527	2,527	2,619	2,581		(55)		(55)		2,527				28	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		03/01/2020	SCHEDULED REDEMPTION		9	9	10	10						9					04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		03/01/2020	SCHEDULED REDEMPTION		1,612	1,612	1,671	1,644		(32)		(32)		1,612				18	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		03/01/2020	SCHEDULED REDEMPTION		482	482	494	487		(5)		(5)		482				5	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		03/01/2020	SCHEDULED REDEMPTION		137	137	140	143		(6)		(6)		137				2	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		03/01/2020	SCHEDULED REDEMPTION		128	128	131	133		(5)		(5)		128				1	05/01/2038	1
31415L-4E-4	FED NATL MTG ASSOC #983821		03/01/2020	SCHEDULED REDEMPTION		34,623	34,623	38,629	39,125		(4,503)		(4,503)		34,623				471	06/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		03/01/2020	SCHEDULED REDEMPTION		4,552	4,552	4,719	4,620		(68)		(68)		4,552				51	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		03/01/2020	SCHEDULED REDEMPTION		6,212	6,212	6,440	6,305		(93)		(93)		6,212				70	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		03/01/2020	SCHEDULED REDEMPTION		6,925	6,925	7,179	7,055		(129)		(129)		6,925				77	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		03/01/2020	SCHEDULED REDEMPTION		807	807	827	816		(9)		(9)		807				8	09/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		03/01/2020	SCHEDULED REDEMPTION		3,666	3,666	3,800	3,706		(40)		(40)		3,666				42	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		03/01/2020	SCHEDULED REDEMPTION		5,296	5,296	5,490	5,414		(118)		(118)		5,296				59	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		03/01/2020	SCHEDULED REDEMPTION		1,707	1,707	1,751	1,725		(18)		(18)		1,707				17	10/01/2023	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		03/01/2020	SCHEDULED REDEMPTION		5,011	5,011	5,255	5,168		(157)		(157)		5,011				34	07/01/2027	1
34073T-KM-8	FLORIDA HIGHER EDL FACS FING A		02/05/2020	UMB BANK		123,811	100,000	117,207	113,660		(182)		(182)		113,478		10,333	10,333	1,333	11/01/2026	1FE
45528U-ZH-7	INDIANAPOLIS IND LOC PUB IMPT		02/19/2020	UMB BANK		63,314	50,000	58,592	58,027		(93)		(93)		57,934		5,381	5,381	1,344	02/01/2044	1FE
48507T-HE-6	KANSAS CITY MO SAN SWR SYS REV		03/13/2020	UMB BANK		368,604	300,000	353,775	344,686		(1,056)		(1,056)		343,630		24,974	24,974	10,667	01/01/2033	1FE
594712-UL-3	MICHIGAN ST UNIV REVS		02/27/2020	UMB BANK		301,583	250,000	290,715	285,160		(1,103)		(1,103)		284,057		17,525	17,525	6,840	02/15/2025	1FE
60416J-BW-9	MINNESOTA ST HIGHER ED FACS AU		02/20/2020	UMB BANK		121,296	100,000	112,615	111,986		(159)		(159)		111,827		9,469	9,469	1,589	10/01/2032	1FE
60416J-BX-7	MINNESOTA ST HIGHER ED FACS AU		02/20/2020	UMB BANK		130,797	100,000	123,362	122,187		(297)		(297)		121,890		8,907	8,907	1,986	10/01/2033	1FE
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D		01/22/2020	UMB BANK		110,910	90,000	96,774	96,124		(28)		(28)		96,096		14,814	14,814	954	05/01/2035	1FE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		03/01/2020	SCHEDULED REDEMPTION		23,472	23,472	21,263	23,356		116		116		23,472				394	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		03/01/2020	SCHEDULED REDEMPTION		32,503	32,503	30,232	32,377		126		126		32,503				591	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		03/01/2020	SCHEDULED REDEMPTION		15,439	15,439	13,979	15,350		89		89		15,439				256	09/15/2022	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
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		03/01/2020	SCHEDULED REDEMPTION		12,219	12,219	10,593	12,069		150		150		12,219				195	04/15/2024	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		03/01/2020	SCHEDULED REDEMPTION		2,868	2,868	2,114	2,856		12		12		2,868				41	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		03/01/2020	SCHEDULED REDEMPTION		7,397	7,397	5,993	7,359		38		38		7,397				124	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		03/01/2020	SCHEDULED REDEMPTION		79,897	79,897	74,135	79,517		380		380		79,897				1,272	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		03/01/2020	SCHEDULED REDEMPTION		22,708	22,708	17,077	22,494		214		214		22,708				362	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ RMBS		03/01/2020	SCHEDULED REDEMPTION		1,536	1,536	1,622	1,547		(10)		(10)		1,536				22	10/15/2023	1
313398-QA-0	FHR 2335 PZ RMBS		03/01/2020	SCHEDULED REDEMPTION		25,360	25,360	23,863	25,064		295		295		25,360				397	07/15/2031	1
313399-TE-7	FHR 2345 PZ RMBS		03/01/2020	SCHEDULED REDEMPTION		15,117	15,117	14,272	14,947		170		170		15,117				223	08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		03/01/2020	SCHEDULED REDEMPTION		10,210	10,210	9,793	10,124		86		86		10,210				155	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		03/01/2020	SCHEDULED REDEMPTION		73,473	73,473	70,165	72,649		824		824		73,473				1,073	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS		03/01/2020	SCHEDULED REDEMPTION		59,058	59,058	56,399	58,526		532		532		59,058				925	02/15/2032	1
31392K-ZE-9	FHR 2448 TN RMBS		03/01/2020	SCHEDULED REDEMPTION		5,055	5,055	5,264	5,113		(57)		(57)		5,055				73	05/15/2032	1
31358U-7D-2	FNR 1993-70 Z RMBS		03/01/2020	SCHEDULED REDEMPTION		1,281	1,281	1,336	1,281						1,281				20	05/25/2023	1
31397M-WQ-6	FNR 2008-82 EY RMBS		03/01/2020	SCHEDULED REDEMPTION		5,971	5,971	5,780	5,967		4		4		5,971				28	09/25/2023	1
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		03/01/2020	SCHEDULED REDEMPTION		60,107	60,107	55,547	59,817		289		289		60,107				1,047	05/15/2022	1
3199999. Subtotal - Bonds - U.S. Special Revenues						6,285,528	6,387,397	5,293,736	6,166,526		(7,545)		(7,545)		6,158,981		126,546	126,546	86,891	XXX	XXX
00404A-AJ-8	ACADIA HEALTHCARE CO INC		03/10/2020	GOLDMAN, SACHS & CO.		2,990	3,000	3,030	3,019		(3)		(3)		3,015		(25)	(25)	97	02/15/2023	4FE
00774Y-AA-7	AERCAP HOLDINGS NV	D	03/10/2020	Various		364,960	345,000	345,000	345,000						345,000		19,960	19,960	6,502	10/10/2079	3FE
00130H-BW-4	AES CORP		03/10/2020	GOLDMAN, SACHS & CO.		13,081	13,000	13,520	13,415		(39)		(39)		13,376		(295)	(295)	292	04/15/2025	3FE
00130H-BT-1	AES CORPORATION (THE)		03/10/2020	GOLDMAN, SACHS & CO.		14,869	15,000	14,981	14,986		1		1		14,986		(118)	(118)	238	05/15/2023	3FE
00868P-AA-3	AHOLD LEASE USA ABS	C	01/02/2020	SCHEDULED REDEMPTION		884,273	884,273	925,808	889,659		(5,385)		(5,385)		884,273				58,109	01/02/2025	2FE
00912X-AJ-3	AIR LEASE CORP		03/01/2020	MATURED		2,000,000	2,000,000	2,030,000	2,000,825		(825)		(825)		2,000,000				47,500	03/01/2020	2
02005N-AE-0	ALLY FINANCIAL INC		03/15/2020	MATURED		1,100,000	1,100,000	1,081,520	1,099,457		543		543		1,100,000				44,000	03/15/2020	2FE
02005N-BH-2	ALLY FINANCIAL INC		01/30/2020	Various		8,463,215	8,025,000	8,150,958	8,138,070		(2,182)		(2,182)		8,135,888		327,326	327,326	61,177	05/21/2024	2FE
02209S-AR-4	ALTRIA GROUP INC		01/22/2020	WELLS FARGO		853,695	735,000	700,149	700,728		42		42		700,771		152,924	152,924	19,095	01/31/2044	2FE
00164V-AC-7	AMC NETWORKS INC		03/04/2020	CALLED @ 100.792		1,128,870	1,120,000	1,126,300	1,121,341		(243)		(243)		1,121,098		(1,098)	(1,098)	20,545	12/15/2022	3FE
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	03/30/2020	MATURED		3,000,000	3,000,000	3,052,444	3,004,665		(4,665)		(4,665)		3,000,000				75,000	03/30/2020	1FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		02/15/2020	SCHEDULED REDEMPTION		26,526	26,526	26,526	26,526						26,526				511	08/15/2029	2FE
02378W-AA-7	AMERICAN AIRLINES INC		02/15/2020	SCHEDULED REDEMPTION		16,969	16,969	16,969	16,969						16,969				420	08/15/2026	2FE
023772-AB-2	AMERICAN AIRLINES INC ABS		01/15/2020	SCHEDULED REDEMPTION		170,654	170,654	170,654	170,654						170,654				3,413	01/15/2027	1FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		03/22/2020	SCHEDULED REDEMPTION		42,872	42,872	42,044	42,135		736		736		42,872				943	03/22/2025	2FE
02377U-AB-0	AMERICAN AIRLINES INC ABS		01/15/2020	SCHEDULED REDEMPTION		247,935	247,935	247,935	247,935						247,935				6,136	07/15/2024	2FE
02406P-AL-4	AMERICAN AXLE & MFG INC		02/05/2020	CALLED @ 101.104		591,458	585,000	582,075	583,622		43		43		583,664		1,336	1,336	18,301	10/15/2022	4FE
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING IN		03/10/2020	Various		187,084	182,000	177,223	177,426		103		103		177,528		9,555	9,555	4,449	04/01/2025	4FE
025537-AH-4	AMERICAN ELECTRIC POWER COMPANY IN		02/03/2020	WELLS FARGO		2,105,817	2,100,000	2,097,207	2,099,175		87		87		2,099,261		6,556	6,556	10,159	11/13/2020	2FE
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORPORATIO		01/02/2020	BANK MONTREAL / NESBITT BURNS		2,287,778	2,250,000	2,244,983	2,247,737		14		14		2,247,751		40,027	40,027	20,756	03/03/2022	1FE
031162-BG-4	AMGEN INC		03/22/2020	CALLED @ 102.952		2,059,040	2,000,000	2,108,334	2,036,871		(5,618)		(5,618)		2,031,253		(31,253)	(31,253)	81,134	06/15/2021	2FE
031162-CS-7	AMGEN INC		03/11/2020	GOLDMAN, SACHS & CO.		486,422	470,000	469,821							469,822		16,600	16,600	969	02/21/2050	2FE
03523T-BV-9	ANHEUSER BUSCH COS LLC / ANHEUSER	C	01/22/2020	HSBC SECURITIES, INC.		1,658,458	1,230,000	1,225,904	1,225,956		4		4		1,225,959		432,499	432,499	34,322	01/23/2049	2FE
03674X-AC-0	ANTERO RESOURCES CORP		01/09/2020	Various		223,350	248,000	211,943	214,156		285		285		214,441		8,909	8,909	1,417	12/01/2022	3FE
03674X-AF-3	ANTERO RESOURCES CORP		03/10/2020	GOLDMAN, SACHS & CO.		4,455	12,000	8,880	8,919		140		140		9,059		(4,604)	(4,604)	189	06/01/2023	3FE
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		03/13/2020	BANK OF AMERICA/MERRILL LYNCH		858,000	1,300,000	1,323,750	1,300,000						1,300,000		(442,000)	(442,000)	26,397	11/01/2021	3FE
03938L-AX-2	ARCELORMITTAL	D	03/09/2020	CALLED @ 109.772		3,896,914	3,550,000	3,836,625	3,636,466		(7,204)		(7,204)		3,629,262		(79,262)	(79,262)	466,480	02/25/2022	2FE
03938L-BB-9	ARCELORMITTAL	D	02/20/2020	Various		4,145,650	4,000,000	3,994,360	3,994,836		131		131		3,994,967		150,683	150,683	83,900	07/16/2024	2FE
007036-UQ-7	ARMT_05-11 RMBS		03/25/2020	SCHEDULED REDEMPTION		77,869	77,869	36,598	41,946		35,923		35,923		77,869				403	04/25/2057	1FM
2254W0-MM-4	ARMT_05-12 RMBS		03/25/2020	SCHEDULED REDEMPTION		84,639	84,639	38,167	43,061		41,578		41,578		84,639				597	07/25/2056	1FM
044209-AF-1	ASHLAND INC		01/23/2020	Various		10,359,604	9,764,000	9,666,360	9,725,103		845		845		9,725,948		340,736	340,736	496,472	08/15/2022	3FE
00206R-FU-1	AT&T INC		01/22/2020	Market Axess		1,426,102	1,154,000	1,148,705	1,148,781		5		5		1,148,785		277,316	277,316	26,414	02/15/2050	2FE
00206R-GD-8	AT&T INC		02/04/2020	RBC DOMINION SECURITIES		804,343	789,000	789,000	789,000						789,000		15,343	15,343	3,765	06/12/2024	2FE
052769-AG-1	AUTODESK INC		02/21/2020	Various		941,495	925,000	922,919			11		11		922,929		18,566	18,566	1,536	01/15/2030	2FE
05329W-AK-8	AUTONATION INC		02/01/2020	MATURED		3,455,000	3,455,000	3,491,050	3,455,460		(460)		(460)		3,455,000				95,013	02/01/2020	2FE
053611-AK-5	AVERY DENNISON CORPORATION		03/05/2020	STIFEL CAPITAL MARKETS		1,122,755	1,120,000	1,115,184							1,115,184		7,571	7,571		04/30/2030	1Z
059523-BB-5	BAFC 2007-5 7A5 RMBS		03/01/2020	SCHEDULED REDEMPTION			13,119	4,279	6,957		(6,957)		(6,957)						131	02/25/2052	1FM
06051G-GE-3	BANK OF AMERICA CORP		02/10/2020	CREDIT SUISSE		1,536,015	1,500,000	1,500,000	1,500,000						1,500,000		36,015	36,015	26,294	01/20/2023	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
06406F-AD-5	BANK OF NEW YORK MELLON CORP/THE		01/15/2020	JPMORGAN CHASE & CO.		1,512,735	1,500,000	1,497,390	1,498,598		16		16		1,498,615		14,120	14,120	13,842	08/16/2023	1FE
075887-BR-9	BECTON DICKINSON AND COMPANY		03/24/2020	GOLDMAN, SACHS & CO.		967,103	975,000	975,000	975,000						975,000		(7,898)	(7,898)	7,162	06/05/2020	2FE
097023-AZ-8	BOEING CO		02/15/2020	MATURED		10,000,000	10,000,000	9,895,800	9,998,470		1,530		1,530		10,000,000				243,750	02/15/2020	1FE
097023-CD-5	BOEING CO		01/08/2020	JPMORGAN CHASE & CO.		1,660,032	1,600,000	1,579,040	1,580,250		46		46		1,580,296		79,736	79,736	18,347	03/01/2029	1FE
103304-BM-2	BOYD GAMING CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		7,140	7,000	7,324			(2)		(2)		7,322		(182)	(182)	200	04/01/2026	4FE
07384M-6H-0	BSARM_04-12 RMBS		03/01/2020	SCHEDULED REDEMPTION		86,210	86,210	84,768	84,597		1,613		1,613		86,210				634	05/25/2037	1FM
118230-AR-2	BUCKEYE PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		10,611	13,000	11,473	11,503		(3)		(3)		11,500		(889)	(889)	150	12/01/2027	3FE
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		01/15/2020	SCHEDULED REDEMPTION		531,737	531,737	495,951	529,434		2,303		2,303		531,737				12,163	01/15/2021	1FE
13123X-AZ-5	CALLON PETROLEUM COMPANY		03/10/2020	GOLDMAN, SACHS & CO.		2,410	8,000	7,240			5		5		7,245		(4,835)	(4,835)	101	07/01/2026	5FE
131347-CE-4	CALPINE CORP		01/21/2020	CALLED @ 101.344		4,053,760	4,000,000	4,005,000	4,000,821		(57)		(57)		4,000,764		(764)	(764)	111,093	01/15/2023	4FE
134429-AW-9	CAMPBELL SOUP CO		01/22/2020	CALLED @ 103.022		10,302,156	10,000,000	9,949,000	9,992,168		346		346		9,992,513		7,487	7,487	416,670	04/15/2021	2FE
14314E-AD-3	CARMX_16-3 ABS		03/15/2020	SCHEDULED REDEMPTION		675,724	675,724	660,547	669,398		6,326		6,326		675,724				2,703	01/18/2022	1FE
1248MG-AP-9	CBASS_07-CB1 RMBS		03/01/2020	SCHEDULED REDEMPTION		106,513	106,513	59,783	33,673		72,840		72,840		106,513				319	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		03/01/2020	SCHEDULED REDEMPTION		241,504	241,504	137,006	94,735		146,770		146,770		241,504				1,230	02/25/2047	1FM
12513X-AH-5	CD_06-CD2 CMBS		03/01/2020	SCHEDULED REDEMPTION		1,328,518	2,880,581	1,762,153	1,523,349		(194,831)		(194,831)		1,328,518				98,562	01/15/2046	1FM
15135U-AM-1	CENOVUS ENERGY INC	A	03/31/2020	GOLDMAN, SACHS & CO.		203,994	420,000	438,287	437,558		(534)		(534)		437,024		(233,030)	(233,030)	8,280	04/15/2027	2FE
15135B-AH-4	CENTENE CORPORATION		03/06/2020	CALLED @ 103.063		1,030,625	1,000,000	1,082,500	1,032,517		(2,775)		(2,775)		1,029,742		(29,742)	(29,742)	64,823	02/15/2024	3FE
15135B-AJ-0	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		14,158	14,000	14,088	14,068		(3)		(3)		14,065		93	93	438	01/15/2025	3FE
156504-AH-5	CENTURY COMMUNITIES INC		03/10/2020	GOLDMAN, SACHS & CO.		9,124	9,000	9,010	9,007						9,007		117	117	348	07/15/2025	4FE
12527G-AC-7	CF INDUSTRIES INC		03/10/2020	GOLDMAN, SACHS & CO.		17,276	17,000	16,150	16,324		36		36		16,360		916	916	165	06/01/2023	3FE
161571-HJ-6	CHAIT_17-1 ABS		01/15/2020	SCHEDULED REDEMPTION		6,250,000	6,250,000	6,269,531	6,250,279		(279)		(279)		6,250,000				10,624	01/18/2022	1FE
161175-BT-0	CHARTER COMMUNICATIONS OPERATING L		01/22/2020	JPMORGAN CHASE & CO.		4,300,080	4,000,000	4,028,000	4,028,005		(29)		(29)		4,027,977		272,103	272,103	48,000	03/01/2050	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2020	SCHEDULED REDEMPTION		200,491	200,604	132,284	132,173		68,318		68,318		200,491				1,687	03/25/2037	1FM
171798-AE-1	CIMAREX ENERGY CO.		02/14/2020	Various		1,626,448	1,530,000	1,527,889	1,528,028		21		21		1,528,049		98,399	98,399	27,853	03/15/2029	2FE
17275R-AH-5	CISCO SYSTEMS INC		01/15/2020	MATURED		15,000,000	15,000,000	15,677,760	15,003,504		(3,504)		(3,504)		15,000,000				333,750	01/15/2020	1FE
125581-GV-4	CIT GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		12,015	12,000	12,120	12,051		(8)		(8)		12,043		(28)	(28)	252	03/09/2021	3FE
177376-AF-7	CITRIX SYSTEMS INC		02/21/2020	BNP CAPITAL MARKETS		452,291	450,000	447,075							447,075		5,216	5,216		03/01/2030	2FE
12621E-AL-7	CNO FINANCIAL GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		20,555	18,000	18,000	18,000						18,000		2,555	2,555	268	05/30/2029	2FE
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	01/09/2020	CANTOR FITZGERALD		1,850,648	1,850,000	1,830,982							1,830,982		19,666	19,666		01/22/2030	1FE
20030N-DH-1	COMCAST CORPORATION		03/26/2020	Market Axess		530,460	500,000	497,280			1		1		497,281		33,179	33,179	156	04/01/2040	1Z
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW		01/22/2020	DEUTSCHE BANK AG		425,536	400,000	396,444	396,450		3		3		396,452		29,084	29,084	3,124	11/15/2059	1FE
212015-AN-1	CONTINENTAL RESOURCES INC		03/31/2020	GOLDMAN, SACHS & CO.		522,433	1,014,000	1,056,253			(1,559)		(1,559)		1,054,694		(532,261)	(532,261)	12,951	06/01/2024	2FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		01/12/2020	SCHEDULED REDEMPTION		241,356	241,356	240,391	241,190		166		166		241,356				5,732	07/12/2022	1FE
225310-AK-7	CREDIT ACCEPTANCE CORP		03/15/2020	CALLED @ 101.844		545,884	536,000	537,008	536,010		(118)		(118)		535,892		108	108	29,649	03/15/2023	3FE
22550L-2A-8	CREDIT SUISSE AG (NEW YORK BRANCH)	D	01/02/2020	BANK OF NEW YORK		2,008,380	2,000,000	1,999,760	1,999,776		2		2		1,999,778		8,602	8,602	6,300	11/12/2021	1FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		03/01/2020	SCHEDULED REDEMPTION			104,711	38,811	3,133		(3,133)		(3,133)						1,180	04/25/2037	1FM
173109-AH-2	CRMSI_07-1 RMBS		03/01/2020	SCHEDULED REDEMPTION			367,168	98,466											4,809	03/25/2037	1FM
17312H-AJ-8	CRMSI_07-2 RMBS		03/01/2020	SCHEDULED REDEMPTION			16,580	3,827											209	06/25/2037	1FM
225458-6G-8	CSFB 2005-9 5A9 RMBS		03/01/2020	SCHEDULED REDEMPTION		49,444	49,462	33,749	33,473		15,971		15,971		49,444				663	10/25/2035	1FM
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP		03/10/2020	GOLDMAN, SACHS & CO.		8,210	8,000	8,000	8,000						8,000		210	210	118	06/01/2025	3FE
126650-BC-3	CVS PASS-THROUGH TRUST ABS		03/10/2020	SCHEDULED REDEMPTION		347,806	347,806	347,806	370,286		(22,480)		(22,480)		347,806				4,547	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		03/01/2020	SCHEDULED REDEMPTION		12,209	12,209	11,860	11,922		287		287		12,209				132	10/25/2041	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		03/01/2020	SCHEDULED REDEMPTION		204,638	204,767	183,030	80,319		124,319		124,319		204,638				2,650	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		03/01/2020	SCHEDULED REDEMPTION		168,639	200,615	165,162	100,331		68,308		68,308		168,639				2,761	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		03/25/2020	SCHEDULED REDEMPTION		184,452	274,593	168,782	30,301		154,151		154,151		184,452				1,299	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2020	SCHEDULED REDEMPTION		135,128	138,013	99,182	88,864		46,264		46,264		135,128				1,853	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		03/01/2020	SCHEDULED REDEMPTION		171,838	417,520	325,427	262,776		(90,938)		(90,938)		171,838				5,656	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		24,144	24,151	16,713	16,641		7,503		7,503		24,144				252	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		03/25/2020	SCHEDULED REDEMPTION		1,941	1,941	1,937	1,961		(20)		(20)		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		43,572	43,738	28,967			43,572		43,572		43,572				335	08/27/2046	1FM
23331A-BK-4	D.R. HORTON INC		02/15/2020	MATURED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				30,000	02/15/2020	2FE
235825-AF-3	DANA INC		03/10/2020	GOLDMAN, SACHS & CO.		12,352	13,000	13,000	13,000						13,000		(648)	(648)	217	11/15/2027	3FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP		03/10/2020	Various		315,300	322,000	322,000	322,000						322,000		(6,700)	(6,700)	5,095	05/15/2029	3FE
244199-BK-0	DEERE & CO		03/30/2020	BARCLAYS		566,765	500,000	499,990							499,990		66,775	66,775	52	04/15/2050	1FE
247131-AF-2	DELPHI FINANCIAL GROUP		01/31/2020	MATURED		4,000,000	4,000,000	3,999,800	3,999,998		2		2		4,000,000				157,500	01/31/2020	2FE
247361-ZK-7	DELTA AIR LINES INC		01/27/2020	BANK OF AMERICA/MERRILL LYNCH		2,713,817	2,712,000	2,704,596	2,711,488		199		199		2,711,687		2,130	2,130	29,455	03/13/2020	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
247361-ZT-8	DELTA AIR LINES INC		02/05/2020	CITIGROUP GLOBAL MARKETS		476,181	470,000	468,097	468,124		16		16		468,140		8,040	8,040	4,847	10/28/2029	2FE
25466A-AG-6	DISCOVER BANK		01/31/2020	BANK OF AMERICA/MERRILL LYNCH		1,003,210	1,000,000	1,005,530	1,000,550		(119)		(119)		1,000,431		2,779	2,779	5,167	06/04/2020	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
26441C-AR-6	DUKE ENERGY CORP		01/02/2020	WELLS FARGO		2,146,947	2,150,000	2,149,785	2,149,927		1		1		2,149,928		(2,981)	(2,981)	13,438	09/01/2021	2FE
26817R-AB-4	DYNEGY INC		03/10/2020	GOLDMAN, SACHS & CO.		11,014	11,000	11,151	11,089		(12)		(12)		11,077		(63)	(63)	181	06/01/2023	3FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC		01/13/2020	CREDIT SUISSE		232,551	213,000	214,551	214,485		(5)		(5)		214,479		18,072	18,072	3,972	08/28/2028	3FE
268648-AQ-5	EMC CORP		01/30/2020	CALLED @ 100.296		1,372,049	1,368,000	1,287,254	1,359,231		1,695		1,695		1,360,927		7,073	7,073	9,991	06/01/2020	3FE
29250N-BA-2	ENBRIDGE INC	A	01/14/2020	CREDIT SUISSE		1,582,830	1,500,000	1,482,675	1,482,713		13		13		1,482,726		100,104	100,104	10,167	11/15/2049	2FE
29261A-AB-6	ENCOMPASS HEALTH CORP		03/10/2020	GOLDMAN, SACHS & CO.		7,203	7,000	7,000	7,000						7,000		203	203	161	02/01/2030	4FE
29278N-AR-4	ENERGY TRANSFER OPERATING LP		01/10/2020	GOLDMAN, SACHS & CO.		950,512	925,000	924,205							924,205		26,307	26,307		05/15/2050	2FE
29273R-AX-7	ENERGY TRANSFER PARTNERS LP		02/14/2020	CALLED @ 101.047		959,949	950,000	960,134	951,473		(232)		(232)		951,241		(1,241)	(1,241)	24,515	10/01/2020	2FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		5,014	7,000	6,510			12		12		6,522		(1,508)	(1,508)	82	06/01/2025	3FE
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC		01/22/2020	MORGAN STANLEY		490,848	480,000	480,000	480,000						480,000		10,848	10,848	11,395	02/15/2078	2FE
26884L-AB-5	EQT CORP		03/24/2020	Various		3,879,171	4,000,000	3,963,400	3,991,728		803		803		3,992,530		(205,789)	(205,789)	154,210	11/15/2021	2FE
26884L-AC-3	EQT CORP		02/03/2020	CALLED @ 100.446		703,119	700,000	699,944	699,986		2		2		699,987		13	13	9,049	10/01/2020	2FE
26884L-AE-9	EQT CORP		03/24/2020	JEFFERIES & COMPANY, INC.		525,665	700,000	698,166	698,956		86		86		699,042		(173,377)	(173,377)	10,208	10/01/2022	2FE
26884L-AG-4	EQT CORP		03/11/2020	IMPERIAL CAPITAL, LLC		240,625	350,000	350,000							350,000		(109,375)	(109,375)	3,539	02/01/2030	3FE
26884L-AH-2	EQT CORP		03/18/2020	IMPERIAL CAPITAL, LLC		311,625	450,000	450,000							450,000		(138,375)	(138,375)	4,517	02/01/2025	3FE
26885B-AC-4	EQT MIDSTREAM PARTNERS LP		03/04/2020	GOLDMAN, SACHS & CO.		6,125,000	7,000,000	6,967,660	6,971,472		478		478		6,971,950		(846,950)	(846,950)	247,042	07/15/2028	2FE
26885B-AD-2	EQT MIDSTREAM PARTNERS LP		02/24/2020	Various		2,744,777	2,800,000	2,793,308	2,795,150		130		130		2,795,280		(50,503)	(50,503)	74,997	07/15/2023	2FE
26885B-AE-0	EQT MIDSTREAM PARTNERS LP		03/24/2020	Various		219,518	401,000	421,908	421,568		(67)		(67)		421,500		(201,983)	(201,983)	18,173	07/15/2048	2FE
29444U-BE-5	EQUINIX INC		01/22/2020	JPMORGAN CHASE & CO.		1,872,838	1,835,000	1,833,128	1,833,147		10		10		1,833,158		39,680	39,680	10,765	11/18/2029	2FE
26924X-AG-0	ETRVM_04-1 ABS		03/07/2020	SCHEDULED REDEMPTION		237,087	237,087	234,355	237,083		4		4		237,087				1,756	11/07/2031	1FE
30231G-BF-8	EXXON MOBIL CORP		03/25/2020	CITIGROUP GLOBAL MARKETS		820,178	750,000	750,000							750,000		70,178	70,178	705	03/19/2040	1Z
30231G-BG-6	EXXON MOBIL CORP		03/24/2020	CITIGROUP GLOBAL MARKETS		551,200	500,000	500,000							500,000		51,200	51,200	421	03/19/2050	1Z
337738-AN-8	FISERV INC		02/03/2020	GOLDMAN, SACHS & CO.		1,853,867	1,850,000	1,854,049	1,850,368		(81)		(81)		1,850,287		3,580	3,580	8,741	06/01/2020	2FE
345397-ZW-6	FORD MOTOR CREDIT CO LLC		03/30/2020	Market Axess		839,680	1,000,000	1,000,000	1,000,000						1,000,000		(160,320)	(160,320)	30,280	08/01/2026	2FE
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		03/30/2020	Market Axess		1,516,778	1,850,000	1,850,000							1,850,000		(333,222)	(333,222)	17,998	01/09/2027	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
34531C-AE-0	FORDO_16-C ABS		03/15/2020	SCHEDULED REDEMPTION		888,388	888,388	867,150	880,053		8,335		8,335		888,388				3,109	02/15/2022	1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		03/05/2020	Various		115,684	113,000	109,328	110,653		183		183		110,836		1,458	1,458	5,440	03/01/2022	3FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/10/2020	GOLDMAN, SACHS & CO.		18,691	19,000	18,145	18,486		29		29		18,515		176	176	362	03/15/2023	3FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/10/2020	GOLDMAN, SACHS & CO.		8,539	9,000	8,078	8,089		3		3		8,093		446	446	241	03/15/2043	3FE
35671D-BJ-3	FREEPORT-MCMORAN INC		03/10/2020	GOLDMAN, SACHS & CO.		13,423	14,000	13,020	13,044		8		8		13,052		371	371	248	11/14/2034	3FE
35671D-CC-7	FREEPORT-MCMORAN INC		03/10/2020	GOLDMAN, SACHS & CO.		7,970	8,000	8,000	8,000						8,000		(30)	(30)	230	09/01/2027	3FE
35671D-CD-5	FREEPORT-MCMORAN INC		01/08/2020	CREDIT SUISSE		307,444	285,000	285,000	285,000						285,000		22,444	22,444	6,027	09/01/2029	3FE
35671D-CE-3	FREEPORT-MCMORAN INC		03/10/2020	GOLDMAN, SACHS & CO.		13,969	15,000	15,000							15,000		(1,031)	(1,031)	14	03/01/2028	3FE
364725-BA-8	GANNETT CO INC		02/11/2020	CALLED @ 100.000		3,256,000	3,256,000	3,374,712	3,256,079		(16)		(16)		3,256,063		(63)	(63)	95,487	07/15/2020	3FE
20173M-AG-5	GCCFC_06-GG7 CMBS		03/01/2020	SCHEDULED REDEMPTION		5,930	5,930	5,634	5,930						5,930				84	07/10/2038	1FM
36828Q-SC-1	GECMC_06-C1 CMBS		03/01/2020	SCHEDULED REDEMPTION		29,455	41,182	20,449	14,740		14,715		14,715		29,455				1,447	03/10/2044	1FM
370334-CD-4	GENERAL MILLS INC		03/30/2020	BNP CAPITAL MARKETS		1,607,424	1,600,000	1,599,776	1,599,901		19		19		1,599,920		7,504	7,504	23,467	04/16/2021	2FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		01/13/2020	CREDIT SUISSE		177,600	185,000	182,623	182,752		12		12		182,765		(5,165)	(5,165)	3,474	10/01/2025	4FE
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY		01/15/2020	BANK MONTREAL / NESBITT BURNS		259,193	258,000	258,000							258,000		1,193	1,193	19	02/01/2028	4FE
372917-AS-3	GENZYME CORP-GENL DIVISN	C	03/20/2020	WELLS FARGO		999,570	1,000,000	1,120,530	1,012,708		(6,431)		(6,431)		1,006,276		(6,706)	(6,706)	13,750	06/15/2020	1FE
36159R-AG-8	GEO GROUP INC		01/10/2020	OPPENHEIMER & CO., INC.		282,095	295,000	296,475	295,311		(8)		(8)		295,303		(13,208)	(13,208)	4,305	04/01/2023	4FE
361841-AG-4	GLP CAPITAL LP FIN II		03/08/2020	CALLED @ 102.676		102,676	100,000	104,875	101,863		(264)		(264)		101,598		(1,598)	(1,598)	4,414	04/15/2021	2FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		160,257	160,966	67,569	68,877		91,380		91,380		160,257				1,399	11/19/2035	1FM
38012T-AC-6	GMACM_06-HE3 RMBS		03/01/2020	SCHEDULED REDEMPTION		239,394	239,394	167,555			239,394		239,394		239,394				3,136	12/25/2040	1FM
38141G-VP-6	GOLDMAN SACHS GROUP INC		03/20/2020	GOLDMAN, SACHS & CO.		569,566	580,000	583,144	580,486		(158)		(158)		580,328		(10,763)	(10,763)	8,374	09/15/2020	1FE
36245E-AG-3	GSAMP_06-HE7 RMBS		01/27/2020	SCHEDULED REDEMPTION			417												1	10/27/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		70,981	72,705	59,779	56,394		14,587		14,587		70,981				913	01/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
402635-AP-1	GULFPORT ENERGY CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		1,409	7,000	4,428			48		48		4,475		(3,066)	(3,066)	294	01/15/2026	5FE
404030-AH-1	H&E EQUIPMENT SERVICES INC		03/10/2020	GOLDMAN, SACHS & CO.		19,275	20,000	20,375	20,321		(16)		(16)		20,306		(1,031)	(1,031)	597	09/01/2025	4FE
406216-BD-2	HALLIBURTON COMPANY		03/05/2020	Various		5,116,414	4,739,000	4,727,911	4,734,571		207		207		4,734,778		239,466	239,466	240,768	08/01/2023	2FE
418056-AZ-0	HASBRO INC		03/02/2020	CITIGROUP GLOBAL MARKETS		1,044,510	1,000,000	996,800	996,831		46		46		996,877		47,633	47,633	11,375	11/19/2029	2FE
404119-CA-5	HCA INC		03/04/2020	JPMORGAN CHASE & CO.		402,500	400,000	400,000							400,000		2,500	2,500	389	09/01/2030	3FE
43739E-BS-5	HMBT_05-4 RMBS		03/25/2020	SCHEDULED REDEMPTION		277,959	277,959	214,897	243,557		34,402		34,402		277,959				1,330	10/25/2035	1FM
437076-BS-0	HOME DEPOT INC		01/22/2020	BNP CAPITAL MARKETS		1,373,760	1,200,000	1,230,504	1,230,157		(42)		(42)		1,230,115		143,645	143,645	5,070	06/15/2047	1FE
437076-BZ-4	HOME DEPOT INC		01/13/2020	Various		885,969	900,000	888,444			1		1		888,445		(2,476)	(2,476)	78	12/15/2049	1Z
446150-AJ-3	HUNTINGTON BANCSHARES INC		01/16/2020	RBC DOMINION SECURITIES		1,519,710	1,500,000	1,497,045	1,499,246		34		34		1,499,281		20,429	20,429	16,669	03/14/2021	2FE
446150-AK-0	HUNTINGTON BANCSHARES INC		01/16/2020	STIFEL CAPITAL MARKETS		754,688	750,000	748,868	749,559		12		12		749,570		5,117	5,117	8,960	01/14/2022	2FE
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		01/10/2020	BAIRD (ROBERT W.) & CO. INC.		861,768	800,000	790,960	791,531		26		26		791,558		70,210	70,210	7,300	05/01/2029	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		03/19/2020	SCHEDULED REDEMPTION		23,104	29,918	15,803			23,104		23,104		23,104				196	11/19/2034	1FM
451102-BF-3	ICAHN ENTERPRISES LP		02/01/2020	CALLED @ 100.000		13,700,000	13,700,000	13,283,563	13,518,502		6,335		6,335		13,524,836		175,164	175,164	402,438	02/01/2022	3FE
451102-BJ-5	ICAHN ENTERPRISES LP		03/10/2020	GOLDMAN, SACHS & CO.		15,169	15,000	15,398	15,136		(24)		(24)		15,112		57	57	576	02/01/2022	3FE
458140-BM-1	INTEL CORPORATION		03/27/2020	BANK OF AMERICA/MERRILL LYNCH		979,185	750,000	749,168							749,168		230,017	230,017	594	03/25/2050	1FE
458140-BN-9	INTEL CORPORATION		03/30/2020	CREDIT SUISSE		679,545	500,000	490,855			1		1		490,856		188,689	188,689	413	03/25/2060	1Z
45031U-CF-6	ISTAR INC		01/16/2020	U.S. BANCORP		89,250	85,000	86,700	86,672		(18)		(18)		86,654		2,596	2,596	1,402	10/01/2024	3FE
466313-AJ-2	JABIL INC		01/21/2020	MITSUBISHI UFJ SECURITIES (USA)		1,870,026	1,850,000	1,846,911			3		3		1,846,913		23,113	23,113	740	01/15/2030	2Z
47215P-AE-6	JD.COM INC	D	01/10/2020	BANK OF AMERICA/MERRILL LYNCH		695,844	690,000	687,792							687,792		8,052	8,052		01/14/2030	2Z
478045-AA-5	JOHN SEVIER COMB CYCLE		01/15/2020	SCHEDULED REDEMPTION		132,297	132,297	134,452	134,237		(1,940)		(1,940)		132,297				3,060	01/15/2042	1FE
478375-AD-0	JOHNSON CONTROLS INTERNATIONAL PLC		03/30/2020	MATURED		7,100,000	7,100,000	7,095,012	7,099,017		983		983		7,100,000				177,500	03/30/2020	2FE
46628G-AF-6	JPALT RMBS		03/01/2020	SCHEDULED REDEMPTION		233,374	233,695	168,829	123,082		110,292		110,292		233,374				1,927	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2020	SCHEDULED REDEMPTION		36,473	36,473	26,818	15,737		20,735		20,735		36,473				272	12/25/2050	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		03/01/2020	SCHEDULED REDEMPTION			47,835	2,617											385	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		03/01/2020	SCHEDULED REDEMPTION		122,615	122,615	97,540	66,358		56,257		56,257		122,615				835	06/25/2042	1FM
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		03/01/2020	SCHEDULED REDEMPTION		355,079	872,483	719,530	750,544		(395,464)		(395,464)		355,079				26,518	05/12/2045	5FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		82,770	83,810	56,763	60,076		22,694		22,694		82,770				692	04/25/2036	1FM
49456B-AN-1	KINDER MORGAN INC		02/04/2020	MORGAN STANLEY		1,566,463	1,540,000	1,540,000	1,540,000						1,540,000		26,463	26,463	15,840	01/15/2023	2FE
50077L-AB-2	KRAFT HEINZ FOODS CO		03/10/2020	GOLDMAN, SACHS & CO.		10,684	11,000	10,319			1		1		10,320		364	364	135	06/01/2046	3FE
501044-DN-8	KROGER CO		01/21/2020	CITIGROUP GLOBAL MARKETS		1,331,910	1,314,000	1,309,638			2		2		1,309,640		22,270	22,270	1,442	01/15/2050	2FE
501044-CH-2	KROGER CO.		01/15/2020	MATURED		12,000,000	12,000,000	12,046,180	12,000,228		(228)		(228)		12,000,000				369,000	01/15/2020	2FE
513075-BH-3	LAMAR MEDIA CORP.		02/20/2020	CALLED @ 101.792		1,017,920	1,000,000	1,037,500	1,007,276		(937)		(937)		1,006,338		(6,338)	(6,338)	50,021	01/15/2024	3FE
513075-BL-4	LAMAR MEDIA CORP.		03/10/2020	GOLDMAN, SACHS & CO.		272,679	258,000	263,160	262,527		(122)		(122)		262,405		10,274	10,274	8,002	02/01/2026	3FE
517834-AE-7	LAS VEGAS SANDS CORP		01/14/2020	DEUTSCHE BANK AG		3,387,437	3,250,000	3,237,488	3,238,104		62		62		3,238,165		149,272	149,272	52,135	08/18/2026	2FE
517834-AF-4	LAS VEGAS SANDS CORP		01/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,062,780	1,000,000	997,120	997,219		17		17		997,236		65,544	65,544	19,175	08/08/2029	2FE
517834-AG-2	LAS VEGAS SANDS CORP		02/05/2020	Various		4,385,494	4,250,000	4,246,643	4,246,902		55		55		4,246,957		138,538	138,538	69,133	08/08/2024	2FE
526057-BZ-6	LENNAR CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		14,508	14,000	13,423	13,533		19		19		13,552		955	955	231	04/30/2024	3FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		03/01/2020	SCHEDULED REDEMPTION		448,758	457,201	368,524	290,652		158,106		158,106		448,758				5,199	02/25/2036	1FM
548661-DW-4	LOWES COMPANIES INC		03/27/2020	Various		1,170,540	1,000,000	998,140							998,140		172,400	172,400	641	04/15/2050	2FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		03/01/2020	SCHEDULED REDEMPTION		106,010	108,614	83,746	9,854		96,155		96,155		106,010				1,238	11/25/2036	1FM
52524M-AX-7	LXS_07-9 RMBS		03/01/2020	SCHEDULED REDEMPTION		69,039	85,231	69,119	61,742		7,297		7,297		69,039				736	04/25/2037	1FM
576433-UF-1	MARM 2004-13 3A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		58,923	58,923	56,980	57,078		1,845		1,845		58,923				607	01/21/2057	1FM
575718-AG-6	MASSACHUSETTS INSTITUTE OF TECHNOL		01/14/2020	Market Axess		203,062	200,000	200,000	200,000						200,000		3,062	3,062	432	07/01/2050	1FE
57636Q-AQ-7	MASTERCARD INC		03/27/2020	Various		1,727,958	1,500,000	1,493,640			1		1		1,493,641		234,316	234,316	615	03/26/2050	1Z
58013M-FR-0	MCDONALDS CORPORATION		03/27/2020	Various		475,274	450,000	444,848			1		1		444,848		30,426	30,426	210	04/01/2050	2FE
59001K-AD-2	MERITOR INC		03/10/2020	GOLDMAN, SACHS & CO.		22,028	22,000	23,485	22,487		(45)		(45)		22,441		(414)	(414)	791	02/15/2024	3FE
59151K-AL-2	METHANEX CORPORATION	A	02/06/2020	MORGAN STANLEY		787,530	750,000	749,768	749,773		2		2		749,775		37,755	37,755	6,016	12/15/2029	2FE
552953-CD-1	MGM RESORTS INTERNATIONAL		03/04/2020	Various		1,520,640	1,408,000	1,408,000	1,408,000						1,408,000		70,400	70,400	75,343	09/01/2026	3FE
552953-CF-6	MGM RESORTS INTERNATIONAL		03/10/2020	Various		580,760	515,000	566,500	565,337		(1,049)		(1,049)		564,289		1,261	1,261	26,156	04/15/2027	3FE
61913P-AQ-5	MHL_05-1 RMBS		03/25/2020	SCHEDULED REDEMPTION		23,004	23,004	23,004	23,004						23,004				124	02/25/2035	1FM

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

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
61913P-AS-1	MHL_05-1 RMBS		03/25/2020	SCHEDULED REDEMPTION		57,510	57,510	57,510	57,237		274		274		57,510				301	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		03/25/2020	SCHEDULED REDEMPTION		140,332	140,332	137,371	137,987		2,345		2,345		140,332				760	08/25/2035	1FM
606935-AM-6	MLCFC_06-1 CMBS		03/01/2020	SCHEDULED REDEMPTION		66,725	69,528	50,059	33,977		32,748		32,748		66,725				904	02/12/2039	1FM
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		03/01/2020	SCHEDULED REDEMPTION		105,188	105,188	102,727	103,270		1,918		1,918		105,188				883	02/25/2035	1FM
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
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		03/10/2020	GOLDMAN, SACHS & CO.		20,425	20,000	19,900	19,903		2		2		19,905		520	520	581	08/01/2029	3FE
61748H-HC-8	MSM_04-11A RMBS		03/25/2020	SCHEDULED REDEMPTION		55,211	55,211	55,211	55,211						55,211				234	07/25/2053	1FM
61748H-AN-1	MSM_04-5AR RMBS		03/01/2020	SCHEDULED REDEMPTION		22,778	22,778	22,703	22,732		46		46		22,778				135	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		03/01/2020	SCHEDULED REDEMPTION		79,643	79,643	65,374	52,603		27,039		27,039		79,643				968	04/25/2058	1FM
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		03/01/2020	SCHEDULED REDEMPTION		162,116	162,116	47,222	47,222		114,894		114,894		162,116				246	10/25/2051	1FM
629568-AX-4	NABORS INDUSTRIES INC		03/23/2020	Various		11,748,125	12,000,000	12,105,354	12,024,557		(1,064)		(1,064)		12,023,493		(812,868)	(812,868)	743,409	09/15/2021	3FE
62957H-AF-2	NABORS INDUSTRIES INC		03/10/2020	GOLDMAN, SACHS & CO.		4,444	15,000	14,350	14,458		18		18		14,475		(10,032)	(10,032)	529	02/01/2025	3FE
63938C-AK-4	NAVIENT CORP		01/24/2020	BARCLAYS		440,000	440,000	440,000							440,000				61	03/15/2027	1Z
64110L-AN-6	NETFLIX INC		03/10/2020	GOLDMAN, SACHS & CO.		10,363	10,000	10,000	10,000						10,000		363	363	142	11/15/2026	3FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		01/15/2020	BARCLAYS		997,433	910,000	948,513	944,239		(223)		(223)		944,016		53,416	53,416	26,630	01/01/2026	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
65535H-AQ-2	NOMURA HOLDINGS INC	D	01/27/2020	Various		4,669,931	4,600,000	4,600,000							4,600,000		69,931	69,931	2,228	01/16/2030	2Z
629377-CC-4	NRG ENERGY INC		03/10/2020	GOLDMAN, SACHS & CO.		10,438	10,000	10,750	10,615		(35)		(35)		10,579		(142)	(142)	436	01/15/2027	3FE
67066G-AJ-3	NVIDIA CORPORATION		03/27/2020	GOLDMAN, SACHS & CO.		546,430	500,000	498,545							498,545		47,885	47,885		04/01/2060	1FE
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION		02/06/2020	BARCLAYS		4,627,080	4,500,000	4,496,895	4,497,053		43		43		4,497,096		129,984	129,984	72,800	08/15/2026	2FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		03/31/2020	Market Axess		707,820	1,500,000	1,492,590	1,492,837		159		159		1,492,996		(785,176)	(785,176)	34,125	08/15/2029	2FE
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		03/31/2020	Various		2,667,550	4,000,000	3,994,800	3,995,185		193		193		3,995,378		(1,327,828)	(1,327,828)	46,440	08/15/2024	2FE
674599-DG-7	OCCIDENTAL PETROLEUM CORPORATION		03/31/2020	JEFFERIES & COMPANY, INC.		271,250	700,000	273,000			43		43		273,043		(1,793)	(1,793)		10/10/2036	3FE
680665-AK-2	OLIN CORP		03/10/2020	GOLDMAN, SACHS & CO.		11,716	13,000	11,814	11,904		16		16		11,920		(204)	(204)	399	02/01/2030	3FE
680665-AL-0	OLIN CORP		03/10/2020	Various		190,830	181,000	181,000	181,000						181,000		9,830	9,830	5,620	08/01/2029	3FE
682134-AC-5	OMNICOM GROUP INC		03/23/2020	CALLED @ 101.585		6,095,100	6,000,000	5,979,240	5,998,428		571		571		5,998,999		1,001	1,001	256,783	08/15/2020	2FE
68403B-AG-0	OOMLT_07-FXD2 RMBS		03/01/2020	SCHEDULED REDEMPTION		47,673	47,673	42,473	40,451		7,222		7,222		47,673				425	03/25/2037	1FM
688239-AE-2	OSHKOSH CORP		03/12/2020	CALLED @ 102.688		9,241,920	9,000,000	9,215,532	9,098,654		(5,685)		(5,685)		9,092,969		(92,969)	(92,969)	498,576	03/01/2025	2FE
703481-AC-5	PATTERSON-UTI ENERGY INC.		01/10/2020	BARCLAYS		703,397	688,000	686,514	686,529		4		4		686,533		16,865	16,865	5,807	11/15/2029	2FE
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		02/14/2020	CALLED @ 103.500		207,000	200,000	202,000	200,872		(53)		(53)		200,820		(820)	(820)	10,461	11/15/2023	3FE
713448-EU-8	PEPSICO INC		03/30/2020	Various		592,160	500,000	497,370			2		2		497,372		94,788	94,788	604	03/19/2050	1FE
713448-EV-6	PEPSICO INC		03/30/2020	CITIGROUP GLOBAL MARKETS		631,965	500,000	492,095			3		3		492,098		139,867	139,867	646	03/19/2060	1Z
743873-BX-8	PFMLT_05-2 RMBS		03/01/2020	SCHEDULED REDEMPTION		23,231	23,231	12,545	13,359		9,872		9,872		23,231				237	09/25/2047	1FM
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		02/05/2020	HSBC SECURITIES, INC.		599,046	600,000	540,126	541,671		106		106		541,777		57,269	57,269	14,047	02/15/2045	2FE
742718-FK-0	PROCTER & GAMBLE CO		03/30/2020	Various		1,344,536	1,125,000	1,117,845			2		2		1,117,847		226,689	226,689	675	03/25/2050	1FE
743315-AW-3	PROGRESSIVE CORPORATION (THE)		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		539,150	500,000	500,000							500,000		39,150	39,150	222	03/26/2030	1Z
74733V-AD-2	QEP RESOURCES INC		03/10/2020	Various		207,600	219,000	202,587	203,876		86		86		203,962		3,638	3,638	4,628	03/01/2026	3FE
74834L-AP-5	QUEST DIAGNOSTIC INC		01/15/2020	CALLED @ 100.124		10,012,449	10,000,000	9,849,100	9,998,506		721		721		9,999,227		773	773	230,158	01/30/2020	2FE
747262-AW-3	QVC INC		02/27/2020	Market Axess		246,165	250,000	220,628	224,417		179		179		224,596		21,569	21,569	7,456	08/15/2034	2FE
747262-AY-9	QVC INC		02/04/2020	Various		1,923,018	1,900,000	1,900,000							1,900,000		23,018	23,018	182	02/15/2027	2FE
912920-AK-1	QWEST CORPORATION		02/12/2020	BNP CAPITAL MARKETS		290,782	248,000	265,535	260,015		(210)		(210)		259,805		30,978	30,978	7,442	09/15/2025	3FE
21688A-AJ-1	RABOBANK NEDERLAND NY	D	01/16/2020	SANTANDER INVESTMENT SECURITIES INC		762,188	750,000	748,538	749,383		16		16		749,400		12,788	12,788	10,943	01/10/2022	1FE
759950-EP-9	RAMC_04-4 RMBS		03/01/2020	SCHEDULED REDEMPTION		592,896	592,896	564,883	565,873		27,023		27,023		592,896				5,066	05/25/2052	1FM
75281A-AS-8	RANGE RESOURCES CORP		02/05/2020	Various		205,373	248,000	225,914	228,467		180		180		228,647		(23,274)	(23,274)	2,256	05/15/2025	3FE
75281A-BA-6	RANGE RESOURCES CORPORATION		02/05/2020	BARCLAYS		118,125	135,000	122,221	124,912		277		277		125,189		(7,064)	(7,064)	2,663	03/15/2023	4FE
45660L-EW-5	RAST 2005-A1 A3 RMBS		03/01/2020	SCHEDULED REDEMPTION		89,536	89,536	74,315	89,536						89,536				920	04/25/2035	1FM
755111-BR-1	RAYTHEON COMPANY		02/15/2020	MATURED		1,500,000	1,500,000	1,622,430	1,502,009		(2,009)		(2,009)		1,500,000				33,000	02/15/2020	1FE
760759-AH-3	REPUBLIC SERVICES INC		03/01/2020	MATURED		10,000,000	10,000,000	9,998,500	9,999,969		31		31		10,000,000				250,000	03/01/2020	2FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		02/04/2020	CALLED @ 100.000		5,142,086	5,142,086	5,118,548	5,137,912		476		476		5,138,388		3,698	3,698	89,522	10/15/2020	4FE
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		03/01/2020	SCHEDULED REDEMPTION		29,604	32,409	23,886	25,066		4,538		4,538		29,604				447	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		03/01/2020	SCHEDULED REDEMPTION		230,858	259,369	198,909	209,092		21,767		21,767		230,858				3,478	07/25/2037	1FM
780153-AX-0	ROYAL CARIBBEAN CRUISES LTD		02/11/2020	WELLS FARGO		703,528	700,000	699,839	699,950		6		6		699,956		3,572	3,572	3,865	11/28/2020	2FE
78355H-KB-4	RYDER SYSTEM INC		01/27/2020	BANK OF AMERICA/MERRILL LYNCH		1,232,484	1,200,000	1,199,016	1,199,655		14		14		1,199,669		32,815	32,815	8,510	11/15/2021	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
80007R-AB-1	SANDS CHINA LTD	D	03/06/2020	Various		3,416,470	3,200,000	3,199,356	3,199,477		20		20		3,199,497		216,973	216,973	80,650	08/08/2023	2FE
78388J-AT-3	SBA COMMUNICATIONS CORPORATION		02/20/2020	CALLED @ 101.219		7,591,425	7,500,000	7,368,608	7,447,167		2,672		2,672		7,449,839		50,161	50,161	309,784	07/15/2022	4FE
78442F-EJ-3	SLM CORPORATION		03/25/2020	MATURED		332,000	332,000	360,635	334,025		(2,025)		(2,025)		332,000				13,280	03/25/2020	3FE
78442F-EQ-7	SLM CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		15,940	16,000	15,400	15,527		28		28		15,555		385	385	555	01/25/2023	3FE
78443C-CL-6	SLMA_06-A ABS		03/16/2020	SCHEDULED REDEMPTION		245,443	245,443	230,116	233,601		11,842		11,842		245,443				1,355	06/15/2039	1FE
78454L-AK-6	SM ENERGY CO		03/10/2020	GOLDMAN, SACHS & CO.		2,106	5,000	5,013			(1)		(1)		5,011		(2,905)	(2,905)	100	11/15/2022	4FE
78454L-AN-0	SM ENERGY CO		01/28/2020	JPMORGAN CHASE & CO.		314,813	345,000	315,698	316,950		252		252		317,201		(2,389)	(2,389)	8,733	09/15/2026	4FE
842400-GT-4	SOUTHERN CALIFORNIA EDISON		01/22/2020	RBC DOMINION SECURITIES		1,348,315	1,295,000	1,286,544			6		6		1,286,550		61,765	61,765	1,969	02/01/2050	1FE
842400-GR-8	SOUTHERN CALIFORNIA EDISON COMPANY		01/22/2020	WELLS FARGO		1,361,531	1,114,000	1,112,284	1,112,305		2		2		1,112,307		249,224	249,224	21,572	03/01/2049	1FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		03/10/2020	GOLDMAN, SACHS & CO.		5,356	5,000	5,363	5,338		(9)		(9)		5,329		27	27	175	03/15/2026	3FE
85172F-AP-4	SPRINGLEAF FINANCE CORP		03/10/2020	GOLDMAN, SACHS & CO.		13,309	13,000	13,910	13,811		(40)		(40)		13,771		(462)	(462)	391	03/15/2024	3FE
85172F-AQ-2	SPRINGLEAF FINANCE CORP		03/10/2020	GOLDMAN, SACHS & CO.		10,513	10,000	10,000	10,000						10,000		513	513	558	01/15/2028	3FE
85172F-AR-0	SPRINGLEAF FINANCE CORP		03/10/2020	GOLDMAN, SACHS & CO.		12,854	13,000	13,000	13,000						13,000		(146)	(146)	243	11/15/2029	3FE
85207U-AK-1	SPRINT CORP		01/14/2020	MORGAN STANLEY		128,237	119,000	119,000	118,747		1		1		118,748		9,488	9,488	3,403	03/01/2026	4FE
85571B-AG-0	STARWOOD PROPERTY TRUST INC		03/10/2020	GOLDMAN, SACHS & CO.		9,079	9,000	8,978	8,985		1		1		8,986		92	92	109	12/15/2021	3FE
85571B-AL-9	STARWOOD PROPERTY TRUST INC		03/30/2020	Various		390,396	441,000	437,992	438,543		104		104		438,647		(48,251)	(48,251)	11,355	03/15/2025	3FE
85571B-AP-0	STARWOOD PROPERTY TRUST INC		03/10/2020	GOLDMAN, SACHS & CO.		20,302	21,000	21,000	21,000						21,000		(698)	(698)	467	02/01/2021	3FE
858119-BJ-8	STEEL DYNAMICS INC		02/24/2020	BANK OF AMERICA/MERRILL LYNCH		2,051,960	2,000,000	1,998,500	1,998,516		43		43		1,998,558		53,402	53,402	11,667	12/15/2024	2FE
858119-BK-5	STEEL DYNAMICS INC		02/25/2020	JEFFERIES & COMPANY, INC.		841,528	800,000	797,888	797,897		27		27		797,924		43,604	43,604	5,827	04/15/2030	2FE
863667-AB-7	STRYKER CORP		01/15/2020	MATURED		4,000,000	4,000,000	4,244,644	4,003,141		(3,141)		(3,141)		4,000,000				87,500	01/15/2020	1FE
87165L-AF-8	SYNCT_15-1 ABS		03/15/2020	SCHEDULED REDEMPTION		10,000,000	10,000,000	9,898,438	9,983,204		16,796		16,796		10,000,000				59,250	03/15/2023	1FE
871829-BM-8	SYSCO CORPORATION		03/31/2020	GOLDMAN, SACHS & CO.		215,584	200,000	199,604							199,604		15,980	15,980		04/01/2040	1Z
87422V-AA-6	TALEN ENERGY SUPPLY LLC		01/23/2020	Various		487,020	592,000	467,655	475,415		696		696		476,111		10,909	10,909	4,901	06/01/2025	4FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		15,034	19,000	18,525	18,561		9		9		18,570		(3,536)	(3,536)	625	01/15/2028	3FE
87612E-AV-8	TARGET CORP		01/28/2020	CALLED @ 101.001		5,050,074	5,000,000	5,306,600	5,020,961		(2,898)		(2,898)		5,018,064		(18,064)	(18,064)	153,946	07/15/2020	1FE
87927V-AR-9	TELECOM ITALIA CAPITAL	D	03/10/2020	GOLDMAN, SACHS & CO.		14,235	12,000	12,570	12,543		(4)		(4)		12,539		1,696	1,696	562	07/18/2036	3FE
88033G-CU-2	TENET HEALTHCARE CORP		03/25/2020	Various		152,610	178,000	173,746	174,515		119		119		174,634		(22,024)	(22,024)	3,674	05/01/2025	4FE
88033G-CS-7	TENET HEALTHCARE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		9,888	10,000	9,818	9,857		6		6		9,862		25	25	304	07/15/2024	3FE
88037E-AJ-0	TENNECO INC		03/04/2020	CREDIT SUISSE		2,084,810	2,291,000	2,388,368	2,331,944		(2,356)		(2,356)		2,329,588		(244,778)	(244,778)	27,707	12/15/2024	3FE
884903-BK-0	THOMSON REUTERS CORP	A	01/15/2020	CALLED @ 103.441		4,654,845	4,500,000	4,480,920	4,496,097		84		84		4,496,181		3,819	3,819	206,689	09/30/2021	2FE
88732J-AW-8	TIME WARNER CABLE INC		02/01/2020	MATURED		10,500,000	10,500,000	10,648,350	10,501,591		(1,591)		(1,591)		10,500,000				262,500	02/01/2020	2FE
87264A-AU-9	T-MOBILE USA INC		03/10/2020	GOLDMAN, SACHS & CO.		6,053	6,000	6,000	5,993						5,993		59	59	166	02/01/2026	3FE
87264A-AV-7	T-MOBILE USA INC		03/10/2020	GOLDMAN, SACHS & CO.		11,316	11,000	11,000	10,988						10,988		328	328	321	02/01/2028	3FE
90783V-AA-3	UNION PACIFIC CORPORATION ABS		01/02/2020	SCHEDULED REDEMPTION		1,493,374	1,493,374	1,493,374	1,493,374						1,493,374				37,947	01/02/2029	1
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		02/15/2020	SCHEDULED REDEMPTION		299,051	299,051	299,051	299,051						299,051				6,430	02/15/2027	1FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS		01/07/2020	SCHEDULED REDEMPTION		184,680	184,680	184,680	184,680						184,680				2,863	01/07/2030	1FE
90931Q-AA-5	UNITED AIRLINES INC ABS		02/15/2020	SCHEDULED REDEMPTION		553,294	553,294	553,294	553,294						553,294				14,870	02/15/2023	2FE
90932Q-AB-2	UNITED AIRLINES INC B ABS		03/03/2020	SCHEDULED REDEMPTION		137,250	137,250	137,250	137,250						137,250				3,174	03/03/2024	2FE
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		03/10/2020	GOLDMAN, SACHS & CO.		13,108	14,000	13,912	13,921		3		3		13,924		(816)	(816)	574	01/15/2025	3FE
911312-BV-7	UNITED PARCEL SERVICE INC		03/20/2020	CITIGROUP GLOBAL MARKETS		519,090	500,000	497,595							497,595		21,495	21,495		04/01/2040	1Z
911312-BW-5	UNITED PARCEL SERVICE INC		03/20/2020	GOLDMAN, SACHS & CO.		532,090	500,000	497,090							497,090		35,000	35,000		04/01/2050	1Z
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		01/14/2020	MORGAN STANLEY		17,893	17,000	16,699	16,716		1		1		16,717		1,175	1,175	417	01/15/2028	3FE
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		03/24/2020	Various		259,041	289,000	288,911	288,915		2		2		288,916		(29,875)	(29,875)	12,867	01/15/2030	3FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		03/10/2020	GOLDMAN, SACHS & CO.		12,951	13,000	13,000	13,000						13,000		(49)	(49)	179	11/15/2027	3FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		03/10/2020	GOLDMAN, SACHS & CO.		9,738	10,000	10,000							10,000		(263)	(263)	19	07/15/2030	3FE
913017-CH-0	UNITED TECHNOLOGIES CORPORATION		02/28/2020	Various		536,555	500,000	498,995	499,285		15		15		499,300		22,255	22,255	19,306	11/01/2026	2FE
913017-CN-7	UNITED TECHNOLOGIES CORPORATION		02/28/2020	Various		743,057	700,000	698,544	699,064		32		32		699,096		22,961	22,961	27,207	05/04/2024	2FE
913017-CQ-0	UNITED TECHNOLOGIES CORPORATION		01/31/2020	BARCLAYS		1,420,244	1,400,000	1,396,906	1,398,506		57		57		1,398,563		21,681	21,681	8,050	05/04/2022	2FE
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		02/28/2020	Various		477,161	442,000	441,960	441,970		1		1		441,972		21,929	21,929	21,864	08/16/2023	2FE
929089-AF-7	VOYA FINANCIAL INC		01/21/2020	MORGAN STANLEY		648,590	632,000	632,000	632,000						632,000		16,590	16,590	14,481	01/23/2048	2FE
931142-ED-1	WALMART INC		03/26/2020	MORGAN STANLEY		4,088,061	3,775,000	3,764,128	3,766,252		348		348		3,766,600		321,461	321,461	33,875	06/26/2025	1FE
254687-FS-0	WALT DISNEY CO		03/27/2020	Various		628,705	500,000	496,580			1		1		496,581		132,125	132,125	366	03/23/2050	1FE
94946T-AC-0	WELLCARE HEALTH PLANS INC		01/28/2020	EXCHANGE		6,815,813	6,609,000	6,885,214	6,774,980		(3,580)		(3,580)		6,771,400		44,413	44,413	112,766	04/01/2025	3FE
949746-RS-2	WELLS FARGO & CO		03/30/2020	HSBC SECURITIES, INC.		374,730	375,000	374,914	374,979		4		4		374,983		(253)	(253)	5,391	03/04/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
949746-SA-0	WELLS FARGO & COMPANY		03/30/2020	BANK OF AMERICA/MERRILL LYNCH		1,119,803	1,125,000	1,123,943	1,124,656		54		54		1,124,710		(4,908)	(4,908)	16,078	07/26/2021	1FE
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		03/01/2020	SCHEDULED REDEMPTION		5,814	6,419	5,057	5,259		554		554		5,814				42	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2020	SCHEDULED REDEMPTION		8,853	9,431	6,897	6,461		2,391		2,391		8,853				97	10/25/2036	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		03/01/2020	SCHEDULED REDEMPTION		21,309	34,746	23,919	23,346		(2,037)		(2,037)		21,309				396	04/27/2037	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		03/01/2020	SCHEDULED REDEMPTION		26,209	26,417	19,559	17,037		9,171		9,171		26,209				264	04/25/2036	1FM
96926D-AR-1	WILLIAM LYON HOMES INC		02/17/2020	EXCHANGE		1,502,413	1,490,000	1,503,503	1,503,183		(855)		(855)		1,502,329		84	84	47,902	01/31/2025	4FE
96926D-AU-4	WILLIAM LYON HOMES INC		02/17/2020	EXCHANGE		2,512,874	2,496,000	2,512,874	2,507,747		(519)		(519)		2,507,229		5,646	5,646	69,056	09/01/2023	4FE
96949L-AD-7	WILLIAMS PARTNERS LP		02/06/2020	BARCLAYS		1,476,566	1,400,000	1,399,286	1,399,445		7		7		1,399,452		77,114	77,114	8,021	06/15/2027	2FE
96950F-AD-6	WILLIAMS PARTNERS LP		03/15/2020	MATURED		3,000,000	3,000,000	3,132,870	3,013,548		(13,548)		(13,548)		3,000,000				78,750	03/15/2020	2FE
96950F-AJ-3	WILLIAMS PARTNERS LP		03/30/2020	Market Axess		666,957	708,000	689,259	699,351		788		788		700,139		(33,182)	(33,182)	14,890	08/15/2022	2FE
98161Y-AC-8	WOLS_18-A ABS		03/15/2020	SCHEDULED REDEMPTION		902,355	902,355	897,455	900,615		1,740		1,740		902,355				6,135	07/15/2021	1FE
98212B-AH-6	WPX ENERGY INC		02/21/2020	Various		375,289	356,000	355,734	355,879		(73)		(73)		355,806		19,483	19,483	4,472	06/01/2026	3PL
98212B-AL-7	WPX ENERGY INC		01/07/2020	OPPENHEIMER & CO., INC.		287,138	285,000	285,000							285,000		2,138	2,138		01/15/2030	1Z
68245X-AC-3	1011778 BC / NEW RED FIN	A	03/10/2020	GOLDMAN, SACHS & CO.		13,808	14,000	13,265	13,386		24		24		13,410		398	398	392	05/15/2024	3FE
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	03/10/2020	GOLDMAN, SACHS & CO.		4,956	5,000	4,713	4,754		7		7		4,761		195	195	102	10/15/2025	4FE
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	A	02/14/2020	MORGAN STANLEY		328,860	324,000	324,000	324,000						324,000		4,860	4,860	3,530	01/15/2028	4FE
024747-AF-4	ABC SUPPLY CO INC		03/23/2020	Various		145,503	169,000	169,000	169,000						169,000		(23,498)	(23,498)	2,685	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		61,990	76,000	74,860	75,246		10		10		75,255		(13,266)	(13,266)	811	12/15/2022	4FE
00489L-AC-7	ACRISURE LLC / ACRISURE FINANCE IN		02/03/2020	BANK OF AMERICA/MERRILL LYNCH		198,413	185,000	196,100	195,541		(288)		(288)		195,253		3,159	3,159	7,098	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	2Z
BAS10F-7C-8	AFCAL_2019-SUB ABS		01/02/2020	Various						1,105,448	11,187		1,116,635							03/10/2037	6*
00119L-AA-9	AG ISSUER LLC		02/04/2020	BANK OF AMERICA/MERRILL LYNCH		100,375	100,000	100,000							100,000		375	375		03/01/2028	4Z
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2020	SCHEDULED REDEMPTION		38,434	38,434	37,212	37,445		989		989		38,434				745	09/15/2024	2FE
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS	A	03/15/2020	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				125,000	03/15/2020	2FE
013092-AD-3	ALBERTSONS COMPANIES INC		03/10/2020	Various		65,711	65,000	65,000							65,000		711	711	32	02/15/2023	4FE
013092-AE-1	ALBERTSONS COMPANIES INC		02/13/2020	RBC DOMINION SECURITIES		407,500	400,000	400,000							400,000		7,500	7,500	704	02/15/2030	4FE
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW		03/10/2020	Various		611,414	599,000	599,090	590,000		(1)		(1)		599,089		12,325	12,325	4,069	01/15/2027	4FE
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY		03/10/2020	GOLDMAN, SACHS & CO.		25,781	25,000	25,000	25,000						25,000		781	781	845	02/15/2028	4FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		03/10/2020	GOLDMAN, SACHS & CO.		19,125	20,000	20,850	20,801		(21)		(21)		20,780		(1,655)	(1,655)	398	05/15/2028	3FE
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC	A	01/31/2020	NATIONAL BANK OF CANADA		3,565,520	3,500,000	3,496,745	3,498,273		59		59		3,498,332		67,188	67,188	49,350	07/26/2022	2FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		03/10/2020	GOLDMAN, SACHS & CO.		17,744	17,000	17,000	17,000						17,000		744	744	751	07/15/2026	4FE
02154C-AF-0	ALTICE FINANCING SA	D	03/10/2020	GOLDMAN, SACHS & CO.		16,515	17,000	17,000							17,000		(485)	(485)	118	01/15/2028	4FE
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	D	03/23/2020	CREDIT SUISSE		157,000	200,000	200,000	200,000						200,000		(43,000)	(43,000)	5,439	01/15/2028	4FE
02315Q-AA-6	AMBAC LSNI LLC		01/02/2020	SCHEDULED REDEMPTION		4,833	4,833				4,833		4,833		4,833				86	02/12/2023	6*
02376R-AC-6	AMERICAN AIRLINES GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		13,669	15,000	15,000	15,000						15,000		(1,331)	(1,331)	210	06/01/2022	3FE
02376R-AE-2	AMERICAN AIRLINES GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		7,010	8,000	7,240			3		3		7,243		(233)	(233)	14	03/01/2025	4FE
023766-AD-0	AMERICAN AIRLINES INC ABS		01/15/2020	SCHEDULED REDEMPTION		100,511	100,511	100,524	100,518		(7)		(7)		100,511				2,827	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		01/15/2020	SCHEDULED REDEMPTION		290,615	290,615	290,740	290,664		(49)		(49)		290,615				8,137	01/15/2022	3FE
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		03/10/2020	GOLDMAN, SACHS & CO.		10,986	11,000	11,000	11,000						11,000		(14)	(14)	122	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		101,750	100,000	100,000							100,000		1,750	1,750		02/15/2028	1Z
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	03/10/2020	GOLDMAN, SACHS & CO.		9,813	10,000	10,013	10,012						10,011		(199)	(199)	134	08/15/2026	3FE
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		92,000	92,000	92,000							92,000				472	03/01/2028	4FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC.		03/30/2020	CALLED @ 100.000		114,000	114,000	114,000							114,000				617	03/01/2030	4FE
04364V-AA-1	ASCENT RESOURCES UTICA HOLDINGS/AR		03/17/2020	Various		2,374,860	4,120,000	4,203,627	4,176,589		(5,569)		(5,569)		4,171,020		(1,796,160)	(1,796,160)	186,096	04/01/2022	4FE
00191U-AA-0	ASGN INC		03/10/2020	GOLDMAN, SACHS & CO.		6,569	7,000	7,000	7,000						7,000		(431)	(431)	99	05/15/2028	3FE
05401A-AE-1	AVOLON HOLDINGS FUNDING LTD	D	01/09/2020	WELLS FARGO		3,267,810	3,185,000	3,182,675	3,183,194		25		25		3,183,219		84,591	84,591	23,091	05/01/2022	2FE
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	D	01/30/2020	Various		2,011,424	1,913,000	1,902,632	1,903,916		165		165		1,904,081		107,343	107,343	60,241	07/01/2024	2FE
05401A-AJ-0	AVOLON HOLDINGS FUNDING LTD	D	02/05/2020	Various		2,778,640	2,750,000	2,747,003			21		21		2,747,024		31,616	31,616	5,048	02/15/2027	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
05401A-AG-6	AVOLON HOLDINGS LTD	D	02/19/2020	BARCLAYS		418,076	390,000	388,148	388,309		34		34		388,343		29,733	29,733	5,356	05/01/2026	2FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC		03/10/2020	GOLDMAN, SACHS & CO.		10,338	10,000	10,750	10,726		(25)		(25)		10,701		(364)	(364)	461	01/15/2028	4FE
071734-AH-0	BAUSCH HEALTH COMPANIES INC		03/10/2020	GOLDMAN, SACHS & CO.		11,490	12,000	12,000	12,000						12,000		(510)	(510)	120	01/30/2028	4FE
071734-AJ-6	BAUSCH HEALTH COMPANIES INC		03/10/2020	Various		156,762	153,000	153,000	153,000						153,000		3,762	3,762	463	01/30/2030	4FE
073685-AF-6	BEACON ROOFING SUPPLY INC		03/10/2020	GOLDMAN, SACHS & CO.		6,755	7,000	7,000	7,000						7,000		(245)	(245)	134	11/15/2026	4FE
08576P-AA-9	BERRY GLOBAL INC		03/10/2020	GOLDMAN, SACHS & CO.		13,458	14,000	13,930	13,933		2		2		13,935		(477)	(477)	362	02/15/2026	4FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		03/10/2020	GOLDMAN, SACHS & CO.		9,191	9,000	9,000	9,000						9,000		191	191	338	07/15/2026	3FE
093645-AJ-8	BLOCK COMMUNICATIONS INC.		02/11/2020	BANK OF AMERICA/MERRILL LYNCH		157,713	155,000	155,000							155,000		2,713	2,713		03/01/2028	4Z
09659W-2K-9	BNP PARIBAS SA	D	01/09/2020	Various		1,862,321	1,850,000	1,850,000							1,850,000		12,321	12,321		01/13/2031	1Z
097751-BT-7	BOMBARDIER INC	A	03/23/2020	BANK OF AMERICA/MERRILL LYNCH		49,770	79,000	74,458			71		71		74,529		(24,759)	(24,759)	2,765	04/15/2027	5FE
103304-BR-1	BOYD GAMING CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		18,075	20,000	20,000	20,000						20,000		(1,925)	(1,925)	261	12/01/2027	4FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	C	03/20/2020	SCHEDULED REDEMPTION		33,044	33,044	33,044	33,044						33,044				382	12/20/2025	1FE
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT	A	02/11/2020	CITIGROUP GLOBAL MARKETS		300,750	300,000	300,000							300,000		750	750		02/15/2030	4FE
118230-AT-8	BUCKEYE PARTNERS LP		02/12/2020	KEYBANC CAPITAL MARKETS		218,628	217,000	217,000							217,000		1,628	1,628		03/01/2025	3FE
118230-AU-5	BUCKEYE PARTNERS LP		02/12/2020	TD SECURITIES		218,899	217,000	217,000							217,000		1,899	1,899		03/01/2028	3FE
12008R-AN-7	BUILDERS FIRSTSOURCE INC		02/06/2020	BAIRD (ROBERT W.) & CO. INC.		174,038	170,000	170,000							170,000		4,038	4,038		03/01/2030	3Z
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
129268-AA-6	CALEDONIA GENERATING LLC		03/31/2020	SCHEDULED REDEMPTION		681,224	681,224	681,224	681,224						681,224				2,953	02/28/2022	1FE
131347-CN-4	CALPINE CORP		03/10/2020	GOLDMAN, SACHS & CO.		6,624	7,000	7,000	7,000						7,000		(376)	(376)	75	03/15/2028	4FE
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC		03/10/2020	GOLDMAN, SACHS & CO.		12,503	13,000	13,000							13,000		(497)	(497)	75	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	218,408		(2,383)		(2,383)		216,025				1,597	11/26/2046	2FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		03/10/2020	GOLDMAN, SACHS & CO.		13,244	13,000	13,000	13,000						13,000		244	244	460	07/15/2027	4FE
16678R-BT-3	CCMFC 2004-A B1 RMBS		03/01/2020	SCHEDULED REDEMPTION		18,277	18,277	12,803	7,309		10,969		10,969		18,277				94	03/25/2035	1FM
16678R-CM-7	CCMFCF_04-BA RMBS		03/01/2020	SCHEDULED REDEMPTION		38,920	45,207	31,940	5,408		33,512		33,512		38,920				205	10/25/2035	1FM
1248EP-CD-3	CCO HOLDINGS LLC		03/10/2020	Various		441,211	423,000	423,375	423,362		(13)		(13)		423,349		17,863	17,863	7,523	03/01/2030	3FE
1248EP-CJ-0	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/11/2020	CREDIT SUISSE		94,800	96,000	96,000							96,000		(1,200)	(1,200)		05/01/2032	4Z
15135B-AL-5	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		17,361	17,000	17,638			(64)		(64)		17,574		(213)	(213)	399	04/01/2025	3FE
15135B-AN-1	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		9,101	9,000	9,259	9,253		(16)		(16)		9,238		(136)	(136)	281	01/15/2025	3FE
15135B-AQ-4	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		13,341	13,000	12,891	12,892		2		2		12,894		447	447	147	12/15/2027	3FE
15135B-AU-5	CENTENE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		22,856	23,000	23,000							23,000		(144)	(144)	63	02/15/2030	3FE
156504-AJ-1	CENTURY COMMUNITIES INC		02/24/2020	EXCHANGE		1,018,750	1,000,000	1,018,750	1,017,372		(401)		(401)		1,016,972		1,778	1,778	15,563	06/01/2027	4FE
156700-BB-1	CENTURYLINK INC		03/10/2020	GOLDMAN, SACHS & CO.		12,886	13,000	13,000	13,000						13,000		(114)	(114)	159	12/15/2026	4FE
156700-BC-9	CENTURYLINK INC		03/10/2020	GOLDMAN, SACHS & CO.		13,049	13,000	13,000							13,000		49	49	69	02/15/2027	3FE
15723R-AA-2	CFX ESCROW CORP		03/10/2020	GOLDMAN, SACHS & CO.		23,720	23,000	23,000	23,000						23,000		720	720	794	02/15/2024	3FE
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		10,755	12,000	12,000	12,000						12,000		(1,245)	(1,245)	270	10/01/2029	3FE
12543D-BF-6	CHS/COMMUNITY HEALTH SYSTEMS INC		01/24/2020	STIFEL CAPITAL MARKETS		232,300	230,000	230,000							230,000		2,300	2,300		02/15/2025	1Z
171484-AG-3	CHURCHILL DOWNS INCORPORATED		03/10/2020	GOLDMAN, SACHS & CO.		15,742	16,000	16,000	16,000						16,000		(258)	(258)	394	04/01/2027	4FE
125523-AL-4	CIGNA CORP		03/31/2020	CALLED @ 106.350		10,635,045	10,000,000	9,991,508	9,983,997		3,238		3,238		9,987,235		12,765	12,765	880,045	03/15/2021	2FE
125523-BN-9	CIGNA CORP		03/31/2020	CALLED @ 103.877		3,116,315	3,000,000	3,101,986	3,089,919		(11,714)		(11,714)		3,078,205		(78,205)	(78,205)	170,148	11/15/2021	2FE
184496-AN-7	CLEAN HARBORS INC		03/10/2020	GOLDMAN, SACHS & CO.		16,460	16,000	16,000	16,000						16,000		460	460	542	07/15/2027	3FE
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	D	01/10/2020	WELLS FARGO		2,284,155	2,250,000	2,250,000	2,250,000						2,250,000		34,155	34,155	28,540	09/12/2039	2FE
20338Q-AA-1	COMMSCOPE FINANCE LLC		03/10/2020	Various		187,654	177,000	177,000	177,000						177,000		10,654	10,654	5,553	03/01/2027	4FE
20338Q-AD-5	COMMSCOPE FINANCE LLC		03/10/2020	GOLDMAN, SACHS & CO.		22,358	22,000	22,000	22,000						22,000		358	358	700	03/01/2026	4FE
20752T-AA-2	CONNECT FINCO SARL	D	03/10/2020	GOLDMAN, SACHS & CO.		10,931	11,000	11,000	11,000						11,000		(69)	(69)	320	10/01/2026	4FE
220517-AA-4	CORTES NP ACQUISITION CORP		03/02/2020	CALLED @ 106.938		4,945,883	4,625,000	4,739,375	4,436,964		5,187		5,187		4,442,151		182,849	182,849	483,689	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		3,785,027	3,769,000	3,785,144	3,782,888		(674)		(674)		3,782,215		2,812	2,812	131,784	03/15/2026	3FE
225310-AN-1	CREDIT ACCEPTANCE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		7,201	7,000	7,000	7,000						7,000		201	201	84	12/31/2024	3FE
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		01/13/2020	Various		73,930	72,000	71,921	71,926						71,926		2,004	2,004	824	05/01/2027	3FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol
126307-AY-3	CSC HOLDINGS LLC		01/14/2020	CITIGROUP GLOBAL MARKETS		454,884	400,000	402,855	402,621		(18)		(18)		402,603		52,281	52,281	10,083	04/01/2028	4FE
126307-AZ-0	CSC HOLDINGS LLC		03/10/2020	Various		464,556	413,000	413,000	413,000						413,000		51,556	51,556	12,435	02/01/2029	3FE
126307-BA-4	CSC HOLDINGS LLC		01/09/2020	BANK OF AMERICA/MERRILL LYNCH		688,000	640,000	640,000	640,000						640,000		48,000	48,000	18,707	01/15/2030	4FE
237266-AH-4	DARLING INGREDIENTS INC		03/10/2020	GOLDMAN, SACHS & CO.		10,263	10,000	10,450	10,411		(17)		(17)		10,394		(131)	(131)	214	04/15/2027	3FE
24229J-AA-1	DEALER TIRE LLC		03/10/2020	Various		230,181	230,000	230,000							230,000		181	181	1,461	02/01/2028	5FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		03/10/2020	GOLDMAN, SACHS & CO.		12,015	12,000	11,925	11,954		6		6		11,960		55	55	170	06/15/2021	3FE
25277L-AA-4	DIAMOND SPORTS GROUP LLC/DIAMOND S		03/30/2020	Various		56,839	69,000	69,000	69,000						69,000		(12,161)	(12,161)	2,397	08/15/2026	3FE
233293-AP-4	DPL INC		03/10/2020	GOLDMAN, SACHS & CO.		7,400	8,000	7,760			1		1		7,761		(361)	(361)	142	04/15/2029	3FE
26245M-AL-5	DRSLF_18-55A CLO		01/14/2020	WELLS FARGO		491,500	500,000	475,300	478,136		110		110		478,246		13,254	13,254	6,245	04/15/2031	2FE
26817R-AS-7	DYNEGY INC		01/15/2020	CALLED @ 104.000		1,148,160	1,104,000	1,086,229	1,088,565		(298)		(298)		1,088,268		15,732	15,732	88,320	01/15/2025	3FE
26867L-AE-0	EMD FINANCE LLC	C	03/19/2020	MATURED		8,650,000	8,650,000	8,615,314	8,648,292		1,708		1,708		8,650,000				103,800	03/19/2020	2FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	02/25/2020	SCHEDULED REDEMPTION		366,222	366,222	366,222	366,222						366,222				5,264	05/25/2025	2FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		03/10/2020	Various		620,803	595,000	625,050	622,230		(378)		(378)		621,852		(1,050)	(1,050)	17,690	01/30/2028	3FE
29275Y-AC-6	ENERSYS		01/14/2020	JPMORGAN CHASE & CO.		258,000	258,000	258,000	258,000						258,000				1,097	12/15/2027	3FE
29357K-AF-0	ENOVA INTERNATIONAL INC		03/25/2020	UNION BANK OF SWITZERLAND		152,880	182,000	181,015	181,085		29		29		181,114		(28,234)	(28,234)	8,251	09/15/2025	4FE
29390W-AA-4	ENTERPRISE DEVELOPMENT AUTHORITY		03/10/2020	Various		104,329	91,000	88,270	88,754		35		35		88,790		15,539	15,539	6,071	07/15/2024	4FE
28108P-AA-4	ESLFT 2012-A AP ABS		01/02/2020	SCHEDULED REDEMPTION		17,283	17,283	17,283	17,283						17,283				243	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		01/02/2020	SCHEDULED REDEMPTION		25,447	25,447	25,447	25,447						25,447				337	10/01/2025	1FE
30212P-AQ-8	EXPEDIA INC		03/30/2020	EXCHANGE		1,985,161	2,000,000	1,984,500	1,984,855		313		313		1,985,168		(7)	(7)	34,486	02/15/2030	2FE
336130-AB-5	FIRST QUALITY FINANCE CO INC		02/04/2020	MORGAN STANLEY		359,480	344,000	347,200	345,975		(51)		(51)		345,924		13,556	13,556	10,272	07/01/2025	4FE
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	03/10/2020	GOLDMAN, SACHS & CO.		9,288	10,000	10,250			(17)		(17)		10,233		(945)	(945)	324	04/01/2023	4FE
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		03/10/2020	GOLDMAN, SACHS & CO.		4,781	5,000	5,000	5,000						5,000		(219)	(219)	259	07/15/2026	5FE
338906-AE-0	FLEXI-VAN LEASING INC		02/26/2020	Various		383,063	374,000	364,182	366,551		224		224		366,775		4,513	4,513	29,930	02/15/2023	5FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/10/2020	GOLDMAN, SACHS & CO.		25,968	26,000	25,480	25,625		(43)		(43)		25,582		385	385	655	03/15/2023	3FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	03/10/2020	GOLDMAN, SACHS & CO.		7,610	8,000	8,000	8,000		(20)		(20)		7,980		(370)	(370)	176	09/15/2027	3FE
346232-AE-1	FORESTAR GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.		10,354	11,000	11,000							11,000		(646)	(646)	26	03/01/2028	4FE
36168Q-AF-1	GFL ENVIRONMENTAL INC	A	03/10/2020	GOLDMAN, SACHS & CO.		13,276	13,000	13,000	13,000						13,000		276	276	159	12/15/2026	4FE
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		03/10/2020	Various		441,888	430,000	432,000	431,971		(51)		(51)		431,920		9,967	9,967	14,925	09/15/2024	3FE
37954F-AF-1	GLOBAL PARTNERS LP		02/19/2020	EXCHANGE		767,000	767,000	767,000	767,000						767,000				29,679	08/01/2027	4FE
38748Y-AA-0	GRANITE HOLDINGS US ACQUISITION CO		02/18/2020	IMPERIAL CAPITAL, LLC		29,400	28,000	26,929	26,950		11		11		26,961		2,439	2,439	1,198	10/01/2027	5FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO		03/10/2020	GOLDMAN, SACHS & CO.		8,809	9,000	9,000							9,000		(191)	(191)	5	03/15/2028	3FE
398433-AN-2	GRIFFON CORPORATION		02/05/2020	BANK OF AMERICA/MERRILL LYNCH		304,125	300,000	300,000							300,000		4,125	4,125		03/01/2028	4FE
40010P-AA-6	GRUBHUB HOLDINGS INC		01/10/2020	JPMORGAN CHASE & CO.		4,657,849	4,766,000	4,846,179	4,839,932		(378)		(378)		4,839,554		(181,705)	(181,705)	154,702	07/01/2027	3FE
40052V-AA-2	GRUPO BIMBO SAB DE CV	D	03/24/2020	BANK OF AMERICA/MERRILL LYNCH		300,000	300,000	320,694	302,410		(1,144)		(1,144)		301,266		(1,266)	(1,266)	3,494	06/30/2020	2FE
44891Q-AE-2	HALST 2017-C A4 ABS		03/15/2020	SCHEDULED REDEMPTION		943,465	943,465	932,372	940,531		2,934		2,934		943,465				5,213	09/15/2021	1FE
44935Q-AD-2	HALST_18-B ABS		03/15/2020	SCHEDULED REDEMPTION		417,891	417,891	416,879	417,458		433		433		417,891				3,176	10/15/2021	1FE
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.		7,481	9,000	9,000	9,000						9,000		(1,519)	(1,519)	118	06/15/2028	3FE
435765-AH-5	HOLLY ENERGY PARTNERS LP		02/28/2020	BAIRD (ROBERT W.) & CO. INC.		177,320	176,000	176,000							176,000		1,320	1,320	709	02/01/2028	4FE
44891A-BE-6	HYUNDAI CAPITAL AMERICA	C	02/24/2020	Various		3,373,124	3,345,000	3,343,562			21		21		3,343,582		29,541	29,541	3,531	02/10/2023	2FE
451102-BX-4	ICAHN ENTERPRISES LP		03/18/2020	EXCHANGE		2,413,346	2,380,000	2,414,153			(807)		(807)		2,413,346				33,320	05/15/2027	3FE
451102-BU-0	ICAHN ENTERPRISES LP / ICAHN ENTER		03/18/2020	EXCHANGE		4,637,319	4,630,000	4,637,600	4,250,000		(281)		(281)		4,637,319				117,293	09/15/2024	3FE
449505-AA-4	IFM US COLONIAL PIPELINE		01/15/2020	CALLED @ 105.591		10,559,100	10,000,000	9,994,500	9,999,053		27		27		9,999,080		920	920	691,683	05/01/2021	3FE
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC ABS	D	02/05/2020	CITIGROUP GLOBAL MARKETS		2,077,580	2,000,000	1,982,660	1,983,275		144		144		1,983,419		94,161	94,161	41,118	07/26/2029	2FE
45763P-AE-6	INMARSAT FINANCE PLC	D	02/12/2020	CALLED @ 101.219		9,048,979	8,940,000	8,871,206	8,915,552		1,113		1,113		8,916,665		23,335	23,335	214,303	05/15/2022	3FE
46266T-AA-6	IQVIA INC		03/10/2020	GOLDMAN, SACHS & CO.		4,145	4,000	4,000	4,000						4,000		145	145	65	05/15/2027	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 11	12	13	14	15	16	17	18	19	20	21	22
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
46590X-AA-4	JBS USA LUX SA		03/10/2020	GOLDMAN, SACHS & CO.		8,650	8,000	8,320	8,298		(7)		(7)		8,292		358	358	212	04/15/2029	3FE
46590X-AB-2	JBS USA LUX SA		03/10/2020	GOLDMAN, SACHS & CO.		12,795	12,000	12,000	12,000						12,000		795	795	396	01/15/2030	3FE
472141-AA-8	JBS USA LUX SA/JBS USA FINANCE INC		03/10/2020	GOLDMAN, SACHS & CO.		11,839	11,000	12,155	12,142		(46)		(46)		12,096		(257)	(257)	427	02/15/2028	3FE
48122C-AB-1	JRMT 2004-A, A2 ABS		03/15/2020	SCHEDULED REDEMPTION		54,407	54,407	6,872	6,872		47,535		47,535		54,407				313	04/15/2022	6FE
483007-AJ-9	KAISER ALUMINUM CORPORATION		03/10/2020	Various		183,919	180,000	180,000	180,000						180,000		3,919	3,919	1,384	03/01/2028	3FE
493738-AE-8	KIA MOTORS CORPORATION	D	02/25/2020	HSBC SECURITIES, INC.		1,432,998	1,400,000	1,388,562	1,392,870		318		318		1,393,188		39,810	39,810	14,233	04/25/2023	2FE
50077L-AY-2	KRAFT HEINZ FOODS CO		03/10/2020	GOLDMAN, SACHS & CO.		8,310	8,000	7,835							7,835		475	475	181	10/01/2049	2FE
513075-BQ-3	LAMAR MEDIA CORP		03/10/2020	Various		277,172	274,000	274,090			(1)		(1)		274,089		3,083	3,083	272	02/15/2028	3FE
50189H-AC-4	LCMLLC_22-R CLO		01/14/2020	CITIGROUP GLOBAL MARKETS		476,250	500,000	410,500	426,750		349		349		427,099		49,151	49,151	9,021	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
521615-AA-2	LEA POWER PARTNERS 2033		03/15/2020	SCHEDULED REDEMPTION		57,919	57,919	50,749	52,938		4,981		4,981		57,919				1,410	06/15/2033	3FE
527298-BP-7	LEVEL 3 FINANCING INC		01/06/2020	RBC DOMINION SECURITIES		1,012,580	1,000,000	997,800	997,824		5		5		997,829		14,751	14,751	3,683	03/01/2027	3FE
53219L-AS-8	LIFEPOINT HEALTH INC		02/12/2020	BARCLAYS		251,875	250,000	250,000							250,000		1,875	1,875	30	02/15/2027	1Z
536797-AE-3	LITHIA MOTORS INC		03/10/2020	GOLDMAN, SACHS & CO.		18,158	18,000	18,000	18,000						18,000		158	158	215	12/15/2027	3FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC		03/10/2020	GOLDMAN, SACHS & CO.		13,283	14,000	14,000	14,000						14,000		(718)	(718)	268	10/15/2027	4FE
56845D-AA-0	MARNR 2018-5A E CLO		01/14/2020	NOMURA SECURITIES INTERNATIONAL INC		490,300	500,000	450,250	458,850		147		147		458,997		31,303	31,303	8,749	04/25/2031	3FE
576436-AS-8	MARP 2005-1 1A2 RMBS		03/01/2020	SCHEDULED REDEMPTION		79,047	92,216	86,709	84,490		(5,443)		(5,443)		79,047				1,248	08/25/2049	3FM
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		10,363	10,000	10,050	10,047		(2)		(2)		10,045		318	318	339	02/01/2028	3FE
57629W-CK-4	MASSMUTUAL GLOBAL FUNDING II		01/31/2020	STIFEL CAPITAL MARKETS		2,027,540	2,000,000	1,999,480	1,999,564		16		16		1,999,580		27,960	27,960	26,625	07/01/2022	1FE
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION		02/04/2020	STIFEL CAPITAL MARKETS		201,000	200,000	200,000	200,000						200,000		1,000	1,000	1,896	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.		357,000	350,000	350,000							350,000		7,000	7,000		02/01/2027	1Z
593171-BK-6	MEZZ_05-C3 CMBS		02/01/2020	Various				6,693											8,820	05/17/2044	6*
594087-AU-2	MICHAELS STORES INC		02/07/2020	Various		215,193	233,000	228,250	228,310		44		44		228,354		(13,161)	(13,161)	10,484	07/15/2027	4FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		03/15/2020	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,000	03/15/2025	3FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		03/15/2020	SCHEDULED REDEMPTION		175,190	175,190	175,190	175,190						175,190				4,599	03/15/2025	3FE
603051-AA-1	MINERAL RESOURCES LTD	D	01/13/2020	Various		698,500	635,000	647,800	647,163		(73)		(73)		647,090		51,410	51,410	10,605	05/01/2027	3FE
60856B-AA-2	MOLEX INC		03/15/2020	Various		5,002,060	5,000,000	4,956,220	4,997,052		1,520		1,520		4,998,572		3,488	3,488	53,403	04/15/2020	2FE
615394-AM-5	MOOG INC		03/10/2020	GOLDMAN, SACHS & CO.		9,146	9,000	9,000	9,000						9,000		146	146	95	12/15/2027	3FE
61980A-AC-7	MOTIVA ENTERPRISES LLC		01/15/2020	MATURED		2,958,000	2,958,000	2,952,202	2,957,971		29		29		2,958,000				85,043	01/15/2020	2FE
55354G-AA-8	MSCI INC		03/20/2020	CALLED @ 102.625		2,244,409	2,187,000	2,264,795	2,218,886		(2,291)		(2,291)		2,216,595		(29,595)	(29,595)	97,276	11/15/2024	3FE
55354G-AB-6	MSCI INC		03/10/2020	GOLDMAN, SACHS & CO.		23,546	23,000	24,265	24,013		(111)		(111)		23,902		(356)	(356)	760	08/15/2025	3FE
55354G-AK-6	MSCI INC		02/20/2020	MORGAN STANLEY		176,750	175,000	175,000							175,000		1,750	1,750		09/01/2030	1Z
553777-AA-1	MTS SYSTEMS CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		10,766	11,000	11,000	11,000						11,000		(234)	(234)	415	08/15/2027	4FE
629571-AA-8	NABORS INDUSTRIES LTD		01/08/2020	STIFEL CAPITAL MARKETS		288,983	285,000	285,000							285,000		3,983	3,983		01/15/2026	3Z
629571-AB-6	NABORS INDUSTRIES LTD		01/10/2020	Various		289,555	285,000	285,000							285,000		4,555	4,555	145	01/15/2028	3Z
631005-BB-0	NARRAGANSETT ELECTRIC		03/15/2020	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				113,350	03/15/2020	1FE
63861C-AA-7	NATIONSTAR MTG HLD INC		01/13/2020	JPMORGAN CHASE & CO.		410,063	405,000	405,000							405,000		5,063	5,063		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.		11,784	11,000	12,141			(10)		(10)		12,131		(347)	(347)	189	10/15/2025	4FE
64952W-DH-3	NEW YORK LIFE GLOBAL FUNDING		01/02/2020	CITIGROUP GLOBAL MARKETS		2,018,700	2,000,000	1,997,340	1,997,744		12		12		1,997,756		20,944	20,944	21,750	07/12/2022	1FE
65343H-AA-9	NEXSTAR ESCROW INC		03/10/2020	GOLDMAN, SACHS & CO.		21,446	21,000	21,000	21,000						21,000		446	446	817	07/15/2027	4FE
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS		03/10/2020	GOLDMAN, SACHS & CO.		6,008	6,000	6,000	6,000						6,000		8	8	109	10/15/2026	3FE
65409Q-BB-7	NIELSEN FINANCE LLC		03/10/2020	GOLDMAN, SACHS & CO.		9,875	10,000	10,000	10,000						10,000		(125)	(125)	204	04/15/2022	4FE
654579-AG-6	NIPPON LIFE INSURANCE CO	D	01/17/2020	Various		1,361,813	1,350,000	1,350,000							1,350,000		11,813	11,813		01/23/2050	1Z
65539B-AA-6	NMRR_10-1RA RMBS		03/01/2020	SCHEDULED REDEMPTION		143,181	143,181	143,807	143,181						143,181				1,351	07/26/2037	1FM
670001-AE-6	NOVELIS CORP		03/10/2020	GOLDMAN, SACHS & CO.		29,799	31,000	31,000							31,000		(1,201)	(1,201)	229	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.		21,236	21,000	21,000	21,000						21,000		236	236	266	06/15/2029	3FE
67590G-BQ-1	OCT17 2013-1A DR2 CLO		01/14/2020	CREDIT SUISSE		507,000	520,000	478,222	481,000		190		190		481,190		25,810	25,810	5,323	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		6,591,390	6,500,000	6,744,063	6,554,080		(9,111)		(9,111)		6,544,969		(44,969)	(44,969)	324,984	01/15/2023	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
683715-AC-0	OPEN TEXT CORP	A	03/10/2020	GOLDMAN, SACHS & CO.		7,850	8,000	8,000							8,000		(150)	(150)	21	02/15/2028	3FE
683720-AA-4	OPEN TEXT CORP	C	03/10/2020	GOLDMAN, SACHS & CO.		12,817	13,000	13,000							13,000		(183)	(183)	36	02/15/2030	3FE
68752D-AA-6	ORTHO-CLINICAL DIAGNOSTICS INC / O		01/22/2020	JPMORGAN CHASE & CO.		306,375	300,000	300,000							300,000		6,375	6,375		01/31/2028	5Z
68902V-AA-5	OTIS WORLDWIDE CORPORATION		03/05/2020	GOLDMAN, SACHS & CO.		937,602	900,000	899,874							899,874		37,728	37,728	934	02/15/2040	2FE
68902V-AD-9	OTIS WORLDWIDE CORPORATION		02/25/2020	MUFG SECURITIES AMERICAS INC		936,849	925,000	924,991							924,991		11,859	11,859		04/05/2025	2FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		03/10/2020	GOLDMAN, SACHS & CO.		8,090	8,000	8,000	8,000						8,000		90	90	298	08/15/2027	4FE
694308-HZ-3	PACIFIC GAS & ELECTRIC UTILITIES		01/16/2020	CREDIT SUISSE		1,050,838	982,000	979,692	979,919						979,919		70,919	70,919		08/01/2023	6FE
70556M-AA-0	PALS_00-1 ABS		03/25/2020	DISTRIBUTION		52,901											52,901	52,901		12/25/2015	6*
69832A-AC-0	PANASONIC CORP	D	02/10/2020	JPMORGAN CHASE & CO.		3,982,950	3,750,000	3,750,000	3,750,000						3,750,000		232,950	232,950	65,827	07/19/2029	1FE
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		02/28/2020	SCHEDULED REDEMPTION		853,051	853,051	853,051	853,051						853,051				30,477	07/31/2029	5FE
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP		01/22/2020	JPMORGAN CHASE & CO.		2,052,638	1,905,000	2,024,063	2,023,732		(1,193)		(1,193)		2,022,540		30,098	30,098	31,036	05/15/2027	4FE
701885-AD-7	PARSLEY ENERGY LLC		02/10/2020	MORGAN STANLEY		136,076	131,000	133,566	133,119		(74)		(74)		133,045		3,032	3,032	4,049	01/15/2025	3FE
701885-AJ-4	PARSLEY ENERGY LLC		02/20/2020	STIFEL CAPITAL MARKETS		1,293,500	1,300,000	1,300,000							1,300,000		(6,500)	(6,500)	1,936	02/15/2028	3Z
69318F-AH-1	PBF HOLDING COMPANY LLC		01/17/2020	Various		1,016,818	1,000,000	1,000,000							1,000,000		16,818	16,818		02/15/2028	3Z
72147K-AE-8	PILGRIMS PRIDE CORP		02/06/2020	BARCLAYS		415,058	387,000	417,476	416,653		(683)		(683)		415,969		(912)	(912)	8,210	09/30/2027	3FE
724060-AA-6	PIPELINE FUNDING CO LLC ABS		01/15/2020	SCHEDULED REDEMPTION		48,000	48,000	48,000	48,000						48,000				1,800	01/15/2030	2FE
737446-AP-9	POST HOLDINGS INC		03/10/2020	Various		210,299	196,000	196,000	196,000						196,000		14,299	14,299	1,046	12/15/2029	4FE
737446-AQ-7	POST HOLDINGS INC		02/13/2020	MORGAN STANLEY		477,375	475,000	475,000							475,000		2,375	2,375		04/15/2030	4FE
74101X-AE-0	PRESIDIO HOLDINGS INC		01/17/2020	CITIGROUP GLOBAL MARKETS		101,250	100,000	100,000							100,000		1,250	1,250		02/01/2027	4Z
74101X-AF-7	PRESIDIO HOLDINGS INC		01/16/2020	OPPENHEIMER & CO., INC.		57,681	55,000	55,000							55,000		2,681	2,681		02/01/2028	1Z
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		01/17/2020	Various		759,023	750,000	750,000							750,000		9,023	9,023		01/15/2028	4Z
69370C-AB-6	PTC INC		02/07/2020	JPMORGAN CHASE & CO.		333,713	330,000	330,000							330,000		3,713	3,713		02/15/2025	3FE
69370C-AC-4	PTC INC		01/30/2020	JPMORGAN CHASE & CO.		215,663	213,000	213,000							213,000		2,663	2,663		02/15/2028	1Z
75281A-BC-2	RANGE RESOURCES CORPORATION		01/28/2020	Various		228,393	250,000	250,000							250,000		(21,608)	(21,608)	364	02/01/2026	4FE
75405T-AA-7	RASGAS II 2020	D	03/31/2020	SCHEDULED REDEMPTION		556,000	556,000	527,149	554,038		1,962		1,962		556,000				14,728	09/30/2020	1FE
75606D-AG-6	REALOGY GROUP LLC		02/03/2020	JPMORGAN CHASE & CO.		322,400	310,000	309,031	309,082		8		8		309,091		13,309	13,309	10,010	04/01/2027	4FE
76119L-AA-9	RESIDEO FUNDING INC		01/03/2020	JPMORGAN CHASE & CO.		1,355,000	1,355,000	1,370,463	1,365,429		(91)		(91)		1,365,338		(10,338)	(10,338)	15,216	11/01/2026	3FE
77578J-AA-6	ROLLS ROYCE CORP	D	01/02/2020	CITIGROUP GLOBAL MARKETS		2,854,161	2,850,000	2,827,688	2,846,211		66		66		2,846,278		7,883	7,883	15,418	10/14/2020	2FE
78410G-AC-8	SBA COMMUNICATIONS CORP		01/21/2020	STIFEL CAPITAL MARKETS		150,563	150,000	150,000							150,000		563	563		02/15/2027	4FE
810186-AQ-9	SCOTTS MIRACLE-GRO CO/THE		03/18/2020	EXCHANGE		12,290,500	12,250,000	12,290,500	12,289,669		(913)		(913)		12,288,756		1,744	1,744	223,563	10/15/2029	4FE
816196-AT-6	SELECT MEDICAL CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		7,324	7,000	7,420	7,416		(14)		(14)		7,402		(78)	(78)	269	08/15/2026	4FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV		03/25/2020	Various		906,623	1,001,000	1,012,261	1,007,204		(221)		(221)		1,006,983		(100,361)	(100,361)	24,337	10/01/2025	3FE
81728U-AA-2	SENSATA TECHNOLOGIES INC		03/10/2020	GOLDMAN, SACHS & CO.		7,810	8,000	8,000	8,000						8,000		(190)	(190)	167	02/15/2030	3FE
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A C		03/10/2020	GOLDMAN, SACHS & CO.		7,810	8,000	8,000							8,000		(190)	(190)	23	02/15/2028	4FE
82967N-AY-4	SIRIUS XM RADIO INC		03/10/2020	GOLDMAN, SACHS & CO.		9,963	10,000	10,113	10,089		(11)		(11)		10,078		(115)	(115)	238	08/01/2022	3FE
82967N-BC-1	SIRIUS XM RADIO INC		03/10/2020	GOLDMAN, SACHS & CO.		12,825	12,000	12,000	12,000						12,000		825	825	504	07/01/2029	3FE
82967N-BE-7	SIRIUS XM RADIO INC		03/10/2020	GOLDMAN, SACHS & CO.		22,138	22,000	22,000	22,000						22,000		138	138	707	07/15/2024	3FE
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		03/27/2020	Various		4,384,655	5,395,000	5,346,706	5,357,445		1,437		1,437		5,358,882		(974,227)	(974,227)	170,551	07/31/2024	3FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		03/18/2020	CANTOR FITZGERALD		10,951,125	13,775,000	13,640,750	13,658,241		2,767		2,767		13,661,008		(2,709,883)	(2,709,883)	326,200	04/15/2027	3FE
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	D	01/31/2020	SMBC Nikko Securities America, Inc		715,890	700,000	699,132	699,543		16		16		699,559		16,331	16,331	11,608	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.		8,010	8,000	7,920			1		1		7,921		89	89	63	02/01/2028	4FE
852061-AQ-3	SPRINT NEXTEL CORP		03/01/2020	MATURED		3,000,000	3,000,000	3,232,500	3,012,205		(12,205)		(12,205)		3,000,000				105,000	03/01/2020	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		03/20/2020	SCHEDULED REDEMPTION		276,563	276,563	273,105	273,992		2,570		2,570		276,563				2,323	03/20/2023	2FE
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC		03/10/2020	GOLDMAN, SACHS & CO.		24,064	23,000	23,000	23,000						23,000		1,064	1,064	569	09/30/2027	4FE
853496-AB-3	STANDARD INDUSTRIES INC		02/15/2020	CALLED @ 101.375		3,091,938	3,050,000	3,173,099	3,080,274		(3,246)		(3,246)		3,077,029		(27,029)	(27,029)	125,813	02/15/2023	3FE
855030-AN-2	STAPLES INC		03/10/2020	GOLDMAN, SACHS & CO.		11,475	12,000	12,000	12,000						12,000		(525)	(525)	368	04/15/2026	4FE
855030-AP-7	STAPLES INC		03/10/2020	GOLDMAN, SACHS & CO.		18,325	20,000	20,000	20,000						20,000		(1,675)	(1,675)	878	04/15/2027	4FE
857691-AG-4	STATION CASINOS LLC		03/02/2020	Various		425,325	437,000	437,000							437,000		(11,675)	(11,675)	891	02/15/2028	5FE
87422V-AG-3	TALEN ENERGY SUPPLY LLC		03/10/2020	GOLDMAN, SACHS & CO.		16,511	17,000	17,000	17,000						17,000		(489)	(489)	763	01/15/2028	3FE
87612B-BM-3	TARGA RESOURCES PARTNERS LP		01/23/2020	EXCHANGE		1,649,076	1,500,000	1,657,500	1,650,429		(1,353)		(1,353)		1,649,076				53,854	01/15/2029	3FE
87612B-BP-6	TARGA RESOURCES PARTNERS LP		03/10/2020	GOLDMAN, SACHS & CO.		10,026	13,000	13,000	13,000						13,000		(2,974)	(2,974)	209	03/01/2030	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation and Administrative Symbol
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		03/10/2020	GOLDMAN, SACHS & CO.		22,654	21,000	21,000	21,000						21,000		1,654	1,654	298	06/15/2027	3FE
87901J-AE-5	TEGNA INC		01/10/2020	Various		387,158	383,000	383,000							383,000		4,158	4,158	223	03/15/2028	3Z
88023J-AA-4	TEMPO ACQUISITION LLC		03/04/2020	CREDIT SUISSE		529,325	520,000	526,500	525,707		(397)		(397)		525,310		4,015	4,015	9,222	06/01/2025	5FE
88031R-AA-6	TENASKA ALABAMA		03/30/2020	SCHEDULED REDEMPTION		795,250	795,250	820,667	806,148		(10,898)		(10,898)		795,250				12,176	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		03/30/2020	SCHEDULED REDEMPTION		297,702	297,702	290,688	295,533		2,169		2,169		297,702				4,504	12/30/2023	2FE
88033G-CY-4	TENET HEALTHCARE CORPORATION		03/18/2020	Various		110,608	122,000	122,000	122,000						122,000		(11,393)	(11,393)	3,355	01/01/2026	3FE
88033G-DC-1	TENET HEALTHCARE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.		11,925	12,000	12,000	12,000						12,000		(75)	(75)	302	09/01/2024	3FE
87244B-AA-6	TGIF_17-1 ABS		01/30/2020	SCHEDULED REDEMPTION		40,720	40,720	40,913	40,867		(147)		(147)		40,720				631	04/30/2047	3FE
893647-BE-6	TRANSDIGM INC		03/10/2020	GOLDMAN, SACHS & CO.		10,438	10,000	10,000	10,000						10,000		438	438	307	03/15/2026	4FE
893830-BL-2	TRANSOCEAN INC		02/21/2020	Various		471,480	496,000	496,000							496,000		(24,520)	(24,520)	2,655	02/01/2027	5FE
89566E-AB-4	TRISTATE GEN & TRANS ABS		01/31/2020	SCHEDULED REDEMPTION		1,378,800	1,378,800	1,378,800	1,378,800						1,378,800				49,251	07/31/2033	1FE
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D	03/10/2020	GOLDMAN, SACHS & CO.		10,038	10,000	10,000	10,000						10,000		38	38	133	08/15/2026	4FE
89655X-AA-6	TRL_06-1A ABS		03/16/2020	Various		10,277,487	9,854,921	9,854,921	9,956,647		85,585		85,585		10,042,232		(187,311)	(187,311)	564,750	05/14/2036	2FE
91327A-AA-0	UNITI GROUP LP		02/06/2020	CITIGROUP GLOBAL MARKETS		244,500	240,000	240,000							240,000		4,500	4,500		02/15/2025	1Z
91911K-AE-2	VALEANT PHARMACEUTICALS INTERNATIO		03/12/2020	Various		93,838	94,000	90,475	91,312		151		151		91,463		2,374	2,374	2,743	03/01/2023	4FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		03/10/2020	GOLDMAN, SACHS & CO.		8,210	8,000	8,460	8,315		(34)		(34)		8,281		(71)	(71)	275	03/15/2024	3FE
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		03/10/2020	Various		154,905	148,000	141,710	142,492		44		44		142,535		12,370	12,370	1,807	11/01/2025	3FE
92047W-AD-3	VALVOLINE INC		03/10/2020	GOLDMAN, SACHS & CO.		7,950	8,000	8,000							8,000		(50)	(50)	16	02/15/2030	3FE
92564R-AC-9	VICI PROPERTIES LP/VICI NOTE CO IN		01/22/2020	OPPENHEIMER & CO., INC.		303,000	300,000	300,000							300,000		3,000	3,000		02/15/2025	1Z
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		03/23/2020	Various		228,299	267,000	271,608			(22)		(22)		271,585		(43,286)	(43,286)	1,510	08/15/2030	3FE
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		03/10/2020	GOLDMAN, SACHS & CO.		10,163	10,000	10,613	10,608		(29)		(29)		10,579		(416)	(416)	323	02/15/2027	3FE
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC		01/14/2020	Various		1,088,370	1,066,000	1,063,697	1,063,800		7		7		1,063,807		24,563	24,563	27,280	07/15/2029	2FE
92913D-AJ-3	VOYA_15-3A CLO		01/14/2020	CITIGROUP GLOBAL MARKETS		489,200	500,000	450,000	462,632		113		113		462,745		26,455	26,455	9,867	10/20/2031	3FE
91831A-AC-5	VRX ESCROW CORP		01/14/2020	JEFFERIES & COMPANY, INC.		138,484	134,000	124,285	125,498		55		55		125,553		12,931	12,931	2,075	04/15/2025	4FE
93627C-AA-9	WARRIOR MET COAL LLC		03/10/2020	GOLDMAN, SACHS & CO.		11,955	12,000	12,360	12,193		(12)		(12)		12,181		(226)	(226)	349	11/01/2024	4FE
94946T-AD-8	WELLCARE HEALTH PLANS INC		01/28/2020	EXCHANGE		3,384,822	3,303,000	3,384,431	3,368,206		(955)		(955)		3,367,251		17,571	17,571	80,384	08/15/2026	3FE
960410-AC-2	WESTJET AIRLINES LTD	A	01/10/2020	CALLED @ 102.002		1,530,030	1,500,000	1,497,960	1,499,368		11		11		1,499,378		622	622	33,530	06/16/2021	3FE
97789L-AC-0	WOLVERINE ESCROW LLC		03/30/2020	Various		258,876	269,000	266,310	266,352		59		59		266,411		(7,535)	(7,535)	5,213	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.		483,750	500,000	461,850	469,950		124		124		470,074		13,676	13,676	5,312	01/22/2031	2FE
98424X-AA-7	YPSO FINANCE BIS SA	D	01/23/2020	CREDIT SUISSE		501,875	500,000	500,000							500,000		1,875	1,875		02/15/2028	1Z
988498-AM-3	YUM! BRANDS INC.		03/30/2020	OPPENHEIMER & CO., INC.		52,500	50,000	50,000							50,000		2,500	2,500		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.		7,800	8,000	8,000							8,000		(200)	(200)	3	03/01/2027	4FE
98919V-AB-1	ZAYO GROUP LLC/ZAYO CAPITAL INC		03/25/2020	GOLDMAN, SACHS & CO.		279,628	325,000	325,000							325,000		(45,373)	(45,373)	975	03/01/2028	5FE
00111@-AA-2	AES HAWAII (HEPCO)		03/31/2020	SCHEDULED REDEMPTION		504,700	504,700	504,700	504,700						504,700				8,668	06/30/2022	5
01639#-AA-1	ALISAL WATER CORPORATION		01/01/2020	SCHEDULED REDEMPTION		120,000	120,000	120,000	120,000						120,000				2,355	01/01/2027	3PL
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS		03/15/2020	SCHEDULED REDEMPTION		818,083	818,083	818,083	818,083						818,083				5,328	05/15/2025	1PL
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		03/15/2020	SCHEDULED REDEMPTION		308,598	308,598	353,802	313,802		(5,203)		(5,203)		308,598				5,285	09/15/2021	1
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		03/01/2020	SCHEDULED REDEMPTION		1,112,173	1,112,173	1,112,173	1,112,173						1,112,173				17,130	08/01/2022	1
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -		03/30/2020	MATURED		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				38,610	03/30/2020	2
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		03/15/2020	SCHEDULED REDEMPTION		188,763	188,763	188,763	188,763						188,763				2,552	08/15/2033	1
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		01/02/2020	SCHEDULED REDEMPTION		87,273	87,273	87,273	87,273						87,273				1,172	09/30/2038	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		03/10/2020	SCHEDULED REDEMPTION		83,957	83,957	83,957	83,957						83,957				1,376	01/10/2024	2
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
R1894#-AE-4	E-CO ENERGI AS (2011 TRANSACTION) 2023	D	02/13/2020	EXCHANGE		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				123,225	05/10/2023	1
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
33632*-UK-1	FIRST SEC BK UTAH N A ABS		01/15/2020	Various		990,186	990,186	990,186	990,150		36		36		990,186				41,637	07/15/2020	2
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		01/15/2020	MATURED		415,606	415,606	415,606	415,604		2		2		415,606				17,476	01/15/2020	2
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2020	SCHEDULED REDEMPTION		875,000	875,000	875,000	872,154		2,846		2,846		875,000				41,300	02/01/2021	2IF

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
39278*-AA-1	GREEN COUNTRY ENERGY LLC		02/10/2020	SCHEDULED REDEMPTION		581,897	581,897	581,897	581,897						581,897				10,489	02/10/2024	4FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		03/10/2020	SCHEDULED REDEMPTION		54,259	54,259	54,259	54,259						54,259				707	02/10/2024	1
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		02/29/2020	SCHEDULED REDEMPTION		184,039	184,039	183,311	182,717		1,322		1,322		184,039				2,034	05/31/2033	2PL
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		03/05/2020	SCHEDULED REDEMPTION		41,509	41,509	41,509	41,509						41,509				685	10/05/2021	2
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		03/10/2020	SCHEDULED REDEMPTION		66,224	66,224	80,953	74,740		(8,516)		(8,516)		66,224				964	01/10/2034	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		03/05/2020	SCHEDULED REDEMPTION		117,858	117,858	117,858	117,858						117,858				1,474	02/05/2027	1
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1		01/10/2020	Various		173,369	167,842	167,842	167,842						167,842				6,059	12/10/2021	1FE
56540#-AA-3	MAPLELEAF MIDSTREAM SR NT SER A		01/05/2020	SCHEDULED REDEMPTION		380,322	380,322	380,322	380,322						380,322				8,671	09/30/2025	2PL
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		03/15/2020	SCHEDULED REDEMPTION		242,391	242,391	243,149	242,818		(426)		(426)		242,391				3,088	04/15/2028	1
55288*-AA-5	MGE POWER LLC ABS		03/25/2020	SCHEDULED REDEMPTION		241,349	241,349	242,153	241,746		(397)		(397)		241,349				3,048	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		03/25/2020	SCHEDULED REDEMPTION		198,230	198,230	198,230	198,230						198,230				2,287	10/25/2033	1
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		03/30/2020	SCHEDULED REDEMPTION		644,278	644,278	644,278	644,278						644,278				10,002	06/30/2027	1PL
677730-A*-4	OHIO VALLEY ELECTRIC CORP		02/15/2020	SCHEDULED REDEMPTION		382,799	382,799	382,799	403,355		(20,556)		(20,556)		382,799				12,250	06/15/2040	3
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
306279-A#-7	SOUTHERN UNION (FALL RIVER GAS)		02/15/2020	MATURED		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				306,800	02/15/2020	2PL
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		01/02/2020	SCHEDULED REDEMPTION		55,389	55,389	55,389	55,389						55,389				1,374	12/31/2041	3PL
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	C	01/15/2020	SCHEDULED REDEMPTION		478,594	478,594	478,594	478,594						478,594				13,951	01/15/2021	2
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/31/2020	VARIOUS		4,049	4,049	4,049								4,049		4,049		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	03/31/2020	VARIOUS		4,009	4,009	4,009								4,009		4,009		03/01/2023	5
Q9116#-AA-8	TOOLEYBUC FARMS PTY LTD (JUGGLE)	D	01/02/2020	SCHEDULED REDEMPTION		40,533	40,533	40,533	42,099						40,533				(1,223)	11/09/2025	5GI
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS		03/31/2020	SCHEDULED REDEMPTION		1,589,969	1,589,969	1,589,969	1,589,969						1,589,969				21,942	03/31/2022	2PL
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB		01/02/2020	Various		833,563	833,563	833,563	833,563						833,563				22,161	01/02/2023	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		01/02/2020	SCHEDULED REDEMPTION		970,965	970,965	962,611	969,994		970		970		970,965				25,585	01/02/2022	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		01/02/2020	Various		143,744	143,744	136,204	143,254		487		487		143,740		3	3	3,788	01/02/2021	1
92203#-AP-3	VANGUARD GROUP, INC. - 2010 DEAL 10 YEAR		02/22/2020	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				265,922	02/22/2020	1
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2020	SCHEDULED REDEMPTION		75,236	75,236	75,236	75,236						75,236				2,061	01/02/2025	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2020	SCHEDULED REDEMPTION		11,254	11,254	11,254	11,254						11,254				308	01/02/2025	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2020	SCHEDULED REDEMPTION		235,347	235,347	235,347	235,347						235,347				6,731	09/26/2029	1
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2020	SCHEDULED REDEMPTION		87,112	87,112	87,112	87,112						87,112				2,491	01/15/2023	1
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2020	SCHEDULED REDEMPTION		47,516	47,516	47,516	47,516						47,516				1,359	09/26/2029	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2020	SCHEDULED REDEMPTION		171,515	171,515	171,515	171,515						171,515				4,905	09/30/2029	1
94978#-CZ-8	WELLS FARGO & COMPANY ABS		01/02/2020	SCHEDULED REDEMPTION		386,691	386,691	386,691	386,691						386,691				10,595	01/02/2025	1
94978#-DC-8	WELLS FARGO & COMPANY ABS		03/02/2020	Various		495,997	495,997	495,997	495,997						495,997				13,619	01/02/2024	1
94978#-FM-4	WELLS FARGO & COMPANY ABS		01/15/2020	SCHEDULED REDEMPTION		60,184	60,184	60,184	60,184						60,184				1,704	01/15/2028	1
96188#-AA-6	WETT HOLDINGS LLC		03/31/2020	SCHEDULED REDEMPTION		111,111	111,111	111,111	111,111						111,111				2,394	12/18/2024	2PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						731,663,090	733,308,943	732,226,190	645,949,709	1,105,448	1,389,343		2,494,792		729,956,494	8,058	(3,471,264)	(3,463,206)	18,269,309	XXX	XXX
172967-MK-4	CITIGROUP INC		01/16/2020	Various		1,011,000	1,000,000	1,000,000							1,000,000		11,000	11,000		01/01/9999	3Z
29278N-AT-0	ENERGY TRANSFER OPERATING LP		01/09/2020	Various		1,038,925	1,025,000	1,025,000							1,025,000		13,925	13,925		01/01/9999	3FE
48128B-AG-6	JPMORGAN CHASE & CO		01/21/2020	Various		1,882,680	1,850,000	1,850,000							1,850,000		32,680	32,680		01/01/9999	2FE
4899999. Subtotal - Bonds - Hybrid Securities						3,932,605	3,875,000	3,875,000							3,875,000		57,605	57,605		XXX	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		02/24/2020	Various	0.000	6,755,073		6,058,405	6,626,537	(568,131)			(568,131)		6,058,405		696,667	696,667	8,721		2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		03/20/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	239,505		290,777	297,061	(6,284)			(6,284)		290,777		(51,272)	(51,272)	2,519		4
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		03/20/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	698,108		728,510	794,964	(66,454)			(66,454)		728,510		(30,401)	(30,401)	4,376		2
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		03/20/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	1,273,464		1,359,187	1,405,213	(46,026)			(46,026)		1,359,187		(85,723)	(85,723)	6,848		2
8099999. Subtotal - Bonds - SVO Identified Funds						8,966,150		8,436,879	9,123,775	(686,896)			(686,896)		8,436,879		529,271	529,271	22,463	XXX	XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	03/31/2020	SCHEDULED REDEMPTION		4,470	4,470	4,455	4,455		15		15		4,470					11/19/2026	3FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		7,722	7,722	7,603	7,603		118		118		7,722				140	11/17/2023	5FE
00448F-AH-9	ACHILLES ACQUISITION LLC TL		03/31/2020	SCHEDULED REDEMPTION		622	622	625	625		(3)		(3)		622				3	10/13/2025	4FE
00687M-AB-7	Adient US LLC Initial Term Loan		03/31/2020	Various		166	427	429			894		894		427		(261)	(261)		05/06/2024	3FE
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		03/31/2020	SCHEDULED REDEMPTION		247,937	247,937	247,937	247,937						247,937				3,110	03/27/2025	5GI
01438K-AG-0	ALDEVRON LLC TERM LOAN B		03/18/2020	COST OF CARRY		(19)											(19)	(19)		10/12/2026	4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		03/31/2020	SCHEDULED REDEMPTION		938	938	938	854						938				9	07/10/2026	4FE
01957T-AD-9	ALLIED UNIVERSAL HOLDCO LLC DD		01/31/2020	EXCHANGE		33,722	34,049	34,049	34,049		3		3		33,722				178	07/10/2026	4FE
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		03/31/2020	SCHEDULED REDEMPTION		1,244	1,244	1,240			3		3		1,244					06/14/2026	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation and Administrative Symbol
BASOZY-1W-3	American Builders & Contractors		03/31/2020	SCHEDULED REDEMPTION		500	500	499	499		1		1		500					01/15/2027	4FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		03/31/2020	SCHEDULED REDEMPTION		23,761	23,761	23,570	23,568		193		193		23,761					06/29/2024	3IF
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		03/31/2020	SCHEDULED REDEMPTION		1,142	1,142	1,131	1,131		12		12		1,142				4	04/30/2025	4FE
BASOTW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	03/31/2020	Various		198,477	200,749	200,139	200,132		12		12		200,144		(1,667)	(1,667)	1,064	02/27/2026	4FE
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
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		03/18/2020	SCHEDULED REDEMPTION		19,524	19,524	19,435	19,434		90		90		19,524				73	06/02/2025	3FE
BASOZW-ZQ-3	BELRON FINANCE US LLC TL B		03/31/2020	SCHEDULED REDEMPTION		625	625	623	623		2		2		625					10/30/2026	3FE
08579J-BC-5	BERRY GLOBAL INC TERM LOAN		01/02/2020	EXCHANGE		992,648	995,000	992,653	992,652		1		1		992,653		(5)	(5)		07/01/2026	3FE
08579J-BF-8	BERRY GLOBAL INC. TLY		03/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500					07/01/2026	3FE
09179F-AU-6	BJS WHOLESALE CLUB INC		01/31/2020	SCHEDULED REDEMPTION		2,160	2,160	2,160	2,160						2,160				8	02/03/2024	4FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		03/31/2020	Various		94,976	95,902	94,962	94,586	750	148		897		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	789,047		114		114		789,161		(55)	(55)	4,239	01/02/2026	5
11132V-AP-4	BROADSTREET PARTNERS INC TERM		02/20/2020	Various		75,241	75,000	75,000							75,000		241	241	153	01/27/2027	4Z
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC TL		01/17/2020	EXCHANGE		495,563	497,487	495,566	495,562		(37)		(37)		495,525		38	38	1,245	07/31/2025	4FE
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		03/31/2020	SCHEDULED REDEMPTION		1,256	1,256	1,251			5		5		1,256				5	08/01/2025	4FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		03/31/2020	SCHEDULED REDEMPTION		2,532	2,532	2,531	2,531		1		1		2,532				1,309	12/23/2024	3FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		01/21/2020	SCHEDULED REDEMPTION		437,859	437,859	435,654	435,948		1,911		1,911		437,859				14,789	08/11/2022	3
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		27,500	27,500	27,333	27,326		174		174		27,500					11/29/2023	4
15669G-AH-7	CENTURYLINK INC TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		1,875	1,875	1,873			2		2		1,875				6	03/15/2027	3FE
15670B-AB-8	CENTURYLINK INC TERM LOAN B		01/31/2020	SCHEDULED REDEMPTION		980,000	980,000	976,525	976,518		3,483		3,483		980,000				3,655	01/31/2025	3FE
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		01/02/2020	SCHEDULED REDEMPTION		22,500	22,500	22,336	22,336		164		164		22,500				122	12/29/2023	4
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL		02/26/2020	Various		330,147	330,829	330,553	330,548		16		16		330,564		(416)	(416)	2,063	12/11/2024	4FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		01/02/2020	CANCELLED TRADE		(16,311)	(16,311)	(13,191)	(16,311)						(16,311)					11/12/2020	5FE
20337E-AQ-4	COMMSCOPE INC TLB		03/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,511	2,511		(11)		(11)		2,500				11	04/06/2026	4FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		03/31/2020	SCHEDULED REDEMPTION		1,508	1,508	1,508	1,508						1,508				6	10/05/2023	4FE
20902C-AT-7	CONSOLIDATED CONTAINER CO LLC TL		02/14/2020	EXCHANGE		496,126	497,500	496,123	496,108		22		22		496,130		(4)	(4)	995	06/14/2026	4FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		03/31/2020	SCHEDULED REDEMPTION		7,484	7,484	7,417	7,419		66		66		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*
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		01/15/2020	SCHEDULED REDEMPTION		1,918	1,918	1,917	1,917		1		1		1,918				6	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		03/31/2020	SCHEDULED REDEMPTION		2,545	2,545	2,520	2,520		24		24		2,545					11/14/2022	4FE
90320E-AC-7	CTOS LLC INITIAL TL		02/19/2020	EXCHANGE		501,433	497,449	501,494	501,585		(149)		(149)		501,436		(3)	(3)	1,876	04/18/2023	4FE
23308U-AG-9	DCG ACQUISTION CORP TL		01/02/2020	SCHEDULED REDEMPTION		215	215	210	9		207		207		215				2	09/30/2026	4FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					08/24/2026	3FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,243		7		7		1,250					02/02/2026	4FE
23341M-AC-5	DUNN PAPER TLB		01/02/2020	SCHEDULED REDEMPTION		6,891	6,891	6,661	6,661		230		230		6,891					08/26/2022	4FE
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		03/31/2020	SCHEDULED REDEMPTION		11,614	11,614	11,487	11,481		133		133		11,614				79	02/05/2023	5GI
28031F-AD-2	EDGEWATER GENERATION LLC TER		03/31/2020	Various		265	1,009	984			26		26		1,009		(744)	(744)	5	12/13/2025	3FE
N2820E-AC-2	EG GROUP LIMITED	D	03/31/2020	SCHEDULED REDEMPTION		1,128	1,128	1,121	1,121		7		7		1,128				17	02/07/2025	4FE
28470Y-AB-3	ELDORADO RESORTS TL B		01/21/2020	SCHEDULED REDEMPTION		3,453	3,453	3,456	3,456		(2)		(2)		3,453				13	04/17/2024	3FE
28849T-AC-6	ELLIE MAE INC TL		03/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,507	2,507		(7)		(7)		2,500					04/17/2026	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		03/31/2020	SCHEDULED REDEMPTION		2,598	2,598	2,593	2,593		6		6		2,598				11	06/01/2022	4FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		03/30/2020	SCHEDULED REDEMPTION		2,532	2,532	2,540	2,540		(9)		(9)		2,532				17	12/22/2023	4FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		02/04/2020	SCHEDULED REDEMPTION		373,067	373,067	372,805	372,805		262		262		373,067				2,031	05/02/2023	4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		1,531	1,531	1,534	1,534		(4)		(4)		1,531				6	08/02/2024	4FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		03/31/2020	SCHEDULED REDEMPTION		942	942	929	928		14		14		942					10/01/2025	4FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		03/31/2020	SCHEDULED REDEMPTION		313	313	312							313				1	02/02/2027	3FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		01/08/2020	SCHEDULED REDEMPTION		423,419	423,419	421,125	421,120		2,299		2,299		423,419				2,154	04/18/2025	4FE
33905P-AB-7	FLEETWASH INC DDTAL		03/31/2020	SCHEDULED REDEMPTION		200	200	197	200						200					10/01/2024	4
33905P-AE-1	FLEETWASH INC TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		23,428	23,428	23,276	23,276		152		152		23,428					10/01/2024	4
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		03/31/2020	SCHEDULED REDEMPTION		1,256	1,256	1,258	1,258		(2)		(2)		1,256				5	08/13/2025	4FE
35645@-AD-7	FREEDOM SCIENTIFIC INCRE 2017 TL		03/12/2020	Various		1,128,250	1,128,250	1,123,582	1,124,639		904		904		1,125,544		2,706	2,706	19,042	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
37249U-AN-6	GENTIVA HEALTH SERVICES INC TL		01/22/2020	EXCHANGE		996,992	992,462	997,026	997,035		(42)		(42)		996,994		(2)	(2)	3,374	07/02/2025	4FE
C7052B-AF-1	GFL ENVIRONMENTAL INC TERM LOAN B	A	03/06/2020	SCHEDULED REDEMPTION		100,835	100,835	100,000	99,978		858		858		100,835					05/30/2025	4FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		03/31/2020	SCHEDULED REDEMPTION		2,547	2,547	2,542	2,542		6		6		2,547					02/15/2024	3FE
51508P-AG-9	GOLDEN NUGGET INC TLB		03/31/2020	Various		1,773	1,773	1,773	1,014		759		759		1,773				46	10/04/2023	4FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		03/31/2020	SCHEDULED REDEMPTION		946	946	943	943		3		3		946					06/28/2024	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
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		03/31/2020	SCHEDULED REDEMPTION		1,616	1,616	1,310	1,300		316		316		1,616					08/25/2023	5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		03/06/2020	SCHEDULED REDEMPTION		53,190	53,190	52,481	52,463		728		728		53,190				208	06/01/2025	4FE
41151P-AM-7	HARBOR FREIGHT TL		03/26/2020	COST OF CARRY		(225)											(225)	(225)		08/18/2023	3FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		03/31/2020	SCHEDULED REDEMPTION		1,231	1,231	1,212	1,211		20		20		1,231				6	05/23/2025	4FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	03/31/2020	Various		77	638	643			1,771		1,771		638		(561)	(561)		12/20/2024	4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		03/31/2020	SCHEDULED REDEMPTION		5,139	5,139	5,058	5,054		84		84		5,139				22	05/30/2023	4FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		03/31/2020	Various		129	254	256	(3)		2		2		254		(125)	(125)		09/11/2023	4FE
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		03/30/2020	SCHEDULED REDEMPTION		74,902	74,902	74,396	19,426		55,476		55,476		74,902				328	12/20/2022	4
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		03/31/2020	SCHEDULED REDEMPTION		386	386	388			(2)		(2)		386				4	02/01/2022	4FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		03/31/2020	SCHEDULED REDEMPTION		2,532	2,532	2,534	2,534		(3)		(3)		2,532					07/31/2024	4FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		03/31/2020	Various		507	631	622			11		11		631		(125)	(125)	6	12/01/2025	4FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		03/31/2020	SCHEDULED REDEMPTION		2,597	2,597	2,575	2,574		23		23		2,597				9	08/18/2022	4FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		03/31/2020	SCHEDULED REDEMPTION		627	627	628	628		(2)		(2)		627				2	05/01/2026	3FE
48562R-AL-3	KAR AUCTION SERVICES INC		03/31/2020	SCHEDULED REDEMPTION		395	395	393	393		1		1		395					09/19/2026	3FE
50179U-AJ-2	LBM BORROWER LLC TL C		03/31/2020	SCHEDULED REDEMPTION		974	974	973	973		1		1		974				5	08/20/2022	4FE
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE		02/07/2020	COST OF CARRY		(427)											(427)	(427)		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					02/18/2022	5
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		03/31/2020	SCHEDULED REDEMPTION		469	469	465	464		4		4		469				2	05/22/2026	4FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		03/31/2020	Various		846	1,003	865			402		402		1,003		(156)	(156)	1	09/24/2024	3FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		03/31/2020	Various		85	88	88							88		(4)	(4)		08/31/2026	4FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		03/31/2020	Various		436	501	503			(3)		(3)		501		(65)	(65)	3	08/31/2026	4FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		03/31/2020	SCHEDULED REDEMPTION		945	945	943	943		2		2		945				14	07/02/2025	4FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		03/31/2020	SCHEDULED REDEMPTION		6,065	6,065	6,021	6,019		46		46		6,065				29	09/13/2024	4FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		03/31/2020	Various		1,439,450	1,501,232	1,481,823	1,481,021		888		888		1,481,909		(42,460)	(42,460)	18,560	06/30/2023	4FE
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		03/25/2020	Various		109,943	118,218	117,494	117,473		22		22		117,496		(7,553)	(7,553)	502	10/19/2026	3FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		03/31/2020	SCHEDULED REDEMPTION		361	361	361							361					03/09/2026	4FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		02/18/2020	SCHEDULED REDEMPTION		825	825	828	828		(3)		(3)		825				4	11/06/2024	3FE
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		01/02/2020	SCHEDULED REDEMPTION		27,481	27,481	27,435	27,436		46		46		27,481				12	12/23/2021	4FE
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
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
F6628D-AL-8	NUMERICABLE US TLB-12	D	01/15/2020	SCHEDULED REDEMPTION		2,538	2,538	2,467	2,467		71		71		2,538				11	01/31/2026	4FE
68042*-AA-5	OLDE THOMPSON LLC TL		02/28/2020	SCHEDULED REDEMPTION		481,250	481,250	477,380	477,335		3,915		3,915		481,250				2,316	05/14/2024	4PL
BAS0V4-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	3,268		5		5		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	6,190		24		24		6,214					01/05/2025	4PL
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,252	1,252		(2)		(2)		1,250					04/30/2026	4FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		03/31/2020	SCHEDULED REDEMPTION		2,579	2,579	2,576	2,576		3		3		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	4,786		9		9		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	1,374		2		2		1,377				7	06/11/2023	5
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		03/31/2020	Various		376	850	856			(6)		(6)		850		(474)	(474)		03/05/2026	4FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		03/31/2020	SCHEDULED REDEMPTION		9,411	9,411	9,373	9,372		38		38		9,411				65,115	08/02/2024	4
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
74530D-AC-9	PUG LLC TERM LOAN (USD)		03/31/2020	SCHEDULED REDEMPTION		425	425	423			2		2		425				2	01/29/2027	4FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		03/31/2020	Various		404	625	630			(5)		(5)		625		(221)	(221)		02/01/2027	4FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		03/31/2020	Various		104	321	323			611		611		321		(216)	(216)	1	02/01/2024	4FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		03/31/2020	Various		297,049	301,766	301,584	301,581		8		8		301,589		(4,540)	(4,540)		12/20/2024	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		03/31/2020	SCHEDULED REDEMPTION		1,977	1,977	1,590	1,315		397		397		1,977				9	09/07/2023	5FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		03/31/2020	SCHEDULED REDEMPTION		1,045	1,045	1,046	1,046		(1)		(1)		1,045				4	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	SCHEDULED REDEMPTION		2,115	2,115	2,118	2,118		(4)		(4)		2,115				11	11/28/2025	4FE
74966F-AJ-2	RP CROWN PARENT ITL		03/31/2020	SCHEDULED REDEMPTION		2,558	2,558	2,555	2,555		3		3		2,558				10	10/12/2023	4FE
74969A-AC-5	RPI 2019 Intermediate Finance Tr		03/31/2020	SCHEDULED REDEMPTION		625	625	625							625				1	02/05/2027	2FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		02/11/2020	SCHEDULED REDEMPTION		1,930,204	1,930,204	1,925,064	1,924,906		5,298		5,298		1,930,204				2,150	03/27/2023	2FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		03/31/2020	Various		292	505	508			(3)		(3)		505		(213)	(213)	2	12/31/2025	4FE
81727P-AB-2	SENSATA TECH FIN 10TH AMEND TL		02/13/2020	Various		208,043	205,484	205,584	205,584		(2)		(2)		205,583		2,460	2,460	447	09/20/2026	2FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		03/31/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					09/30/2026	3FE
83172D-AL-3	SMILE BRANDS INC 1ST LN TL		03/31/2020	SCHEDULED REDEMPTION		13,813	13,813	13,701	13,698		115		115		13,813				75	10/12/2024	5

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation and Administrative Symbol
83172D-AJ-8	SMILE BRANDS INC DDTL		03/31/2020	SCHEDULED REDEMPTION		3,540	3,540	3,532	3,532		726		726		3,540				58	10/12/2024	5
84748E-AD-2	SPECIALTY BUILDING PRODUCTS HLDGS		02/06/2020	COST OF CARRY		(46)											(46)	(46)		10/01/2025	4FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		03/31/2020	SCHEDULED REDEMPTION		1,270	1,270	1,268	1,268		2		2		1,270				4	04/16/2025	3FE
855031-AQ-3	STAPLES INC TL		02/03/2020	SCHEDULED REDEMPTION		1,197	1,197	1,171	1,171		27		27		1,197				7	04/16/2026	4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	03/31/2020	SCHEDULED REDEMPTION		12,809	12,809	12,873	12,873		(64)		(64)		12,809				5	07/10/2025	4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		03/31/2020	SCHEDULED REDEMPTION		7,017	7,017	5,914	5,264		1,096		1,096		7,017					03/19/2021	5FE
78477M-AC-5	STG FAIRWAY HOLDINGS LLC		03/19/2020	Various		59,235	60,000	59,700			4		4		59,704		(468)	(468)	170	01/22/2027	4FE
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	03/31/2020	Various		449	625	635			635		635		625		(176)	(176)	6	10/01/2026	4FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		02/25/2020	Various		992,217	992,386	979,893	979,829		189		189		980,018		12,199	12,199	4,115	09/02/2024	4FE
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		03/31/2020	Various		301,623	300,498	297,661	297,655		28		28		297,683		3,940	3,940	2,062	07/08/2026	3FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		03/31/2020	Various		(41)	414	417			(3)		(3)		414		(454)	(454)		03/26/2026	4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		03/31/2020	Various		745,177	746,718	747,064	747,061		(2)		(2)		747,060		(1,882)	(1,882)	2,512	05/01/2024	4FE
88023H-AC-4	TEMPO ACQUISITION ITL		03/31/2020	Various		495,752	501,262	499,974	499,930		61		61		499,991		(4,239)	(4,239)	2,096	05/01/2024	4FE
88078F-BH-0	TEREX CORP INCREMENTAL US TL		03/31/2020	SCHEDULED REDEMPTION		4,528	4,528	4,514	4,514		14		14		4,528				15	01/31/2024	3FE
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		03/31/2020	SCHEDULED REDEMPTION		438	438	435			2		2		438				7	12/17/2026	3FE
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		03/31/2020	Various		16,344	16,344	16,201	12,390		3,954		3,954		16,344				69	08/24/2023	4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		03/31/2020	SCHEDULED REDEMPTION		2,506	2,506	2,508	2,508		(2)		(2)		2,506					07/21/2025	4FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		03/31/2020	SCHEDULED REDEMPTION		21,036	21,036	20,920	20,913		123		123		21,036				124	07/20/2022	5
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		03/31/2020	SCHEDULED REDEMPTION		14,984	14,984	14,903	14,898		86		86		14,984					07/20/2022	5
BAS0ZZ-C2-4	THE SERVICEMASTER COMPANY TLB		03/31/2020	SCHEDULED REDEMPTION		313	313	312	312						313				1	11/05/2026	3FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		03/31/2020	SCHEDULED REDEMPTION		348	348	347	347		1		1		348				1	08/14/2024	4FE
89155Q-AH-1	TOUCHTUNES INTERACTIVE INCRM TL		01/28/2020	CITIZENS BANK, NA		973,225	972,010	972,010	972,010						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	2,467,198		92		92		2,467,290		4,867	4,867	21,283	05/28/2021	4FE
89334G-AX-2	TRANS UNION TLB-5		03/31/2020	SCHEDULED REDEMPTION		2,226	2,226	2,222	2,222		4		4		2,226				7	11/16/2026	3FE
89364M-BP-8	TRANSDIGM INC NEW TRANCHE F TL		02/06/2020	EXCHANGE		694,991	699,899	694,964	694,852		135		135		694,987		4	4	484	06/09/2023	4FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		03/31/2020	SCHEDULED REDEMPTION		1,750	1,750	1,737			12		12		1,750				6	12/09/2025	4FE
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		03/31/2020	SCHEDULED REDEMPTION		2,500	2,500	2,509	2,510		(10)		(10)		2,500					03/19/2026	4FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		03/31/2020	SCHEDULED REDEMPTION		1,284	1,284	1,289	1,289		(5)		(5)		1,284				6	04/29/2026	4FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		03/31/2020	Various		55	55	53			6		6		55		(1)	(1)		05/04/2026	4FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		02/11/2020	COST OF CARRY		(99)											(99)	(99)		10/18/2025	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		03/31/2020	Various		27,649	27,649	27,545	27,540		109		109		27,649				617	10/04/2021	4FE
00215N-AF-7	VERRA MOBILITY AMER TRAFFIC TL		02/20/2020	EXCHANGE		994,407	992,424	994,427	994,456		(47)		(47)		994,408		(1)	(1)	2,975	02/28/2025	4FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		03/31/2020	SCHEDULED REDEMPTION		630	630	633	633		(4)		(4)		630				3	08/27/2025	4FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		03/31/2020	SCHEDULED REDEMPTION		24,356	24,356	24,405			(49)		(49)		24,356					02/28/2025	4FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		03/31/2020	SCHEDULED REDEMPTION		1,244	1,244	1,247			(4)		(4)		1,244					02/05/2026	4FE
93369P-AB-0	WAND NEWCO 3 INC AKA CALIBER		01/31/2020	EXCHANGE		498,986	497,500	498,997	499,004		(18)		(18)		498,986		(1)	(1)	2,270	02/05/2026	4FE
96244U-AD-9	WHATABRANDS LLC 2020 REFI TL		03/18/2020	CITIGROUP GLOBAL MARKETS		117,830	124,688	125,039			(6)		(6)		125,033		(7,204)	(7,204)		08/02/2026	4FE
96244U-AB-3	WHATABRANDS LLC TERM B LOAN		02/03/2020	EXCHANGE		125,039	124,688	125,043	125,044		7		7		125,051		(12)	(12)	483	08/02/2026	4FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		01/02/2020	SCHEDULED REDEMPTION		2,513	2,513	2,508	2,508		4		4		2,513				12	04/30/2025	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						28,613,020	28,761,996	28,610,389	28,186,374	1,236	174,061		175,297		28,661,290		(48,270)	(48,270)	221,301	XXX	XXX
8399997. Total - Bonds - Part 4						1,210,403,187	1,197,443,157	1,202,942,861	1,016,617,424	419,788	1,563,967		1,983,755		1,201,565,764	8,058	3,659,564	3,667,622	21,393,536	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,210,403,187	1,197,443,157	1,202,942,861	1,016,617,424	419,788	1,563,967		1,983,755		1,201,565,764	8,058	3,659,564	3,667,622	21,393,536	XXX	XXX
S50767-05-2	HENKEL VORZUG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,789.000	493,582		482,550	487,551					(5,002)	482,550	(4,749)	15,781	11,032			6*
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	03/23/2020	Various	14,627.000	648,430		866,926	503,036	2,865			2,865	(7,189)	866,926	(32,084)	(186,411)	(218,495)	1,160		6*
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,354.000	232,049		345,102	356,236					(11,134)	345,102	(5,876)	(107,177)	(113,053)	674		6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,374,061	XXX	1,694,578	1,346,824	2,865			2,865	(23,324)	1,694,578	(42,710)	(277,807)	(320,516)	1,835	XXX	XXX
23311P-AA-8	DCP MIDSTREAM PARTNERS		03/10/2020	GOLDMAN, SACHS & CO.	9,000.000	5,816		8,928	8,460	469			469		8,929		(3,113)	(3,113)	160		4FE
SB669W-X9-3	ROLLS-ROYCE NON CUM REDEEM C PREF	B	01/06/2020	TENDER OFFER	1,991,550.000	2,621		2,170	2,299	(129)			(129)		2,170	114	337	451			6*
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						8,437	XXX	11,098	10,759	340			340		11,099	114	(2,776)	(2,662)	160	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
8999997. Total - Preferred Stocks - Part 4						1,382,498	XXX	1,705,676	1,357,583	3,205			3,205	(23,324)	1,705,677	(42,596)	(280,582)	(323,178)	1,995	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						1,382,498	XXX	1,705,676	1,357,583	3,205			3,205	(23,324)	1,705,677	(42,596)	(280,582)	(323,178)	1,995	XXX	XXX
88579Y-10-1	3M COMPANY		02/28/2020	GOLDMAN, SACHS & CO.	3,439.000	513,208		528,738	498,210	(69,102)			(69,102)		528,738		(15,530)	(15,530)	5,055		
002824-10-0	ABBOTT LABS		03/23/2020	Various	9,439.000	598,660		441,896	819,872	(377,976)			(377,976)		441,896		156,764	156,764	3,310		
00287Y-10-9	ABBVIE INC		03/23/2020	Various	1,045.000	68,691		69,000	92,524	(23,524)			(23,524)		69,000		(310)	(310)	1,172		
003654-10-0	ABIOMED INC		02/28/2020	GOLDMAN, SACHS & CO.	876.000	131,620		165,433							165,433		(33,812)	(33,812)			
N0162C-10-2	ABN AMRO GROUP NV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	69,431.000	564,754		875,206							875,206	(34,077)	(276,375)	(310,452)			
G1151C-10-1	ACCENTURE PLC		03/23/2020	Various	8,451.000	1,248,271		749,603	1,779,527	(1,029,924)			(1,029,924)		749,603		498,668	498,668	6,687		
S55791-07-3	ACCIONA	B	03/10/2020	GOLDMAN, SACHS & CO.	4,996.000	582,844		406,564	526,031	(152,201)			(152,201)	32,734	406,564	(17,219)	193,499	176,280			
F00189-12-0	ACCOR S.A.	B	03/23/2020	Various	12,747.000	414,604		472,038	258,363	(5,884)			(5,884)	(2,474)	472,038	(16,816)	(40,618)	(57,434)			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	6,217.000	215,843		236,398	248,786	(8,875)			(8,875)	(3,513)	236,398	(1,410)	(19,146)	(20,555)			
00507V-10-9	ACTIVISION BLIZZARD INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,674.000	94,520		61,285	99,469	(38,184)			(38,184)		61,285		33,235	33,235			
00508X-20-3	ACTUANT CORP		01/29/2020	EXCHANGE	9,384.000	240,401		240,401							240,401						
00508Y-10-2	ACUITY BRANDS INC		01/06/2020	GOLDMAN, SACHS & CO.	46.000	6,402		5,896	6,348	(452)			(452)		5,896		506	506			
H00392-31-8	ADECCO CHESEREX	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,485.000	79,353		114,886	157,104	(37,482)			(37,482)	(4,736)	114,886	1,433	(36,966)	(35,533)			
00724F-10-1	ADOBE INC		01/06/2020	GOLDMAN, SACHS & CO.	12.000	4,004		2,950	3,958	(1,007)			(1,007)		2,950		1,054	1,054			
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		03/10/2020	Various	1,000.000	45,932		39,112							39,112		6,820	6,820	45		
00773T-10-1	ADVANSIX INC		02/28/2020	GOLDMAN, SACHS & CO.	3,373.000	48,992		63,075	67,325	(4,250)			(4,250)		63,075		(14,083)	(14,083)			
S59273-75-5	AEGON	B	02/28/2020	GOLDMAN, SACHS & CO.	186,565.000	629,244		714,978	851,708	(124,704)			(124,704)	(12,026)	714,978	(5,201)	(80,533)	(85,734)			
SBVRZ8-L1-3	AENA SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,642.000	506,699		616,022	888,415	(223,560)			(223,560)	(48,833)	616,022	4,704	(114,026)	(109,322)			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		02/11/2020	NATIONAL BANK OF CANADA	800.000	43,352		39,249							39,249		4,102	4,102			
001055-10-2	AFLAC INC.		03/23/2020	CITIGROUP GLOBAL MARKETS	15,984.000	410,540		474,532	845,554	(371,022)			(371,022)		474,532		(63,992)	(63,992)	4,476		
S60552-08-0	AGC INC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,300.000	237,925		330,578	155,500	(24,118)			(24,118)	1,905	330,578	(7,157)	(85,496)	(92,653)	2,021		
S20015-28-5	AGF MANAGEMENT LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	29,111.000	51,965		102,735	144,573	(37,820)			(37,820)	(4,019)	102,735	(8,479)	(42,291)	(50,770)	1,339		
00846U-10-1	AGILENT TECHNOLOGIES INC		01/06/2020	GOLDMAN, SACHS & CO.	100.000	8,481		6,654	8,531	(1,877)			(1,877)		6,654		1,827	1,827	18		
Q01630-19-5	AGL ENERGY LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	17,954.000	214,696		228,919	259,104	(19,164)			(19,164)	(11,021)	228,919	(2,517)	(11,706)	(14,223)	4,960		
009158-10-6	AIR PRODUCTS & CHEM		03/23/2020	Various	1,720.000	306,222		232,018	404,183	(172,165)			(172,165)		232,018		74,204	74,204	1,995		
S60107-02-6	AISIN SEIKI LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	8,700.000	263,352		276,843							276,843	20,099	(33,591)	(13,492)			
00971T-10-1	AKAMAI TECHNOLOGIES		01/06/2020	GOLDMAN, SACHS & CO.	81.000	7,091		6,996	6,997	(1)			(1)		6,996		95	95			
SBJ2KS-G2-8	AKZO NOBEL NV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	13,384.001	736,481		833,114	1,361,733	(547,302)			(547,302)	18,683	833,114	(50,518)	(46,115)	(96,633)			
015351-10-9	ALEXION PHARMACEUTICAL INC		02/28/2020	GOLDMAN, SACHS & CO.	2,150.000	202,149		225,981	191,750	(6,085)			(6,085)		225,981		(23,832)	(23,832)			
016255-10-1	ALIGN TECHNOLOGY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	744.000	102,458		133,883	207,606	(73,723)			(73,723)		133,883		(31,425)	(31,425)			
G0177J-10-8	ALLERGAN PLC		01/06/2020	GOLDMAN, SACHS & CO.	61.000	11,681		10,154	11,661	(1,507)			(1,507)		10,154		1,527	1,527			
D03080-11-2	ALLIANZ SE-REG COM STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	8,631.000	1,215,026		1,434,679	2,115,923	(852,161)			(852,161)	170,917	1,434,679	(168,304)	(51,349)	(219,653)	9,934		
02005N-10-0	ALLY FINANCIAL INC		03/23/2020	Various	4,482.000	58,254		102,226	6,693						102,226		(43,972)	(43,972)			
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	185.000	18,325		12,184	21,306	(9,122)			(9,122)		12,184		6,141	6,141			
02079K-30-5	ALPHABET INC CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	34.000	47,524		38,356	45,539	(7,183)			(7,183)		38,356		9,169	9,169			
02079K-10-7	ALPHABET INC CLASS C		01/06/2020	GOLDMAN, SACHS & CO.	35.000	48,796		38,888	46,796	(7,907)			(7,907)		38,888		9,908	9,908			
S60215-00-1	ALPS ALPINE LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	17,600.000	376,753		404,381	215,549	1,213			1,213	(1,213)	404,381	1,776	(29,404)	(27,628)			
02156K-10-3	ALTICE USA INC CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	79.000	2,226		2,092	2,160	(68)			(68)		2,092		134	134			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		01/03/2020	KNIGHT CAPITAL AMERICAS, L.P.	209.000	7,588		7,347	7,568	(221)			(221)		7,347		241	241			

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
02209S-10-3	ALTRIA GROUP INC.		01/29/2020	Various	2,827.000	141,629		140,627	141,096	(469)			(469)		140,627		1,002	1,002	2,375		
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,762.000	246,286		234,799	470,859	(235,349)			(235,349)	(711)	234,799	(10,815)	22,302	11,487	2,900		
023135-10-6	AMAZON COM INC		01/06/2020	GOLDMAN, SACHS & CO.	48.000	91,336		75,652	88,696	(13,045)			(13,045)		75,652		15,685	15,685			
S60666-08-8	AMCOR LTD ORD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	18,430.000	126,742		167,066	201,715	(33,645)			(33,645)	(1,004)	167,066	(27,468)	(12,856)	(40,324)	1,868		
G0250X-10-7	AMCOR PLC	D	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	21,250.000	230,451		224,400	230,350	(5,950)			(5,950)		224,400		6,051	6,051			
023436-10-8	AMEDISYS INC		03/19/2020	Various	388.000	69,620		64,930							64,930		4,690	4,690			
023586-10-0	AMERCO		01/06/2020	GOLDMAN, SACHS & CO.	16.000	6,184		5,971	6,013	(42)			(42)		5,971		213	213	8		
023608-10-2	AMEREN CORP		01/06/2020	GOLDMAN, SACHS & CO.	99.000	7,538		6,059	7,603	(1,544)			(1,544)		6,059		1,479	1,479			
02376R-10-2	AMERICAN AIRLINES GROUP INC		01/06/2020	GOLDMAN, SACHS & CO.	83.000	2,267		2,239	2,380	(142)			(142)		2,239		29	29			
025537-10-1	AMERICAN ELEC PWR INC		03/23/2020	Various	3,517.000	248,771		220,337	332,392	(112,055)			(112,055)		220,337		28,434	28,434	2,385		
025816-10-9	AMERICAN EXPRESS CO		03/23/2020	Various	8,813.000	614,299		569,043	1,097,130	(528,088)			(528,088)		569,043		45,256	45,256	3,790		
026874-78-4	AMERICAN INTL GROUP INC		03/10/2020	GOLDMAN, SACHS & CO.	16,317.000	572,143		660,522	837,552	(177,030)			(177,030)		660,522		(88,379)	(88,379)			
03027X-10-0	AMERICAN TOWER CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	4,781.000	856,186		488,360	1,098,769	(610,409)			(610,409)		488,360		367,826	367,826	4,829		
03076C-10-6	AMERIPRISE FINL INC		03/23/2020	Various	2,803.000	233,650		321,426	466,924	(145,498)			(145,498)		321,426		(87,776)	(87,776)	2,703		
031162-10-0	AMGEN INC		01/06/2020	GOLDMAN, SACHS & CO.	91.000	21,866		17,394	21,937	(4,543)			(4,543)		17,394		4,472	4,472			
032654-10-5	ANALOG DEVICES INC		01/06/2020	GOLDMAN, SACHS & CO.	87.000	10,171		9,500	10,339	(839)			(839)		9,500		671	671			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	02/28/2020	Various	11,831.000	842,551		900,401	965,610	(82,457)			(82,457)	17,248	900,401	(33,770)	(24,081)	(57,851)			
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		03/23/2020	CITIGROUP GLOBAL MARKETS	30,896.000	146,598		262,002	291,040	(29,039)			(29,039)		262,002		(115,403)	(115,403)	7,724		
03662Q-10-5	ANSYS INC		01/06/2020	GOLDMAN, SACHS & CO.	30.000	7,637		6,036	7,722	(1,686)			(1,686)		6,036		1,601	1,601			
036752-10-3	ANTHEM INC		03/23/2020	Various	719.000	132,254		109,757	217,160	(107,402)			(107,402)		109,757		22,497	22,497	633		
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	17,444.000	194,966		168,840	211,863	(34,834)			(34,834)	(8,188)	168,840	3,268	22,858	26,126			
S60655-86-7	ANZ NATIONAL BANK	B	03/23/2020	Various	74,485.000	976,978		1,246,470	723,815	2,308			2,308	(13,283)	1,246,470	(76,106)	(193,386)	(269,492)			
K0514G-10-1	AP MOLLER MAERSK B	B	03/10/2020	GOLDMAN, SACHS & CO.	268.000	262,063		281,951	386,802	(103,944)			(103,944)	(907)	281,951	2,457	(22,345)	(19,888)	2,288		
S62473-06-1	APA GROUP UNITS	B	02/28/2020	GOLDMAN, SACHS & CO.	13,794.000	97,400		102,991	107,631	(2,665)			(2,665)	(1,975)	102,991	(4,836)	(755)	(5,591)	1,985		
037411-10-5	APACHE CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	15,844.000	68,207		338,481	381,061	(52,863)			(52,863)		338,481		(270,274)	(270,274)	3,723		
037833-10-0	APPLE INC.		01/06/2020	GOLDMAN, SACHS & CO.	530.000	158,888		96,142	155,635	(59,492)			(59,492)		96,142		62,746	62,746			
03820C-10-5	APPLIED INDUSTRIAL TECH INC		01/02/2020	KNIGHT CAPITAL AMERICAS, L.P.	100.000	6,655		6,629	6,669	(40)			(40)		6,629		26	26			
038222-10-5	APPLIED MATERIALS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	5,410.000	217,288		122,646	330,226	(207,581)			(207,581)		122,646		94,642	94,642	1,136		
G6095L-10-9	APTIV PLC		03/23/2020	CITIGROUP GLOBAL MARKETS	5,744.000	267,061		347,503	545,508	(198,005)			(198,005)		347,503		(80,441)	(80,441)	1,262		
03852U-10-6	ARAMARK		03/23/2020	Various	1,579.000	31,059		58,622	68,529	(9,907)			(9,907)		58,622		(27,563)	(27,563)	157		
L0302D-21-0	ARCELORMITTAL SA	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	34,012.000	524,250		517,336	273,099	(56,374)			(56,374)	(937)	517,336	(7,671)	14,585	6,914			
G0450A-10-5	ARCH CAPITAL GROUP		01/06/2020	GOLDMAN, SACHS & CO.	175.000	7,615		6,010	7,506	(1,495)			(1,495)		6,010		1,605	1,605			
039483-10-2	ARCHER DANIELS MIDLAND CO		01/06/2020	GOLDMAN, SACHS & CO.	55.000	2,511		2,244	2,549	(305)			(305)		2,244		267	267			
04010E-10-9	ARGAN INC		03/31/2020	NATIONAL BANK OF CANADA	1,300.000	46,506		52,030							52,030		(5,524)	(5,524)	325		
SBNHKY-X4-4	ARGENX	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,096.000	160,545		173,389	176,665	(1,584)			(1,584)	(1,692)	173,389	(1,825)	(11,020)	(12,844)			
040413-10-6	ARISTA NETWORKS INC		01/06/2020	GOLDMAN, SACHS & CO.	10.000	2,028		2,034	2,034						2,034		(6)	(6)			
S62539-83-8	ARISTOCRAT LEISURE LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	13,191.000	118,999		244,455	312,209	(62,557)			(62,557)	(5,197)	244,455	(37,769)	(87,687)	(125,456)			
042735-10-0	ARROW ELECTRONICS INC		01/06/2020	GOLDMAN, SACHS & CO.	77.000	6,405		5,355	6,525	(1,170)			(1,170)		5,355		1,050	1,050			
SB0XZX-V3-4	ARTIS REAL ESTATE INVESTMENT TRUST	B	03/23/2020	CITIGROUP GLOBAL MARKETS	24,538.000	93,813		166,006	225,180	(51,500)			(51,500)	(7,674)	166,006	(12,714)	(59,479)	(72,193)	2,098		
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,400.000	275,231		307,050	431,012	(104,027)			(104,027)	(19,934)	307,050	7,184	(39,003)	(31,819)	3,490		
J0242P-11-0	ASAHI KASEI CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	43,400.000	260,306		350,713							350,713	(9,305)	(81,102)	(90,407)			

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
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	20,000.000	232,843		259,820	412,968	(142,147)			(142,147)	(11,000)	259,820	(5,636)	(21,341)	(26,977)			
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	9,985		8,488	10,077	(810)			(810)	(779)	8,488	527	970	1,497			
00206R-10-2	AT&T INC		01/06/2020	GOLDMAN, SACHS & CO.	945.000	36,944		28,297	36,931	(8,633)			(8,633)		28,297		8,647	8,647			
G0684D-10-7	ATHENE HOLDING LTD		03/23/2020	CITIGROUP GLOBAL MARKETS	4,685.000	75,450		179,717	220,336	(40,619)			(40,619)		179,717		(104,266)	(104,266)			
SBD97B-N2-3	ATLAS COPCO A	B	03/23/2020	CITIGROUP GLOBAL MARKETS	14,065.000	363,046		285,730	561,335	(317,702)			(317,702)	42,097	285,730	(44,849)	122,164	77,316			
049560-10-5	ATMOS ENERGY CORP.		01/06/2020	GOLDMAN, SACHS & CO.	63.000	6,990		6,983	7,047	(65)			(65)		6,983		7	7			
052800-10-9	AUTOLIV INV		03/23/2020	CITIGROUP GLOBAL MARKETS	5,827.000	235,435		388,888	449,736	(92,081)			(92,081)		388,888		(153,453)	(153,453)	3,303		
053332-10-2	AUTOZONE INC		01/06/2020	GOLDMAN, SACHS & CO.	8.000	9,325		8,089	9,530	(1,442)			(1,442)		8,089		1,237	1,237			
053484-10-1	AVALONBAY CMNTYS INC		01/06/2020	GOLDMAN, SACHS & CO.	39.000	8,173		6,862	8,178	(1,316)			(1,316)		6,862		1,311	1,311	59		
G0683Q-10-9	AVIVA ORD GBP0.25	B	02/28/2020	GOLDMAN, SACHS & CO.	31,143.000	140,599		169,888	172,742	(1,185)			(1,185)	(1,669)	169,888	(3,186)	(26,103)	(29,289)			
05722G-10-0	BAKER HUGHES CO		02/28/2020	GOLDMAN, SACHS & CO.	8,596.000	138,264		192,121	220,315	(28,195)			(28,195)		192,121		(53,857)	(53,857)	1,547		
058498-10-6	BALL CORP COM		01/06/2020	GOLDMAN, SACHS & CO.	114.000	7,315		5,597	7,372	(1,776)			(1,776)		5,597		1,718	1,718			
H04530-20-2	BALOISE HOLDING NAMEN	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	169.000	30,759		29,809	30,542	(154)			(154)	(579)	29,809	404	546	950			
E15819-19-1	BANCO DE SABADELL S.A.	B	02/28/2020	GOLDMAN, SACHS & CO.	354,265.000	307,839		330,282	413,569	(74,881)			(74,881)	(8,406)	330,282	(335)	(22,108)	(22,443)			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	216,182.000	881,420		893,629	905,137	(3,241)			(3,241)	(8,266)	893,629	(9,804)	(2,405)	(12,209)			
05988J-10-3	BANDWIDTH INC CLASS A		02/18/2020	Various	400.000	29,628		26,429							26,429		3,198	3,198			
060505-10-4	BANK AMER CORP COM		01/06/2020	GOLDMAN, SACHS & CO.	567.000	19,757		14,498	19,970	(5,472)			(5,472)		14,498		5,259	5,259			
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	03/23/2020	Various	39,666.000	1,744,119		1,923,923	1,151,201	(44,067)			(44,067)	(28,864)	1,923,923	(36,787)	(143,017)	(179,804)	10,403		
SBD1RP-61-8	BANK OF IRELAND GROUP PLC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	29,400.000	151,636		161,113	161,113	1,543			1,543	(1,543)	161,113	(1,696)	(7,782)	(9,477)			
S20760-09-6	BANK OF MONTREAL	B	03/23/2020	CITIGROUP GLOBAL MARKETS	17,126.000	662,295		951,031							951,031	(50,945)	(237,792)	(288,737)			
S54740-08-9	BANKINTER	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	26,763.000	175,119		196,231	196,231	1,879			1,879	(1,879)	196,231	(2,065)	(19,046)	(21,112)			
G08036-12-4	BARCLAYS ORD GBP0.25	B	03/23/2020	CITIGROUP GLOBAL MARKETS	608,148.000	604,727		1,046,124	923,076	(157,170)			(157,170)	(56,998)	1,046,124	(74,113)	(367,284)	(441,397)			
S20246-44-3	BARRICK GOLD CORP COM NPV	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	28,252.000	518,438		489,075	525,497	(24,636)			(24,636)	(11,786)	489,075	2,204	27,159	29,362			
S50865-77-3	BASF SE	B	02/28/2020	Various	14,642.000	890,244		930,015	1,106,940	(173,129)			(173,129)	(3,796)	930,015	(16,396)	(23,375)	(39,771)			
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		03/23/2020	Various	17,806.000	366,899		431,126	246,784	4,310			4,310	(4,310)	431,126	(9,859)	(54,368)	(64,227)			
071813-10-9	BAXTER INTL INC		03/23/2020	Various	3,638.000	263,148		147,984	304,210	(156,226)			(156,226)		147,984		115,164	115,164	800		
S50692-11-0	BAYER AG ORD NPV	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,923.000	240,765		230,757	238,894	(5,849)			(5,849)	(2,288)	230,757	(2,428)	12,436	10,007			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	03/10/2020	GOLDMAN, SACHS & CO.	8,674.000	498,339		568,538	108,536	(13,751)			(13,751)	(2,219)	568,538	22,299	(92,498)	(70,198)			
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49	B	03/23/2020	CITIGROUP GLOBAL MARKETS	118,669.000	353,095		556,771	369,445	(23,296)			(23,296)	(8,041)	556,771	(20,556)	(183,120)	(203,676)			
07373V-10-5	BEAM THERAPEUTICS INC		02/06/2020	STERN BROTHERS	300.000	6,592		5,100							5,100		1,492	1,492			
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	03/10/2020	GOLDMAN, SACHS & CO.	1,363.000	215,123		225,680	170,401						225,680		(10,557)	(10,557)			
084423-10-2	BERKLEY W R CORP COM		01/06/2020	GOLDMAN, SACHS & CO.	95.000	6,550		6,562	6,565	(2)			(2)		6,562		(13)	(13)			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		01/06/2020	GOLDMAN, SACHS & CO.	158.000	35,863		29,441	35,787	(6,346)			(6,346)		29,441		6,422	6,422			
086516-10-1	BEST BUY CO INC		03/23/2020	Various	1,462.000	77,636		78,910	128,364	(49,454)			(49,454)		78,910		(1,274)	(1,274)	731		
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	40,197.000	634,829		715,438	1,099,742	(455,460)			(455,460)	71,156	715,438	(154,876)	74,267	(80,609)	23,683		
G10879-10-7	BHP GROUP PLC	B	03/10/2020	Various	40,560.000	811,761		771,717	954,708	(147,634)			(147,634)	(35,358)	771,717	15,862	24,182	40,044	7,295		
09062X-10-3	BIOGEN INC		01/06/2020	GOLDMAN, SACHS & CO.	10.000	2,908		2,322	2,967	(645)			(645)		2,322		586	586			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/23/2020	CITIGROUP GLOBAL MARKETS	4,248.000	303,152		366,857							366,857		(63,705)	(63,705)			
09227Q-10-0	BLACKBAUD INC		03/30/2020	Various	381.000	21,648		30,103	30,328	(225)			(225)		30,103		(8,455)	(8,455)	46		
09247X-10-1	BLACKROCK INC		03/23/2020	Various	807.000	265,101		299,430	405,679	(106,248)			(106,248)		299,430		(34,330)	(34,330)	2,911		
09627Y-10-9	BLUEPRINT MEDICINES CORP		02/06/2020	Various	1,338.000	84,723		106,950							106,950		(22,226)	(22,226)			

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 11	12	13	14	15	16	17	18	19	20	21	22
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
S73096-81-0	BNP PARIBAS S.A.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	23,979.000	651,477		1,038,861	621,837	(103,949)			(103,949)	(12,570)	1,038,861	(48,299)	(339,086)	(387,385)			
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	02/28/2020	GOLDMAN, SACHS & CO.	67,000.000	229,621		232,597	232,597	402			402	(402)	232,597	322	(3,298)	(2,976)			
097023-10-5	BOEING CO		03/23/2020	Various	2,843.000	307,100		393,596	926,136	(532,540)			(532,540)		393,596		(86,496)	(86,496)	5,781		
W17218-15-2	BOLIDEN	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,105.000	62,931		78,869	108,972	(26,928)			(26,928)	(3,175)	78,869	(5,248)	(10,689)	(15,938)			
09857L-10-8	BOOKING HOLDINGS INC		03/23/2020	Various	452.000	526,983		542,850	928,286	(385,436)			(385,436)		542,850		(15,867)	(15,867)			
099724-10-6	BORG WARNER INC.		01/06/2020	GOLDMAN, SACHS & CO.	61.000	2,573		1,922	2,646	(725)			(725)		1,922		651	651			
S07980-59-2	BP PLC	B	03/23/2020	Various	228,766.000	1,127,950		1,374,545	1,429,220	(32,186)			(32,186)	(22,489)	1,374,545	(37,600)	(208,996)	(246,595)	17,519		
104674-10-6	BRADY CORPORATION		03/18/2020	JEFFERIES & COMPANY, INC.	494.000	20,586		28,286	28,286						28,286		(7,700)	(7,700)	107		
105368-20-3	BRANDYWINE REALTY		03/31/2020	Various	10,300.000	101,325		162,092							162,092		(60,767)	(60,767)	1,957		
SB4YVF-56-3	BRENNTAG AG	B	03/23/2020	Various	3,736.000	131,231		172,399	203,309	(31,920)			(31,920)	1,011	172,399	(7,412)	(33,757)	(41,169)			
J04578-12-6	BRIDGESTONE	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	15,600.000	559,525		541,391	584,237	7,143			7,143	(49,989)	541,391	48,065	(29,930)	18,134	9,484		
110122-10-8	BRISTOL MYERS SQUIBB CO		03/23/2020	Various	9,052.000	420,621		510,677	581,048	(70,371)			(70,371)		510,677		(90,055)	(90,055)	4,073		
G15540-11-8	BRITISH LAND COMPANY PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	64,049.000	253,401		398,487	542,015	(100,834)			(100,834)	(42,695)	398,487	(15,036)	(130,050)	(145,087)	6,375		
11135F-10-1	BROADCOM INC		03/23/2020	Various	960.000	186,203		132,067	303,379	(171,312)			(171,312)		132,067		54,136	54,136	3,107		
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	02/28/2020	GOLDMAN, SACHS & CO.	258,448.000	471,046		562,038	658,874	(56,152)			(56,152)	(40,684)	562,038	20,077	(111,069)	(90,992)	15,539		
G16962-10-5	BUNGE LTD		02/28/2020	GOLDMAN, SACHS & CO.	8,247.000	387,570		424,426	124,653	(10,663)			(10,663)		424,426		(36,856)	(36,856)	4,104		
G1700D-10-5	BURBERRY GROUP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	22,098.000	281,480		450,239	645,499	(288,984)			(288,984)	93,724	450,239	(101,720)	(67,039)	(168,759)	3,292		
127097-10-3	CABOT OIL + GAS CORP COM		03/23/2020	Various	10,374.000	147,912		175,256	6,790	(663)			(663)		175,256		(27,343)	(27,343)			
12739A-10-0	CADENCE BANCORPORATION CLASS A		03/27/2020	Various	681.000	5,725		12,100	12,347	(247)			(247)		12,100		(6,375)	(6,375)	102		
127387-10-8	CADENCE DESIGN SYSTEMS INC		01/06/2020	GOLDMAN, SACHS & CO.	114.000	8,076		7,524	7,907	(383)			(383)		7,524		552	552			
127686-10-3	CAESARS ENTERTAINMENT CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	22,849.000	137,662		206,326	310,746	(104,420)			(104,420)		206,326		(68,664)	(68,664)			
E2427M-12-3	CAIXABANK SA	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	97,746.000	280,665		299,275	306,996	(4,781)			(4,781)	(2,940)	299,275	(3,150)	(15,460)	(18,610)			
Q19884-10-7	CALTEX AUSTRALIA ORD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,735.000	63,665		115,976							115,976	(13,358)	(38,952)	(52,310)			
133131-10-2	CAMDEN PROP		01/06/2020	GOLDMAN, SACHS & CO.	59.000	6,277		5,219	6,260	(1,041)			(1,041)		5,219		1,058	1,058	47		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	822.000	149,395		168,562	209,837	(38,631)			(38,631)	(2,644)	168,562	(16,296)	(2,872)	(19,167)	440		
136681-20-2	CANADIAN TIRE LTD CLASS A	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,186.000	59,647		104,434							104,434	(5,506)	(39,281)	(44,787)			
S21882-83-2	CANADIAN WESTERN BANK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	7,465.000	81,137		142,326	183,581	(34,999)			(34,999)	(6,256)	142,326	(10,901)	(50,288)	(61,189)	2,675		
14040H-10-5	CAPITAL ONE FINL CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	4,507.000	193,188		336,223	463,815	(127,592)			(127,592)		336,223		(143,035)	(143,035)	1,803		
G1890L-10-7	CAPRI HOLDINGS LTD	D	02/28/2020	GOLDMAN, SACHS & CO.	5,085.000	131,266		162,771							162,771		(31,504)	(31,504)			
143130-10-2	CARMAX INC		03/23/2020	CITIGROUP GLOBAL MARKETS	4,379.000	208,852		257,398	383,907	(126,509)			(126,509)		257,398		(48,546)	(48,546)			
143658-30-0	CARNIVAL CORP		02/28/2020	GOLDMAN, SACHS & CO.	4,995.000	169,640		231,780	8,641	(1,224)			(1,224)		231,780		(62,140)	(62,140)	2,413		
G19081-10-1	CARNIVAL PLC ORD USD1.66	B	03/10/2020	GOLDMAN, SACHS & CO.	13,380.000	290,063		419,422							419,422	7,477	(136,837)	(129,359)			
148806-10-2	CATALENT INC		02/05/2020	NATIONAL BANK OF CANADA	413.000	25,573		21,889	23,252	(1,363)			(1,363)		21,889		3,684	3,684			
149123-10-1	CATERPILLAR INC		03/23/2020	CITIGROUP GLOBAL MARKETS	4,301.000	395,017		292,296	635,172	(342,876)			(342,876)		292,296		102,721	102,721	4,430		
149568-10-7	CAVCO INDUSTRIES		03/11/2020	Various	398.000	79,506		79,714							79,714		(208)	(208)			
S21597-95-0	CCL INDUSTRIES INC CLASS B	B	02/28/2020	GOLDMAN, SACHS & CO.	6,708.000	221,401		277,372	286,167	(2,244)			(2,244)	(6,551)	277,372	(3,175)	(52,796)	(55,971)			
12508E-10-1	CDK GLOBAL INC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,595.000	79,418		108,393							108,393		(28,975)	(28,975)			
S21715-73-5	CDN NAT RES COM NPV	B	03/10/2020	Various	34,393.000	635,770		906,783	816,129	(133,201)			(133,201)	(12,810)	906,783	(28,008)	(243,005)	(271,013)	6,180		
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	10,087.000	683,617		716,608	913,761	(331,669)			(331,669)	134,516	716,608	(159,454)	126,463	(32,992)	3,464		
12514G-10-8	CDW CORP/DE		01/06/2020	GOLDMAN, SACHS & CO.	55.000	7,759		4,540	7,856	(3,316)			(3,316)		4,540		3,219	3,219			

SCHEDULE D - PART 4

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
150870-10-3	CELANESE CORP		01/06/2020	GOLDMAN, SACHS & CO.	57.000	6,752		6,983	7,018	(35)			(35)		6,983		(231)	(231)			
SB57FG-04-7	CENOVUS ENERGY INC	B	03/10/2020	Various	50,316.000	239,261		382,676	512,181	(113,757)			(113,757)	(15,748)	382,676	(6,527)	(136,888)	(143,415)			
15135B-10-1	CENTENE CORP		01/06/2020	GOLDMAN, SACHS & CO.	51.000	3,214		2,206	3,206	(1,000)			(1,000)		2,206		1,008	1,008			
15189T-10-7	CENTERPOINT ENERGY INC		01/06/2020	GOLDMAN, SACHS & CO.	276.000	7,381		6,734	7,527	(792)			(792)		6,734		647	647			
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	03/10/2020	GOLDMAN, SACHS & CO.	4,800.000	792,702		755,788	971,705	(133,872)			(133,872)	(82,044)	755,788	119,156	(82,243)	36,913	219		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	03/10/2020	GOLDMAN, SACHS & CO.	459,762.000	332,559		404,137	543,898	(106,176)			(106,176)	(33,585)	404,137	21,898	(93,477)	(71,579)			
156700-10-6	CENTURYLINK INC		03/23/2020	CITIGROUP GLOBAL MARKETS	27,107.000	235,419		317,226	358,083	(40,858)			(40,858)		317,226		(81,807)	(81,807)	6,777		
156782-10-4	CERNER CORP		01/06/2020	GOLDMAN, SACHS & CO.	110.000	8,138		7,818	8,073	(255)			(255)		7,818		320	320	20		
125269-10-0	CF INDUSTRIES HOLDINGS		03/23/2020	CITIGROUP GLOBAL MARKETS	1,666.000	36,709		51,196							51,196		(14,487)	(14,487)			
808513-10-5	CHARLES SCHWAB		03/23/2020	CITIGROUP GLOBAL MARKETS	4,300.000	122,526		145,622	204,508	(58,886)			(58,886)		145,622		(23,096)	(23,096)	774		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	32.000	15,918		13,926	15,523	(1,596)			(1,596)		13,926		1,992	1,992			
16411R-20-8	CHENIERE ENERGY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	11,186.000	334,398		456,288	86,109	(17,146)			(17,146)		456,288		(121,890)	(121,890)			
166764-10-0	CHEVRON CORP		02/28/2020	GOLDMAN, SACHS & CO.	12,691.000	1,190,976		1,368,180	1,077,962	(123,228)			(123,228)		1,368,180		(177,204)	(177,204)	16,064		
168905-10-7	CHILDREN'S PLACE		03/17/2020	Various	2,633.000	79,439		163,415							163,415		(83,976)	(83,976)			
SBD2C5-N2-5	CHORUS AVIATION VOTING AND VARIABL	B	03/23/2020	CITIGROUP GLOBAL MARKETS	35,636.000	51,488		147,157	222,321	(67,588)			(67,588)	(7,576)	147,157	(11,271)	(84,399)	(95,669)	2,589		
H1467J-10-4	CHUBB LTD		03/23/2020	Various	6,996.000	664,191		775,153	1,088,997	(313,845)			(313,845)		775,153		(110,962)	(110,962)	5,247		
171779-30-9	CIENA CORP		03/04/2020	Various	1,112.000	44,846		46,352							46,352		(1,507)	(1,507)			
125523-10-0	CIGNA CORPORATION		03/23/2020	CITIGROUP GLOBAL MARKETS	1,096.000	142,537		148,578	224,121	(75,543)			(75,543)		148,578		(6,041)	(6,041)			
172062-10-1	CINCINNATI FINL CORP		01/06/2020	GOLDMAN, SACHS & CO.	67.000	7,080		6,501	7,045	(544)			(544)		6,501		579	579	38		
G219AH-10-0	CINEWORLD GROUP PLC	B	02/28/2020	GOLDMAN, SACHS & CO.	92,586.000	184,867		203,410	268,734	(80,457)			(80,457)	15,133	203,410	(16,280)	(2,262)	(18,542)	3,470		
17275R-10-2	CISCO SYS INC		03/23/2020	Various	6,977.000	249,469		264,111	334,617	(70,506)			(70,506)		264,111		(14,643)	(14,643)	2,442		
G1992S-10-9	CISION LTD		01/13/2020	Various	14,955.000	148,949		148,996	149,101	(105)			(105)		148,996		(47)	(47)			
172967-42-4	CITIGROUP INC		03/23/2020	Various	24,662.000	887,670		1,287,225	1,970,247	(683,022)			(683,022)		1,287,225		(399,555)	(399,555)	12,404		
174610-10-5	CITIZENS FINANCIAL GROUP		03/10/2020	GOLDMAN, SACHS & CO.	25,708.000	653,097		822,441	174,664	(30,611)			(30,611)		822,441		(169,343)	(169,343)	1,677		
177376-10-0	CITRIX SYS INC		01/06/2020	GOLDMAN, SACHS & CO.	109.000	12,317		11,427	12,088	(661)			(661)		11,427		891	891			
Y1660Q-10-4	CLP HOLDINGS LTD	B	03/23/2020	Various	81,500.000	683,162		695,087	856,651	(165,878)			(165,878)	4,314	695,087	(248)	(11,677)	(11,924)	12,497		
191216-10-0	COCA COLA CO.		03/11/2020	GOLDMAN, SACHS & CO.	10,184.000	534,902		420,916	563,684	(142,769)			(142,769)		420,916		113,986	113,986			
H1512E-10-0	COCA COLA HBC AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,813.000	53,764		83,687	95,585	(8,204)			(8,204)	(3,694)	83,687	(6,519)	(23,405)	(29,923)			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		03/23/2020	Various	6,657.000	385,686		394,282	317,356	(8,976)			(8,976)		394,282		(8,595)	(8,595)			
20030N-10-1	COMCAST CORP NEW CL A		01/06/2020	GOLDMAN, SACHS & CO.	639.000	28,540		25,257	28,736	(3,479)			(3,479)		25,257		3,283	3,283			
200340-10-7	COMERICA INC		02/28/2020	GOLDMAN, SACHS & CO.	10,234.000	538,655		634,303							634,303		(95,649)	(95,649)			
200525-10-3	COMMERCE BANCSHARES, INC.		01/03/2020	JEFFERIES & COMPANY, INC.	100.000	6,773		6,761	6,794	(33)			(33)		6,761		12	12			
BRSJ39-U3-7	COMMERZBANK AG	B	03/10/2020	GOLDMAN, SACHS & CO.	123,570.000	529,313		705,487	765,248	(48,956)			(48,956)	(10,805)	705,487	22,440	(198,614)	(176,174)			
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	03/23/2020	Various	13,185.000	529,512		694,608	740,545	(51,964)			(51,964)	6,028	694,608	(78,314)	(86,782)	(165,096)	16,140		
20337X-10-9	COMMSCOPE HOLDING INC		01/06/2020	GOLDMAN, SACHS & CO.	191.000	2,597		2,048	2,710	(663)			(663)		2,048		549	549			
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,758.000	283,313		286,690	295,176	(2,894)			(2,894)	(5,592)	286,690	3,886	(7,263)	(3,377)			
SBD6K4-57-9	COMPASS GROUP PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	25,747.000	302,873		371,097	644,648	(258,514)			(258,514)	(15,037)	371,097	(34,275)	(33,950)	(68,225)	8,952		
205887-10-2	CONAGRA BRANDS INC		02/28/2020	GOLDMAN, SACHS & CO.	6,224.000	166,084		177,944	213,110	(35,166)			(35,166)		177,944		(11,860)	(11,860)	1,323		
20605P-10-1	CONCHO RESOURCES INC		02/28/2020	GOLDMAN, SACHS & CO.	4,803.000	327,458		377,878	420,599	(42,721)			(42,721)		377,878		(50,420)	(50,420)	954		
20825C-10-4	CONOCOPHILLIPS		03/23/2020	Various	26,178.000	701,233		1,270,013	412,680	(102,933)			(102,933)		1,270,013		(568,780)	(568,780)	2,563		
209115-10-4	CONSOLIDATED EDISON INC		03/23/2020	Various	5,421.000	356,457		353,943	490,438	(136,494)			(136,494)		353,943		2,514	2,514	4,073		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		03/23/2020	CITIGROUP GLOBAL MARKETS	1,889.000	199,540		285,503	358,438	(72,934)			(72,934)		285,503		(85,963)	(85,963)	1,417		
D16212-14-0	CONTINENTAL AG	B	03/23/2020	Various	12,457.000	1,014,219		1,288,172	608,471	(14,758)			(14,758)	(7,479)	1,288,172	(49,458)	(224,495)	(273,953)			
N22717-10-7	CORE LABORATORIES		03/31/2020	Various	1,137.000	11,443		42,831	42,831						42,831		(31,388)	(31,388)	242		
21871D-10-3	CORELOGIC INC		02/20/2020	NATIONAL BANK OF CANADA	200.000	10,320		8,464	8,742	(278)			(278)		8,464		1,856	1,856	44		
21925Y-10-3	CORNERSTONE ONDEMAND INC		03/26/2020	Various	546.000	17,600		31,406	31,968	(562)			(562)		31,406		(13,806)	(13,806)			

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

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 11	12	13	14	15	16	17	18	19	20	21	22
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
219350-10-5	CORNING IN C COM		03/23/2020	Various	9,648.000	173,085		210,958	280,853	(69,896)			(69,896)		210,958		(37,873)	(37,873)	2,088		
22160K-10-5	COSTCO WHS L CORP NEW COM		03/23/2020	Various	1,144.000	327,029		200,172	336,244	(136,072)			(136,072)		200,172		126,857	126,857	703		
22163N-10-6	COTT CORP		03/03/2020	EXCHANGE	13,764.000	182,576		182,576	188,292	(5,716)			(5,716)		182,576						
SBYTBW-Y9-8	COVESTRO AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	13,614.000	590,929		633,427	633,427	7,756			7,756	(7,756)	633,427	(4,950)	(37,548)	(42,498)			
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	03/10/2020	GOLDMAN, SACHS & CO.	71,214.000	626,593		807,969	1,033,195	(209,189)			(209,189)	(16,037)	807,969	26,890	(208,266)	(181,376)			
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	03/23/2020	CITIGROUP GLOBAL MARKETS	68,023.000	462,568		716,899	834,357	(156,658)			(156,658)	(20,926)	716,899	1,392	(255,723)	(254,331)			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		01/22/2020	DIRECT	16,473.000	1,031,286		1,001,262							1,001,262		30,024	30,024			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		03/23/2020	CITIGROUP GLOBAL MARKETS	2,710.000	316,995		216,047	385,227	(169,179)			(169,179)		216,047		100,948	100,948	3,252		
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,159.000	356,031		234,912	418,513	(217,060)			(217,060)	33,459	234,912	(54,059)	175,179	121,120			
126408-10-3	CSX CORP		01/06/2020	GOLDMAN, SACHS & CO.	32.000	2,320		2,217	2,316	(99)			(99)		2,217		103	103			
231021-10-6	CUMMINS IN C COM		03/23/2020	Various	2,975.000	308,901		341,612	532,406	(190,794)			(190,794)		341,612		(32,711)	(32,711)	3,841		
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		01/03/2020	KNIGHT CAPITAL AMERICAS, L.P.	650.000	13,367		12,518	13,286	(768)			(768)		12,518		849	849			
126650-10-0	CVS HEALTH CORPORATION		03/23/2020	CITIGROUP GLOBAL MARKETS	933.000	49,527		49,449	69,313	(19,864)			(19,864)		49,449		78	78	467		
23331A-10-9	D R HORTON INC COM		01/06/2020	GOLDMAN, SACHS & CO.	136.000	7,263		7,174	7,174						7,174		89	89			
S62509-06-2	DAI NIPPON PRINTING LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	2,800.000	66,041		76,264	76,264	429			429	(429)	76,264	(485)	(9,738)	(10,223)			
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	900.000	101,416		91,141	127,950	(32,542)			(32,542)	(4,268)	91,141	888	9,387	10,275	40		
D1668R-12-3	DAIMLERCHRYSLER	B	03/23/2020	Various	26,744.000	883,566		1,124,379	541,044	(5,051)			(5,051)	(6,394)	1,124,379	(42,473)	(198,340)	(240,813)			
SBOZ6W-YO-6	DAIWA HOUSE REIT CORP	B	03/10/2020	GOLDMAN, SACHS & CO.	100.000	249,719		260,962	260,962	1,469			1,469	(1,468)	260,962	9,635	(20,877)	(11,242)			
235851-10-2	DANAHER CO RP COM		03/23/2020	Various	1,296.000	160,667		122,100	198,910	(76,810)			(76,810)		122,100		38,567	38,567	220		
237194-10-5	DARDEN RESTAURANTS INC		01/06/2020	GOLDMAN, SACHS & CO.	59.000	6,674		5,983	6,432	(448)			(448)		5,983		690	690			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,818.000	250,971		186,586	286,465	(99,879)			(99,879)		186,586		64,385	64,385			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	1,899		1,779	1,925	(96)			(96)	(49)	1,779	27	93	120			
BRSHNH-VC-0	DCC PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,167.000	261,445		367,974							367,974	(32,300)	(74,229)	(106,529)			
243537-10-7	DECKERS OUTDOOR CORP		01/31/2020	GOLDMAN, SACHS & CO.	100.000	19,290		17,247							17,247		2,043	2,043			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		01/06/2020	GOLDMAN, SACHS & CO.	43.000	2,196		2,090	2,210	(120)			(120)		2,090		106	106			
247361-70-2	DELTA AIR LINES, INC.		01/06/2020	GOLDMAN, SACHS & CO.	155.000	8,936		8,603	9,064	(462)			(462)		8,603		334	334			
J12075-10-7	DENSO CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,400.000	265,187		367,857	429,541	(56,626)			(56,626)	(5,058)	367,857	(4,526)	(98,143)	(102,670)			
24906P-10-9	DENTSPLY SIRONA INC		01/06/2020	GOLDMAN, SACHS & CO.	160.000	9,057		8,733	9,054	(321)			(321)		8,733		323	323	16		
J1207N-10-8	DENTSU GROUP INC	B	03/23/2020	Various	35,800.000	846,637		962,995	236,209	(10,361)			(10,361)	977	962,995	(45,345)	(71,012)	(116,357)	2,564		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	03/23/2020	CITIGROUP GLOBAL MARKETS	40,376.000	237,772		301,692	313,493	(8,798)			(8,798)	(3,002)	301,692	(11,628)	(52,292)	(63,921)			
S46178-59-6	DEUTSCHE POST AG COM STK	B	03/10/2020	GOLDMAN, SACHS & CO.	17,455.000	478,101		498,016	666,366	(168,923)			(168,923)	574	498,016	8,327	(28,243)	(19,916)			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	37,778.000	617,279		614,602	617,852	(7,238)			(7,238)	3,987	614,602	(13,955)	16,632	2,677			
25179M-10-3	DEVON ENERGY CORP.		02/28/2020	GOLDMAN, SACHS & CO.	14,376.000	234,335		337,602	373,345	(35,742)			(35,742)		337,602		(103,267)	(103,267)			
25278X-10-9	DIAMONDBACK ENERGY INC		03/10/2020	GOLDMAN, SACHS & CO.	10,812.000	320,839		670,344							670,344		(349,505)	(349,505)	4,055		
253868-10-3	DIGITAL REALTY TRUST INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,849.000	199,493		170,718	221,399	(50,681)			(50,681)		170,718		28,775	28,775	4,068		
254709-10-8	DISCOVER FINL SVCS		03/10/2020	GOLDMAN, SACHS & CO.	7,015.000	405,343		413,745	595,012	(181,268)			(181,268)		413,745		(8,402)	(8,402)	3,074		
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		02/28/2020	GOLDMAN, SACHS & CO.	4,167.000	104,569		117,634							117,634		(13,066)	(13,066)			
25470F-10-4	DISCOVERY COMMUNICATIONS INC		01/06/2020	GOLDMAN, SACHS & CO.	85.000	2,716		2,264	2,783	(519)			(519)		2,264		453	453			
254687-10-6	DISNEY WALT CO		03/10/2020	GOLDMAN, SACHS & CO.	516.000	61,407		51,221	74,629	(23,408)			(23,408)		51,221		10,186	10,186	454		
256677-10-5	DOLLAR GENERAL CORP		03/23/2020	Various	1,882.000	264,115		135,563	293,554	(157,991)			(157,991)		135,563		128,552	128,552	602		
256746-10-8	DOLLAR TREE INC		03/10/2020	GOLDMAN, SACHS & CO.	2,617.000	230,957		226,059	246,129	(20,070)			(20,070)		226,059		4,898	4,898			
SB4TP9-G2-2	DOLLARAMA INC	B	02/28/2020	GOLDMAN, SACHS & CO.	4,774.000	140,320		150,641	164,306	(8,006)			(8,006)	(5,658)	150,641	73	(10,395)	(10,322)	118		
25746U-10-9	DOMINION ENERGY INC		01/06/2020	GOLDMAN, SACHS & CO.	28.000	2,307		2,094	2,319	(225)			(225)		2,094		213	213			
260003-10-8	DOVER CORP COM		01/06/2020	GOLDMAN, SACHS & CO.	65.000	7,526		6,135	7,492	(1,357)			(1,357)		6,135		1,391	1,391			

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
J12432-12-6	DOWA HOLDINGS LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	13,900.000	308,893		405,509	521,210	(102,131)			(102,131)	(13,570)	405,509	874	(97,490)	(96,616)			
G28480-12-3	DS SMITH PLC	B	03/23/2020	Various	175,751.000	618,810		700,420	894,518	(137,651)			(137,651)	(56,447)	700,420	(3,300)	(78,310)	(81,610)			
233331-10-7	DTE ENERGY CO		03/23/2020	CITIGROUP GLOBAL MARKETS	7,037.000	540,465		575,699	913,895	(338,197)			(338,197)		575,699		(35,234)	(35,234)	7,125		
26614N-10-2	DUPONT DE NEMOURS INC		02/28/2020	GOLDMAN, SACHS & CO.	11,781.000	505,335		679,646							679,646		(174,311)	(174,311)	3,534		
23355L-10-6	DXC TECHNOLOGY COMPANY		02/28/2020	GOLDMAN, SACHS & CO.	6,725.000	162,103		222,598							222,598		(60,495)	(60,495)			
269246-40-1	E TRADE FINANCIAL CORP		01/06/2020	GOLDMAN, SACHS & CO.	51.000	2,321		2,228	2,314	(86)			(86)		2,228		93	93			
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,952.000	173,495		187,219	432,361	(235,094)			(235,094)	(10,048)	187,219	(4,407)	(9,317)	(13,724)			
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	03/10/2020	Various	7,900.000	642,864		626,245	716,616	(35,044)			(35,044)	(55,326)	626,245	59,024	(42,405)	16,619	293		
27579R-10-4	EAST WEST BANCORP INC		03/23/2020	CITIGROUP GLOBAL MARKETS	32,604.000	871,323		1,269,498	615,325	(104,865)			(104,865)		1,269,498		(398,175)	(398,175)	3,475		
277276-10-1	EASTGROUP PROPERTY		03/20/2020	NATIONAL BANK OF CANADA	84.000	8,551		11,050	11,144	(94)			(94)		11,050		(2,499)	(2,499)	63		
277432-10-0	EASTMAN CH EM CO COM		03/23/2020	Various	6,704.000	258,441		382,952	2,378	(467)			(467)		382,952		(124,511)	(124,511)	20		
G29183-10-3	EATON CORP PLC		01/06/2020	GOLDMAN, SACHS & CO.	103.000	9,819		7,229	9,756	(2,527)			(2,527)		7,229		2,590	2,590			
278642-10-3	EBAY INC		01/06/2020	GOLDMAN, SACHS & CO.	298.000	10,661		10,285	10,761	(476)			(476)		10,285		376	376			
278865-10-0	ECOLAB INC		01/06/2020	GOLDMAN, SACHS & CO.	55.000	10,324		8,374	10,614	(2,240)			(2,240)		8,374		1,949	1,949	26		
281020-10-7	EDISON INTL		03/23/2020	CITIGROUP GLOBAL MARKETS	2,957.000	131,480		195,694	222,987	(27,293)			(27,293)		195,694		(64,214)	(64,214)	1,885		
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/23/2020	CITIGROUP GLOBAL MARKETS	9,441.000	160,069		247,066							247,066		(86,998)	(86,998)			
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	14,417.000	101,678		154,896	160,666	(4,231)			(4,231)	(1,539)	154,896	(5,970)	(47,248)	(53,218)			
532457-10-8	ELI LILLY & CO		01/06/2020	GOLDMAN, SACHS & CO.	154.000	20,367		17,057	20,240	(3,183)			(3,183)		17,057		3,310	3,310			
291011-10-4	EMERSON ELEC CO		01/06/2020	GOLDMAN, SACHS & CO.	34.000	2,619		1,943	2,593	(650)			(650)		1,943		677	677			
292505-10-4	ENCANA CORP COM NPV		01/30/2020	EXCHANGE	25,272.000	532,022		532,324	592,457	(49,785)			(49,785)	(10,347)	532,324	(302)		(302)			
E41222-11-3	ENDESA SA EUR1.2	B	03/10/2020	GOLDMAN, SACHS & CO.	23,782.000	553,806		502,708	635,081	(188,034)			(188,034)	55,661	502,708	(32,544)	83,642	51,098	15,104		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	03/23/2020	CITIGROUP GLOBAL MARKETS	141,155.000	900,789		616,345	1,120,534	(657,308)			(657,308)	153,119	616,345	(97,101)	381,545	284,444	21,262		
29362U-10-4	ENTEGRIS INC		01/17/2020	Various	900.000	50,010		44,611							44,611		5,398	5,398			
29364G-10-3	ENTERGY CORP		01/06/2020	GOLDMAN, SACHS & CO.	65.000	7,744		7,517	7,787	(270)			(270)		7,517		227	227			
26875P-10-1	EOG RESOUR CES INC COM		02/28/2020	Various	6,811.000	479,421		514,162	570,489	(56,327)			(56,327)		514,162		(34,742)	(34,742)	1,958		
29444U-70-0	EQUINIX REIT INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,141.000	558,091		386,525	666,002	(279,477)			(279,477)		386,525		171,566	171,566	3,035		
R8413J-10-3	EQUINOR ASA	B	03/23/2020	Various	102,335.000	1,167,835		1,642,719	1,196,224	(191,643)			(191,643)	383	1,642,719	(103,913)	(370,971)	(474,884)	11,561		
29452E-10-1	EQUITABLE HOLDINGS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	4,308.000	44,867		75,347							75,347		(30,480)	(30,480)			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		01/06/2020	GOLDMAN, SACHS & CO.	91.000	6,370		5,500	6,405	(905)			(905)		5,500		870	870	28		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		01/06/2020	GOLDMAN, SACHS & CO.	102.000	8,264		6,749	8,254	(1,505)			(1,505)		6,749		1,515	1,515	58		
29530P-10-2	ERIE IDEMNITY CO CL A		01/06/2020	GOLDMAN, SACHS & CO.	35.000	5,864		5,810	5,810						5,810		54	54	34		
S52898-37-6	ERSTE GROUP BANK	B	03/10/2020	GOLDMAN, SACHS & CO.	11,921.000	380,342		431,788	449,077	(12,988)			(12,988)	(4,301)	431,788	1,028	(52,474)	(51,446)			
297178-10-5	ESSEX PROPERTY		01/06/2020	GOLDMAN, SACHS & CO.	24.000	7,200		7,221	7,221						7,221		(21)	(21)	47		
518439-10-4	ESTEE LAUDER COS.		03/23/2020	CITIGROUP GLOBAL MARKETS	596.000	86,046		46,101	123,098	(76,997)			(76,997)		46,101		39,945	39,945	286		
F3322K-10-4	EUROFINS SCIENTIFIC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	514.000	273,810		280,184	165,867	(665)			(665)	(1,588)	280,184	(3,300)	(3,073)	(6,374)			
30034W-10-6	EVERGY INC		01/06/2020	GOLDMAN, SACHS & CO.	112.000	7,091		7,148	7,290	(143)			(143)		7,148		(56)	(56)			
D2R90Y-11-7	EVONIK INDUSTRIES AG	B	02/28/2020	GOLDMAN, SACHS & CO.	5,195.000	127,861		154,496	158,672	(2,657)			(2,657)	(1,520)	154,496	(1,827)	(24,808)	(26,635)			
30063P-10-5	EXACT SCIENCES CORP		02/28/2020	GOLDMAN, SACHS & CO.	3,113.000	251,976		271,454	287,890	(16,437)			(16,437)		271,454		(19,477)	(19,477)			
30161N-10-1	EXELON CORP COM		03/23/2020	Various	10,201.000	309,995		367,741	465,064	(97,323)			(97,323)		367,741		(57,746)	(57,746)	3,799		
30212P-30-3	EXPEDIA IN C DEL COM		03/23/2020	Various	2,513.000	185,298		244,582	106,085	(140)			(140)		244,582		(59,284)	(59,284)	187		
302130-10-9	EXPEDITORS INTL WA INC COM		01/06/2020	GOLDMAN, SACHS & CO.	92.000	7,068		6,247	7,178	(931)			(931)		6,247		821	821			
30231G-10-2	EXXON MOBIL CORP		02/28/2020	GOLDMAN, SACHS & CO.	52,687.000	2,719,766		3,604,744	2,802,225	(716)			(716)		3,604,744		(884,977)	(884,977)	45,396		
315616-10-2	F5 NETWORKS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,609.000	158,716		193,000							193,000		(34,283)	(34,283)			
30303M-10-2	FACEBOOK INC		01/06/2020	GOLDMAN, SACHS & CO.	274.000	58,250		40,383	56,239	(15,855)			(15,855)		40,383		17,866	17,866			

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
303075-10-5	FACTSET RESEARCH SYSTEMS		01/06/2020	GOLDMAN, SACHS & CO.	24.000	6,412		5,825	6,439	(614)			(614)		5,825		586	586			
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	03/23/2020	Various	1,852.000	650,310		765,919	370,993	(9,619)			(9,619)	(6,479)	765,919	(23,730)	(91,879)	(115,609)	5,854		
S63312-76-3	FAMILYMART CO LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	8,100.000	172,818		186,292	195,652	(10,161)			(10,161)	801	186,292	1,506	(14,980)	(13,474)			
J1346E-10-0	FAST RETAILING CO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	700.000	256,120		279,265	418,680	(147,144)			(147,144)	7,730	279,265	(11,626)	(11,519)	(23,145)			
31428X-10-6	FEDEX CORP		03/23/2020	Various	1,874.000	250,443		274,214	283,368	(9,153)			(9,153)		274,214		(23,772)	(23,772)	787		
SBD6G5-07-6	FERRARI NV	B	03/10/2020	GOLDMAN, SACHS & CO.	398.000	57,017		55,006	66,075	(11,351)			(11,351)	283	55,006	710	1,301	2,011			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/23/2020	Various	2,628.000	273,123		182,866	365,529	(182,662)			(182,662)		182,866		90,257	90,257	884		
316773-10-0	FIFTH THIRD BANCORP		03/10/2020	GOLDMAN, SACHS & CO.	20,140.000	390,651		530,166	619,104	(88,938)			(88,938)		530,166		(139,515)	(139,515)	4,834		
T4R999-10-4	FINECOBANK BANCA FINECO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	29,040.000	232,054		290,667	348,466	(56,402)			(56,402)	(1,396)	290,667	(12,759)	(45,854)	(58,613)			
320517-10-5	FIRST HORIZON NATL CORP		01/21/2020	Various	1,088.000	18,693		18,017	18,017						18,017		676	676			
S23476-08-8	FIRST QUANTUM MINERALS LTD	B	02/28/2020	Various	34,596.000	275,072		313,175	236,781	(30,967)			(30,967)	(5,308)	313,175	(3,142)	(34,961)	(38,103)			
337738-10-8	FISERV INC COM		01/06/2020	GOLDMAN, SACHS & CO.	107.000	12,511		12,243	12,372	(129)			(129)		12,243		268	268			
338307-10-1	FIVE9 INCINARY		03/30/2020	Various	1,125.000	84,253		75,713							75,713		8,539	8,539			
339041-10-5	FLEETCOR TECHNOLOGIES I		03/23/2020	CITIGROUP GLOBAL MARKETS	2,183.000	374,846		326,009	628,093	(302,084)			(302,084)		326,009		48,836	48,836			
34354P-10-5	FLOWSERVE CORPORATION		03/10/2020	GOLDMAN, SACHS & CO.	11,341.000	352,300		463,281	188,977	(28,889)			(28,889)		463,281		(110,981)	(110,981)	721		
SBYQ84-81-6	FLUGHAFEN ZUERICH AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	452.000	78,648		72,885	82,479	(7,107)			(7,107)	(2,486)	72,885	1,841	3,922	5,763			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		02/06/2020	Various	300.000	8,756		8,570	8,841	(271)			(271)		8,570		186	186			
345370-86-0	FORD MTR C O DEL COM PAR U		03/23/2020	Various	93,338.000	379,063		639,989	9,486	(1,405)			(1,405)		639,989		(260,925)	(260,925)			
34959J-10-8	FORTIVE CORP		03/23/2020	Various	4,530.000	191,427		249,512	346,047	(96,535)			(96,535)		249,512		(58,084)	(58,084)	315		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		01/15/2020	Various	315.000	21,451		20,582	20,582						20,582		869	869			
35137L-10-5	FOX CORP CLASS A		03/23/2020	Various	10,198.000	255,919		313,487							313,487		(57,567)	(57,567)			
35137L-20-4	FOX CORP CLASS B		02/28/2020	GOLDMAN, SACHS & CO.	928.000	28,252		33,399							33,399		(5,146)	(5,146)			
F6866T-10-0	FRANCE TELECOM	B	02/28/2020	GOLDMAN, SACHS & CO.	4,605.000	61,651		67,819	67,819	649			649	(649)	67,819	(802)	(5,365)	(6,167)			
SB29NF-31-2	FRANCO NEVADA CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,723.000	481,625		274,086	488,380	(196,915)			(196,915)	(17,380)	274,086	(20,596)	228,136	207,539	987		
354613-10-1	FRANKLIN RES INC		02/28/2020	GOLDMAN, SACHS & CO.	6,116.000	133,905		158,894	158,894						158,894		(24,989)	(24,989)	1,651		
35671D-85-7	FREEPORT MCMORAN INC		03/23/2020	Various	51,685.000	348,078		510,924	155,131	(2,956)			(2,956)		510,924		(162,846)	(162,846)	591		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,271.000	316,771		351,078	390,265	(37,344)			(37,344)	(1,843)	351,078	(15,170)	(19,138)	(34,307)			
D27348-12-3	FRESENIUS SE & CO KGAA	B	03/10/2020	GOLDMAN, SACHS & CO.	9,294.000	413,802		434,626	523,503	(87,854)			(87,854)	(1,024)	434,626	(1,198)	(19,625)	(20,824)			
3621LQ-10-9	G1 THERAPEUTICS INC		03/31/2020	GOLDMAN, SACHS & CO.	3,149.000	35,290		67,515							67,515		(32,225)	(32,225)			
B44170-10-6	GALAPAGOS NV	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	804.000	183,908		178,696	41,660	343			343	(399)	178,696	(2,294)	7,507	5,212			
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	03/10/2020	GOLDMAN, SACHS & CO.	30,494.000	331,035		439,649	510,019	(63,169)			(63,169)	(7,201)	439,649	13,984	(122,598)	(108,614)			
36164V-30-5	GCI LIBERTY INC CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	760.000	33,048		44,642	53,846	(9,204)			(9,204)		44,642		(11,595)	(11,595)			
D28304-10-9	GEA GROUP AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,407.000	105,958		111,890	112,742	227			227	(1,080)	111,890	(1,178)	(4,754)	(5,932)			
368736-10-4	GENERAC HOLDINGS INC		02/12/2020	Various	379.000	41,382		38,124	38,124						38,124		3,258	3,258			
369604-10-3	GENERAL EL EC CO COM		03/23/2020	CITIGROUP GLOBAL MARKETS	10,392.000	63,442		73,422	115,975	(42,553)			(42,553)		73,422		(9,980)	(9,980)	104		
370334-10-4	GENERAL MLS INC		03/23/2020	Various	3,726.000	177,008		166,761	199,565	(32,804)			(32,804)		166,761		10,248	10,248	1,746		
37045V-10-0	GENERAL MOTORS CO		02/28/2020	GOLDMAN, SACHS & CO.	15,762.000	482,184		529,725	10,504	(739)			(739)		529,725		(47,541)	(47,541)			
S45957-39-6	GENMAB	B	03/23/2020	Various	1,791.000	377,863		371,739	175,368	(30,456)			(30,456)	(155)	371,739	(9,182)	15,306	6,124			
372460-10-5	GENUINE PARTS CO		01/06/2020	GOLDMAN, SACHS & CO.	67.000	6,840		6,882	7,117	(236)			(236)		6,882		(41)	(41)	51		
S22546-45-1	GILDAN ACTIVEWEAR INC.	B	02/28/2020	GOLDMAN, SACHS & CO.	3,463.000	83,857		98,947	102,521	(1,784)			(1,784)	(1,791)	98,947	(1,662)	(13,428)	(15,090)			
375558-10-3	GILEAD SCIENCES INC		01/06/2020	GOLDMAN, SACHS & CO.	213.000	13,982		13,488	13,841	(353)			(353)		13,488		494	494			
H32380-10-2	GIVAUDAN SA REG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	76.000	221,271		126,561	237,885	(113,757)			(113,757)	2,432	126,561	(3,542)	98,253	94,710			
S09252-88-3	GLAXOSMITHKLINE PLC	B	03/23/2020	Various	10,867.000	205,235		195,860	256,106	(70,617)			(70,617)	10,371	195,860	(14,626)	24,001	9,376	2,694		
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	40,301.000	119,694		125,650	125,650	3,116			3,116	(3,116)	125,650	613	(6,569)	(5,956)			
37940X-10-2	GLOBAL PAYMENTS INC.		01/06/2020	GOLDMAN, SACHS & CO.	61.000	11,466		10,823	11,136	(314)			(314)		10,823		643	643			
380237-10-7	GODADDY INC CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	34.000	2,357		2,243	2,309	(66)			(66)		2,243		113	113			

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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
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,714.000	231,325		327,126	394,100	(66,974)			(66,974)		327,126		(95,801)	(95,801)	2,143		
S23849-51-6	GREAT-WEST LIFECO INC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,070.000	40,447		64,973	78,742	(11,794)			(11,794)	(1,974)	64,973	(5,530)	(18,996)	(24,526)	803		
SB1Y9T-B3-1	GROUPE DANONE	B	03/23/2020	Various	7,663.000	499,899		505,697	635,667	(140,477)			(140,477)	10,507	505,697	(1,797)	(4,001)	(5,798)			
400110-10-2	GRUBHUB INC		03/17/2020	Various	2,520.000	104,221		115,665	122,573	(6,908)			(6,908)		115,665		(11,444)	(11,444)			
406216-10-1	HALLIBURTON CO		02/28/2020	GOLDMAN, SACHS & CO.	17,270.000	292,806		373,550							373,550		(80,744)	(80,744)			
410345-10-2	HANESBRANDS, INC		02/28/2020	GOLDMAN, SACHS & CO.	19,657.000	260,155		281,881							281,881		(21,727)	(21,727)	2,949		
412822-10-8	HARLEY DAVIDSON INC		02/28/2020	GOLDMAN, SACHS & CO.	7,532.000	229,457		254,732							254,732		(25,275)	(25,275)			
416515-10-4	HARTFORD FINANCIAL SVCS GRP		01/06/2020	GOLDMAN, SACHS & CO.	126.000	7,620		7,248	7,657	(410)			(410)		7,248		372	372	40		
418056-10-7	HASBRO INC COM		02/28/2020	GOLDMAN, SACHS & CO.	2,334.000	180,286		243,413							243,413		(63,127)	(63,127)	1,587		
40416M-10-5	HD SUPPLY HOLDINGS INC		01/06/2020	GOLDMAN, SACHS & CO.	157.000	6,293		6,153	6,315	(162)			(162)		6,153		140	140			
D31709-10-4	HEIDELBERGCEMENT	B	03/10/2020	GOLDMAN, SACHS & CO.	6,424.000	331,380		390,520	410,745	(71,256)			(71,256)	4,245	390,520	4,191	(63,330)	(59,140)	1,509		
S50024-65-2	HENKEL AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,343.000	313,497		313,122	315,211	929			929	(3,019)	313,122	(3,295)	3,670	375			
426281-10-1	HENRY JACK & ASSOCIATES		01/06/2020	GOLDMAN, SACHS & CO.	44.000	6,456		6,409	6,409						6,409		46	46			
427866-10-8	HERSHEY COMPANY		01/06/2020	GOLDMAN, SACHS & CO.	51.000	7,373		7,085	7,496	(411)			(411)		7,085		287	287			
42809H-10-7	HESS CORP		03/23/2020	Various	7,928.000	256,014		387,959	363,046	(115,199)			(115,199)		387,959		(131,946)	(131,946)	1,359		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		01/06/2020	GOLDMAN, SACHS & CO.	636.000	9,995		8,493	10,087	(1,594)			(1,594)		8,493		1,502	1,502	76		
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	5,373.000	340,238		400,181	595,919	(195,738)			(195,738)		400,181		(59,943)	(59,943)	806		
G4593F-13-8	HISCOX LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	7,396.000	130,541		132,934	139,521	(5,240)			(5,240)	(1,348)	132,934	(1,393)	(999)	(2,393)			
H36940-13-0	HOLCIM	B	03/23/2020	CITIGROUP GLOBAL MARKETS	6,451.000	195,208		234,539	357,741	(116,382)			(116,382)	(6,821)	234,539	382	(39,712)	(39,331)			
436106-10-8	HOLLYFRONTIER CORP		02/28/2020	GOLDMAN, SACHS & CO.	5,004.000	170,253		230,661	6,187						230,661		(60,408)	(60,408)	1,709		
436440-10-1	HOLOGIC, INC.		01/06/2020	GOLDMAN, SACHS & CO.	133.000	6,966		6,623	6,944	(321)			(321)		6,623		342	342			
437076-10-2	HOME DEPOT INC		01/06/2020	GOLDMAN, SACHS & CO.	138.000	30,353		27,426	30,136	(2,710)			(2,710)		27,426		2,927	2,927			
438516-10-6	HONEYWELL INTERNATIONAL INC		03/23/2020	Various	4,334.000	450,834		406,435	767,118	(360,683)			(360,683)		406,435		44,399	44,399	3,892		
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	03/23/2020	CITIGROUP GLOBAL MARKETS	19,700.000	536,241		518,110	639,660	(124,448)			(124,448)	2,899	518,110	73	18,057	18,131			
S64349-15-2	HONGKONG LAND HOLDINGS LTD	D	02/28/2020	GOLDMAN, SACHS & CO.	49,800.000	244,347		271,919	286,350	(14,431)			(14,431)		271,919		(27,572)	(27,572)			
440452-10-0	HORMEL FOODS CORP		01/06/2020	GOLDMAN, SACHS & CO.	151.000	6,684		5,752	6,812	(1,060)			(1,060)		5,752		932	932			
44107P-10-4	HOST HOTELS & RESORTS INC		02/28/2020	GOLDMAN, SACHS & CO.	10,274.000	149,912		172,482	7,197	(504)			(504)		172,482		(22,570)	(22,570)	97		
40434L-10-5	HP INC		01/06/2020	GOLDMAN, SACHS & CO.	435.000	8,963		8,205	8,939	(734)			(734)		8,205		758	758	77		
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	243,587.000	1,790,548		1,858,459	1,910,014	(18,928)			(18,928)	(32,627)	1,858,459	(5,313)	(62,598)	(67,911)			
443573-10-0	HUBSPOT INC		02/12/2020	Various	200.000	36,398		32,649							32,649		3,749	3,749			
446150-10-4	HUNTINGTON BANCSHARES INC		03/10/2020	GOLDMAN, SACHS & CO.	65,188.000	649,584		799,857							799,857		(150,273)	(150,273)			
SB288C-92-0	IBERDROLA	B	03/10/2020	GOLDMAN, SACHS & CO.	57,110.000	608,628		425,077	552,509	(200,441)			(200,441)	44,777	425,077	(22,027)	205,578	183,551	8,027		
450828-10-8	IBERIABANK CORP		01/21/2020	NATIONAL BANK OF CANADA	133.000	10,355		9,952	9,952						9,952		402	402	60		
45167R-10-4	IDEX CORP		01/06/2020	GOLDMAN, SACHS & CO.	42.000	7,263		6,862	7,224	(362)			(362)		6,862		401	401			
452308-10-9	ILLINOIS TOOL WKS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,459.000	408,447		327,644	621,340	(293,696)			(293,696)		327,644		80,803	80,803	3,701		
452327-10-9	ILLUMINA INC		02/28/2020	GOLDMAN, SACHS & CO.	262.000	69,603		73,305	86,916	(13,611)			(13,611)		73,305		(3,702)	(3,702)			
453038-40-8	IMPERIAL OIL LTD		03/23/2020	Various	80,075.000	1,388,891		1,834,707	825,671	(41,010)			(41,010)	(20,702)	1,834,707	(50,113)	(395,702)	(445,815)	4,485		
S04544-92-0	IMPERIAL TOBACCO GROUP	B	03/23/2020	Various	22,246.000	443,683		515,185	550,802	(30,295)			(30,295)	(5,322)	515,185	(10,237)	(61,266)	(71,502)	19,863		
G4770L-10-6	INFORMA PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	54,251.000	247,500		450,246							450,246	(43,106)	(159,639)	(202,745)			
SBZ573-90-5	ING GROEP NV	B	03/23/2020	Various	97,085.000	647,355		944,467	354,171	(41,474)			(41,474)	(7,240)	944,467	16,641	(313,753)	(297,112)			
G47791-10-1	INGERSOLL-RAND PLC		03/02/2020	Various	8,226.000	534,134		531,587	1,093,400	(561,813)			(561,813)		531,587		2,548	2,548			
457187-10-2	INGREDION INC		03/23/2020	Various	1,816.000	124,389		163,137	6,785	(884)			(884)		163,137		(38,748)	(38,748)	46		
J2467E-10-1	INPEX CORP	B	03/23/2020	Various	107,500.000	693,846		956,367	410,991	(33,681)			(33,681)	606	956,367	(9,178)	(253,342)	(262,520)	5,472		
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,019.000	75,962		70,859	110,344	(35,558)			(35,558)	(3,927)	70,859	(5,325)	10,428	5,103	505		
458140-10-0	INTEL CORP		01/06/2020	GOLDMAN, SACHS & CO.	556.000	33,318		25,534	33,277	(7,743)			(7,743)		25,534		7,784	7,784			
SBDD54-N3-0	INTER PIPELINE LTD	B	03/23/2020	Various	41,508.000	361,936		639,780	562,444	(38,669)			(38,669)	(19,369)	639,780	(22,908)	(254,936)	(277,844)	8,417		

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	526.000	16,005		26,604							26,604	(2,760)	(7,839)	(10,599)			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/23/2020	Various	2,193.000	213,006		274,596	17,693	(248)			(248)		274,596		(61,589)	(61,589)			
460146-10-3	INTERNATIONAL PAPER CO		03/23/2020	Various	10,270.000	274,569		380,336	7,322	(688)			(688)		380,336		(105,767)	(105,767)			
460690-10-0	INTERPUBLIC GROUP OF COS INC		03/23/2020	Various	20,052.000	289,963		392,290	72,465	(9,737)			(9,737)		392,290		(102,327)	(102,327)			
T55067-10-1	INTESA SANPAOLO EUR0.52	B	03/23/2020	CITIGROUP GLOBAL MARKETS	141,768.000	219,479		303,840	373,727	(67,890)			(67,890)	(1,997)	303,840	(12,954)	(71,407)	(84,361)			
461202-10-3	INTUIT INC.		01/06/2020	GOLDMAN, SACHS & CO.	47.000	12,521		9,416	12,311	(2,895)			(2,895)		9,416		3,105	3,105			
46120E-60-2	INTUITIVE SURGICAL INC		01/06/2020	GOLDMAN, SACHS & CO.	4.000	2,383		2,002	2,365	(363)			(363)		2,002		381	381			
G491BT-10-8	INVESCO LTD		02/28/2020	GOLDMAN, SACHS & CO.	4,356.000	63,151		73,577	78,321	(4,744)			(4,744)		73,577		(10,426)	(10,426)	1,309		
S56795-91-7	INVESTOR B	B	03/23/2020	Various	33,433.000	1,348,282		1,150,363	1,825,751	(843,250)			(843,250)	167,862	1,150,363	(166,196)	364,114	197,918			
462222-10-0	IONIS PHARMACEUTICALS INC		02/28/2020	GOLDMAN, SACHS & CO.	1,732.000	87,940		105,115							105,115		(17,175)	(17,175)			
46266C-10-5	IQVIA HOLDINGS INC		01/06/2020	GOLDMAN, SACHS & CO.	55.000	8,525		6,172	8,498	(2,326)			(2,326)		6,172		2,353	2,353			
450056-10-6	IRHYTHM TECHNOLOGIES INC		03/30/2020	Various	614.000	49,488		41,327							41,327		8,162	8,162			
S64671-04-3	ISUZU MOTORS LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	37,000.000	380,260		395,134	442,264	(56,450)			(56,450)	9,320	395,134	(9,803)	(5,071)	(14,874)			
G4984A-11-0	ITV PLC ORD GBP0.10	B	02/28/2020	GOLDMAN, SACHS & CO.	34,273.000	51,407		68,559	68,559	663			663	(662)	68,559	(1,286)	(15,867)	(17,152)			
469814-10-7	JACOBS ENGINEERING GROUP INC		01/06/2020	GOLDMAN, SACHS & CO.	76.000	6,894		4,700	6,827	(2,127)			(2,127)		4,700		2,194	2,194			
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	14,254.000	139,415		157,962	279,253	(127,171)			(127,171)	5,880	157,962	(29,083)	10,536	(18,547)			
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	18,900.000	161,596		171,486	178,435	(10,687)			(10,687)	3,738	171,486	(5,527)	(4,364)	(9,891)			
S65281-75-0	JAPAN PRIME REALTY INVT	B	03/23/2020	CITIGROUP GLOBAL MARKETS	261.000	577,179		899,137	1,144,389	(266,380)			(266,380)	21,128	899,137	(37,430)	(284,527)	(321,958)	16,965		
S65133-42-3	JAPAN RETAIL FUND INVT	B	03/10/2020	GOLDMAN, SACHS & CO.	130.000	240,728		261,263	279,080	(12,807)			(12,807)	(5,009)	261,263	13,130	(33,666)	(20,536)			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	02/28/2020	GOLDMAN, SACHS & CO.	15,300.000	298,149		323,304	342,464	(26,335)			(26,335)	7,175	323,304	(10,420)	(14,735)	(25,155)	8,959		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,762.000	242,319		313,205							313,205		(70,886)	(70,886)			
46590V-10-0	JBG SMITH PROPERTIES		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,539.000	63,013		50,146	61,391	(11,245)			(11,245)		50,146		12,867	12,867	346		
X40338-10-9	JERONIMO MARTINS EUR1	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,769.000	184,617		137,107	193,735	(58,630)			(58,630)	2,002	137,107	(7,882)	55,393	47,511			
S65437-92-3	JFE HOLDINGS INC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	55,500.000	681,722		667,592	720,594	(61,828)			(61,828)	8,826	667,592	(10,888)	25,018	14,130			
477839-10-4	JOHN BEAN TECH		02/03/2020	Various	500.000	57,874		56,995							56,995		879	879			
478160-10-4	JOHNSON & JOHNSON		01/06/2020	GOLDMAN, SACHS & CO.	324.000	46,686		40,384	47,262	(6,878)			(6,878)		40,384		6,302	6,302			
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		01/06/2020	GOLDMAN, SACHS & CO.	214.000	8,811		8,712	8,712						8,712		99	99	56		
G51604-16-6	JOHNSON MATTHEY PLC	B	03/10/2020	GOLDMAN, SACHS & CO.	7,717.000	242,744		269,742	306,284	(16,427)			(16,427)	(20,115)	269,742	12,584	(39,582)	(26,998)	2,463		
46625H-10-0	JP MORGAN CHASE & CO		01/06/2020	GOLDMAN, SACHS & CO.	248.000	34,279		24,923	34,571	(9,648)			(9,648)		24,923		9,356	9,356	223		
48203R-10-4	JUNIPER NETWORKS INC		01/06/2020	GOLDMAN, SACHS & CO.	91.000	2,210		2,241	2,241						2,241		(31)	(31)			
SB53P2-00-4	JUPITER FUND MANAGEMENT PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	39,888.000	77,125		149,966	216,439	(58,109)			(58,109)	(8,365)	149,966	(11,681)	(61,159)	(72,840)			
SB627L-W9-9	JXTG HOLDINGS INC	B	03/23/2020	Various	251,000.000	953,563		1,049,439	674,404	(207)			(207)	207	1,049,439	(32,700)	(63,176)	(95,875)			
S64813-20-7	KAJIMA CORP	B	02/28/2020	GOLDMAN, SACHS & CO.	11,100.000	117,333		148,919	148,919	838			838	(838)	148,919	(948)	(30,639)	(31,587)			
S64834-89-8	KANSAI ELECTRIC POWER INC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	33,500.000	372,605		374,599	389,793	(10,604)			(10,604)	(4,590)	374,599	2,849	(4,843)	(1,994)			
485170-30-2	KANSAS CITY SOUTHERN		01/06/2020	GOLDMAN, SACHS & CO.	46.000	7,125		6,725	7,045	(321)			(321)		6,725		400	400	18		
J30642-16-9	KAO CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,600.000	394,004		269,568	465,056	(146,880)			(146,880)	(48,609)	269,568	24,244	100,193	124,436	2,816		
B5337G-16-2	KBC GROUP NV	B	03/23/2020	Various	4,716.000	273,859		317,066	137,602	(854)			(854)	(1,318)	317,066	(13,030)	(30,178)	(43,207)			
S64873-62-3	KEIO CORP	B	03/23/2020	Various	3,500.000	197,443		192,069	91,235	513			513	(513)	192,069	(7,840)	13,213	5,374			
487836-10-8	KELLOGG CO.		01/06/2020	GOLDMAN, SACHS & CO.	35.000	2,378		2,154	2,421	(266)			(266)		2,154		223	223			
493267-10-8	KEYCORP NEW COM		02/28/2020	GOLDMAN, SACHS & CO.	4,109.000	67,160		77,578							77,578		(10,418)	(10,418)			
SB3SGM-V5-2	KEYERA CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	19,142.000	151,632		406,948	502,187	(88,911)			(88,911)	(6,328)	406,948	(39,341)	(215,975)	(255,316)	5,591		
S64908-09-8	KIKKOMAN CORP	B	02/28/2020	GOLDMAN, SACHS & CO.	2,700.000	122,947		133,416	133,416	751			751	(751)	133,416	(849)	(9,620)	(10,469)			
494368-10-3	KIMBERLY-CLARK CORP		01/06/2020	GOLDMAN, SACHS & CO.	75.000	10,206		9,903	10,316	(413)			(413)		9,903		303	303	77		
49446R-10-9	KIMCO REALTY CORP		03/23/2020	Various	5,933.000	56,971		102,935	2,278	(372)			(372)		102,935		(45,964)	(45,964)	31		
49456B-10-1	KINDER MORGAN INC DEL		03/23/2020	Various	75,708.000	839,726		1,166,646	1,602,738	(436,093)			(436,093)		1,166,646		(326,920)	(326,920)	18,804		

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 11	12	13	14	15	16	17	18	19	20	21	22
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
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	03/23/2020	CITIGROUP GLOBAL MARKETS	112,895.000	190,059		280,014	324,540	(24,486)			(24,486)	(20,040)	280,014	(15,454)	(74,501)	(89,955)			
49714P-10-8	KINSALE CAPITAL GROUP INC		03/04/2020	Various	409.000	50,058		41,579	41,579						41,579		8,479	8,479	16		
S64937-45-1	KIRIN HOLDINGS CO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,900.000	227,265		195,907	261,707	(55,256)			(55,256)	(10,544)	195,907	3,338	28,021	31,359	3,030		
S75825-56-2	KLEPIERRE REIT SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,877.000	82,858		94,560							94,560	(6,041)	(5,661)	(11,702)			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		03/30/2020	Various	540.000	18,219		18,391	7,777	(46)			(46)		18,391		(173)	(173)	22		
500255-10-4	KOHLS CORP		02/28/2020	GOLDMAN, SACHS & CO.	6,169.000	241,480		291,238	314,311	(23,072)			(23,072)		291,238		(49,758)	(49,758)			
J35759-12-5	KOMATSU LTD NPV	B	03/10/2020	GOLDMAN, SACHS & CO.	18,800.000	364,522		397,169	457,047	(52,266)			(52,266)	(7,612)	397,169	13,623	(46,270)	(32,647)	185		
X4551T-10-5	KONE B	B	03/10/2020	GOLDMAN, SACHS & CO.	7,952.000	428,447		353,860	520,214	(196,071)			(196,071)	29,716	353,860	(11,859)	86,447	74,587	10,588		
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	03/23/2020	Various	30,354.000	649,115		553,779	759,643	(188,879)			(188,879)	(16,986)	553,779	(14,371)	109,707	95,337			
N5075E-10-3	KONINKLIJKE VOLKER WESSELS NV	B	03/05/2020	TENDER OFFER	7,162.000	175,657		112,898	176,464	(65,743)			(65,743)	2,177	112,898	(1,734)	64,493	62,759			
S61944-68-2	KOSE CORP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	500.000	71,172		73,614	73,614	414			414	(414)	73,614	101	(2,544)	(2,442)			
500754-10-6	KRAFT HEINZ ORD		03/23/2020	CITIGROUP GLOBAL MARKETS	13,732.000	285,139		347,013	394,235	(83,436)			(83,436)		347,013		(61,874)	(61,874)	5,493		
J37479-11-0	KYOCERA CORP JPY50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	13,700.000	706,198		648,241	942,958	(211,928)			(211,928)	(82,789)	648,241	45,496	12,461	57,957	541		
502431-10-9	L3HARRIS TECHNOLOGIES INC		01/06/2020	GOLDMAN, SACHS & CO.	39.000	8,257		7,717	7,717						7,717		540	540			
50540R-40-9	LABORATORY CORP AMER HLDGS		01/06/2020	GOLDMAN, SACHS & CO.	41.000	6,946		6,828	6,936	(108)			(108)		6,828		118	118			
505743-10-4	LADDER CAPITAL CORP CLASS A		03/23/2020	CITIGROUP GLOBAL MARKETS	27,782.000	113,487		379,224	501,187	(121,963)			(121,963)		379,224		(265,737)	(265,737)	9,446		
512807-10-8	LAM RESEARCH CORP.		01/06/2020	GOLDMAN, SACHS & CO.	10.000	2,892		1,362	2,924	(1,562)			(1,562)		1,362		1,530	1,530	12		
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	54,707.000	370,325		516,152	717,484	(142,920)			(142,920)	(58,412)	516,152	(18,048)	(127,779)	(145,827)	6,636		
515098-10-1	LANDSTAR SYSTEMS INC		03/30/2020	NATIONAL BANK OF CANADA	65.000	6,266		6,707							6,707		(441)	(441)			
D5032B-10-2	LANXESS AG	B	03/10/2020	Various	6,344.000	359,944		377,951	241,934	(36,030)			(36,030)	(41)	377,951	(3,139)	(14,868)	(18,007)	195		
517834-10-7	LAS VEGAS SANDS CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	4,555.000	197,888		243,146							243,146		(45,258)	(45,258)	3,598		
51925D-10-6	LAURENTIAN BANK OF CANADA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	7,147.000	132,718		199,214	244,875	(37,316)			(37,316)	(8,345)	199,214	(15,258)	(51,239)	(66,496)	2,715		
G54050-10-2	LAZARD LTD CL A		01/16/2020	NATIONAL BANK OF CANADA	200.000	8,894		7,776	7,992	(216)			(216)		7,776		1,118	1,118			
521865-20-4	LEAR CORP		03/10/2020	GOLDMAN, SACHS & CO.	4,438.000	454,733		487,078	454,132	(92,487)			(92,487)		487,078		(32,346)	(32,346)	2,509		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	03/23/2020	CITIGROUP GLOBAL MARKETS	268,891.000	437,528		720,627	1,079,326	(273,680)			(273,680)	(85,019)	720,627	(27,192)	(255,908)	(283,100)			
524660-10-7	LEGGETT & PLATT INC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,150.000	48,299		85,269							85,269		(36,970)	(36,970)			
F56196-18-5	LEGRAND	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,106.000	595,281		577,186	905,565	(371,328)			(371,328)	42,950	577,186	(47,905)	65,999	18,095			
525327-10-2	LEIDOS HOLDINGS INC		01/06/2020	GOLDMAN, SACHS & CO.	75.000	7,526		4,279	7,342	(3,063)			(3,063)		4,279		3,248	3,248			
Q55368-11-4	LEND LEASE GROUP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	19,703.000	110,054		181,681	243,764	(58,400)			(58,400)	(3,683)	181,681	(28,319)	(43,307)	(71,627)	3,161		
526057-10-4	LENNAR COR P CL A		01/06/2020	GOLDMAN, SACHS & CO.	122.000	7,081		5,805	6,806	(1,001)			(1,001)		5,805		1,276	1,276			
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	01/06/2020	GOLDMAN, SACHS & CO.	142.000	3,206		3,215	3,229	(14)			(14)		3,215		(9)	(9)			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	01/29/2020	Various	12,050.000	236,697		255,959	262,630	(6,671)			(6,671)		255,959		(19,262)	(19,262)			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		03/23/2020	CITIGROUP GLOBAL MARKETS	7,901.000	169,433		251,489							251,489		(82,056)	(82,056)			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		01/06/2020	GOLDMAN, SACHS & CO.	67.000	3,232		2,489	3,239	(750)			(750)		2,489		744	744			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		03/23/2020	Various	2,352.000	60,619		98,649	3,611	(823)			(823)		98,649		(38,030)	(38,030)			
534187-10-9	LINCOLN NA TL CORP IN COM		02/28/2020	GOLDMAN, SACHS & CO.	7,907.000	359,299		417,063	466,592	(49,529)			(49,529)		417,063		(57,764)	(57,764)	3,148		
535219-10-9	LINDBLAD EXPEDITIONS HOLDINGS INC		03/26/2020	Various	12,538.000	72,439		204,219							204,219		(131,780)	(131,780)			
G5494J-10-3	LINDE PLC	D	03/23/2020	Various	2,041.000	306,459		368,160	434,529	(66,369)			(66,369)		368,160		(61,701)	(61,701)	1,960		
SB0PB4-M7-2	LINK REIT	B	03/23/2020	CITIGROUP GLOBAL MARKETS	60,400.000	495,799		384,769	639,518	(257,801)			(257,801)	3,051	384,769	(38)	111,069	111,031			
538034-10-9	LIVE NATION ENTERTAINMENT INC		03/23/2020	Various	4,058.000	154,765		204,563	6,861	(1,824)			(1,824)		204,563		(49,798)	(49,798)			

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

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
S69002-12-9	LIXIL GROUP CORP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	5,200.000	92,118		90,387	90,387	509			509	(509)	90,387	124	1,607	1,731			
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	03/23/2020	Various	1,720,583.000	882,743		1,136,980	1,107,608	(149,648)			(149,648)	(68,393)	1,136,980	26,485	(280,721)	(254,237)			
539830-10-9	LOCKHEED MARTIN CORP		03/23/2020	Various	2,163.000	604,010		369,243	842,229	(472,986)			(472,986)		369,243		234,767	234,767	5,098		
H50524-13-3	LONZA GROUP AG	B	03/23/2020	Various	801.000	310,305		272,965	292,160	(13,602)			(13,602)	(5,593)	272,965	2,652	34,688	37,340			
546347-10-5	LOUISIANA-PACIFIC CORP.		02/14/2020	JPMORGAN CHASE & CO.	1,500.000	50,892		44,694							44,694		6,198	6,198	218		
548661-10-7	LOWES COS INC USD0.50		03/23/2020	Various	3,939.000	268,090		310,429	471,735	(161,306)			(161,306)		310,429		(42,339)	(42,339)	2,155		
W64566-10-7	LUNDIN PETROLEUM	B	03/10/2020	GOLDMAN, SACHS & CO.	523.000	10,271		15,029	17,783	(2,328)			(2,328)	(426)	15,029	256	(5,014)	(4,758)	163		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	87.000	7,943		7,269	8,220	(950)			(950)		7,269		674	674			
55261F-10-4	M & T BANK CORP		02/28/2020	GOLDMAN, SACHS & CO.	584.000	83,244		98,212	7,809	(572)			(572)		98,212		(14,968)	(14,968)	592		
554382-10-1	MACERICH COMPANY		01/06/2020	GOLDMAN, SACHS & CO.	71.000	1,843		1,911	1,911						1,911		(69)	(69)			
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,109.000	172,905		226,517	398,169	(189,814)			(189,814)	18,162	226,517	(45,148)	(8,465)	(53,613)			
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	7,908.000	192,006		376,161	434,201	(51,665)			(51,665)	(6,374)	376,161	(35,636)	(148,519)	(184,155)	2,515		
S65558-05-8	MAKITA CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,400.000	135,323		158,311	189,317	(34,972)			(34,972)	3,966	158,311	(6,960)	(16,028)	(22,988)			
S24925-19-0	MANULIFE FINANCIAL CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	32,228.000	287,424		476,661	99,992	(27,340)			(27,340)	(2,890)	476,661	(27,139)	(162,098)	(189,236)	809		
565849-10-6	MARATHON OIL CORP		02/28/2020	GOLDMAN, SACHS & CO.	41,029.000	339,507		513,683	557,174	(43,491)			(43,491)		513,683		(174,176)	(174,176)	2,051		
56585A-10-2	MARATHON PETROLEUM CORP		03/10/2020	GOLDMAN, SACHS & CO.	11,419.000	474,521		652,160	365,597	(197)			(197)		652,160		(177,639)	(177,639)	6,509		
570535-10-4	MARKEL CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	155.000	115,039		139,243	177,191	(37,949)			(37,949)		139,243		(24,203)	(24,203)			
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	38,931.000	90,666		110,110	110,110	1,064			1,064	(1,064)	110,110	(1,154)	(18,290)	(19,444)			
571748-10-2	MARSH + MCLENNAN COS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	3,704.000	284,035		207,565	412,663	(205,098)			(205,098)		207,565		76,470	76,470	1,685		
574599-10-6	MASCO CORP		01/06/2020	GOLDMAN, SACHS & CO.	152.000	7,224		6,855	7,294	(439)			(439)		6,855		368	368			
57636Q-10-4	MASTERCARD INC CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	63.000	18,977		14,381	18,811	(4,430)			(4,430)		14,381		4,595	4,595			
57772K-10-1	MAXIM INTEGRATED PRODUCTS		01/06/2020	GOLDMAN, SACHS & CO.	128.000	7,709		7,067	7,873	(806)			(806)		7,067		642	642			
J41551-10-2	MAZDA MOTOR CORP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	34,100.000	293,462		294,325	294,325	1,656			1,656	(1,656)	294,325	405	(1,268)	(863)			
G59248-18-0	MCCARTHY AND STONE PLC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	42,119.000	80,134		60,978	83,138	(20,333)			(20,333)	(1,826)	60,978	120	19,036	19,156			
580135-10-1	MCDONALDS CORP		03/23/2020	Various	1,861.000	256,955		178,688	367,752	(189,065)			(189,065)		178,688		78,267	78,267	2,291		
580589-10-9	MCGRATH RENTCORP.		02/21/2020	Various	400.000	32,349		30,775							30,775		1,575	1,575	150		
T10584-11-7	MEDIOBANCA BANCA DI CREDITO FINANZ	B	03/23/2020	Various	100,247.000	757,076		827,648	551,538	(48,108)			(48,108)	(6,742)	827,648	(25,024)	(45,548)	(70,572)			
G5960L-10-3	MEDTRONIC PLC		01/06/2020	GOLDMAN, SACHS & CO.	185.000	21,253		19,703	20,988	(1,286)			(1,286)		19,703		1,551	1,551	100		
SB60DQ-V3-9	MEIJI HOLDINGS LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,900.000	135,922		129,027	129,027	726			726	(726)	129,027	177	6,718	6,895			
58933Y-10-5	MERCK & CO. INC.		01/06/2020	GOLDMAN, SACHS & CO.	346.000	31,705		25,086	31,469	(6,383)			(6,383)		25,086		6,619	6,619	211		
D5357W-10-3	MERCK KGAA ORD NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,223.000	201,628		253,815	262,882	(6,549)			(6,549)	(2,517)	253,815	(9,783)	(42,404)	(52,187)			
D53968-12-5	METRO AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	32,033.000	59,115		115,202	194,384	(81,191)			(81,191)	2,009	115,202	(6,623)	(49,464)	(56,087)			
592688-10-5	METTLER TOLEDO INTERNATIONAL		01/06/2020	GOLDMAN, SACHS & CO.	10.000	7,937		6,956	7,933	(977)			(977)		6,956		982	982			
55272X-10-2	MFA FINANCIAL INC		03/24/2020	GOLDMAN, SACHS & CO.	33,885.000	12,808		260,484							260,484		(247,676)	(247,676)			
552953-10-1	MGM RESORTS INTERNATIONAL		03/10/2020	GOLDMAN, SACHS & CO.	15,910.000	330,682		403,290	529,326	(126,036)			(126,036)		403,290		(72,608)	(72,608)	2,387		
F61824-14-4	MICHELIN (CGDE) CMN STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,614.000	427,369		505,917	687,517	(216,277)			(216,277)	34,677	505,917	(45,695)	(32,853)	(78,547)			
595112-10-3	MICRON TEC HNOLOGY INC COM		03/23/2020	Various	4,149.000	162,335		63,399	223,133	(159,734)			(159,734)		63,399		98,936	98,936			
594918-10-4	MICROSOFT CORP		01/06/2020	GOLDMAN, SACHS & CO.	824.000	131,034		81,511	129,945	(48,434)			(48,434)		81,511		49,523	49,523			
59522J-10-3	MID AMERICA APT		01/06/2020	GOLDMAN, SACHS & CO.	51.000	6,694		4,853	6,725	(1,872)			(1,872)		4,853		1,841	1,841			
596278-10-1	MIDDLEBY CORP		03/10/2020	GOLDMAN, SACHS & CO.	2,633.000	244,166		294,396							294,396		(50,230)	(50,230)			
G14838-10-9	MIMECAST LTD		02/05/2020	SANFORD C. BERNSTEIN & CO., LLC	1,023.000	53,739		45,616							45,616		8,123	8,123			
J43916-11-3	MITSUBISHI ESTATE CO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	17,300.000	211,098		272,710	332,628	(46,791)			(46,791)	(13,127)	272,710	4,409	(66,021)	(61,612)			

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
J44002-12-9	MITSUBISHI HEAVY INDS	B	03/23/2020	CITIGROUP GLOBAL MARKETS	16,100.000	387,128		490,835							490,835	(15,908)	(87,799)	(103,707)			
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	03/23/2020	Various	335,800.000	1,275,183		1,543,164	1,832,958	(276,610)			(276,610)	(13,183)	1,543,164	(21,775)	(246,206)	(267,981)			
S65973-02-6	MITSUI & CO NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	20,100.000	265,026		264,310	359,923	(71,986)			(71,986)	(23,627)	264,310	11,248	(10,531)	716	397		
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	02/28/2020	GOLDMAN, SACHS & CO.	415,500.000	557,409		594,678	643,464	(41,209)			(41,209)	(7,577)	594,678	(108)	(37,161)	(37,269)			
60786M-10-5	MOELIS ORD CLASS A		02/05/2020	KNIGHT CAPITAL AMERICAS, L.P.	587.000	21,969		18,641	18,737	(96)			(96)		18,641		3,328	3,328			
608190-10-4	MOHAWK INDUSTRIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,077.000	68,200		130,479							130,479		(62,279)	(62,279)			
60871R-20-9	MOLSON COORS BEVERAGE CO		02/28/2020	GOLDMAN, SACHS & CO.	3,740.000	186,161		210,086	6,899	(169)			(169)		210,086		(23,924)	(23,924)			
609207-10-5	MONDELEZ INTERNATIONAL INC		01/06/2020	GOLDMAN, SACHS & CO.	248.000	13,428		11,885	13,660	(1,775)			(1,775)		11,885		1,542	1,542	71		
SB1CRL-C4-3	MONDI PLC	B	03/23/2020	Various	29,441.000	540,934		559,614	691,310	(75,415)			(75,415)	(56,281)	559,614	29,900	(48,581)	(18,680)			
615369-10-5	MOODYS CORP		01/06/2020	GOLDMAN, SACHS & CO.	41.000	9,916		7,758	9,734	(1,976)			(1,976)		7,758		2,158	2,158			
617446-44-8	MORGAN STANLEY		01/06/2020	GOLDMAN, SACHS & CO.	53.000	2,704		2,101	2,709	(608)			(608)		2,101		602	602			
S06043-16-0	MORRISON(WM.)SUPERMARKETS PLC	B	03/23/2020	Various	244,281.000	515,980		545,422	646,575	(49,845)			(49,845)	(51,308)	545,422	(6,709)	(22,733)	(29,443)			
61945C-10-3	MOSAIC COMPANY		02/28/2020	GOLDMAN, SACHS & CO.	14,780.000	251,624		285,402							285,402		(33,778)	(33,778)			
S70254-71-9	MOTA-ENGIL SGPS S/A	B	02/28/2020	Various	89,533.000	154,236		175,993	66,807	(9,071)			(9,071)	690	175,993	(3,421)	(18,337)	(21,758)			
55354G-10-0	MSCI INC A		01/06/2020	GOLDMAN, SACHS & CO.	29.000	7,599		4,095	7,487	(3,393)			(3,393)		4,095		3,505	3,505			
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,799.000	461,803		557,019	826,313	(325,152)			(325,152)	55,857	557,019	(59,408)	(35,807)	(95,215)	7,966		
N59465-10-9	MYLAN NV		03/10/2020	GOLDMAN, SACHS & CO.	13,784.000	213,385		278,800	223,753	(3,562)			(3,562)		278,800		(65,415)	(65,415)			
J48454-10-2	NAMCO BANDAI HLDGS NPV	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,200.000	129,695		134,237	134,237	755			755	(755)	134,237	184	(4,726)	(4,542)			
631103-10-8	NASDAQ OMX GROUP		01/06/2020	GOLDMAN, SACHS & CO.	63.000	6,817		6,219	6,747	(528)			(528)		6,219		598	598			
637071-10-1	NATIONAL OILWELL VARCO INC		03/23/2020	Various	45,495.000	520,948		897,314	830,833	(164,177)			(164,177)		897,314		(376,366)	(376,366)	616		
637417-10-6	NATIONAL RETAIL PROPERTIES		01/06/2020	GOLDMAN, SACHS & CO.	116.000	6,210		6,220	6,220						6,220		(10)	(10)			
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	03/23/2020	Various	95,634.000	1,162,744		1,479,177	720,300	29,414			29,414	(29,414)	1,479,177	(91,493)	(224,941)	(316,433)			
64110D-10-4	NETAPP INC		03/10/2020	GOLDMAN, SACHS & CO.	5,969.000	260,333		284,671	371,570	(86,899)			(86,899)		284,671		(24,338)	(24,338)	2,865		
64110L-10-6	NETFLIX INC		03/23/2020	Various	400.000	142,881		78,042	129,428	(51,386)			(51,386)		78,042		64,839	64,839			
S66371-01-4	NEWCREST MINING LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,693.000	78,179		75,884	78,529	(1,201)			(1,201)	(1,444)	75,884	(1,625)	3,920	2,295			
651229-10-6	NEWELL RUBBERMAID INC		03/10/2020	GOLDMAN, SACHS & CO.	10,209.000	147,140		178,730	196,217	(17,487)			(17,487)		178,730		(31,589)	(31,589)	2,348		
651639-10-6	NEWMONT CORP		01/06/2020	GOLDMAN, SACHS & CO.	221.000	9,559		8,703	9,602	(899)			(899)		8,703		856	856			
65249B-10-9	NEWS CORP CLASS A		02/28/2020	GOLDMAN, SACHS & CO.	13,522.000	164,292		179,926	6,717	(1,164)			(1,164)		179,926		(15,634)	(15,634)			
65339F-10-1	NEXTERA ENERGY INC		01/06/2020	GOLDMAN, SACHS & CO.	5.000	1,208		1,129	1,211	(82)			(82)		1,129		79	79			
G6518L-10-8	NIELSEN HOLDINGS PLC		03/10/2020	GOLDMAN, SACHS & CO.	29,663.000	476,398		587,544	2,132						587,544		(111,146)	(111,146)	1,773		
654106-10-3	NIKE INC CL B		03/23/2020	Various	2,422.000	152,633		133,303	245,373	(112,070)			(112,070)		133,303		19,329	19,329	594		
S66425-69-5	NIPPON STEEL CORP	B	03/23/2020	Various	152,300.000	1,515,338		1,750,451	353,097	(34,242)			(34,242)	4,325	1,750,451	47,957	(283,070)	(235,112)			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	03/23/2020	Various	242,700.000	867,796		1,022,963							1,022,963	28,951	(184,118)	(155,167)			
629209-30-5	NMI HOLDINGS INC CLASS A		03/30/2020	JPMORGAN CHASE & CO.	3,700.000	48,621		119,042							119,042		(70,421)	(70,421)			
655044-10-5	NOBLE ENER GY INC COM		03/23/2020	Various	65,702.000	478,501		1,096,344							1,096,344		(617,842)	(617,842)	1,416		
S59029-41-3	NOKIA OYJ EURO.06	B	03/23/2020	CITIGROUP GLOBAL MARKETS	123,278.000	327,223		440,835	456,099	(10,896)			(10,896)	(4,368)	440,835	(16,991)	(96,621)	(113,612)			
SBYZF9-J9-8	NORDEA BANK	B	03/23/2020	Various	98,208.000	511,271		616,759	793,549	(144,279)			(144,279)	(32,511)	616,759	(24,701)	(80,787)	(105,488)			
655844-10-8	NORFOLK SOUTHERN CORP		01/06/2020	GOLDMAN, SACHS & CO.	12.000	2,351		2,053	2,330	(276)			(276)		2,053		298	298			
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	81,684.000	268,120		293,508	303,411	539			539	(10,442)	293,508	(1,462)	(23,926)	(25,388)			
665859-10-4	NORTHERN TRUST CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	5,186.000	327,255		351,894	550,961	(199,066)			(199,066)		351,894		(24,639)	(24,639)	3,630		
666807-10-2	NORTHROP GRUMMAN CORP		03/23/2020	Various	1,916.000	520,422		316,779	659,047	(342,267)			(342,267)		316,779		203,642	203,642	2,487		
668771-10-8	NortonLife Lock Inc		02/28/2020	GOLDMAN, SACHS & CO.	4,008.000	76,251		96,954	102,284	(5,331)			(5,331)		96,954		(20,703)	(20,703)	48,597		
G66721-10-4	NORWEGIAN CRUISE LINE		02/28/2020	GOLDMAN, SACHS & CO.	3,079.000	118,008		145,145	179,844	(34,699)			(34,699)		145,145		(27,137)	(27,137)			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	03/10/2020	GOLDMAN, SACHS & CO.	884.000	73,478		65,361	83,895	(19,475)			(19,475)	942	65,361	1,961	6,155	8,117	1,783		
SBHC8X-90-3	NOVO-NORDISK B ORD	B	03/10/2020	GOLDMAN, SACHS & CO.	3,781.000	225,927		174,444	219,607	(36,946)			(36,946)	(8,217)	174,444	9,996	41,486	51,482	805		
670346-10-5	NUCOR CORP.		03/23/2020	Various	13,929.000	399,151		577,237	7,429	(698)			(698)		577,237		(178,086)	(178,086)	53		
SBDRJL-N0-2	NUTRIEN LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	16,877.000	435,420		689,241							689,241	(54,469)	(199,352)	(253,821)			

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

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation and Administrative Symbol
67066G-10-4	NVIDIA CORP		01/06/2020	GOLDMAN, SACHS & CO.	64.000	15,171		9,699	15,059	(5,360)			(5,360)		9,699		5,472	5,472			
SB0F9V-20-4	OCBC BANK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	70,200.000	377,223		476,508	573,231	(85,581)			(85,581)	(11,142)	476,508	(26,585)	(72,701)	(99,286)			
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/28/2020	GOLDMAN, SACHS & CO.	14,496.000	474,516		590,436	210,666						590,436		(115,920)	(115,920)	14,778		
S66561-06-9	ODAKYU ELECTRIC RAILWAY LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	3,700.000	70,084		86,853	86,853	489			489	(489)	86,853	(553)	(16,216)	(16,769)			
670837-10-3	OGE ENERGY CORP		01/06/2020	GOLDMAN, SACHS & CO.	151.000	6,631		6,021	6,715	(694)			(694)		6,021		610	610			
S66576-04-2	OIL SEARCH LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	104,041.000	375,527		466,301	530,234	(41,379)			(41,379)	(22,554)	466,301	(10,669)	(80,104)	(90,774)			
679580-10-0	OLD DOMINION FREIGHT LINE INC		01/06/2020	GOLDMAN, SACHS & CO.	36.000	6,776		5,975	6,832	(857)			(857)		5,975		801	801			
681919-10-6	OMNICOM GROUP		01/06/2020	GOLDMAN, SACHS & CO.	121.000	9,622		8,523	9,803	(1,280)			(1,280)		8,523		1,099	1,099	79		
A51460-11-0	OMV AG NPV(VAR)	B	03/23/2020	Various	27,604.000	822,269		1,030,375	328,238	(23,724)			(23,724)	(2,065)	1,030,375	(50,611)	(157,495)	(208,106)			
682680-10-3	ONEOK INC		03/10/2020	GOLDMAN, SACHS & CO.	6,873.000	261,340		441,816	520,080	(78,264)			(78,264)		441,816		(180,476)	(180,476)	6,426		
68389X-10-5	ORACLE CORP COM		03/10/2020	GOLDMAN, SACHS & CO.	14,431.000	703,056		560,943	764,554	(203,611)			(203,611)		560,943		142,113	142,113	3,372		
67103H-10-7	OREILLY AUTOMOTIVE INC		01/06/2020	GOLDMAN, SACHS & CO.	6.000	2,608		1,719	2,630	(911)			(911)		1,719		889	889			
Q71610-10-1	ORIGIN ENERGY LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	54,750.000	251,249		281,154	325,211	(30,224)			(30,224)	(13,833)	281,154	(6,433)	(23,472)	(29,905)			
L72967-10-9	ORION ENGINEERED CARBONS SA	D	03/25/2020	Various	9,903.000	86,251		185,752							185,752		(99,501)	(99,501)	1,395		
X6002Y-11-2	ORION OYJ CLASS B	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,230.000	105,035		97,929	103,306	(4,388)			(4,388)	(989)	97,929	(1,031)	8,137	7,107			
J61933-12-3	ORIX CORP COMMON STOCK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	12,200.000	132,271		165,588	203,305	(28,989)			(28,989)	(8,728)	165,588	3,421	(36,738)	(33,317)			
J8996L-10-2	ORIX JREIT REIT INC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	211,316		208,711	216,517	(6,588)			(6,588)	(1,218)	208,711	287	2,319	2,606			
J62320-11-4	OSAKA GAS CO	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	7,300.000	127,247		140,458	140,458	790			790	(790)	140,458	193	(13,404)	(13,211)			
D5963B-11-3	OSRAM LICHT N AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	4,182.000	208,626		204,571	207,253	(697)			(697)	(1,985)	204,571	(2,153)	6,208	4,055			
69047Q-10-2	OVINTIV INC		03/10/2020	GOLDMAN, SACHS & CO.	25,272.000	75,183		532,022							532,022		(456,839)	(456,839)			
690742-10-1	OWENS CORNING INC		03/23/2020	Various	2,438.000	78,991		119,179	158,763	(39,583)			(39,583)		119,179		(40,189)	(40,189)	585		
693718-10-8	PACCAR INC		01/06/2020	GOLDMAN, SACHS & CO.	104.000	8,157		6,087	8,226	(2,139)			(2,139)		6,087		2,070	2,070	239		
695156-10-9	PACKAGING CORPORATION OF AMERICA		01/06/2020	GOLDMAN, SACHS & CO.	59.000	6,252		6,065	6,607	(543)			(543)		6,065		187	187	47		
697435-10-5	PALO ALTO NETWORKS INC		01/06/2020	GOLDMAN, SACHS & CO.	11.000	2,643		2,242	2,544	(302)			(302)		2,242		401	401			
J41121-10-4	PANASONIC CORP	B	03/23/2020	Various	82,100.000	606,623		668,880	777,750	(118,080)			(118,080)	9,210	668,880	40	(62,297)	(62,257)			
701094-10-4	PARKER HAN NIFIN CORP COM		03/23/2020	CITIGROUP GLOBAL MARKETS	4,536.000	442,500		582,249	933,600	(351,351)			(351,351)		582,249		(139,749)	(139,749)	3,992		
703481-10-1	PATTERSON UTI ENERGY INC		03/31/2020	Various	2,346.000	5,325		23,460	24,633	(1,173)			(1,173)		23,460		(18,135)	(18,135)	94		
704326-10-7	PAYCHEX INC		03/23/2020	Various	6,372.000	324,419		297,153	542,002	(244,849)			(244,849)		297,153		27,266	27,266	3,890		
70450Y-10-3	PAYPAL HOLDINGS INC		01/06/2020	GOLDMAN, SACHS & CO.	34.000	3,746		3,515	3,678	(163)			(163)		3,515		230	230			
G69651-10-0	PEARSON	B	03/23/2020	CITIGROUP GLOBAL MARKETS	80,386.000	428,924		639,657	419,292	4,052			4,052	(4,052)	639,657	(63,319)	(147,414)	(210,733)			
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	25,292.000	368,349		708,494	938,735	(211,281)			(211,281)	(18,960)	708,494	(62,577)	(277,568)	(340,145)	9,928		
712704-10-5	PEOPLES UNITED FINANCIAL INC		02/28/2020	GOLDMAN, SACHS & CO.	37,355.000	522,398		586,847							586,847		(64,449)	(64,449)	6,631		
713448-10-8	PEPSICO INC.		03/23/2020	Various	6,819.000	723,242		648,058	931,953	(283,894)			(283,894)		648,058		75,184	75,184	12,837		
71377A-10-3	PERFORMANCE FOOD GROUP		02/10/2020	NATIONAL BANK OF CANADA	247.000	13,189		11,905	12,716	(810)			(810)		11,905		1,284	1,284			
S06825-38-4	PERSIMMON PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	19,096.000	354,662		443,152	681,766	(184,911)			(184,911)	(53,703)	443,152	(16,722)	(71,768)	(88,490)			
715347-10-0	PERSPECTA INC		03/23/2020	CITIGROUP GLOBAL MARKETS	200.000	3,077		3,444	5,288	(1,844)			(1,844)		3,444		(367)	(367)	12		
S71035-26-5	PEUGEOT SA EUR1	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	14,578.000	310,935		313,189	348,549	(35,229)			(35,229)	(131)	313,189	(5,936)	3,682	(2,254)			
717081-10-3	PFIZER INC		01/06/2020	GOLDMAN, SACHS & CO.	770.000	29,933		27,783	30,169	(2,386)			(2,386)		27,783		2,150	2,150			
718172-10-9	PHILIP MORRIS INTL.		01/06/2020	GOLDMAN, SACHS & CO.	52.000	4,473		3,844	4,425	(581)			(581)		3,844		629	629	61		
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	12,139.000	405,164		340,976	593,004	(321,050)			(321,050)	69,021	340,976	(50,134)	114,322	64,188			
718546-10-4	PHILLIPS 66		03/10/2020	GOLDMAN, SACHS & CO.	5,574.000	416,282		535,258	620,999	(85,741)			(85,741)		535,258		(118,976)	(118,976)	4,932		
723484-10-1	PINNACLE WEST CAPITAL CORP		01/06/2020	GOLDMAN, SACHS & CO.	75.000	6,667		6,722	6,745	(23)			(23)		6,722		(55)	(55)			
723787-10-7	PIONEER NA T RES CO COM		03/10/2020	GOLDMAN, SACHS & CO.	6,088.000	486,146		747,485							747,485		(261,338)	(261,338)			
693475-10-5	PNC FINL SVCS GROUP INC		03/23/2020	Various	3,663.000	389,501		407,343	584,725	(177,381)			(177,381)		407,343		(17,843)	(17,843)	4,117		

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 11	12	13	14	15	16	17	18	19	20	21	22
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
731068-10-2	POLARIS INDUSTRIES INC		02/28/2020	GOLDMAN, SACHS & CO.	3,351.000	276,535		306,479	146,041	(20,607)			(20,607)		306,479		(29,944)	(29,944)	2,078		
73278L-10-5	POOL CORP		03/26/2020	Various	152.000	29,996		31,659	32,282	(623)			(623)		31,659		(1,663)	(1,663)	68		
S26977-01-7	POWER CORP CANADA SUB-VTG NPV	B	03/23/2020	Various	34,296.800	670,229		828,778	332,269	(56,653)			(56,653)	(5,834)	828,778	(26,221)	(132,328)	(158,549)			
73927C-10-0	POWER FINANCIAL CORP	B	02/19/2020	MERGER	20,396.000	559,151		434,505	549,556	(101,503)			(101,503)	(13,548)	434,505	1,929	122,717	124,646	5,971		
693506-10-7	PPG INDUSTRIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,858.000	207,186		265,494	381,514	(116,020)			(116,020)		265,494		(58,308)	(58,308)	1,458		
69354N-10-6	PRA GROUP INC		02/20/2020	MORGAN STANLEY	1,000.000	37,039		36,693							36,693		346	346			
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/28/2020	GOLDMAN, SACHS & CO.	4,886.000	216,860		244,642	268,730	(24,088)			(24,088)		244,642		(27,782)	(27,782)	2,736		
742718-10-9	PROCTER & GAMBLE CO		01/06/2020	GOLDMAN, SACHS & CO.	330.000	40,505		30,160	41,217	(11,057)			(11,057)		30,160		10,345	10,345			
74340W-10-3	PROLOGIS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	8,874.000	562,289		423,177	791,028	(367,851)			(367,851)		423,177		139,111	139,111	5,147		
G72899-10-0	PRUDENTIAL CORP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	33,869.000	611,860		616,750	650,137	(27,105)			(27,105)	(6,282)	616,750	(6,464)	1,574	(4,890)			
744320-10-2	PRUDENTIAL FINL INC		03/10/2020	GOLDMAN, SACHS & CO.	7,603.000	477,952		600,295	712,705	(112,410)			(112,410)		600,295		(122,343)	(122,343)	8,363		
H64687-12-4	PSP SWISS PROPERTY AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,059.000	947,734		809,078	1,249,840	(423,451)			(423,451)	(17,310)	809,078	(3,446)	142,102	138,656			
74460D-10-9	PUBLIC STORAGE		01/06/2020	GOLDMAN, SACHS & CO.	41.000	8,792		8,730	8,731	(1)			(1)		8,730		62	62			
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/23/2020	Various	14,749.000	547,391		610,858	870,928	(260,071)			(260,071)		610,858		(63,467)	(63,467)	7,139		
F7607Z-16-5	PUBLICIS GROUPE	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,430.000	272,736		422,314							422,314	(16,226)	(133,353)	(149,579)			
745867-10-1	PULTE GROUP INC		01/06/2020	GOLDMAN, SACHS & CO.	168.000	6,603		4,287	6,518	(2,231)			(2,231)		4,287		2,316	2,316	20		
693656-10-0	PVH CORP		03/23/2020	Various	9,995.000	402,447		746,897	341,422	(94,619)			(94,619)		746,897		(344,450)	(344,450)	253		
747525-10-3	QUALCOMM INC		03/10/2020	GOLDMAN, SACHS & CO.	859.000	67,761		48,920	75,790	(26,870)			(26,870)		48,920		18,841	18,841	533		
74834L-10-0	QUEST DIAGNOSTICS INC		01/06/2020	GOLDMAN, SACHS & CO.	86.000	9,088		8,693	9,184	(490)			(490)		8,693		394	394			
751212-10-1	RALPH LAUREN CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	2,600.000	170,023		274,326							274,326		(104,303)	(104,303)			
755111-50-7	RAYTHEON COMPANY		03/23/2020	CITIGROUP GLOBAL MARKETS	3,701.000	427,586		375,985	813,258	(437,273)			(437,273)		375,985		51,601	51,601	3,488		
75524B-10-4	RBC BEARING INS		02/04/2020	NATIONAL BANK OF CANADA	23.000	3,877		3,642	3,642						3,642		235	235			
756109-10-4	REALTY INCOME CORP		01/06/2020	GOLDMAN, SACHS & CO.	102.000	7,564		7,510	7,510						7,510		53	53	23		
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,584.000	129,201		119,917	128,611	(5,505)			(5,505)	(3,189)	119,917	585	8,699	9,284			
758075-40-2	REDWOOD TRUST INC		03/26/2020	OPPENHEIMER & CO., INC.	10,200.000	49,313		169,371							169,371		(120,058)	(120,058)	3,264		
7591EP-10-0	REGIONS FINANCIAL CORP		02/28/2020	GOLDMAN, SACHS & CO.	17,869.000	241,494		275,183							275,183		(33,688)	(33,688)			
759351-60-4	REINSURANCE GROUP AMERICA INC		01/06/2020	GOLDMAN, SACHS & CO.	39.000	6,279		5,309	6,359	(1,050)			(1,050)		5,309		970	970			
G74570-12-1	RELX PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	33,650.000	585,661		562,570	849,431	(416,429)			(416,429)	129,568	562,570	(129,459)	152,550	23,091			
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		01/06/2020	GOLDMAN, SACHS & CO.	33.000	6,336		6,020	6,469	(448)			(448)		6,020		316	316			
F77098-10-5	RENAULT SA COMMON STOCK	B	02/28/2020	GOLDMAN, SACHS & CO.	5,941.000	172,875		236,222							236,222	(311)	(63,035)	(63,347)			
S56693-54-2	REPSOL YPF SA EUR1	B	03/23/2020	Various	109,133.000	788,066		1,188,334	423,121	(151,421)			(151,421)	2,066	1,188,334	(22,630)	(377,637)	(400,268)	10,318		
760759-10-0	REPUBLIC S VCS INC COM		01/06/2020	GOLDMAN, SACHS & CO.	85.000	7,700		5,903	7,619	(1,716)			(1,716)		5,903		1,798	1,798	34		
J6448E-10-6	RESONA HOLDINGS	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	102,000.000	428,656		449,579	449,579	2,530			2,530	(2,530)	449,579	618	(21,541)	(20,923)			
76155X-10-0	REVOLUTION MEDICINES INC		02/13/2020	STERN BROTHERS	300.000	8,665		5,100							5,100		3,565	3,565			
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		01/31/2020	GOLDMAN, SACHS & CO.	100.000	2,749		2,600							2,600		149	149			
S53345-88-0	RHEINMETALL AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,219.000	135,463		132,758	140,117	(6,017)			(6,017)	(1,342)	132,758	(1,397)	4,103	2,706			
SBGDT3-G2-3	RIGHTMOVE PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	50,490.000	237,159		265,053	423,794	(151,558)			(151,558)	(7,182)	265,053	(26,041)	(1,853)	(27,895)			
Q81437-10-7	RIO TINTO LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,945.000	181,424		207,057	278,423	(80,833)			(80,833)	9,466	207,057	(40,565)	14,932	(25,633)			
770323-10-3	ROBERT HALF INTL INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,285.000	43,901		61,809							61,809		(17,907)	(17,907)			
773903-10-9	ROCKWELL AUTOMATION INC		01/06/2020	GOLDMAN, SACHS & CO.	14.000	2,859		2,294	2,837	(544)			(544)		2,294		566	566			
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	03/23/2020	CITIGROUP GLOBAL MARKETS	10,848.000	352,602		437,103	539,409	(166,385)			(166,385)	64,079	437,103	(86,856)	2,355	(84,501)	3,552		

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation and Administrative Symbol
77543R-10-2	ROKU INC CLASS A		03/23/2020	Various	997.000	104,291		120,616	131,624	(12,812)			(12,812)		120,616		(16,325)	(16,325)			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	03/23/2020	Various	99,440.000	680,658		804,798	208,456	(37,524)			(37,524)	19,880	804,798	(50,642)	(73,498)	(124,140)			
776696-10-6	ROPER TECHNOLOGIES INC		01/06/2020	GOLDMAN, SACHS & CO.	18.000	6,473		6,218	6,376	(158)			(158)		6,218		255	255			
778296-10-3	ROSS STORES, INC.		01/06/2020	GOLDMAN, SACHS & CO.	85.000	9,981		7,015	9,896	(2,881)			(2,881)		7,015		2,966	2,966			
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	02/28/2020	GOLDMAN, SACHS & CO.	40,998.000	94,260		130,512	130,512	1,261			1,261	(1,261)	130,512	(2,447)	(33,805)	(36,252)			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,463.000	470,129		585,097	749,815	(275,100)			(275,100)	110,381	585,097	(130,191)	15,223	(114,968)	5,616		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		03/23/2020	Various	4,864.000	236,243		391,114							391,114		(154,872)	(154,872)			
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	72,402.000	2,002,373		2,100,364	1,557,716	46,025			46,025	(84,643)	2,100,364	54,017	(152,008)	(97,991)			
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	03/23/2020	Various	90,010.000	1,265,607		1,950,263	795,898	(270,939)			(270,939)	72,155	1,950,263	(174,381)	(510,275)	(684,656)	11,221		
780287-10-8	ROYAL GOLD INC		03/23/2020	CITIGROUP GLOBAL MARKETS	1,199.000	92,279		100,905	146,578	(45,673)			(45,673)		100,905		(8,626)	(8,626)	336		
S67584-55-7	RYOHIN KEIKAKU LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,700.000	64,326		86,093	87,023	(440)			(440)	(490)	86,093	118	(21,886)	(21,767)			
78409V-10-4	S&P GLOBAL INC		01/06/2020	GOLDMAN, SACHS & CO.	45.000	12,556		7,543	12,287	(4,745)			(4,745)		7,543		5,014	5,014			
F03381-13-8	SAFRAN	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,899.000	237,651		289,325	602,443	(310,497)			(310,497)	(2,621)	289,325	(12,601)	(39,072)	(51,674)			
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		03/30/2020	Various	2,116.000	35,359		50,384	14,538						50,384		(15,025)	(15,025)			
79466L-30-2	SALESFORCE.COM INC		01/06/2020	GOLDMAN, SACHS & CO.	30.000	5,203		4,358	4,879	(521)			(521)		4,358		845	845			
G7800X-10-7	SANDS CHINA LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	38,800.000	180,199		197,099	207,400	(9,942)			(9,942)	(359)	197,099	273	(17,173)	(16,900)	4,932		
800677-10-6	SANGAMO BIOSCIENCIES INC		03/06/2020	Various	12,270.000	103,368		98,877							98,877		4,492	4,492			
Q82869-11-8	SANTOS	B	03/23/2020	CITIGROUP GLOBAL MARKETS	117,745.000	200,883		343,915	633,538	(332,010)			(332,010)	17,605	343,915	(63,215)	(79,817)	(143,032)	5,041		
D66992-10-4	SAP AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,823.000	474,867		330,282	651,390	(322,475)			(322,475)	1,367	330,282	(16,456)	161,041	144,585	1,005		
S67769-07-5	SAPPORO HOLDINGS	B	03/23/2020	CITIGROUP GLOBAL MARKETS	7,900.000	125,834		162,499	187,477	(20,097)			(20,097)	(4,881)	162,499	350	(37,015)	(36,665)	2,600		
803607-10-0	SAREPTA THERAPEUTICS INC		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,545.000	185,188		199,367	199,367						199,367		(14,179)	(14,179)			
S63094-66-8	SBI HOLDINGS INC	B	02/28/2020	GOLDMAN, SACHS & CO.	7,400.000	146,288		155,394	157,635	(1,354)			(1,354)	(887)	155,394	(989)	(8,117)	(9,106)			
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	108,351.000	94,644		232,509							232,509	(27,084)	(110,781)	(137,865)			
806857-10-8	SCHLUMBERGER LTD		01/29/2020	BANK OF AMERICA/MERRILL LYNCH	28,484.000	960,603		1,032,260	1,145,057	(112,797)			(112,797)		1,032,260		(71,657)	(71,657)	14,242		
81211K-10-0	SEALED AIR CORP		01/06/2020	GOLDMAN, SACHS & CO.	54.000	2,050		1,881	2,151	(269)			(269)		1,881		168	168			
J69972-10-7	SECOM CO. LTD. ORD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,700.000	258,032		228,051	332,872	(75,468)			(75,468)	(29,353)	228,051	16,068	13,913	29,981	155		
S67938-21-7	SEKISUI CHEMICAL LTD	B	03/23/2020	Various	22,100.000	377,301		383,200	387,195	(2,434)			(2,434)	(1,560)	383,200	(335)	(5,564)	(5,899)			
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		03/12/2020	Various	3,778.000	135,264		142,440	146,057	(3,618)			(3,618)		142,440		(7,176)	(7,176)			
L8300G-13-5	SES	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	12,344.000	158,827		172,150	173,202	825			825	(1,876)	172,150	(1,592)	(11,731)	(13,323)			
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	3,200.000	123,049		117,871	117,871	663			663	(663)	117,871	162	5,016	5,178			
J72262-10-8	SHIMANO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,200.000	163,558		164,960							164,960	(2,000)	598	(1,403)			
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,300.000	265,396		215,893	366,211	(123,177)			(123,177)	(27,141)	215,893	11,695	37,808	49,504	163		
S68046-82-0	SHIONOGI & CO	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,600.000	160,683		155,063	161,897	(5,924)			(5,924)	(911)	155,063	213	5,407	5,620			
J74358-14-4	SHISEIDO CO. LTD.	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,900.000	192,027		171,335	207,663	(34,585)			(34,585)	(1,743)	171,335	714	19,977	20,691	673		
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	03/23/2020	Various	719.000	269,498		276,982	286,269	(4,287)			(4,287)	(5,000)	276,982	(25,188)	17,705	(7,484)			
D69671-21-8	SIEMANS AG	B	03/23/2020	Various	14,515.000	1,405,832		1,582,314	968,432	(29,332)			(29,332)	(6,290)	1,582,314	(55,971)	(120,512)	(176,483)	3,582		
H7631K-27-3	SIKA AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	469.000	85,698		84,577	88,075	(1,829)			(1,829)	(1,669)	84,577	1,146	(26)	1,121			
828806-10-9	SIMON PPTY GROUP INC		02/28/2020	GOLDMAN, SACHS & CO.	5,370.000	661,221		752,086	2,085						752,086		(90,866)	(90,866)	11,248		
82968B-10-3	SIRIUS XM HOLDINGS INC		01/06/2020	GOLDMAN, SACHS & CO.	359.000	2,554		2,003	2,567	(564)			(564)		2,003		551	551			

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
W25381-14-1	SKAND ENSKILDA A	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	23,965.000	237,516		207,120	225,491	(9,133)			(9,133)	(9,238)	207,120	2,753	27,643	30,396			
78440X-10-1	SL GREEN REALTY CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	6,382.000	262,518		499,819	469,231	(64,961)			(64,961)		499,819		(237,301)	(237,301)	4,520		
831865-20-9	SMITH (A.O.)		01/06/2020	GOLDMAN, SACHS & CO.	130.000	6,194		6,071	6,193	(122)			(122)		6,071		123	123			
832696-40-5	SMUCKER J M CO COM NEW		01/06/2020	GOLDMAN, SACHS & CO.	63.000	6,533		6,560	6,560						6,560		(27)	(27)			
833034-10-1	SNAP ON IN C COM		01/06/2020	GOLDMAN, SACHS & CO.	40.000	6,634		5,899	6,776	(877)			(877)		5,899		735	735			
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	03/23/2020	Various	32,936.000	601,362		824,557	1,146,644	(315,641)			(315,641)	(6,446)	824,557	(3,575)	(219,620)	(223,195)			
F84941-12-3	SODEXO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	576.000	34,468		49,999							49,999	(3,194)	(12,336)	(15,531)			
SBF5M0-K5-2	SOFTBANK CORP	B	03/23/2020	CITIGROUP GLOBAL MARKETS	38,300.000	486,258		434,603	514,367	(66,822)			(66,822)	(12,942)	434,603	546	51,109	51,655			
J75963-10-8	SOFTBANK GROUP CORP	B	03/23/2020	Various	9,300.000	297,282		262,393	407,001	(110,150)			(110,150)	(34,459)	262,393	23,195	11,694	34,889			
83413U-10-0	SOLAR CAPITAL LTD		03/27/2020	WELLS FARGO	7,500.000	74,325		155,841							155,841		(81,516)	(81,516)			
B82095-11-6	SOLVAY SA COMMON STOCK	B	02/28/2020	Various	4,094.000	381,951		396,889	474,717	(75,291)			(75,291)	(2,537)	396,889	(6,255)	(8,683)	(14,938)	4,764		
J76379-10-6	SONY CORP NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,000.000	210,679		116,797	272,409	(136,886)			(136,886)	(18,725)	116,797	5,876	88,006	93,881			
840441-10-9	SOUTH STATE CORP		03/18/2020	JANNEY MONTGOMERY SCOTT LLC	3,429.000	192,007		296,850							296,850		(104,843)	(104,843)	1,612		
SBWSW5-D9-1	SOUTH32 LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	120,764.000	220,108		229,206	229,206	4,206			4,206	(4,206)	229,206	(4,916)	(4,182)	(9,098)			
842587-10-7	SOUTHERN CO		01/06/2020	GOLDMAN, SACHS & CO.	36.000	2,261		1,570	2,293	(724)			(724)		1,570		691	691			
844741-10-8	SOUTHWEST AIRLINES CO		03/23/2020	Various	1,397.000	49,398		64,590	6,046						64,590		(15,193)	(15,193)	20		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		02/28/2020	GOLDMAN, SACHS & CO.	1,842.000	97,320		124,593							124,593		(27,273)	(27,273)			
85207U-10-5	SPRINT CORPORATION		01/06/2020	GOLDMAN, SACHS & CO.	908.000	4,744		4,731	4,731						4,731		14	14			
852234-10-3	SQUARE INC CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	36.000	2,252		2,216	2,252	(36)			(36)		2,216		36	36			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		01/06/2020	GOLDMAN, SACHS & CO.	43.000	2,653		2,218	2,640	(423)			(423)		2,218		436	436			
G8842P-10-2	SSE PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	18,497.000	232,897		259,824	352,489	(64,900)			(64,900)	(27,766)	259,824	(9,804)	(17,123)	(26,927)	5,505		
S07669-37-7	ST JAMESS PLACE PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	21,813.000	169,014		246,293	336,503	(63,179)			(63,179)	(27,031)	246,293	(8,889)	(68,390)	(77,279)			
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	63,061.000	311,754		456,728							456,728	(40,090)	(104,884)	(144,974)			
SBF8Q6-K6-7	STANDARD LIFE ABERDEEN PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	133,077.000	271,843		404,300	578,421	(139,650)			(139,650)	(34,470)	404,300	(23,001)	(109,457)	(132,458)			
854502-10-1	STANLEY BLACK & DECKER INC		03/23/2020	CITIGROUP GLOBAL MARKETS	5,627.000	405,276		551,160	932,619	(381,459)			(381,459)		551,160		(145,884)	(145,884)	3,883		
855244-10-9	STARBUCKS CORP		03/10/2020	GOLDMAN, SACHS & CO.	2,907.000	220,426		187,812	255,583	(67,771)			(67,771)		187,812		32,613	32,613	1,105		
SBDG1M-J0-8	STARS GROUP INC	B	02/28/2020	GOLDMAN, SACHS & CO.	5,270.000	120,743		130,812	137,729	(4,512)			(4,512)	(2,405)	130,812	(2,197)	(7,872)	(10,069)			
857477-10-3	STATE STREET CORPORATION		03/23/2020	Various	3,635.000	158,475		186,584	287,529	(100,944)			(100,944)		186,584		(28,110)	(28,110)	1,890		
858119-10-0	STEEL DYNAMICS INC		02/28/2020	GOLDMAN, SACHS & CO.	3,557.000	95,899		107,553	6,297	(814)			(814)		107,553		(11,654)	(11,654)	44		
G8473T-10-0	STERIS		01/06/2020	GOLDMAN, SACHS & CO.	44.000	6,671		6,014	6,706	(692)			(692)		6,014		657	657			
S68508-56-3	STOCKLAND	B	03/23/2020	CITIGROUP GLOBAL MARKETS	146,933.000	154,099		420,743	477,184	(48,499)			(48,499)	(7,942)	420,743	(65,006)	(201,638)	(266,644)	11,804		
863667-10-1	STRYKER CORP		01/06/2020	GOLDMAN, SACHS & CO.	36.000	7,640		7,311	7,558	(247)			(247)		7,311		329	329	21		
J14406-13-6	SUBARU CORP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	15,100.000	380,360		324,805	377,031	(37,347)			(37,347)	(14,879)	324,805	11,904	43,651	55,555	538		
J77153-12-0	SUMITOMO CHEMICAL CO	B	02/28/2020	Various	71,800.000	273,095		318,278	329,021	(15,006)			(15,006)	4,262	318,278	(6,932)	(38,251)	(45,183)			
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	03/10/2020	GOLDMAN, SACHS & CO.	86,500.000	986,215		1,012,340	1,314,912	(330,148)			(330,148)	27,577	1,012,340	38,478	(64,604)	(26,125)			
S68588-49-0	SUMITOMO METAL MINING LTD	B	03/23/2020	Various	6,500.000	175,727		189,542	166,316	(9,812)			(9,812)	798	189,542	(3,796)	(10,019)	(13,815)			
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	02/28/2020	GOLDMAN, SACHS & CO.	2,200.000	69,665		81,647	81,745	362			362	(460)	81,647	(520)	(11,462)	(11,982)			
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	02/28/2020	GOLDMAN, SACHS & CO.	6,500.000	218,591		255,444	259,402	(2,498)			(2,498)	(1,460)	255,444	(1,626)	(35,228)	(36,854)			
J77841-11-2	SUMITOMO REALTY & JPY50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	9,000.000	188,851		251,373	315,694	(37,997)			(37,997)	(26,323)	251,373	16,323	(78,846)	(62,522)			
SB3NB1-P2-8	SUNCOR ENERGY INC	B	03/10/2020	GOLDMAN, SACHS & CO.	26,469.000	552,579		771,434	868,726	(75,510)			(75,510)	(21,782)	771,434	(24,458)	(194,397)	(218,855)	6,572		
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	03/23/2020	CITIGROUP GLOBAL MARKETS	4,300.000	96,522		180,705	180,705	(35)			(35)	35	180,705	(4,347)	(79,836)	(84,183)			
78486Q-10-1	SVB FINANCIAL GROUP		02/28/2020	GOLDMAN, SACHS & CO.	712.000	148,614		174,607	2,510	(609)			(609)		174,607		(25,993)	(25,993)			

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 11	12	13	14	15	16	17	18	19	20	21	22
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
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	6,012.000	59,173		53,846	64,802	(9,403)			(9,403)	(1,552)	53,846	(235)	5,562	5,326			
H8431B-10-9	SWISS RE LTD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	5,317.000	300,765		409,663	596,848	(193,287)			(193,287)	6,102	409,663	(11,466)	(97,433)	(108,898)			
H8398N-10-4	SWISSCOM	B	03/23/2020	CITIGROUP GLOBAL MARKETS	384.000	188,799		163,793	203,272	(29,441)			(29,441)	(10,037)	163,793	5,398	19,608	25,006			
87165B-10-3	SYNCHRONY FINANCIAL		03/23/2020	CITIGROUP GLOBAL MARKETS	11,513.000	147,306		296,481	414,583	(118,102)			(118,102)		296,481		(149,175)	(149,175)	2,533		
871607-10-7	SYNOPSYS INC		01/06/2020	GOLDMAN, SACHS & CO.	55.000	7,808		6,715	7,656	(941)			(941)		6,715		1,093	1,093			
871829-10-7	SYSCO CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	8,877.000	321,917		359,493	759,339	(399,845)			(399,845)		359,493		(37,576)	(37,576)	3,995		
S67442-94-7	T&D HOLDINGS INC	B	03/10/2020	GOLDMAN, SACHS & CO.	40,000.000	333,022		387,308							387,308	28,119	(82,405)	(54,286)			
74144T-10-8	T. ROWE PRICE GROUP		03/23/2020	Various	1,986.000	172,397		165,433	241,974	(76,541)			(76,541)		165,433		6,964	6,964	1,725		
S68732-62-7	TABCORP HOLDINGS LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	56,689.000	141,255		180,426	180,518	3,635			3,635	(3,727)	180,426	(8,061)	(31,110)	(39,171)	3,630		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	22,500.000	769,544		871,677	896,894	(26,540)			(26,540)	1,322	871,677	(11,689)	(90,444)	(102,133)			
876030-10-7	TAPESTRY INC		03/23/2020	CITIGROUP GLOBAL MARKETS	21,121.000	223,350		428,334	569,633	(141,299)			(141,299)		428,334		(204,984)	(204,984)	7,128		
87612G-10-1	TARGA RES CORP		03/10/2020	GOLDMAN, SACHS & CO.	18,019.000	254,873		639,903	735,716	(95,813)			(95,813)		639,903		(385,030)	(385,030)	16,397		
87612E-10-6	TARGET CORP		02/28/2020	GOLDMAN, SACHS & CO.	1,161.000	121,530		131,878	12,180	(2,114)			(2,114)		131,878		(10,348)	(10,348)	704		
G86954-10-7	TAYLOR WIMPEY PLC 25P	B	03/23/2020	CITIGROUP GLOBAL MARKETS	200,618.000	268,615		346,879	513,997	(138,939)			(138,939)	(28,179)	346,879	(21,233)	(57,031)	(78,264)			
87236Y-10-8	TD AMERITRADE HOLDING CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	5,910.000	171,711		229,770							229,770		(58,058)	(58,058)			
H84989-10-4	TE CONNECTIVITY LTD		03/23/2020	Various	8,553.000	471,383		526,089	819,720	(293,630)			(293,630)		526,089		(54,706)	(54,706)	3,890		
G87110-10-5	TECHNIPFMC PLC	D	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	21,031.000	349,843		428,398	450,905	(22,507)			(22,507)		428,398		(78,554)	(78,554)			
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	16,823.000	226,820		283,103	292,156	(3,951)			(3,951)	(5,102)	283,103	(161)	(56,121)	(56,282)			
879382-10-9	TELEFONICA DE ESPANA	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	79,771.000	543,900		556,243	557,583	6,533			6,533	(7,873)	556,243	(3,317)	(9,026)	(12,344)	709		
R21882-10-6	TELENOR	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	7,319.000	133,559		131,141	131,141	(4,864)			(4,864)	4,864	131,141	(9,650)	12,068	2,418			
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	03/23/2020	CITIGROUP GLOBAL MARKETS	5,427.000	40,620		37,338	53,185	(15,847)			(15,847)		37,338		3,282	3,282			
882508-10-4	TEXAS INST RS INC COM		01/06/2020	GOLDMAN, SACHS & CO.	161.000	20,439		15,714	20,655	(4,941)			(4,941)		15,714		4,726	4,726			
883203-10-1	TEXTRON IN C COM		02/28/2020	GOLDMAN, SACHS & CO.	4,607.000	187,017		216,990							216,990		(29,973)	(29,973)			
H83949-14-1	THE SWATCH GROUP	B	03/10/2020	GOLDMAN, SACHS & CO.	459.000	96,639		105,013							105,013	4,541	(12,915)	(8,374)			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		03/23/2020	Various	2,139.000	550,045		402,043	694,897	(292,854)			(292,854)		402,043		148,001	148,001	406		
872540-10-9	TJX COMPANIES INC		03/23/2020	CITIGROUP GLOBAL MARKETS	12,096.000	444,579		367,891	738,582	(370,690)			(370,690)		367,891		76,687	76,687	2,782		
J86298-10-6	TOKIO MARINE HOLDINGS	B	03/23/2020	CITIGROUP GLOBAL MARKETS	12,600.000	525,729		484,972	709,449	(160,237)			(160,237)	(64,241)	484,972	35,626	5,131	40,757	564		
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	72,900.000	287,894		313,267	313,267	(1,769)			(1,769)	1,768	313,267	(3,046)	(22,327)	(25,374)			
J86957-11-5	TOKYO ELECTRON	B	03/23/2020	CITIGROUP GLOBAL MARKETS	900.000	138,265		92,319	198,137	(99,208)			(99,208)	(6,609)	92,319	900	45,046	45,945			
J87000-10-5	TOKYO GAS CO LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	5,800.000	115,080		131,844	141,511	3,992			3,992	(13,659)	131,844	12,341	(29,105)	(16,765)			
S68971-43-1	TORAY INDUSTRIES	B	02/28/2020	GOLDMAN, SACHS & CO.	25,200.000	143,083		171,849	171,849	967			967	(967)	171,849	(1,094)	(27,672)	(28,766)			
S28972-22-2	TORONTO-DOMINION COM NPV	B	03/10/2020	GOLDMAN, SACHS & CO.	23,226.000	1,015,168		992,206	1,304,453	(504,444)			(504,444)	192,197	992,206	(177,934)	200,895	22,961	9,747		
J89752-11-7	TOSHIBA CORP NPV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	17,700.000	347,886		388,635	603,437	(191,680)			(191,680)	(23,122)	388,635	5,812	(46,561)	(40,749)			
SB15C5-57-0	TOTAL SA EUR 2.5	B	03/10/2020	GOLDMAN, SACHS & CO.	7,969.000	331,156		384,876	440,104	(42,676)			(42,676)	(12,552)	384,876	4,193	(57,913)	(53,719)	4,971		
J92676-11-3	TOYOTA MOTOR	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	600.000	42,681		42,275	42,589	(276)			(276)	(38)	42,275	(143)	549	406			
S69005-80-9	TOYOTA TSUSHO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	10,300.000	204,754		292,112							292,112	(17,318)	(70,039)	(87,357)			
Q9194A-10-6	TRANSURBAN GROUP	B	03/23/2020	Various	73,252.000	486,171		545,463	767,753	(308,371)			(308,371)	86,080	545,463	(122,452)	63,160	(59,292)	14,497		
S07739-60-0	TRAVIS PERKINS PLC COMMON STOCK	B	03/10/2020	GOLDMAN, SACHS & CO.	2,121.000	34,672		28,904	45,013	(14,369)			(14,369)	(1,740)	28,904	834	4,934	5,768			

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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
SB61JC-67-1	TREASURY WINE ESTATES LTD	B	02/28/2020	GOLDMAN, SACHS & CO.	23,549.000	170,770		256,582	268,833	(10,014)			(10,014)	(2,237)	256,582	(14,520)	(71,291)	(85,812)			
89832Q-10-9	TRUIST FINANCIAL CORP		01/29/2020	Various	18,535.000	998,524		1,003,480	1,043,891	(40,411)			(40,411)		1,003,480		(4,956)	(4,956)			
902494-10-3	TYSON FOODS INC CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	91.000	8,203		7,583	8,285	(702)			(702)		7,583		620	620			
902681-10-5	U G I CORP.		03/23/2020	CITIGROUP GLOBAL MARKETS	16,809.000	385,170		594,445							594,445		(209,275)	(209,275)			
H42097-10-7	UBS GROUP AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,489.000	18,732		15,803	18,798	(2,684)			(2,684)	(311)	15,803	175	2,754	2,929			
902653-10-4	UDR INC		01/06/2020	GOLDMAN, SACHS & CO.	146.000	6,772		5,790	6,818	(1,029)			(1,029)		5,790		982	982			
SBYMXP-S7-5	UNICREDIT	B	03/23/2020	CITIGROUP GLOBAL MARKETS	11,181.000	90,863		123,322	163,410	(38,657)			(38,657)	(1,431)	123,322	(4,842)	(27,617)	(32,459)			
SB1527-V7-8	UNILEVER NV	B	03/23/2020	Various	6,661.000	306,989		292,292	383,045	(90,122)			(90,122)	(631)	292,292	(10,226)	24,923	14,697	2,517		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	03/23/2020	CITIGROUP GLOBAL MARKETS	8,595.000	396,808		370,519	495,358	(203,124)			(203,124)	78,285	370,519	(86,948)	113,237	26,289	3,510		
907818-10-8	UNION PACIFIC CORP		01/06/2020	GOLDMAN, SACHS & CO.	8.000	1,435		1,283	1,446	(163)			(163)		1,283		152	152			
910047-10-9	UNITED AIRLINES HOLDINGS INC		01/06/2020	GOLDMAN, SACHS & CO.	93.000	8,155		7,749	8,192	(443)			(443)		7,749		406	406			
V96194-12-7	UNITED OVERSEAS BANK	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	200.000	3,797		3,794	3,928	(57)			(57)	(77)	3,794	35	(32)	3			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/28/2020	GOLDMAN, SACHS & CO.	8,091.000	732,098		824,635	947,132	(122,498)			(122,498)		824,635		(92,537)	(92,537)	8,172		
911363-10-9	UNITED RENTALS INC		02/28/2020	GOLDMAN, SACHS & CO.	265.000	35,105		40,349							40,349		(5,244)	(5,244)			
913017-10-9	UNITED TECHNOLOGIES CORP		01/06/2020	GOLDMAN, SACHS & CO.	8.000	1,229		852	1,198	(346)			(346)		852		378	378			
S67238-39-4	UNITED URBAN INVESTMENT REIT CORP	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	105.000	186,777		196,715	196,715	1,107			1,107	(1,107)	196,715	270	(10,208)	(9,938)			
91324P-10-2	UNITEDHEALTH GROUP INC		01/06/2020	GOLDMAN, SACHS & CO.	65.000	18,950		14,244	19,109	(4,865)			(4,865)		14,244		4,706	4,706			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		01/06/2020	GOLDMAN, SACHS & CO.	47.000	6,667		6,724	6,743	(19)			(19)		6,724		(57)	(57)			
91529Y-10-6	UNUM GROUP		03/23/2020	Various	29,199.000	537,698		724,635	1,021						724,635		(186,937)	(186,937)	2,961		
902973-30-4	US BANCORP		03/23/2020	Various	22,437.000	862,806		985,426	1,330,290	(344,863)			(344,863)		985,426		(122,620)	(122,620)	9,424		
91879Q-10-9	VAIL RESORTS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	365.000	51,750		64,934							64,934		(13,183)	(13,183)			
SBDC5S-T8-2	VALEO SA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	14,791.000	231,707		355,729							355,729	(11,965)	(112,057)	(124,022)			
91913Y-10-0	VALERO ENERGY CORP		02/28/2020	GOLDMAN, SACHS & CO.	5,627.000	375,280		474,407	526,969	(52,562)			(52,562)		474,407		(99,126)	(99,126)	5,416		
F95922-10-4	VALLOUREC S.A.	B	02/28/2020	GOLDMAN, SACHS & CO.	19,944.000	37,751		37,060	62,953	(26,543)			(26,543)	651	37,060	(1,160)	1,852	692			
92047W-10-1	VALVOLINE INC		03/25/2020	Various	3,715.000	79,858		79,464	79,538	(74)			(74)		79,464		394	394	49		
B9661T-11-3	VAN DE VELDE NV	B	03/23/2020	CITIGROUP GLOBAL MARKETS	643.000	14,564		16,384	21,581	(5,475)			(5,475)	278	16,384	(981)	(839)	(1,820)			
92276F-10-0	VENTAS INC		03/23/2020	Various	6,734.000	159,385		320,338	7,564						320,338		(160,953)	(160,953)	104		
92339V-10-0	VEREIT INC		01/06/2020	GOLDMAN, SACHS & CO.	682.000	6,250		6,252	6,302	(50)			(50)		6,252		(2)	(2)	94		
92343E-10-2	VERISIGN INC.		01/06/2020	GOLDMAN, SACHS & CO.	40.000	8,109		7,524	7,707	(183)			(183)		7,524		585	585			
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		01/06/2020	GOLDMAN, SACHS & CO.	53.000	8,105		7,554	7,915	(361)			(361)		7,554		551	551			
92343V-10-4	VERIZON COMMUNICATIONS		01/06/2020	GOLDMAN, SACHS & CO.	510.000	30,734		29,858	31,314	(1,456)			(1,456)		29,858		877	877			
92532F-10-0	VERTEX PHARMACEUTICALS		03/23/2020	CITIGROUP GLOBAL MARKETS	787.000	159,132		113,556	172,314	(58,757)			(58,757)		113,556		45,576	45,576			
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	2,394.000	242,733		233,927							233,927	(3,173)	11,979	8,806			
918204-10-8	VF CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	1,310.000	60,239		71,023	130,555	(59,532)			(59,532)		71,023		(10,784)	(10,784)	629		
92556H-20-6	VIACOMCBS INC CLASS B		02/28/2020	Various	17,382.000	490,411		667,444	729,523	(62,079)			(62,079)		667,444		(177,032)	(177,032)	4,172		
H9150Q-10-3	VIFOR PHARMA AG	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	640.000	118,291		112,756	116,751	(1,783)			(1,783)	(2,212)	112,756	1,528	4,006	5,535			
F5879X-10-8	VINCI	B	03/23/2020	CITIGROUP GLOBAL MARKETS	8,837.000	616,253		492,968	982,033	(671,926)			(671,926)	182,861	492,968	(93,872)	217,156	123,285			
92826C-83-9	VISA INC		01/06/2020	GOLDMAN, SACHS & CO.	207.000	39,160		25,467	38,895	(13,428)			(13,428)		25,467		13,693	13,693			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	03/23/2020	CITIGROUP GLOBAL MARKETS	72,239.000	93,458		136,228	140,447	4,904			4,904	(9,123)	136,228	(7,077)	(35,693)	(42,770)	3,550		
D94523-14-5	VOLKSWAGEN AG	B	03/23/2020	CITIGROUP GLOBAL MARKETS	1,260.000	139,623		204,584	245,036	(38,810)			(38,810)	(1,642)	204,584	(8,392)	(56,568)	(64,961)	202		
929042-10-9	VORNADO RLTY TR		03/23/2020	Various	12,590.000	386,577		656,861	2,328	(221)			(221)		656,861		(270,284)	(270,284)	68		
929089-10-0	VOYA FINANCIAL INC		01/06/2020	GOLDMAN, SACHS & CO.	152.000	9,058		7,948	9,269	(1,321)			(1,321)		7,948		1,110	1,110			

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol
92936U-10-9	W. P. CAREY REIT INC		01/06/2020	GOLDMAN, SACHS & CO.	84.000	6,772		6,723	6,723						6,723		49	49	87		
929740-10-8	WABTEC		03/23/2020	CITIGROUP GLOBAL MARKETS	5,244.000	215,655		321,646	296,029	(60,680)			(60,680)		321,646		(105,992)	(105,992)	457		
931427-10-8	WALGREENS BOOTS ALLIANCE		02/28/2020	GOLDMAN, SACHS & CO.	14,211.000	650,210		785,659	405,055	(3,184)			(3,184)		785,659		(135,449)	(135,449)	6,502		
931142-10-3	WALMART INC		01/06/2020	GOLDMAN, SACHS & CO.	191.000	22,470		21,231	22,698	(1,467)			(1,467)		21,231		1,238	1,238	101		
94106B-10-1	WASTE CONNECTIONS INC		01/06/2020	GOLDMAN, SACHS & CO.	87.000	8,078		6,673	7,899	(1,226)			(1,226)		6,673		1,406	1,406			
94106L-10-9	WASTE MGMT INC DEL		01/06/2020	GOLDMAN, SACHS & CO.	91.000	10,549		7,635	10,370	(2,735)			(2,735)		7,635		2,914	2,914			
941848-10-3	WATERS CORPORATION		01/06/2020	GOLDMAN, SACHS & CO.	31.000	7,095		6,632	7,243	(611)			(611)		6,632		463	463			
94419L-10-1	WAYFAIR INC CLASS A		02/28/2020	GOLDMAN, SACHS & CO.	1,056.000	66,743		109,740							109,740		(42,997)	(42,997)			
92939U-10-6	WEC ENERGY GROUP INC		03/23/2020	Various	7,953.000	565,635		448,808	733,505	(284,697)			(284,697)		448,808		116,827	116,827	4,971		
G95248-13-7	WEIR GROUP PLC	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	24,437.000	440,832		479,827	333,032	2,622			2,622	(3,218)	479,827	(3,965)	(35,031)	(38,996)			
949746-10-1	WELLS FARGO CO		03/10/2020	GOLDMAN, SACHS & CO.	50,766.000	2,032,031		2,435,161	1,426,507	(137,690)			(137,690)		2,435,161		(403,130)	(403,130)	25,591		
957638-10-9	WESTERN ALLIANCE BANCORP		01/16/2020	Various	529.000	30,248		29,935	30,153	(218)			(218)		29,935		313	313			
958102-10-5	WESTERN DIGITAL CORP.		03/23/2020	CITIGROUP GLOBAL MARKETS	3,836.000	131,821		168,393	243,471	(75,078)			(75,078)		168,393		(36,571)	(36,571)	1,918		
959802-10-9	WESTERN UN CO COM		01/06/2020	GOLDMAN, SACHS & CO.	345.000	8,916		5,933	9,239	(3,306)			(3,306)		5,933		2,983	2,983			
Q97417-10-1	WESTPAC BANKING CORP	B	03/23/2020	Various	130,339.000	1,545,783		2,063,509	966,321	9,787			9,787	(17,733)	2,063,509	(153,037)	(364,689)	(517,726)			
96145D-10-5	WESTROCK		02/28/2020	GOLDMAN, SACHS & CO.	4,898.000	162,830		198,908							198,908		(36,077)	(36,077)	2,278		
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	1,278.000	178,070		196,073	201,770	(3,765)			(3,765)	(1,932)	196,073	(2,063)	(15,940)	(18,003)			
G9593A-10-4	WHARF REAL ESTATE INVESTMENT COMPA	B	03/23/2020	CITIGROUP GLOBAL MARKETS	34,000.000	130,900		155,457							155,457	509	(25,066)	(24,557)			
963320-10-6	WHIRLPOOL CORP COM		03/23/2020	Various	1,735.000	115,149		224,992	255,965	(30,973)			(30,973)		224,992		(109,843)	(109,843)	2,028		
G9606P-19-7	WHITBREAD	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,640.000	102,260		152,385							152,385	(15,811)	(34,314)	(50,125)			
969457-10-0	WILLIAMS COS INC		03/10/2020	GOLDMAN, SACHS & CO.	82,119.000	1,337,278		1,646,229	439,508	(22,722)			(22,722)		1,646,229		(308,950)	(308,950)			
G96629-10-3	WILLIS TOWERS WATSON PLC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,946.000	434,687		366,394	594,915	(228,521)			(228,521)		366,394		68,293	68,293	1,915		
97650W-10-8	WINTRUST FINANCIAL CORP		03/27/2020	JEFFERIES & COMPANY, INC.	74.000	2,529		5,182	5,247	(64)			(64)		5,182		(2,653)	(2,653)	21		
980228-10-0	WOODSIDE PETROLEUM	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	13,445.000	316,027		311,674	324,931	(14,013)			(14,013)	755	311,674	(11,850)	16,203	4,353			
980745-10-3	WOODWARD INC		01/16/2020	Various	292.000	36,856		34,514	34,584	(70)			(70)		34,514		2,342	2,342			
G9788D-10-3	WPP PLC	B	03/23/2020	Various	38,991.000	264,986		415,608	550,883	(106,262)			(106,262)	(29,013)	415,608	(9,989)	(140,632)	(150,622)			
983134-10-7	WYNN RESOR TS LTD COM		02/28/2020	GOLDMAN, SACHS & CO.	924.000	99,767		114,437							114,437		(14,671)	(14,671)	924		
98389B-10-0	XCEL ENERGY INC		01/06/2020	GOLDMAN, SACHS & CO.	140.000	8,762		8,886	8,889	(2)			(2)		8,886		(125)	(125)	57		
98421M-10-6	XEROX HOLDINGS CORP		03/23/2020	CITIGROUP GLOBAL MARKETS	7,514.000	121,010		148,477	277,041	(128,565)			(128,565)		148,477		(27,466)	(27,466)	1,879		
983919-10-1	XILINX INC COM		01/06/2020	GOLDMAN, SACHS & CO.	88.000	8,556		8,372	8,604	(232)			(232)		8,372		184	184			
983793-10-0	XPO LOGISTICS INC		03/23/2020	CITIGROUP GLOBAL MARKETS	2,727.000	120,981		150,639	217,342	(66,702)			(66,702)		150,639		(29,659)	(29,659)			
J95468-12-0	YAKULT HONSHA CO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	3,000.000	157,847		134,603							134,603	(1,632)	24,876	23,244			
J95732-10-3	YAMAHA CORP	B	03/23/2020	Various	8,600.000	364,455		431,747	162,245	(13,246)			(13,246)	265	431,747	(13,783)	(53,509)	(67,292)			
J96612-11-4	YAMATO HOLDINGS CO LTD	B	01/29/2020	BANK OF AMERICA/MERRILL LYNCH	15,200.000	242,923		261,131	261,131	1,470			1,470	(1,469)	261,131	359	(18,567)	(18,208)			
R9900C-10-6	YARA INTL ASA CMN STK	B	03/23/2020	CITIGROUP GLOBAL MARKETS	2,511.000	66,219		90,563							90,563	(17,484)	(6,859)	(24,344)			
988498-10-1	YUM! BRANDS INC		03/23/2020	Various	2,664.000	153,676		171,127	268,345	(97,218)			(97,218)		171,127		(17,451)	(17,451)	1,220		
D98423-10-2	ZALANDO	B	03/23/2020	CITIGROUP GLOBAL MARKETS	198.000	6,242		9,040	10,041	(967)			(967)	(34)	9,040	(402)	(2,397)	(2,799)			
98919V-10-5	ZAYO GROUP HOLDINGS INC		03/10/2020	MERGER	4,192.000	146,720		143,469	77,027	(2,001)			(2,001)		143,469		3,251	3,251			
98954M-20-0	ZILLOW GROUP INC CLASS C		03/10/2020	GOLDMAN, SACHS & CO.	8,255.000	374,645		460,712							460,712		(86,067)	(86,067)			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		03/10/2020	GOLDMAN, SACHS & CO.	2,062.000	243,940		234,946	308,640	(73,695)			(73,695)		234,946		8,994	8,994	495		
989701-10-7	ZIONS BANCORPORATION NA		02/28/2020	GOLDMAN, SACHS & CO.	4,909.000	196,086		227,630							227,630		(31,545)	(31,545)	1,669		
98978V-10-3	ZOETIS INC		03/23/2020	Various	2,413.000	227,335		178,922	319,361	(140,438)			(140,438)		178,922		48,413	48,413	464		

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
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						209,803,855	XXX	243,229,634	225,180,286	(50,271,477)			(50,271,477)	(258,240)	243,229,634	(4,724,521)	(28,701,257)	(33,425,779)	1,175,181	XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	03/19/2020	Various	17,200.000	954,665		926,890	919,297	(131,774)			(131,774)		926,890		27,774	27,774			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	03/19/2020	Various	153,463.000	7,313,815		7,267,483	7,756,170	(905,693)			(905,693)		7,267,483		46,332	46,332			
464287-20-0	ISHARES CORE S&P 500 ETF		03/19/2020	Various	18,516.000	5,388,628		5,032,617	3,634,187	(589,531)			(589,531)		5,032,617		356,012	356,012			
464286-50-9	ISHARES MSCI CANADA ETF	C	03/19/2020	Various	4,003.000	101,373		93,567	91,852	(16,404)			(16,404)		93,567		7,805	7,805			
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	02/28/2020	GOLDMAN, SACHS & CO.	41,572.000	2,267,910		2,589,104	2,589,104						2,589,104		(321,194)	(321,194)			
464287-62-2	ISHARES RUSSELL 1000 INDEX		03/19/2020	Various	21,380.000	3,425,678		3,148,803	2,316,605	(428,902)			(428,902)		3,148,803		276,876	276,876			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/19/2020	Various	176,374.000	28,862,943		20,983,642	27,888,888	(8,184,843)			(8,184,843)		20,983,642		7,879,301	7,879,301			
78462F-10-3	SPDR S&P 500 ETF TRUST		01/06/2020	GOLDMAN, SACHS & CO.	131.000	42,395		39,558	42,164	(2,605)			(2,605)		39,558		2,837	2,837	206		
9499999. Subtotal - Common Stocks - Mutual Funds						48,357,407	XXX	40,081,665	45,238,267	(10,259,753)			(10,259,753)		40,081,665		8,275,743	8,275,743	206	XXX	XXX
9799997. Total - Common Stocks - Part 4						258,161,263	XXX	283,311,299	270,418,554	(60,531,229)			(60,531,229)	(258,240)	283,311,299	(4,724,521)	(20,425,515)	(25,150,036)	1,175,387	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						258,161,263	XXX	283,311,299	270,418,554	(60,531,229)			(60,531,229)	(258,240)	283,311,299	(4,724,521)	(20,425,515)	(25,150,036)	1,175,387	XXX	XXX
9899999. Total - Preferred and Common Stocks						259,543,761	XXX	285,016,974	271,776,136	(60,528,025)			(60,528,024)	(281,564)	285,016,976	(4,767,117)	(20,706,097)	(25,473,215)	1,177,382	XXX	XXX
9999999 - Totals						1,469,946,949	XXX	1,487,959,835	1,288,393,560	(60,108,236)	1,563,967		(58,544,269)	(281,564)	1,486,582,740	(4,759,059)	(17,046,533)	(21,805,593)	22,570,918	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION ON JUN20 SPX @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/30/2019	06/19/2020	150	41,832,900	2,850.00	2,262,000			768,000		768,000			(5,560,500)				100/100
CALL OPTION ON JUN20 SPX @2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/13/2019	06/19/2020	15	4,337,460	2,800.00	354,150			104,475		104,475			(594,150)				100/100
CALL OPTION ON JUN20 SPX @2800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/10/2019	06/19/2020	75	22,035,975	2,800.00	1,944,525			522,375		522,375			(2,970,750)				100/100
CALL OPTION ON JUN20 SPX @2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	75	22,128,450	2,875.00	1,691,625			324,375		324,375			(2,676,750)				100/100
CALL OPTION ON JUN20 SPX @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	75	22,128,450	2,900.00	1,570,125			270,375		270,375			(2,569,875)				100/100
CALL OPTION ON JUN20 SPX @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/12/2019	06/19/2020	100	30,137,700	2,900.00	2,408,400			360,500		360,500			(3,426,500)				100/100
CALL OPTION ON JUN20 SPX @3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/22/2019	06/19/2020	75	22,387,725	3,025.00	1,090,891			92,625		92,625			(1,972,500)				100/100
CALL OPTION ON JUN20 SPX @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/23/2019	06/19/2020	75	22,541,025	2,825.00	2,171,930			450,000		450,000			(2,878,125)				100/100
CALL OPTION ON SEP20 SPX @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/23/2019	09/18/2020	150	42,706,650	2,850.00	3,125,250			1,456,500		1,456,500			(5,221,500)				100/100
CALL OPTION ON SEP20 SPX @3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2019	09/18/2020	100	31,084,600	3,025.00	2,293,900			409,500		409,500			(2,659,500)				100/100
CALL OPTION ON SEP20 SPX @2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	75	22,440,525	2,875.00	2,094,000			655,875		655,875			(2,530,125)				100/100
CALL OPTION ON SEP20 SPX @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/10/2019	09/18/2020	50	14,690,650	2,825.00	1,342,300			536,500		536,500			(1,793,000)				100/100
CALL OPTION ON SEP20 SPX @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2019	09/18/2020	100	29,862,000	2,900.00	2,418,300			782,500		782,500			(3,291,000)				100/100
CALL OPTION ON DEC20 SPX @3275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2020	12/18/2020	150	49,944,300	3,275.00		3,186,000		329,250		329,250			(2,856,750)				100/100
CALL OPTION ON DEC20 SPX @3100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/22/2019	12/18/2020	150	46,654,350	3,100.00	3,170,300			762,000		762,000			(3,479,250)				100/100
CALL OPTION ON DEC20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	75	23,764,275	3,000.00	2,344,275			579,375		579,375			(2,080,125)				100/100
CALL OPTION ON DEC20 SPX @3150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	100	32,212,200	3,150.00	2,432,100			406,500		406,500			(2,077,500)				100/100
CALL OPTION ON DEC20 SPX @3175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	50	16,106,100	3,175.00	1,132,791			180,500		180,500			(978,250)				100/100
CALL OPTION ON JUN20 SPXW @3350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/09/2020	06/30/2020	10	3,274,700	3,350.00		76,000		1,775		1,775			(74,225)				100/100
CALL OPTION ON JAN21 SPX @3200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2020	01/15/2021	75	24,957,825	3,200.00		2,035,125		275,250		275,250			(1,759,875)				100/100
CALL OPTION ON APR20 SPX @2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2020	04/17/2020	150	49,915,650	2,875.00		6,889,350		60,750		60,750			(6,828,600)				100/100
CALL OPTION ON JAN21 SPX @3125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2020	01/15/2021	100	33,377,500	3,125.00		3,382,217		514,000		514,000			(2,868,217)				100/100
CALL OPTION ON APR20 SPXW @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/26/2020	04/03/2020	50	13,150,350	2,825.00		84,050		2,625		2,625			(81,425)				100/100
CALL OPTION ON MAR21 SPX @2700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/31/2020	03/19/2021	25	6,461,475	2,700.00		565,675		557,375		557,375			(8,300)				100/100
CALL OPTION ON SEP20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	100	29,920,700	3,000.00	1,959,000			472,500		472,500			(2,789,500)				100/100
CALL OPTION ON SEP20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/10/2019	09/18/2020	75	23,493,900	3,000.00	1,974,825			354,375		354,375			(2,092,125)				100/100
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										37,780,687	16,218,417		11,229,875	XXX	11,229,875			(66,118,417)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										37,780,687	16,218,417		11,229,875	XXX	11,229,875			(66,118,417)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		300,000	1.81	13,909		87	28		28	(86)						0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		600,000	1.81	27,818		173	55		55	(171)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167		180	312		312	(172)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167		180	312		312	(172)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		400,000	1.65	15,760		(4)										0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		300,000	1.65	11,820		(3)										0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		400,000	1.14	14,600		656	1,599		1,599	(909)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		300,000	1.14	10,950		492	1,199		1,199	(682)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		400,000	1.21	12,500		1,252	(213)		(213)	(3,259)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		600,000	1.21	18,750		1,878	(320)		(320)	(4,889)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		400,000	1.18	13,300		1,161	180		180	(3,313)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		500,000	1.18	16,625		1,451	226		226	(4,141)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		500,000	1.03	15,769		1,454	745		745	(4,879)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		300,000	1.03	9,462		873	447		447	(2,928)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13	16,765		1,191	947		947	(4,764)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13	16,765		1,191	947		947	(4,764)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		600,000	1.14	16,364		972	1,309		1,309	(4,522)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		200,000	1.14	5,455		324	436		436	(1,507)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		600,000	1.22	16,909		400	732		732	(3,616)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		100,000	1.22	2,818		67	122		122	(603)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		500,000	1.67	17,273		(20)	24		24	(1,239)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		200,000	1.67	6,909		(8)	10		10	(496)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2017	01/15/2022		500,000	1.90	16,458		812	26		26	(963)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2017	01/15/2022		100,000	1.90	3,292		162	5		5	(193)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2017	04/15/2022		900,000	1.92	25,650		944	226		226	(3,251)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2017	04/15/2022		200,000	1.92	5,700		210	50		50	(722)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	06/15/2022		700,000	1.94	19,833		(1,839)	98		98	(4,762)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	06/15/2022		200,000	1.94	5,667		(525)	28		28	(1,361)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2017	08/15/2022		1,300,000	1.91	32,795		(3,932)	278		278	(734)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022		800,000	2.01	19,750			159		159	(2,482)						0003

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022		100,000	2.01	2,469			20		20	(310)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	10/15/2022		700,000	2.13	17,063			125		125	(1,826)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	10/15/2022		100,000	2.13	2,438			18		18	(261)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2017	11/15/2022		700,000	2.29	14,700			106		106	(1,403)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/11/2018	12/15/2022		700,000	2.37	14,656			106		106	(1,258)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2018	03/15/2023		800,000	2.73	16,473			97		97	(898)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2018	05/15/2023		600,000	2.94	11,900			70		70	(546)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2018	08/15/2023		500,000	3.05	10,000			74		74	(473)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2018	08/15/2023		100,000	3.05	2,000			15		15	(95)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	03/15/2024		400,000	2.35	8,264			320		320	(1,797)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	03/15/2024		100,000	2.35	2,066			80		80	(449)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2019	06/15/2024		200,000	1.85	4,960			421		421	(2,209)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2019	06/15/2024		200,000	1.85	4,960			421		421	(2,209)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/15/2024		100,000	1.65	2,220			317		317	(1,560)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/15/2024		300,000	1.65	6,660			950		950	(4,680)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2019	11/15/2024		300,000	0.00	8,350			1,199		1,199	(5,031)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2020	02/15/2025		300,000	0.00		7,700		4,848		4,848	(2,852)						0003
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										565,176	7,700	9,778	19,155	XXX	19,155	(89,435)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										565,176	7,700	9,778	19,155	XXX	19,155	(89,435)					XXX	XXX
CALL OPTION ON DEC20 SPX @3125	78482#AX7 - CALL OPTION ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security - (912828YP9, 9128284L1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	9	2,851,713	3,125.00	201,510			141,763		41,085			(49,427)				
CALL OPTION ON DEC20 SPX @3125	78482#AX7 - CALL OPTION ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security - (912828YP9, 9128284L1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	13	4,119,141	3,125.00	291,070			204,769		59,345			(71,395)				
CALL OPTION ON DEC20 SPX @2825	78482#AW9 - CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security - (9128284T4)		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	9	2,851,713	2,825.00	392,490			276,118		127,395			(96,271)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION ON DEC20 SPX @2825	78482#AW9 - CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security - (9128284T4)		Equity/Index	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	9	2,851,713	2,825.00	392,490			276,118		127,395			(96,271)				
CALL OPTION ON JUN20 SPX @2650	78482#AP4 - CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security - (9128286B1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	8	2,360,368	2,650.00	308,960			67,612		112,560			(77,882)				
CALL OPTION ON JUN20 SPX @2650	78482#AP4 - CALL OPTION ON JUN20 SPX @2650, effective 06/21/2019, attached to Cash Security - (9128286B1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	9	2,655,414	2,650.00	347,580			76,063		126,630			(87,617)				
CALL OPTION ON JUN20 SPX @2950	78482#AQ2 - CALL OPTION ON JUN20 SPX @2950, effective 06/21/2019, attached to Cash Security - (9128284Z0)		Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	9	2,655,414	2,950.00	156,330			34,211		21,780			(39,407)				
CALL OPTION ON SEP20 SPX @3000	78482#AR0 - CALL OPTION ON SEP20 SPX @3000, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	9	2,692,863	3,000.00	181,800			85,612		42,525			(45,828)				
CALL OPTION ON SEP20 SPX @2700	78482#AU3 - CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	9	2,692,863	2,700.00	372,150			175,251		148,950			(93,811)				
CALL OPTION ON SEP20 SPX @2700	78482#AU3 - CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	9	2,692,863	2,700.00	372,150			175,251		148,950			(93,811)				
CALL OPTION ON MAR21 SPX @2400	PENDING - CALL OPTION ON MAR21 SPX @2400, effective 03/20/2020, attached to Cash Security - (912828YC8)		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2020	03/19/2021	9	2,074,428	2,400.00		311,658		303,889		355,500			(7,770)				
CALL OPTION ON MAR21 SPX @2400	PENDING - CALL OPTION ON MAR21 SPX @2400, effective 03/20/2020, attached to Cash Security - (912828YC8)		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2020	03/19/2021	30	6,914,760	2,400.00		1,038,862		1,012,962		1,185,000			(25,900)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION ON MAR21 SPX @2150	PENDING - CALL OPTION ON MAR21 SPX @2150, effective 03/20/2020, attached to Cash Security - (880591DM1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2020	03/19/2021	9	2,074,428	2,150.00		454,160		442,837		509,400			(11,323)				
CALL OPTION ON MAR21 SPX @2150	PENDING - CALL OPTION ON MAR21 SPX @2150, effective 03/20/2020, attached to Cash Security - (880591DM1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2020	03/19/2021	9	2,074,428	2,150.00		454,160		442,837		509,400			(11,323)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants										3,016,530	2,258,840		3,715,293	XXX	3,515,915			(808,034)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										3,016,530	2,258,840		3,715,293	XXX	3,515,915			(808,034)			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										40,797,217	18,477,257		14,945,168	XXX	14,745,790			(66,926,451)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps										565,176	7,700	9,778	19,155	XXX	19,155	(89,435)					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										41,362,393	18,484,957	9,778	14,964,323	XXX	14,764,945	(89,435)		(66,926,451)			XXX	XXX
CALL OPTION ON JUN20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/13/2019	06/19/2020	40	11,566,560	3,000.00	(467,400)			(62,400)		(62,400)			1,119,600				100/100
CALL OPTION ON JUN20 SPX @3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/30/2019	06/19/2020	150	41,832,900	3,075.00	(802,500)			(117,000)		(117,000)			3,423,750				100/100
CALL OPTION ON JUN20 SPX @3100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	50	14,752,300	3,100.00	(480,750)			(31,000)		(31,000)			1,053,500				100/100
CALL OPTION ON JUN20 SPX @3100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/10/2019	06/19/2020	75	22,035,975	3,100.00	(576,825)			(46,500)		(46,500)			1,580,250				100/100
CALL OPTION ON JUN20 SPX @3050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/12/2019	06/19/2020	100	30,137,700	3,050.00	(1,429,400)			(98,500)		(98,500)			2,456,500				100/100
CALL OPTION ON JUN20 SPX @3225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/23/2019	06/19/2020	75	22,541,025	3,225.00	(421,430)			(18,563)		(18,563)			943,688				100/100
CALL OPTION ON JUN20 SPX @3250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/22/2019	06/19/2020	75	22,387,725	3,250.00	(332,641)			(16,125)		(16,125)			827,625				100/100
CALL OPTION ON SEP20 SPX @3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/23/2019	09/18/2020	150	42,706,650	3,075.00	(1,362,750)			(455,250)		(455,250)			3,582,750				100/100
CALL OPTION ON SEP20 SPX @3250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	75	22,440,525	3,250.00	(526,500)			(73,125)		(73,125)			1,043,250				100/100
CALL OPTION ON SEP20 SPX @3275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/10/2019	09/18/2020	50	14,690,650	3,275.00	(197,300)			(41,500)		(41,500)			627,000				100/100
CALL OPTION ON SEP20 SPX @3225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	100	29,920,700	3,225.00	(793,955)			(115,000)		(115,000)			1,531,000				100/100
CALL OPTION ON SEP20 SPX @3225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2019	09/18/2020	100	29,862,000	3,225.00	(627,300)			(115,000)		(115,000)			1,531,000				100/100
CALL OPTION ON SEP20 SPX @3125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2019	09/18/2020	100	31,084,600	3,125.00	(1,635,900)			(221,000)		(221,000)			2,106,000				100/100
CALL OPTION ON DEC20 SPX @3350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/22/2019	12/18/2020	150	46,654,350	3,350.00	(1,224,800)			(234,000)		(234,000)			1,674,750				100/100
CALL OPTION ON SEP20 SPX @3175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/10/2019	09/18/2020	75	23,493,900	3,175.00	(1,102,950)			(119,625)		(119,625)			1,363,125				100/100
CALL OPTION ON DEC20 SPX @3400	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	100	32,212,200	3,400.00	(987,100)			(120,500)		(120,500)			903,500				100/100
CALL OPTION ON DEC20 SPX @3200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	75	23,764,275	3,200.00	(1,358,175)			(240,000)		(240,000)			1,376,250				100/100

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION ON DEC20 SPX @3425	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	50	16,106,100	3,425.00	(437,927)			(54,000)		(54,000)			401,500				100/100
CALL OPTION ON DEC20 SPX @3550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2020	12/18/2020	150	49,944,300	3,550.00		(987,000)		(89,250)		(89,250)			897,750				100/100
CALL OPTION ON APR20 SPX @3125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2020	04/17/2020	150	49,915,650	3,125.00		(3,443,850)		(8,625)		(8,625)			3,435,225				100/100
CALL OPTION ON JAN21 SPX @3375	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2020	01/15/2021	75	24,957,825	3,375.00		(1,195,875)		(123,750)		(123,750)			1,072,125				100/100
CALL OPTION ON JAN21 SPX @3625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2020	01/15/2021	100	33,377,500	3,625.00		(530,197)		(54,500)		(54,500)			475,697				100/100
CALL OPTION ON MAR21 SPX @2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/31/2020	03/19/2021	25	6,461,475	2,925.00		(314,550)		(311,125)		(311,125)			3,425				100/100
CALL OPTION ON JUN20 SPX @2950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2019	06/19/2020	75	22,128,450	2,950.00	(1,329,375)			(181,500)		(181,500)			2,342,625				100/100
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(16,094,978)	(6,471,472)		(2,947,838)	XXX	(2,947,838)			35,771,885			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(16,094,978)	(6,471,472)		(2,947,838)	XXX	(2,947,838)			35,771,885			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										(16,094,978)	(6,471,472)		(2,947,838)	XXX	(2,947,838)			35,771,885			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										(16,094,978)	(6,471,472)		(2,947,838)	XXX	(2,947,838)			35,771,885			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 S	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		3,000,000	credit event/(5.0000)	(114,040)		(37,917)	(25,513)		(25,513)	32,394		5,593			4FE	0001
SINGLE NAME CDS ON CSAL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)	(6,138)		(18,958)	2,894		2,894	(60,556)		301			5FE	0001
SINGLE NAME CDS ON LEN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2015	12/20/2020		2,000,000	credit event/(5.0000)	(255,566)		(25,278)	(63,163)		(63,163)	19,129		12,793			3FE	0001
SINGLE NAME CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)	119,123		(3,160)	(5,312)		(5,312)	12,317		(6,109)			2FE	0001
SINGLE NAME CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)	119,123		(3,160)	(5,312)		(5,312)	12,317		(6,109)			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		100,000	credit event/(1.0000)	8,587		(253)	22,791		22,791	24,287		(430)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		100,000	credit event/(1.0000)	8,587		(253)	22,791		22,791	24,287		(430)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	06/20/2022		200,000	credit event/(1.0000)	14,347		(506)	45,583		45,583	48,458		(743)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	06/20/2022		200,000	credit event/(1.0000)	14,347		(506)	45,583		45,583	48,458		(743)			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(22,728)		(1,517)	(10,418)		(10,418)	4,943		1,109			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(22,728)		(1,517)	(10,418)		(10,418)	4,943		1,109			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(16,040)		(1,517)	(1,468)		(1,468)	10,531		783			4FE	0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(16,040)		(1,517)	(1,468)		(1,468)	10,531		783			4FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(1,517)	(12,048)		(12,048)	3,332		889			3FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(1,517)	(12,048)		(12,048)	3,332		889			3FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		225,000	credit event/(5.0000)	(16,870)		(2,844)	(8,699)		(8,699)	3,626		1,512			5FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		225,000	credit event/(5.0000)	(16,870)		(2,844)	(8,699)		(8,699)	3,626		1,512			5FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		525,000	credit event/(1.0000)	10,726		(1,327)	5,133		5,133	7,758		(980)			5FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		525,000	credit event/(1.0000)	10,726		(1,327)	5,133		5,133	7,758		(980)			5FE	0001
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		370,000	credit event/(1.0000)	38,380		(935)	76,511		76,511	64,499		(1,849)			3FE	0001
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		380,000	credit event/(1.0000)	39,418		(961)	78,579		78,579	66,242		(1,899)			3FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		200,000	credit event/(1.0000)	8,724		(506)	409		409	3,836		(558)			2FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		200,000	credit event/(1.0000)	8,724		(506)	409		409	3,836		(558)			2FE	0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		200,000	credit event/(5.0000)	(6,708)		(2,528)	23,290		23,290	32,764		344			4FE	0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		200,000	credit event/(5.0000)	(6,708)		(2,528)	23,290		23,290	32,764		344			4FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		240,000	credit event/(5.0000)	(22,549)		(3,033)	(6,679)		(6,679)	30,816		1,156			4FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		260,000	credit event/(5.0000)	(24,428)		(3,286)	(7,236)		(7,236)	33,384		1,252			4FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2019	06/20/2024		2,000,000	credit event/(5.0000)	(354,436)		(25,278)	(258,996)		(258,996)	89,523		16,923			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/22/2019	06/20/2024		2,000,000	credit event/(5.0000)	(177,558)		(25,278)	(13,343)		(13,343)	284,342		8,478			3FE	0001
SINGLE NAME CDS ON TOL	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/22/2019	06/20/2024		2,000,000	credit event/(1.0000)	63,777		(5,056)	157,192		157,192	187,642		(3,045)			3FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		200,000	credit event/(5.0000)	(38,371)		(2,528)	(29,099)		(29,099)	8,323		1,891			3FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		200,000	credit event/(5.0000)	(38,371)		(2,528)	(29,099)		(29,099)	8,323		1,891			3FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/01/2019	06/20/2021		400,000	credit event/(1.0000)	8,540		(1,011)	27,870		27,870	27,094		(1,086)			3FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/01/2019	06/20/2021		400,000	credit event/(1.0000)	8,540		(1,011)	27,870		27,870	27,094		(1,086)			3FE	0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		100,000	credit event/(5.0000)	(16,131)		(1,264)	(15,883)		(15,883)	1,064		773			3FE	0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		100,000	credit event/(5.0000)	(16,131)		(1,264)	(15,883)		(15,883)	1,064		773			3FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2019	12/20/2024		1,200,000	credit event/(5.0000)	(130,577)		(15,167)	(109,264)		(109,264)	110,873		6,274			5FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2019	12/20/2024		1,200,000	credit event/(5.0000)	(137,637)		(15,167)	(109,264)		(109,264)	110,519		6,628			5FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		200,000	credit event/(5.0000)	(27,684)		(2,528)	(17,325)		(17,325)	18,731		1,341			5FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		200,000	credit event/(5.0000)	(27,684)		(2,528)	(17,325)		(17,325)	18,731		1,341			5FE	0001
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/13/2019	12/20/2024		200,000	credit event/(5.0000)	4,291		(2,528)	31,938		31,938	32,776		(214)			4FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SINGLE NAME CDS ON SPLS	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/13/2019	12/20/2024		200,000	credit event/(5.0000)	4,291		(2,528)	31,938		31,938	32,776		(214)			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,488,844)		(258,971)	(345,057)	XXX	(345,057)	1,474,256		71,205			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(1,488,844)		(258,971)	(345,057)	XXX	(345,057)	1,474,256		71,205			XXX	XXX
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (641062AE4)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		632	(3,419)		(6,748)			385		250,000	3FE	
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (641062AE4)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		632	(3,419)		(6,748)			385		250,000	3FE	
SINGLE NAME CDS ON CTL	854502A*2 - SINGLE NAME CDS ON CTL, effective 03/22/2019, attached to Cash Security - (854502AH4)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2019	06/20/2024		2,000,000	1.0000/(credit event)	(249,176)		5,056	(200,795)		(161,320)			11,897		2,000,000	4FE	
SINGLE NAME CDS ON PHM	69347SB@3 - SINGLE NAME CDS ON PHM, effective 03/22/2019, attached to Cash Security - (69349LAR9)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/22/2019	06/20/2024		2,000,000	5.0000/(credit event)	334,854		25,278	269,837		232,968			(15,988)		2,000,000	3FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										70,351		31,597	62,205	XXX	58,151			(3,321)		4,500,000	XXX	XXX
TR SWAP PAY (US0001M+.42) RESET MTH / REC M2USIM RESET MAT	55372#AE0 - TR SWAP PAY (US0001M+.42) RESET MTH / REC M2USIM RESET MAT, effective 10/31/2019, attached to Cash Security - (880591DM1)		Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/31/2019	04/30/2020		5,516,955	M2USIM(US0001M+ 0.42%)			(35,857)			(1,015,415)					7,908		
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 - (912810EH7)		FIXED INCOME/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2020	09/20/2020		1,750,000	IBOXHY(US0003M)			(1,486)			(91,977)					6,024		
1209999999. Subtotal - Swaps - Replication - Total Return												(37,342)		XXX	(1,107,392)					13,932	XXX	XXX
1229999999. Subtotal - Swaps - Replication										70,351		(5,745)	62,205	XXX	(1,049,241)			(3,321)		4,513,932	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										(1,418,492)		(227,374)	(282,852)	XXX	(286,906)	1,474,256		67,884		4,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return												(37,342)		XXX	(1,107,392)					13,932	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(1,418,492)		(264,716)	(282,852)	XXX	(1,394,298)	1,474,256		67,884		4,513,932	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		9,176,338	(0.74920 GBP) / 1 USD				633,858		633,858		619,372			28,314		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 (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		1,454,854	(1.23723 CAD) / 1 USD				187,914		187,914		122,279			5,037		0002
FX FORWARD (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		820,300	(0.73143 GBP) / 1 USD				74,690		74,690		54,191			2,531		0002
FX FORWARD 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		409,468	0.73265 GBP / (1 USD)				(36,666)		(36,666)		(27,091)			1,263		0002
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		7,681,806	(0.70581 EUR) / 1 USD				1,522,732		1,522,732		411,721			66,313		0002
FX FORWARD 0.7053 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/27/2018	03/24/2023		1,281,295	0.70526 EUR / (1 USD)				(254,769)		(254,769)		(68,659)			11,061		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		901,859	(0.73403 EUR) / 1 USD				150,356		150,356		48,875			7,785		0002
FX FORWARD (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,616	(0.77453 EUR) / 1 USD				667,767		667,767		178,660			26,061		0002
FX FORWARD (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,340	(0.77457 EUR) / 1 USD				667,493		667,493		178,656			26,059		0002
FX FORWARD (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		582,359	(0.72292 GBP) / 1 USD				59,160		59,160		38,071			1,797		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		3,401,021	(0.74595 EUR) / 1 USD				521,781		521,781		185,169			29,359		0002
FX FORWARD 1.299 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	07/23/2018	09/22/2020		197,843	1.29900 CAD / (1 USD)				(16,999)		(16,999)		(17,377)			685		0002
FX FORWARD (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		5,585,643	(0.77878 EUR) / 1 USD				736,005		736,005		217,425			32,227		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		1,427,845	(0.74657 EUR) / 1 USD				218,058		218,058		77,758			12,326		0002
FX FORWARD (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		8,952,611	(0.77854 EUR) / 1 USD				1,169,082		1,169,082		365,222			54,848		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,965,248	(0.75524 EUR) / 1 USD				684,045		684,045		295,952			46,690		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		1,581,833	(0.70762 GBP) / 1 USD				185,274		185,274		137,667			14,875		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		1,879,156	(0.73990 GBP) / 1 USD				149,567		149,567		144,392			12,137		0002
FX FORWARD (1.334 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/19/2018	09/22/2020		439,291	(1.33396 CAD) / 1 USD				26,995		26,995		39,525			1,521		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		468,057	(0.78008 EUR) / 1 USD				53,972		53,972		25,821			4,041		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		4,080,402	(0.83533 EUR) / 1 USD				276,505		276,505		172,368			24,999		0002
FX FORWARD (0.8588 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/16/2019	04/30/2020		8,044,898	(0.85878 EUR) / 1 USD				455,445		455,445		224,496			11,532		0002
FX FORWARD (0.8308 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021		182,959	(0.83078 EUR) / 1 USD				13,594		13,594		7,367			1,056		0002
FX FORWARD (1117 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	04/17/2019	04/29/2020		4,028,648	(1117.00000 KRW)/1 USD				335,123		335,123		215,968			5,678		0002
FX FORWARD (1117.3 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020		5,043,776	(1117.30000 KRW)/1 USD				418,326		418,326		270,453			7,109		0002
FX FORWARD (1117.3 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/17/2019	04/29/2020		4,027,566	(1117.30000 KRW)/1 USD				334,043		334,043		215,963			5,676		0002
FX FORWARD 1.3211 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/22/2019	09/22/2020		300,508	1.32109 CAD / (1 USD)				(21,174)		(21,174)		(26,801)			1,040		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8702 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2019	04/30/2020		8,215,837	(0.87015 EUR) / 1 USD				362,662		362,662		231,775			11,777		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		171,642	0.80813 EUR / (1 USD)				(14,418)		(14,418)		(9,571)			1,482		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		141,006	(0.80060 EUR) / 1 USD				12,266		12,266		8,532			1,326		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		211,729	0.73188 GBP / (1 USD)				(18,511)		(18,511)		(18,735)			1,991		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		1,028,281	(0.74903 GBP) / 1 USD				69,442		69,442		86,634			8,399		0002
FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		3,082,151	(0.81578 EUR) / 1 USD				242,000		242,000		163,737			25,174		0002
FX FORWARD 1.3035 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2019	09/22/2020		609,895	1.30350 CAD / (1 USD)				(50,486)		(50,486)		(53,737)			2,112		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		884,963	(0.83732 EUR) / 1 USD				59,362		59,362		35,782			5,106		0002
FX FORWARD 1167.69 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/08/2019	04/29/2020		2,312,081	1167.69000 KRW/(1 USD)				(96,279)		(96,279)		(129,063)			3,259		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		185,572	(0.82178 EUR) / 1 USD				13,331		13,331		9,883			1,516		0002
FX FORWARD 0.8722 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	04/30/2020		2,579,666	0.87220 EUR / (1 USD)				(108,073)		(108,073)		(72,916)			3,698		0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/30/2021		465,481	(0.84428 EUR) / 1 USD				26,932		26,932		19,770			2,852		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		32,833	(0.77666 GBP) / 1 USD				1,103		1,103		2,826			268		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		35,249	(0.79435 GBP) / 1 USD				418		418		3,075			288		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		31,647	0.82157 EUR / (1 USD)				(2,010)		(2,010)		(1,928)			298		0002
FX FORWARD 0.8866 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	04/30/2020		276,342	0.88658 EUR / (1 USD)				(7,220)		(7,220)		(7,918)			396		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		259,427	(0.84031 EUR) / 1 USD				13,279		13,279		13,923			2,119		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		83,545	(0.78999 GBP) / 1 USD				1,361		1,361		7,684			786		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		208,074	0.83143 EUR / (1 USD)				(12,066)		(12,066)		(11,704)			1,796		0002
FX FORWARD (0.8735 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	07/30/2021		318,251	(0.87352 EUR) / 1 USD				8,617		8,617		13,165			1,836		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		1,439,894	0.83408 EUR / (1 USD)				(79,233)		(79,233)		(81,077)			12,430		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		151,276	(0.78002 GBP) / 1 USD				4,457		4,457		13,053			1,236		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (1.3252 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/25/2019	09/22/2020		316,169	(1.32523 CAD) / 1 USD				21,361		21,361		28,278			1,095		0002
FX FORWARD (1192.86 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2019	04/29/2020		4,912,694	(1192.86000 KRW)/1 USD				103,232		103,232		279,631			6,924		0002
FX FORWARD (1192.7 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2019	04/29/2020		5,030,603	(1192.70000 KRW)/1 USD				106,370		106,370		286,307			7,090		0002
FX FORWARD (0.8744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/26/2019	07/30/2021		1,132,156	(0.87443 EUR) / 1 USD				29,510		29,510		46,859			6,532		0002
FX FORWARD (0.8717 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/06/2019	05/28/2021		362,504	(0.87171 EUR) / 1 USD				11,112		11,112		14,293			1,951		0002
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 G5GSEF7VJP5I70UK5573	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 0.7712 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	08/17/2020		510,886	0.77120 GBP / (1 USD)				(21,390)		(21,390)		(32,187)			1,576		0002
FX FORWARD 1.3296 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/26/2019	09/22/2020		30,836	1.32960 CAD / (1 USD)				(1,989)		(1,989)		(2,766)			107		0002
FX FORWARD 0.763 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	11/30/2021		453,485	0.76298 GBP / (1 USD)				(23,200)		(23,200)		(35,607)			2,929		0002
FX FORWARD (0.9548 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	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		3,767,235	1162.50000 KRW/(1 USD)				(172,898)		(172,898)		(209,438)			5,309		0002
FX FORWARD (0.8679 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/18/2019	07/30/2021		633,702	(0.86791 EUR) / 1 USD				21,085		21,085		26,122			3,656		0002
FX FORWARD (0.8649 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/18/2019	09/30/2021		164,185	(0.86487 EUR) / 1 USD				5,760		5,760		7,059			1,006		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		353,234	(0.74171 GBP) / 1 USD				27,029		27,029		27,029			2,885		0002
FX FORWARD (0.8965 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/22/2020	04/30/2020		1,271,595	(0.89651 EUR) / 1 USD				19,372		19,372		19,372			1,823		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		940,994	(0.85122 EUR) / 1 USD				36,720		36,720		36,720			7,686		0002
FX FORWARD (0.9223 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2020	04/30/2020		1,201,378	(0.92227 EUR) / 1 USD				(15,646)		(15,646)		(15,646)			1,722		0002
FX FORWARD (9.7271 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2020	08/28/2020		3,929,740	(9.72713 SEK) / 1 USD				60,993		60,993		60,993			12,596		0002
FX FORWARD (9.7311 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/20/2020	08/28/2020		173,773	(9.73109 SEK) / 1 USD				2,628		2,628		2,628			557		0002
FX FORWARD (0.7731 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/20/2020	08/28/2020		11,857,142	(0.77312 GBP) / 1 USD				467,708		467,708		467,708			38,006		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		8,886,482	(0.77261 GBP) / 1 USD				356,127		356,127		356,127			28,484		0002
FX FORWARD (0.7728 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2020	08/28/2020		26,000,385	(0.77279 GBP) / 1 USD				1,036,176		1,036,176		1,036,176			83,339		0002
FX FORWARD (0.7756 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/27/2020	04/30/2020		4,744,622	(0.77561 GBP) / 1 USD				178,691		178,691		178,691			6,801		0002
FX FORWARD (0.7755 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/27/2020	04/30/2020		309,496	(0.77545 GBP) / 1 USD				11,718		11,718		11,718			444		0002
FX FORWARD 0.887 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	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		75,339	0.79639 GBP / (1 USD)				(705)		(705)		(705)			615		0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		83,239	0.79289 GBP / (1 USD)				(1,060)		(1,060)		(1,060)			783		0002
FX FORWARD 9.7005 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	08/28/2020		617,184	9.70051 SEK / (1 USD)				(11,234)		(11,234)		(11,234)			1,978		0002
FX FORWARD 0.7979 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	08/28/2020		2,263,464	0.79789 GBP / (1 USD)				(19,944)		(19,944)		(19,944)			7,255		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		211,713	0.86910 EUR / (1 USD)				(4,045)		(4,045)		(4,045)			1,729		0002
FX FORWARD 0.898 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	04/30/2020		644,788	0.89796 EUR / (1 USD)				(8,792)		(8,792)		(8,792)			924		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		496,673	0.85770 EUR / (1 USD)				(11,452)		(11,452)		(11,452)			4,670		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		902,914	0.86497 EUR / (1 USD)				(18,550)		(18,550)		(18,550)			7,794		0002
FX FORWARD (4.9991 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	06/12/2020		250,045	(4.99910 BRL) / 1 USD				10,109		10,109		10,109			559		0002
FX FORWARD (4.9991 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2020	06/12/2020		250,045	(4.99910 BRL) / 1 USD				10,109		10,109		10,109			559		0002
FX FORWARD (4.9925 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2020	06/12/2020		250,376	(4.99250 BRL) / 1 USD				10,438		10,438		10,438			560		0002
FX FORWARD (4.9755 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2020	06/12/2020		1,594,352	(4.97550 BRL) / 1 USD				71,654		71,654		71,654			3,565		0002
FX FORWARD 0.8031 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/31/2020	11/30/2021		275,171	0.80313 GBP / (1 USD)				(463)		(463)		(463)			1,777		0002
1439999999. Subtotal - Forwards - Hedging Other													13,885,400	XXX	13,885,400		8,137,210			988,470	XXX	XXX
1479999999. Subtotal - Forwards													13,885,400	XXX	13,885,400		8,137,210			988,470	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										21,685,709	9,746,945		8,282,038	XXX	8,282,038			(30,346,533)			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(923,668)	7,700	(249,193)	13,559,498	XXX	13,559,498	1,384,821	8,137,210	71,205		988,470	XXX	XXX
1719999999. Subtotal - Replication										3,086,881	2,258,840	(5,745)	3,777,498	XXX	2,466,674			(811,354)		4,513,932	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										23,848,922	12,013,485	(254,938)	25,619,033	XXX	24,308,209	1,384,821	8,137,210	(31,086,682)		5,502,402	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.
0003	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.

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 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction 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	1	115,338	FUTURE S&P500 EMINI JUN 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/19/2020	CME LCZ7XYGSLJUHFXXNXD88	03/24/2020	2,306.7500	2,569.7500	(2,075)		13,150				13,150	12,000	100/100	50
ESM0	12	1,552,350	FUTURE S&P500 EMINI JUN 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/19/2020	CME LCZ7XYGSLJUHFXXNXD88	03/27/2020	2,587.2500	2,569.7500	(24,900)		(10,500)				(10,500)	144,000	100/100	50
ESM0	2	262,400	FUTURE S&P500 EMINI JUN 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/19/2020	CME LCZ7XYGSLJUHFXXNXD88	03/31/2020	2,624.0000	2,569.7500	(5,429)		(5,425)				(5,425)	24,000	100/100	50
ESM0	7	897,663	FUTURE S&P500 EMINI JUN 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/19/2020	CME LCZ7XYGSLJUHFXXNXD88	03/31/2020	2,564.7500	2,569.7500	1,735		1,750				1,750	84,000	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(30,669)		(1,025)				(1,025)	264,000	XXX	XXX
FVM0	83	83,000	FUTURE US 5YR NOTE JUN 20	PENDING - FUTURE US 5YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - (742651DJ8, 9128286Y1)		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2020	121.3203	125.3594	(3,890)					335,243	335,243	76,775		1,000
FVM0	29	29,000	FUTURE US 5YR NOTE JUN 20	PENDING - FUTURE US 5YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - (742651DJ8, 9128286Y1)		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2020	124.7558	125.3594	(1,359)					17,504	17,504	26,825		1,000
TUM0	199	398,000	FUTURE US 2YR NOTE JUN 20	PENDING - FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - (912810FF0, 742651DJ8, 9128286Y1)		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2020	108.5131	110.1914	(6,217)					667,958	667,958	144,275		2,000
TUM0	119	238,000	FUTURE US 2YR NOTE JUN 20	PENDING - FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - (912810FF0, 742651DJ8, 9128286Y1)		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/24/2020	108.5131	110.1914	(3,718)					399,432	399,432	86,275		2,000
TUM0	21	42,000	FUTURE US 2YR NOTE JUN 20	PENDING - FUTURE US 2YR NOTE JUN 20, effective 02/24/2020, attached to Cash Security - (912810FF0, 742651DJ8, 9128286Y1)		Interest Rate	06/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2020	110.1406	110.1914	(656)					2,133	2,133	15,225		2,000
TYM0	9	9,000	FUTURE US 10YR NOTE JUN 20	PENDING - FUTURE US 10YR NOTE JUN 20, effective 03/25/2020, attached to Cash Security - (9128286Y1)		Interest Rate	06/19/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2020	137.3906	138.6875	(1,266)					11,672	11,672	16,650		1,000
1549999999. Subtotal - Long Futures - Replication												(17,105)					1,433,942	1,433,942	366,025	XXX	XXX
1579999999. Subtotal - Long Futures												(47,774)		(1,025)			1,433,942	1,432,917	630,025	XXX	XXX
WNM0	9	9,000	FUTURE US ULTRA T-BOND JUN 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/19/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/25/2020	202.4688	221.8750	29,250					(174,656)	(174,656)	126,000	0001	1,000

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
WNM0	9	9,000	FUTURE US ULTRA T-BOND JUN 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	06/19/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/26/2020	201.4958	221.8750	29,250					(183,413)	(183,413)	126,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												58,500					(358,069)	(358,069)	252,000	XXX	XXX
1649999999. Subtotal - Short Futures												58,500					(358,069)	(358,069)	252,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(30,669)		(1,025)				(1,025)	264,000	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												58,500					(358,069)	(358,069)	252,000	XXX	XXX
1719999999. Subtotal - Replication												(17,105)					1,433,942	1,433,942	366,025	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												10,726		(1,025)			1,075,873	1,074,848	882,025	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	14,960,068	(2,963,763)	14,960,068	14,806,025	(2,997,347)	14,806,025	882,025	882,025
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Y	Y		155,089		155,089	155,089		155,089		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	2,150,000	2,953,878	(781,442)	22,437	2,917,010	(873,418)		2,200,542	2,200,542
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y			(10,625)			(1,026,040)		7,908	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y			(13,343)			(13,343)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	8,040,000	9,238,190	(1,020,377)	177,813	9,238,190	(980,903)	217,287	2,522,827	2,522,827
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	3,130,000	3,457,630	(421,174)		3,457,630	(427,833)		771,126	677,582
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Y	Y		63,875		63,875	63,875		63,875		
0299999999. Total NAIC 1 Designation			13,320,000	15,868,663	(2,246,961)	419,214	15,831,794	(3,321,538)	436,252	5,502,402	5,400,950
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			13,320,000	30,828,731	(5,210,723)	15,379,283	30,637,819	(6,318,885)	15,242,277	6,384,427	6,282,975
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				30,828,731	(5,210,723)						

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	1,011,394	1,011,394	1,011,394		V
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	Treasury	912828-4U-1	TREASURY NOTE	860,062	800,000	796,636	06/30/2023	I
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	Treasury	912828-6A-3	TREASURY NOTE	3,370,548	3,000,000	3,009,077	01/31/2026	I
0199999999 - Total					5,242,004	4,811,394	4,817,107	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		CASH	2,150,000	2,150,000	XXX		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	8,040,000	8,040,000	XXX		V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH	3,130,000	3,130,000	XXX		V
0299999999 - Total					13,320,000	13,320,000	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)
NONE																		
Total								XXX										

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	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		4,507,929	4,507,929	04/01/2020
9099999. Total - Cash (Schedule E Part 1 type)				4,507,929	4,507,929	XXX
9999999 - Totals				4,507,929	4,507,929	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (2,960,955) Book/Adjusted Carrying Value $ (2,960,955)
2. Average balance for the year Fair Value $ 10,715,248 Book/Adjusted Carrying Value $ 10,715,248
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 4,507,929 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.			6,398,541	6,397,625	04/09/2020
14178L-D1-5	CARGILL INC			4,999,986	5,000,000	04/01/2020
03028T-D1-3	AMERICAN TRANSMISSION CO			4,999,868	5,000,000	04/01/2020
08465R-D1-6	BERKSHIRE HATHAWAY ENERGY CO			999,929	1,000,000	04/01/2020
71838L-D1-7	PHILIP MORRIS INTL INC ABS			4,999,972	5,000,000	04/01/2020
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			10,790,716	10,790,716	06/01/2020
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND			31,944,146	31,944,146	06/01/2020
857492-70-6	STATE STR INSTI US GOVT CL INST			46,344,204	46,344,204	06/01/2020
857492-55-7	STATE ST INST TR PL MM-INST			3,181,830	3,181,830	06/01/2020
665279-20-4	NORRN INST PRIME OBL CLACL SS			16,252	16,253	06/01/2020
912796-2B-4	TREASURY BILL			88,997,330	88,995,003	04/14/2020
912796-2A-6	TREASURY BILL			24,999,725	24,999,392	04/07/2020
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL			63	63	06/01/2020
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS			12,499,644	12,499,644	06/01/2020
61747C-84-8	MORGAN STANLEY INSTITUTIONAL LIQUI			1,013	1,013	06/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				241,173,219	241,169,889	XXX
9999999 - Totals				241,173,219	241,169,889	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (120,726,052) Book/Adjusted Carrying Value $ (120,732,583)
2. Average balance for the year Fair Value $ 408,194,506 Book/Adjusted Carrying Value $ 408,156,027

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BNY Mellon	New York, New York		0.010	19,025	1,497	12,656,567	32,230,751	8,347,719	XXX
Citibank	New York, New York		0.010	2		269,129	821,487	384,562	XXX
BMO Harris Bank	Chicago, Illinois					(18,354,850)	(17,624,935)	(28,524,189)	XXX
JP Morgan Chase	New York, New York					3,127,891	2,986,072	2,794,758	XXX
UMB Bank	Kansas City, Missouri					200,081	244,185	(1,344,207)	XXX
US Bank	St Paul, Minnesota					62,166	92,851	97,598	XXX
Wells Fargo	Charlotte, North Carolina					(18,339,290)	(16,431,002)	(15,209,523)	XXX
The Northern Trust Company	Chicago, Illinois					(25,541,490)	(25,674,320)	(21,152,223)	XXX
Wells Fargo	Charlotte, North Carolina					4,690,604	4,690,604	3,121,194	XXX
BNY Mellon	New York, New York					1	1		XXX
Union Bank	New York, New York					1,665,118	1,665,118	1,412,542	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	19,027	1,497	(39,564,073)	(16,999,188)	(50,071,768)	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	19,027	1,497	(39,564,073)	(16,999,188)	(50,071,768)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	19,027	1,497	(39,564,073)	(16,999,188)	(50,071,768)	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	0.000	04/07/2020	24,999,392		1,521
	TREASURY BILL		03/17/2020	0.000	04/14/2020	88,995,003		5,766
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						113,994,395		7,286
0599999. Total - U.S. Government Bonds						113,994,395		7,286
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	0.000	04/01/2020	5,000,000		132
	AMERICAN WATER CAPITAL CORP.		03/12/2020	0.000	04/09/2020	6,397,625		5,938
	BERKSHIRE HATHAWAY ENERGY CO		03/03/2020	0.000	04/01/2020	1,000,000		1,369
	CARGILL INC		03/31/2020	0.000	04/01/2020	5,000,000		14
	PHILIP MORRIS INTL INC ABS		03/31/2020	0.000	04/01/2020	5,000,000		28
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,397,625		7,481
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,397,625		7,481
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						136,392,020		14,767
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						136,392,020		14,767
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		03/31/2020	0.200		55,051,412	10,581	
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		03/02/2020	0.360		10,790,716	1,722	
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FUND		03/27/2020	0.470		31,944,146	2,285	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						97,786,274	14,588	1
261908-10-7	DREYFUS TREASU OBL CSH MNG INSTI		03/31/2020	0.000		1,262,135		911
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS		03/30/2020	0.330		12,499,644	703	
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		03/06/2020	1.000			34,562	49,831
61747C-84-8	MORGAN STANLEY INSTITUTIONAL LIQUI		03/26/2020	0.410		1,013	300	
09248U-55-1	BLACKROCK TREASURY TRUST		03/04/2020	0.520		935,480	8,393	141
09248U-61-9	TREASURY TEMP FUND		03/05/2020	1.000			5,505	34,789
26188J-20-6	DREYFUS CASH MANAGEMENT INST		03/02/2020	0.970			82,546	176,911
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		03/03/2020	0.760			81,321	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		03/02/2020	1.180			1,544	
665279-20-4	NORRN INST PRIME OBL CLACL SS		03/06/2020	0.690		16,252	11,485	12
857492-55-7	STATE ST INST TR PL MM-INST		03/03/2020	0.310		3,181,830	146	343
857492-70-6	STATE STR INSTI US GOVT CL INST		03/04/2020	0.300		46,344,204	14,753	4,277
85749P-10-1	STATE STREET CL INST LIQUID RSV		03/06/2020	0.790			48,482	53,127
90262Y-86-9	UBS SLCT PRIME PREFERRED		03/05/2020	1.140			47,759	971
8699999. Subtotal - All Other Money Market Mutual Funds						64,240,558	337,499	321,313
8899999 - Total Cash Equivalents						298,418,852	352,087	336,080